

Index

- 1/f noise, 214
- Action, 38
 Activation function, 150
 Adams–Bashforth–Moulton method, 74
 ADI, 84
 Adjoint, 128
 AFSR, 196
 AIC, 207
 Akaike information criteria, 207
 Algorithmic information theory, 115
 Aliasing, 130, 266
 Alternating-direction implicit method, 84
 Analog feedback shift register, 196
 Analytical, 7
 ANN, 138
 Annealing, 162
 Ansatz, 10
 ANSI, 250
 Applet, 245
 AR, 205
 Argmax, 202
 ARIMA, 205
 ARMA, 205
 ARPANET, 250
 Artificial neural networks, 138
 Associative, 129
 Asymptotic expansion, 18
 Asynchronous connection, 237
 Auto-regressive model, 205
 Autocorrelation function, 51, 206
 Autocovariance function, 51
 Autonomous system, 212
- Bézier curve, 142
 Back propagation, 153
 Backwards algorithm, 201
 Backwards difference, 78
 BASIC, 227
 Baum–Welch algorithm, 201
 Bayes' rule, 46, 116
 Bayesian, 47, 116
 Bayesian networks, 178
 BBGKY hierarchy, 105
 Bernstein polynomials, 142
 Bessel's equation, 30
 Bias/variance tradeoff, 113
 BIC, 207
 Bimodal distribution, 45
 Bispectrum, 212
- Blending functions, 141
 Blessing of dimensionality, 167
 Block entropy, 217
 Boltzmann equation, 105
 Boltzmann factor, 163
 Bootstrap methods, 148
 Boundary conditions, 10
 Boundary-value problem, 10, 76
 Box–Jenkins method, 207
 Branch-and-bound algorithm, 156
 Brownian motion, 53
 Bubnov–Galerkin method, 95
 Bulirsch–Stoer method, 75
- C, 226
 CA, 102
 Calculator, 65
 Catenary, 270
 Cauchy–Schwarz inequality, 126
 Cellular automata, 102
 Central limit theorem, 49, 117
 Chapman–Enskog expansion, 106
 Chapman–Kolmogorov equation, 52
 Characteristic equation, 10
 Characteristic function, 48, 212
 Characteristics, 26
 Chebyshev polynomials, 145
 Circulant matrix, 133
 Classes, 245
 Client, 235
 Closed-form solution, 7
 Cluster-weighted modeling, 178
 Clustering, 175
 Coarse-grained parallelism, 256
 Collocation, 94
 Colormap, 237
 Commutative, 129
 Compact support, 136, 172
 Complete basis, 94, 144
 Complete solution, 10
 Conjugate gradient algorithm, 160
 Connectionist, 150
 Connectionless protocol, 251
 Content-addressable memory, 185
 Control points, 141
 Control theory, 204
 Corrector step, 74
 Correlation dimension, 215
 Cost function, 154
 Courant–Friedrichs–Levy condition, 80

- Covariance matrix, 136
 Cramér–Rao bound, 125
 Crank–Nicholson method, 84
 Cross-validation, 147
 Cumulant, 50
 Cumulative distribution, 48, 172
 Curse of dimensionality, 149
- DAE, 67
 Datagram, 250
 Daubechies wavelets, 132
 de Buijn's identity, 126
 Delta function, 51
 Density estimation, 169
 Detailed balance, 55
 Device-independent, 230
 DFT, 129
 Diagonal approximation, 155, 309
 Diagonalization, 13
 Diffeomorphic, 210
 Differential-algebraic equation, 67
 Diffusion noise, 214
 Dilation equation, 135
 Dirichlet boundary conditions, 84
 Discrete Fourier transform, 129
 Discrete wavelet transformation, 135
 Dispersion, 25
 Distributive, 129
 Divide-and-conquer, 130
 Double buffering, 247
 Downhill simplex method, 157
 DSC, 231
 DWT, 135
- Early stopping, 153
 Eispack, 228
 Elliptic PDE, 27
 EM, 177, 201
 Embedding, 208, 210
 Encapsulated PostScript, 231
 Entrainment, 196
 Entropy, 217
 EPS, 231
 Equipartition theorem, 55
 Ergodic, 52, 212
 Error model, 116
 Euclidean norm, 129
 Euler angles, 42
 Euler equations for rigid bodies, 42
 Euler's equation, 35
 Euler's method, 68
 Evidence, 116
 Excel, 229
 Expectation value, 45
 Expectation-maximization, 177, 201
 Extended Kalman filter, 195
 Extrapolation, 139
- Factor analysis, 137
 Fast Fourier transform, 66, 130
 Feed-forward network, 153
 Fermat's principle, 38
 FFT, 130
 Filter bank, 132
 Fine-grained parallelism, 256
 Finite differences, 78
- Finite elements, 76, 93
 Finite Impulse Response, 205
 FIR, 205
 Fisher information, 125
 Fixed boundary condition, 82
 Fokker–Plank equation, 54
 Fortran, 226
 Forward algorithm, 200
 Forward difference, 78
 Fourier transform, 50
 Fourier transform PDE method, 88
 Fourier–Galerkin method, 95
 Fourth-order Runge–Kutta method, 70
 Fractal, 215
 Frequentist, 47
 Full rank, 119
 Function approximation, 115
- GA, 164
 Galerkin method, 94
 Game of life, 102
 Gated experts, 178
 Gauss elimination, 83
 Gauss–Seidel method, 89
 Gaussian distribution, 49
 General solution, 10
 Generalized coordinates, 38
 Generalized dimension, 215
 Generating partition, 219
 Generic, 210
 Genetic algorithms, 164
 Geometric sum, 305
 GLUT, 240
 Gradient descent, 123
 Gram–Schmidt orthogonalization, 144
- Haar wavelets, 132
 Halting problem, 115, 231
 Haptic interfaces, 225
 Hard clustering, 184
 Harmonic wavelets, 136
 Hat functions, 95
 Hausdorff dimension, 215
 Helmholtz's equation, 28
 Hermite interpolation, 98
 Hermite polynomials, 145
 Hessian, 123
 Heun method, 76, 276
 Hidden Markov model, 186, 197
 Hidden units, 150
 HMM, 197
 Homogeneous differential equation, 9
 Homogeneous fractal, 216
 HTML, 246
 Hyper-parameters, 147
 Hyperbolic functions, 37
 Hyperbolic PDE, 27
- ICA, 137
 IID, 48, 117
 IIR, 205
 IMSL, 227
 In-sample error, 147
 Independent components analysis, 137
 Independent variables, 47
 Index of refraction, 38

- Inertia tensor, 41
 Infinite impulse response, 205
 Information, 217
 Information dimension, 215
 Inhomogeneous differential equation, 9
 Initial-value problem, 10
 Innovations, 205
 Integral of the motion, 39
 Internet, 250
 Internetworking, 250
 Interpolation, 139
 Inverse problems, 154
 IP, 250
 ISO, 250
- Jacobi's method, 89
 Jacobian, 48
 Java, 227, 244
- k-D tree, 170
 k-means, 184
 Kalman filter, 186
 Kalman gain matrix, 192
 Karhunen–Loève transform, 137
 Kernel density estimation, 175
 KLT, 137
 Knots, 141
- Lagrange interpolation, 97
 Lagrange multiplier, 37
 Lagrangian, 38
 Laguerre polynomials, 145
 Langevin equation, 55
 Laplace transform, 13
 Laplace's equation, 27, 84
 Lattice gas, 102
 Law of large numbers, 49
 Lax method, 80
 Leapfrog method, 81
 Least squares error model, 117, 118
 Least squares weighting, 94
 Legendre's equation, 32
 Levenberg–Marquardt method, 124
 Levinson–Durbin recursion, 207
 Lexicographic sort, 169
 LFSR, 59
 Likelihood, 116
 Line minimization, 159
 Linear congruential random numbers, 57
 Linear feedback shift register, 59
 Linear least squares, 118
 Linpack, 228
 LISP, 227
 Log-likelihood, 117
 Lorenz set, 95, 208
 Lossy compression, 137
 Lyapunov exponents, 216
- MA, 205
 Macsyma, 228
 MAP, 117
 Maple, 228
 Marginalize, 46
 Markov chain, 51
 Markov process, 51
 Master equation, 55
- Matched filter, 186, 187
 Mathcad, 230
 Mathematica, 228
 Matlab, 228
 Maximal LFSR, 59
 Maximum entropy, 127, 302
 Maximum likelihood, 46, 117
 Maximum *a posteriori*, 117
 MDL, 115
 Mean value, 45
 Mesh generation, 98
 Meta-modeling, 2
 Methods, 245
 Mflop, 257
 Midpoint method, 70
 Minimum description length, 2, 115
 Mixture models, 175
 Mixture of experts, 178
 ML, 117
 MLP, 138
 Mod map, 207
 Model errors, 113, 147
 Molecular dynamics, 102
 Moment generating function, 49
 Moment of inertia, 41
 Momentum, 161
 Monte-Carlo sampling, 116
 Moving average model, 205
 MPI, 254
 Multigrid methods, 91
 Multilayer perceptrons, 138
 Multistationary, 153
 Mutual information, 218
- NAG, 227
 NAR, 208
 Narrow-sense stationarity, 51
 Natural splines, 141
 Navier–Stokes equation, 107
 Nelder–Mead method, 157
 Netlib, 227
 Neumann boundary conditions, 84
 Neural networks, 150
 Newton's method, 123
 No free lunch theorem, 113
 Noether's theorem, 39
 Noise reduction, 186
 Nonlinear least squares, 122
 Nonparametric fitting, 115
 Nonuniform B-splines, 141
 Nonuniform rational B-splines, 142
 Normal distribution, 49
 Normal modes, 13
 Nullspace, 119
 Numerical dissipation, 81
 Numerical quadrature, 73
 Numerical Recipes, 227
 NURBS, 142
 Nyquist frequency, 130
- \emptyset , 18
 Object oriented programming, 245
 ODE, 9
 One-sided *z*-transform, 19
 One-sided Laplace transform, 13
 Open Inventor, 244

- OpenGL, 240
 Operator splitting, 84
 Order of differential equation, 9
 Ordinary differential equation, 7, 9
 Orthogonal functions, 94, 143
 Orthogonal matrix, 119, 128
 Orthogonal transformation, 128
 Orthogonal vectors, 128
 Orthonormal functions, 143
 Orthonormal vectors, 128
 OSI, 250
 Out-of-sample error, 147
 Outer product, 136
 Overfitting, 147
- Packet, 250
 Padé approximant, 139
 Parabolic PDE, 27
 Parametric fitting, 115
 Partial differential equation, 7, 9
 Partial fraction expansion, 14, 15
 Particular solution, 10
 Pattern recognition, 184
 PCA, 137
 PDE, 9
 PDF, 231
 Penalty function, 154
 Perceptrons, 152
 Periodic boundary condition, 82
 Pesin's identity, 219
 Phase-locked loop, PLL, 323
 Point predictions, 221
 Poisson's equation, 27, 84
 Poles, 15, 206
 Polynomial expansion, 139
 Port, 251
 Portable Document Format, 231
 Positive definite matrix, 177
 PostScript, 230
 Powell's method, 159
 Power spectral density, 50
 Prediction, 186
 Predictor step, 73
 Predictor-corrector method, 72
 Principal axes, 41
 Principal components analysis, 137
 Printer's point, 231
 Prior, 47, 116, 154
 Probability density, 169
 Probability distribution, 7
 Pseudo-inverse, 119
 Punctuated equilibrium, 316
- Q*, quality factor, 22, 261
 Quadrature mirror filter, 133
- Radial basis functions, 146
 Radial correlation function, 214
 Random variable, 44
 Range, 119
 Rank, 119
 Rational function, 15
 Rayleigh–Ritz method, 93, 100
 RBF, 146
 Realization of stochastic process, 45
 Recurrent network, 153
- Recursion relation, 59
 Redundancy, 218
 Regularization, 154
 Relaxation technique, 89
 Representation, 128
 Residual, 94, 120
 Richardson extrapolation, 75
 Rigid body motion, 40
- Schwarz' inequality, 187
 Score, 125
 Second moment, 46
 Second-order Runge–Kutta method, 70
 Separation of variables, 27
 Server, 235
 Shape functions, 97
 Sherman–Morrison formula, 87
 Shooting method, 76
 Short-time Fourier transform, 131
 Side-lobes, 130
 Signal separation, 186
 SIMD, 107
 Simplex, 157
 Simulated annealing, 163
 Sinc function, 130
 Singular value decomposition, 119
 Singular values, 119
 Smoothing, 186
 Snell's law, 270
 Socket, 251
 Soft clustering, 184
 Solitons, 65
 Sonification, 225
 SOR, 90
 Source entropy, 219
 SPEC, 257
 Spectral radius, 89
 Spin glass, 167
 Splines, 98, 141
 Spread spectrum, 196
 Spreadsheet, 229
 Standard deviation, 46
 State-space reconstruction, 208
 Stationary process, 51
 Steepest descent, 123
 STFT, 131
 Stiff differential equation, 75
 Stochastic processes, 7, 50
 Stochasticity, 44
 Strange attractor, 217
 Strict stationarity, 51
 Successive over-relaxation method, 90
 Support, 45
 Surrogate data, 214
 SVD, 119
- TAR, 208
 TCP, 251
 Threads, 246
 Time series analysis, 204
 TLA, 137
 Transfer function, 17, 206
 Transpose, 128
 Transversality, 211
 Trellis, 199
 Trending, 205

- Tridiagonal matrix, 83
Two-sided Laplace transform, 13
- UDP, 251
Uncorrelated variables, 47
Underfitting, 147
Uniform Resource Locator, 2
Unitary, 128
Unreliable protocol, 251
Unsupervised learning, 175
Upper-diagonal matrix, 83
URL, 2
- Vandermonde matrix, 121
Vapnik–Chervonenkis dimension, 148
Variable subset selection, 137
Variance, 46
Variational methods, 7
VC, 148
Vector quantization, 185
Visualization, 225
Viterbi algorithm, 202
Volterra series, 208
von Neumann stability analysis, 80
- Voronoi tessellation, 184
VRML, 244
- Wavelets, 131
Weak stationarity, 51
Weighted residuals, 93
Whitney embedding theorem, 211
Wide-sense stationarity, 51
Wiener filter, 186, 187
Wiener process, 54
Wiener–Hopf equation, 189
Wiener–Khinchin theorem, 51
Wigner function, 136
Windowing, 130
Wold decomposition, 207
World Wide Web, 2
- X Windows, 234
- Yule–Walker equation, 207
- z-transform, 19
Zeros, 15, 206