

# Mathematical Methods

1	Module Number 13570	Study Program ASM	Semester 1	Offered in XWS □SS	<b>Duration</b> 1 Semester	Module Type compulsory	Workload (h) 240	ECTS Points 8
2	Courses		Teaching and Learning Forms		Contact Time		Self-Study Time	Language
					(SWS)	(h)	(h)	
	a) Numerical Analysis		Lecture		3	45	120	English
	b) Numerical Differential Equations		Lecture		2	30		
	c) Statistics and Kalman Filter		Lecture		3	45		

# 3 Learning Outcomes and Competences

Once the module has been successfully completed, the students can...

### **Knowledge and Understanding**

- ... explain the basic ideas of numerical analysis and understand the relation to the applications
- ... understand the algorithms and their constraints
- ... understand the limitations of the algorithms

# Use, Application and Generation of Knowledge

### Use and Transfer

- ... apply the algorithms in MATLAB.
- ... analyze the solutions concerning plausibility.
- ... recognize and classify connections.
- ... analyze technical problems and derive or develop solutions.
- ... familiarize themselves with new ideas and topics based on their basic knowledge.

#### Scientific Innovation

- ... use methods and tools to gain new insights in the field of numerical analysis.
- ... create new models.
- ... optimize systems.
- ... independently develop approaches for new concepts and assess their suitability.
- ... develop concepts for the optimization of technical applications.

# **Communication and Cooperation**

- ... interpret the results of numerical analysis and draw admissible conclusions.
- ... use the learned knowledge, skills and competences to evaluate the field and interpret them according to other aspects.
- ... communicate and cooperate within the group in order to find adequate solutions for the task at hand.

### Scientific Self-Conception/ Professionalism

• ... justify the solution theoretically and methodically.



#### 4 Contents

### Lecture a)

- Linear systems
- Regression
- Numerical differentiation and integration
- Nonlinear equations and nonlinear systems

### Lecture b)

- Ordinary differential equations (Runge-Kutta methods, stability and stiffness, shooting methods, applications)
- Partial differential equations (finite difference methods, finite element methods, applications)

#### Lecture c)

- Descriptive and inferential statistics
- Probability theory
- Kalman filter

Programming in MATLAB as part of the lecture.

#### 5 Participation Requirements

compulsory: -

recommended: Good knowledge of further mathematics

### Examination Forms and Prerequisites for Awarding ECTS Points

Written Examination 120 min

#### 7 Further Use of Module

Applying mathematical methods in other lectures and major fields of automotive engineering

### 8 Module Manager and Full-Time Lecturer

Prof. Dr. rer. nat. J. Gaukel, Prof. Dr. rer. nat. M. Stämpfle, Prof. Dr. rer. nat. G. Schaaf

### 9 Literature

- Gander W., Gander M.J., Kwok, F., Scientific Computing
- · Stanoyevitch, Introduction to Numerical Ordinary and Partial Differential Equations Using MATLAB, Wiley
- Marchthaler, Dingler: Kalman-Filter: Einführung in die Zustandsschätzung und ihre Anwendung für eingebettete Systeme
- Chui, Chen: Kalman Filtering, Springer

# 10 Last Updated

06.12.2023