

<b>Name of module:</b>	<b>Mathematical Methods in Engineering</b>
<b>Keywords:</b>	Numerical Analysis, Numerical Differential Equations
<b>Modulenummer:</b>	<b>ASM 101</b>
<b>Target group(s):</b>	1. Semester ASM
<b>ECTS-Credits:</b>	7
<b>Language of instruction:</b>	english
<b>Module owner:</b>	Prof. Dr. Alexander Hornberg

**Extent of work (hours)**

Workload	Contact hours	Self study	Exam preparation
210	105	75	30

<b>Prerequisites:</b>	<ul style="list-style-type: none"> <li>• Analysis</li> <li>• Linear algebra</li> <li>• Ordinary differential equations</li> <li>• Partial differential equations</li> </ul>
<b>Total target:</b>	<ul style="list-style-type: none"> <li>• Ability to understand and use numerical methods of analysis, linear algebra, and differential equations</li> <li>• Ability to apply numerical methods in the engineering context</li> <li>• Ability to interpret results from numerical calculation</li> <li>• Ability to visualize numerical results</li> </ul>
<b>Module content:</b>	<ul style="list-style-type: none"> <li>• Linear systems</li> <li>• Matrix eigenvalue problems</li> <li>• Linear least square problems</li> <li>• Nonlinear systems</li> <li>• Nonlinear Least square problems</li>   <li>• Ordinary differential equations                             <ul style="list-style-type: none"> <li>Euler's method</li> <li>Runge-Kutta methods</li> <li>Multistep methods</li> <li>Stability and stiffness</li> </ul> </li> <li>• Partial differential equations                             <ul style="list-style-type: none"> <li>Finite difference methods</li> <li>Finite element methods</li> </ul> </li> </ul>

<b>Reference material:</b>	<ul style="list-style-type: none"> <li>• R L Burden, J.D. Faires, Numerical Analysis, Brooks/Cole</li> <li>• G Allaire, S M Kaber, Numerical Linear Algebra, Springer</li> <li>• A Quateroni, R Sacco, F Saleri, Numerical Mathematics, Springer</li> <li>• A Stanoyevitch, Introduction to Numerical Ordinary and Partial Differential Equations Using MATLAB, Wiley</li> <li>• E Hairer, S P Norsett, G Wanner, Solving Ordinary Differential Equations I, II, Springer</li> <li>• G D Smith: Numerical Solution of Partial Differential Equations: Finite Difference Methods, Oxford University Press</li> <li>• K H Huebner, D L Dewhirst, D E Smith, T G Byrom, The Finite Element Method for Engineers, Wiley</li> </ul>
<b>Offered:</b>	Winter term only

### Submodules and assessment

<b>Title of submodule</b>	<b>Numerical Analysis</b>
<b>Type of instruction / form of learning:</b>	Lecture
<b>ECTS-Credits:</b>	4
<b>Hours per week:</b>	4
<b>Aims, learning outcomes:</b>	<ul style="list-style-type: none"> <li>• Ability to understand and use linear systems solver.</li> <li>• Ability to understand and use matrix eigenvalue problem solver</li> <li>• Ability to understand and use least square problem solver</li> <li>• Ability to understand and use nonlinear systems solver</li> <li>• Ability to understand and use nonlinear least square problems solver</li> <li>• Ability to implement, solve, and visualize numerical solutions with MATLAB</li> </ul>
<b>Type of assessment:</b>	final written examination part I: 60 min

<b>Title of submodule</b>	<b>Numerical Differential Equations</b>
<b>Type of instruction / form of learning:</b>	Lecture
<b>ECTS-Credits:</b>	3
<b>Hours per week:</b>	3
<b>Aims, learning outcomes:</b>	<ul style="list-style-type: none"> <li>• Ability to apply one-step methods and multistep methods to initial value problems</li> <li>• Ability to distinguish between elliptic, parabolic, and hyperbolic partial differential equations</li> <li>• Ability to use finite difference methods</li> <li>• Ability to use simple finite element approaches</li> <li>• Ability to discuss differences between different numerical methods</li> <li>• Ability to implement, solve, and visualize numerical solutions with MATLAB</li> </ul>
<b>Type of assessment:</b>	final written examination part II: 60 min