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Sinopsis

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Multi-grid methods are the most efficient tools for solving elliptic boundary value problems. The reader finds here an elementary introduction to multi-grid algorithms as well as a comprehensive convergence analysis. One section describes special applications (convection-diffusion equations, singular perturbation problems, eigenvalue problems, etc.). The book also contains a complete presentation of the multi-grid method of the second kind, which has important applications to integral equations (e.g. the "panel method") and to numerous other problems. Readers with a practical interest in multi-grid methods will benefit from this book as well as readers with a more theoretical interest.