

# List of modules for the Master's degree programme Computational and Applied Mathematics

*Not all of the listed modules are offered annually. On the other hand, additional modules may be offered in the future.*

Department Mathematik  
Naturwissenschaftliche Fakultät  
Friedrich-Alexander-Universität Erlangen-Nürnberg

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## Curricular Overview

<b>elective modules (EM) 15 ECTS</b>	<b>Master phase (MP) 30 ECTS</b>	<b>mandatory elective modules (MEM) 40 ECTS</b>
	<b>Mandatory Modules (MM) 35 ECTS</b>	

Not all listed mandatory elective modules below will be offered in every semester.  
On the other hand, additional modules might be offered.

The minimum number of ECTS points is 120.

At least 65 ECTS must belong to the chosen specialization (MapA-NASi, MapA-Opti, or NASI-Opti) .

# Master's degree programme Computational and Applied Mathematics

## Study plan

Code	Title	Course	SWS				total ECTS	Workload-averaged in ECTS				spezification exam /ungraded task	Factor Grade
			V	Ü	P	S		1. Sem.	2. Sem.	3. Sem.	4. Sem.		
Mandatory Modules													
MApA	Module 1: Modeling and Analysis in Continuum Mechanics I (65860)	Modeling and Analysis in Continuum Mechanics I	4				10	8				oral exam 20 min. 100%	1
		Tutorials to Part I		1				2					
	Module 2: Modeling and Analysis in Continuum Mechanics II (65865)	Modeling and Analysis in Continuum Mechanics II	2				5		4			oral exam 20 min. 100%	1
		Tutorials to Part II		1/2					1				
MApA/ NASi/ Opti	Module 3: Modeling, Simulation and Optimization (65870)	Practical Course: Modeling, Simulation and Optimization				3	5		5			talk (50%), and coursework 10–15 pages (50%)	1
HPC	Module 4: Programming Techniques for Supercomputers in CAM (65875)	Programming Techniques for Supercomputers	4				10		5			see examination regulations INF	1
		Tutorials to Programming Techniques for Supercomputers		2					5				
	Module 5: Architectures of Supercomputers (44460)	Architectures of Supercomputers	2				5			2,5		see examination regulations INF	1
		Tutorials to Architectures of Supercomputers		2						2,5			
			12	5,5	0	3	35	10	20	5	0		

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Code	Title	Course	SWS				total ECTS	Workload-averaged in ECTS				spezifikation exam /ungraded task	Factor Grade
			V	Ü	P	S		1. Sem.	2. Sem.	3. Sem.	4. Sem.		
Master phase													
MapA/ NASi/ Opti	Module 6a: Master's seminar MApA	Master's seminar MApA*				2	5			5		talk 70-80 min with written report 5–10 pages	1
	Module 6b: Master's seminar NASi	Master's seminar NASi*				2	5			5		talk 70-80 min with written report 5–10 pages	1
	Module 6c: Master's seminar Opti	Master's seminar Opti*				2	5			5		talk 70-80 min with written report 5–10 pages	1
	Module 7: Masterthesis (1999)	Master colloquium					25				2,5	oral exam 15 min. (10%) Thesis (90%)	1
		Master thesis									22,5		
			0	0	0	2	30	0	0	5	25		
mandatory elective modules													
NASi	Module 8: Numerics of Partial Differential Equations I (65993)	Numerics of Partial Differential Equations I	4				10	7				written exam 90 min. (100%) with exercises (0%)	1
		Tutorials to Numerics of Partial Differential Equations I		2				3					
NASi	Module 9: Advanced Discretization Techniques (65900)	Advanced Discretization Techniques	4				10	8		(8)		oral exam 20 min. 100%	1
		Tutorials to Advanced Discretization Techniques		1				2		(2)			
NASi	Module 10: Advanced Solution Techniques (65901)	Advanced Solution Techniques	2				5		4			oral exam 15 min. 100%	1
		Tutorials to Advanced Solution Techniques		1/2					1				
MApA	Module 11: Transport and Reaction in Porous Media: Modelling (65902)	Transport and Reaction in Porous Media: Modelling	2				5		4			oral exam 15 min. 100%	1
		Tutorials to Transport and Reaction in Porous Media: Modelling		1/2					1				
NASi	Module 12: Transport and Reaction in Porous Media: Simulation (65903)	Transport and Reaction in Porous Media: Simulation	2				5			4		oral exam 15 min. 100%	1
		Tutorials to Transport and Reaction in Porous Media: Simulation		1/2						1			
NASi	Module 13: Numerics of Incompressible Flows I (65904)	Numerics of Incompressible Flows Part I	2				5		4			oral exam 15 min. 100%	1
		Tutorials to Numerics of Incompressible Flows Part I		1/2					1				
NASi	Module 14: Numerics of Incompressible Flows II (65905)	Numerics of Incompressible Flows Part II	2				5			4		oral exam 15 min. 100%	1
		Tutorials to Numerics of Incompressible Flows Part II		1/2						1			

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			V	Ü	P	S		1. Sem.	2. Sem.	3. Sem.	4. Sem.		
MApA	<b>Module 15:</b> Inverse Problems and their Regularization (65994)	Inverse Problems and their Regularization	2				5	(4)		(4)		oral exam 15 min. 100%	1
		Tutorials to Inverse Problems and their Regularization		1/2				(1)		(1)			
NASi	<b>Module 16:</b> Mathematics of Learning (formerly: Mathematical Data Science 1) (65785)	Mathematics of Learning	2				5	(4)		(4)		Written exam 60 min. 100%	1
		Tutorials to Mathematics of Learning		1/2				(1)		(1)			
MApA	<b>Module 17:</b> Mathematical Models of Kinetic Theory (65996) (expired, no longer offered)	Mathematical Models of Kinetic Theory	2				5			4		Oral exam 15 min. 100%	1
		Tutorials to Mathematical Models of Kinetic Theory		1/2						1			
MApA	<b>Module 18:</b> Mathematics of Multiscale Models (65906)	Mathematics of Multiscale Models	2				5		(4)	(4)		oral exam 15 min. 100%	1
		Tutorials to Mathematics of Multiscale Models		1/2					(1)	(1)			
MApA	<b>Module 19:</b> Theory of Stochastic Evolution Equations (65907)	Theory of Stochastic Evolution Equations	2				5		4			oral exam 15 min. 100%	1
		Tutorials to Theory of Stochastic Evolution Equations		1/2					1				
NASi	<b>Module 20:</b> Numerics of Stochastic Evolution Equations (65907)	Numerics of Stochastic Evolution Equations	2				5			4		oral exam 15 min. 100%	1
		Tutorials to Numerics of Stochastic Evolution Equations		1/2						1			
NASi	<b>Module 21:</b> Practical Course on Finite Element Methods for Phase-Separation Equations (65095)	Seminar Practical Course on Finite Element Methods for Phase-Separation Equations				3	5	(5)		(5)		oral exam 30 min. 100%	1
MApA	<b>Module 22:</b> Regularity Theory of Elliptic PDEs	Regularity Theory of Elliptic PDEs	3				5	(4)		(4)		oral exam 20 min. 100%	1
		Tutorials to Regularity Theory of Elliptic PDEs				1		(1)		(1)			
MApA	<b>Module 23:</b> Mathematical Modeling in the Life Sciences (65911)	Mathematical Modelling in the Life Sciences	2				5			4		oral exam 15 min. 100%	1
		Tutorials to Mathematical Modelling in the Life Sciences		1/2						1			
Opti	<b>Module 24:</b> Mathematical Image Processing (48241) (replaces the expired module Partial Differential Equations based image processing (65912))	Mathematical image processing	2				5		4			oral exam 20 min. 100% or written exam 60 min 100% depending on the course size	1
		Tutorials to Mathematical image processing		1/2					1				
MApA	<b>Module 25:</b> Analysis of Free-Boundary Problems in Continuum Mechanics (65997)	Analysis of free-boundary problems in continuum mechanics	2				5			4		oral exam 15 min. 100%	1
		Tutorials to Analysis of free-boundary problems in continuum mechanics		1/2						1			



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			V	Ü	P	S		1. Sem.	2. Sem.	3. Sem.	4. Sem.		
mandatory elective modules													
MAPA/ NASi	Module 26: Partial Differential Equations in Finance (65914)	PDEs in Finance	2				5			4		oral exam 15 min. 100%	1
		Tutorials to PDEs in Finance		1/2						1			
Opti	Module 27: Introduction to Material- and Shape Optimization (65915)	Introduction to Material- and Shape Optimization	4				10		8			oral exam 20 min. 100%	1
		Tutorials to Material- and Shape Optimization		1					2				
Opti	Module 28: Advanced Algorithms for Nonlinear Optimization (65916)	Advanced Algorithms for Nonlinear Optimization	2				5	4				oral exam 15 min. 100%	1
		Tutorials to Advanced Algorithms for Nonlinear Optimization		1/2				1					
Opti	Module 29: Discrete Optimization I (65917)	Discrete Optimization I	2				5	(4)		(4)		oral exam 15 min. 100%	1
		Tutorials to Discrete Optimization I		1				(1)		(1)			
Opti	Module 30: Robust Optimization II (65918)	Robust Optimization II	2				5		4			oral exam 15 min. 100%	1
		Tutorials to Robust Optimization II		1					1				
Opti	Module 31: Numerical Aspects of Linear and Integer Programming (65919)	Numerical Aspects of Linear and Integer Programming	2				5		4			oral exam 15 min. 100%	1
		Tutorials to Numerical Aspects of Linear and Integer Programming		1/2					1				
Opti	Module 32: Advanced Nonlinear Optimization (65920)	Advanced Nonlinear Optimization	4				10	(8)		(8)		oral exam 20 min. 100%	1
		Tutorials to Advanced Nonlinear Optimization		1				(2)		(2)			
Opti	Module 33: Optimization with Partial Differential Equations (65921)	Optimization with Partial Differential Equations	2				5	(4)		(4)		oral exam 15 min. 100%	1
		Tutorials to Optimization with Partial Differential Equations		1/2				(1)		(1)			
Opti	Module 34: Discrete Optimization II (65933) (formerly: 65922 with 10 ECTS)	Discrete Optimization II	2				5		4			oral exam 20 min. 100%	1
		Tutorials to Discrete Optimization II		1					1				
Opti	Module 35: Optimization in Industry and Economy (65923)	Optimization in Industry and Economy	2				5	(4)		(4)		oral exam 15 min. 100%	1
		Tutorials to Optimization in Industry and Economy		1				(1)		(1)			
Opti	Module 36: Project Seminar Optimization (65924)	Practical Course: Optimization				2	5		(5)	(5)		Talk/presentation 45 min. (50%), final report 10-15 pages (50%)	1
Opti	Module 37: Conic Optimization and Applications	Conic Optimization and Applications	2				5	(2)		(2)		oral exam 15 min. 100%	1
		Tutorials to Conic Optimization and Applications		1				(1)		(1)			

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Code	Title	Course	SWS				total ECTS	Workload-averaged in ECTS				spezifikation exam /ungraded task	Factor Grade
			V	Ü	P	S		1. Sem.	2. Sem.	3. Sem.	4. Sem.		
mandatory elective modules													
Opti	Module 38: Lecture Series Partial Differential Equations, Control and Numerics (65700)	Lecture Series Partial Differential Equations, Control and Numerics	2				5		4			written exam 90 min. 100%	1
		Tutorials to Lecture Series Partial Differential Equations, Control and Numerics applications		1					1				
NASi	Module 39: Numerics of Partial Differential Equations II (65999)	Numerics of Partial Differential Equations II	2						4			oral exam 15 min. 100%	1
		Tutorials to Numerics of Partial Differential Equations II		1					1				
MApA/ NASi	Module 40: Efficient Discretization of two-phase Flow (65083)	Efficient Discretization of two-phase Flow				2	5	(5)		(5)		Talk/presentation 60-80min (100%) with handout (0%)	1
NASi	Module 42: Selected Topic of Mathematics of Learning (formerly: Mathematics of Learning)	Selected Topics of Mathematics of Learning	2				5	(4)		(4)		Written exam 60 min. 100%	1
		Tutorial to Selected Topics of Mathematics of Learning		1				(1)		(1)			
Opti	Module 43: Control, Machine Learning and Numerics (65093)	Control, Machine Learning and Numerics	2				10		5			Project work with presentation (50%) and report (50%)	1
		Practicall to Control, Machine Learning and Numerics				3			5				
Opti	Module 44: Discrete Optimization III (65910)	Discrete Optimization III	2				5			4		Oral exam 15 min. 100%	1
		Tutorials to Discrete Optimization III		1						1			
Opti	Module 45: Computational Complexity (65092) (expired, no longer offered in future)	Computational Complexity	2				5		4			Oral exam 30 min. 100%	1
		Tutorials to Computational Complexity		1					1				
NASi	Module 46: Numerical Methods for Nonsmooth Problems	Numerical Methods for Nonsmooth Problems	4				10		8			Written exam 90 min (100%) with exercises (0%)	1
		Tutorials to Numerical Methods for Nonsmooth Problems		2					2				
MApA/ Opti	Module 47: Wave Phenomena (65068)	Wave Phenomena	2				5		4			Oral exam 20 min. 100%	1
		Tutorials to Wave Phenomena		1/2					1				
NASi	Module 48: Subspace Correction Methods (65909)	Subspace Correction Methods	2				5			4		Oral exam 15 min. 100%	1
		Tutorials to Subspace Correction Methods		1/2						1			
MApA	Module 49: Navier Stokes Equations (65888)	Navier Stokes Equations	4				10	(8)	(8)			oral exam 20 min. 100%	1
		Tutorials to Navier-Stokes equations		2				(2)	(2)				
Opti	Module 50: Polynomial Optimization and Application (65877)	Polynomial Optimization and Application	2				5	(4)		(4)		Oral exam 30 min 100%	1
		Tutorials to Polynomial Optimization and Application		1				(1)		(1)			
MApA	Module 51: Stochastic Analysis (65970)	Stochastic Analysis	2				5	(4)		(4)		Oral exam 100%	1
		Tutorials to Stochastic Analysis		1				(1)		(1)			
			16	4	0	0	40	10	10	20	0		

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Code	Title	Course	SWS				total ECTS	Workload-averaged in ECTS				spezification exam /ungraded task	Factor Grade	
			V	Ü	P	S		1. Sem.	2. Sem.	3. Sem.	4. Sem.			
elective modules**														
EM	elective modules		0-2	0-2	0-2	0-2	5	5				according to the chosen module	1	
EM	elective modules		0-2	0-2	0-2	0-2	5	5				according to the chosen module	1	
EM	elective modules		0-2	0-2	0-2	0-2	5				5	according to the chosen module	1	
			0-6	0-6	0-6	0-6	15	10	0	0	5			
								30	30	30	30			
			Total SWS: 42-48*				120	Total ECTS: 120						

HPC High Performance Computing  
 MApA Modeling and Applied Analysis  
 NASi Numerical Analysis and Simulation  
 Opti Optimization

\* Master seminar MApA, Master seminar NASi or Master seminar Opti has to be chosen

\*\* as selected from FAU-modules

1	Module name 65860	Module 1: ModAna1: Modeling and Analysis in Continuum Mechanics I	10 ECTS credits
2	Courses/lectures	a) Lectures: 4 semester hrs/week b) Practical: 1 semester hr/week	MApA
3	Lecturers	Profs. Drs. G. Grün, E. Zuazua, S. Metzger	
4	Module coordinator	Prof. Dr. G. Grün	
5	Content	<ul style="list-style-type: none"><li>Theory of elasticity (geometrical nonlinear modelling, objectivity and isotropy of energy functionals, linearized elasticity, polyconvexity, existence according to J. Ball</li><li>Non-equilibrium thermodynamics and modelling in hydrodynamics (basic concepts in thermodynamics, balance equations, constitutive relations)</li><li>Parabolic function spaces and the Aubin-Lions lemma</li><li>Weak solution theory for incompressible Navier-Stokes equations</li></ul>	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>derive mathematical models for fluid mechanics and elasticity theory,</li><li>evaluate the predictive power of models using physical modelling assumptions and the qualitative characteristics of solutions,</li><li>apply analytical techniques to rigorously prove qualitative properties of solutions.</li></ul>	
7	Prerequisites	Recommended: basic knowledge of linear algebra and calculus; basic knowledge of functional analysis.	
8	Integration into curriculum	1st semester	
9	Module compatibility	<ul style="list-style-type: none"><li>Mandatory module for MSc in Computational and Applied Mathematics</li><li>Mandatory elective module for MSc in Mathematics in the fields of study “Modelling, Simulation and Optimization”, “Analysis and Stochastics”</li></ul>	
10	Method of examination	oral exam (20 minutes)	
11	Grading procedure	100% based on oral exam	
12	Module frequency	Winter semester (annually)	
13	Workload	Contact hours: 75 hrs Independent study: 225 hrs Total: 300 hrs, corresponding to 10 ECTS credits	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	<ul style="list-style-type: none"><li>Ciarlet, P.G.: Mathematical elasticity, North-Holland</li><li>De Groot S.R. &amp; Mazur P.: Non-equilibrium thermodynamics, Dover</li><li>Eck, C., Garcke, H. &amp; Knabner, P.: Mathematical modelling, Springer</li><li>Evans, L. C. <i>Partial Differential Equations</i>. AMS, 2010</li><li>Liu, I.: Continuum mechanics, Springer</li><li>Temam, R.: The Navier-Stokes equations, AMS Chelsea Publishing</li><li>Lecture notes will be distributed via StudOn.</li></ul>	

1	Module name 65865	Module 2: ModAna2: Modeling and Analysis in Continuum Mechanics II	5 ECTS credits
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Practical: 0.5 semester hrs/week	MApA
3	Lecturers	Profs. Drs. G. Grün, E. Zuazua, S. Metzger	
4	Module coordinator	Prof. Dr. G. Grün	
5	Content	At least two of the following topics: <ul style="list-style-type: none"><li>• Monotone operators and applications in continuum mechanics, e.g. shear-thinning liquids,</li><li>• Mathematical concepts of model reduction: homogenization, gamma convergence, asymptotic analysis,</li><li>• Reaction diffusion models from biology and social sciences;</li><li>• Models in fluid dynamics (compressible and incompressible Navier-Stokes equations);</li><li>• Wave phenomena and other hyperbolic equations in continuum mechanics</li></ul>	
6	Learning objectives and skills	Students can: <ul style="list-style-type: none"><li>• derive mathematical models for several important applications in continuum mechanics.</li><li>• apply analytical techniques to rigorously prove qualitative properties of solutions.</li></ul>	
7	Prerequisites	Recommended: Modeling and Analysis in Continuum Mechanics I	
8	Integration into curriculum	2nd semester	
9	Module compatibility	<ul style="list-style-type: none"><li>• Mandatory module for MSc in Computational and Applied Mathematics</li><li>• Mandatory elective module for MSc in Mathematics in the field of study “Analysis and Stochastics”</li><li>• Mandatory elective module for MSc in Mathematics and Economics in the field of study “Analysis and Stochastics”</li></ul>	
10	Method of examination	oral exam (20 minutes)	
11	Grading procedure	100% based on oral exam	
12	Module frequency	Summer semester (annually)	
13	Workload	Contact hours: 37.5 hrs Independent study: 112.5 hrs Total: 150 hrs, corresponding to 5 ECTS credits	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	<ul style="list-style-type: none"><li>• A. Braides: Gamma-convergence for beginners, Oxford University Press,</li><li>• D. Cioranescu &amp; P. Donato: An introduction to homogenization, Oxford University Press</li><li>• L.C. Evans: Partial differential equations, AMS, 2010</li><li>• T.A. Roberts: A one-dimensional introduction to continuum mechanics, World Scientific, 1994</li><li>• R.E. Showalter: Monotone operators in Banach space and nonlinear partial differential equations, AMS</li><li>• T. Temam &amp; A. Miranville: Mathematical modeling in continuum mechanics, Cambridge University Press</li><li>• Depending on the lecturer, handouts and lecture notes may be offered via StudOn</li></ul>	

1	Module name 65870	Module 3: MoSi: Practical Course: Modeling, Simulation, Optimization	5 ECTS credits
2	Courses/lectures	Seminar: 3 semester hrs/week	MapA/NASi/Opti
3	Lecturers	Profs. Drs. G. Grün, E. Zuazua, C. Gräser, F. Frank	

4	Module coordinator	Prof. Dr. C. Gräser
5	Content	<ul style="list-style-type: none"> <li>Modelling, analysis, simulation and/or optimization of problems in engineering or the natural sciences</li> <li>Numerical algorithms for partial differential equation models (finite differences, finite elements, etc)</li> <li>Continuous optimization and optimal control</li> </ul>
6	Learning objectives and skills	<p>Students</p> <ul style="list-style-type: none"> <li>work on problems in engineering or the natural sciences by constructing a suitable mathematical model,</li> <li>are able to simulate, analyze, and/or optimize the constructed mathematical model using numerical methods,</li> <li>are able to implement processes using their own or specified software and critically evaluate the results,</li> <li>are able to set out their approaches and results in a comprehensible and convincing manner, making use of appropriate presentation techniques,</li> <li>are able to develop and set out in writing the theories and problem solutions they have developed.</li> </ul>
7	Prerequisites	Recommended: Modeling and Analysis in Continuum Mechanics I
8	Integration into curriculum	2nd semester
9	Module compatibility	<ul style="list-style-type: none"> <li>Mandatory module for MSc in Computational Applied Mathematics</li> <li>Mandatory elective module for MSc in Mathematics in the field of study "Modeling, Simulation and Optimization"</li> </ul>
10	Method of examination	Talk and written project report
11	Grading procedure	talk 50% report 50%
12	Module frequency	Summer semester (annually)
13	Workload	Contact hours: 45 hrs Independent study: 105 hrs Total: 150 hrs, corresponding to 5 ECTS credits
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	Project-dependent. Will be published on StudOn at the beginning of the semester.

1	Module name 65875	Module 4: PTfS-CAM: Programming Techniques for Supercomputers in CAM	10 ECTS credits
2	Courses/lectures	a) Lectures: 4 semester hrs/week b) Practical: 2 semester hrs/week	HPC
3	Lecturers	Prof. Dr. G. Wellein	

4	Module coordinator	Prof. Dr. Gerhard Wellein	
5	Content	<ul style="list-style-type: none"> <li>• Introduction to the architecture of modern supercomputers</li> <li>• Single core architecture and optimisation strategies</li> <li>• Memory hierarchy and data access optimization</li> <li>• Concepts of parallel computers and parallel computing</li> <li>• Efficient “shared memory” parallelisation (OpenMP)</li> <li>• Parallelisation approaches for multi-core processors including GPUs</li> <li>• Efficient “distributed memory” parallelisation (MPI)</li> <li>• Roofline performance model</li> <li>• Serial and parallel performance modelling</li> <li>• Complete parallel implementation of a modern iterative Poisson solver</li> </ul>	
6	Learning objectives and skills	<p>Students</p> <ul style="list-style-type: none"> <li>• acquire a comprehensive overview of programming modern supercomputers efficiently for numerical simulations,</li> <li>• learn modern optimisation and parallelisation strategies, guided by structured performance modelling,</li> <li>• acquire an insight into innovative programming techniques and alternative supercomputer architectures,</li> <li>• are able to implement numerical methods to solve partial differential equations (PDEs) with finite difference (FD) discretization with high hardware efficiency on parallel computers.</li> </ul>	
7	Prerequisites	Recommended: Experience in C/C++ or Fortran programming; basic knowledge of MPI and OpenMP programming	
8	Integration into curriculum	2nd semester	
9	Module compatibility	Mandatory module for MSc Computational and Applied Mathematics	
10	Method of examination	See examination regulations INF	
11	Grading procedure	See examination regulations INF	
12	Module frequency	Summer semester (annually)	
13	Workload	<p>Contact hours: 120 hrs Independent study: 180 hrs Total: 300 hrs, corresponding to 10 ECTS credits</p>	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	<ul style="list-style-type: none"> <li>• G. Hager &amp; G. Wellein: Introduction to High Performance Computing for Scientists and Engineers. CRC Computational Science Series, 2010. ISBN 978-1439811924</li> <li>• J. Hennessy &amp; D. Patterson: Computer Architecture. A Quantitative Approach. Morgan Kaufmann Publishers, Elsevier, 2003. ISBN 1-55860-724-2</li> </ul>	

1	Module name 44460	Module 5: ArchSup: Architectures of Supercomputers	5 ECTS credits
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Practical: 2 semester hrs/week	HPC
3	Lecturers	Prof. Dr. D. Fey, Drs. A.Schäfer, J. Hofmann	
4	Module coordinator	Prof. Dr. Dietmar Fey	
5	Content	<ul style="list-style-type: none"><li>• Principles of computer and processor architectures</li><li>• Modern processor architectures</li><li>• Homogeneous and heterogeneous multi/many-core processors</li><li>• Parallel computer architectures</li><li>• Classification and principles of coupling parallel computers</li><li>• High speed networks in supercomputers</li><li>• Examples of supercomputers</li><li>• Programming of supercomputers</li></ul>	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>• can explain the functionality of modern processors used in supercomputers,</li><li>• recognise the special problems associated with energy consumption and programming in supercomputers,</li><li>• can explain the different ways of interconnecting parallel processes,</li><li>• can classify parallel computers with regard to their storage connection and basic processing principles,</li><li>• are able to make use of and run a supercomputer to solve their own technical or mathematical problem. Based on the examples demonstrated during the lecture, they are able to generalise challenges associated with the discovery of bottlenecks and use them to solve their specific problem,</li><li>• are able to characterise their problems (e.g. scientific or technical simulation experiments) with regard to the computing and memory requirements for a supercomputer in a way that is appropriate for the architecture,</li><li>• can make use of the performance-measuring methods for parallel computers to evaluate various computer architectures and select the appropriate architecture for their problem.</li></ul>	
7	Prerequisites	None	
8	Integration into curriculum	3rd semester	
9	Module compatibility	<ul style="list-style-type: none"><li>• Mandatory module for MSc Computation and Applied Mathematics</li><li>• Mandatory module for Computational Engineering degree programmes (Computer-Assisted Engineering) (Master of Science) and Information Technology (Master of Science)</li></ul>	
10	Method of examination	See examination regulations INF	
11	Grading procedure	See examination regulations INF	
12	Module frequency	Winter semester (annually)	
13	Workload	Contact hours: 60 hrs Independent study: 90 hrs Total: 150 hrs, corresponding to 5 ECTS credits	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	<ul style="list-style-type: none"><li>• Quinn: Parallel Programming in C with MPI and OpenMP, McGraw-Hill</li><li>• Hennessy/Patterson: Computer Architecture - A Quantitative Approach, Morgan&amp;Kaufmann</li></ul>	



1	Module name 65885	Module 6a: MaSe: Master's seminar MApA	5 ECTS credits
2	Courses/lectures	Seminar: 2 semester hrs/week	MApA
3	Lecturers	Profs. Drs. G. Grün, M. Burger, E. Zuazua	
4	Module coordinator	Prof. Dr. G. Grün	
5	Content	A topic from MApA that relates to the compulsory elective modules offered.	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>• can use original literature to familiarise themselves with a current research topic,</li><li>• can structure the content acquired both verbally and in writing and make their own contributions to its presentation and/or substance,</li><li>• learn scientific content on the basis of academic lectures and actively discuss it at a plenary session.</li></ul> For the MApA specialisation: <ul style="list-style-type: none"><li>• make use of analytical techniques to rigorously prove the qualitative characteristics of solutions to mathematical models in applied sciences.</li></ul>	
7	Prerequisites	All compulsory modules for the MSc in Computational and Applied Mathematics recommended	
8	Integration into curriculum	3rd semester	
9	Module compatibility	<ul style="list-style-type: none"><li>• Mandatory module for MSc in Computational and Applied Mathematics</li><li>• Mandatory module for MSc in Mathematics</li><li>• Mandatory module for MSc in Mathematics and Economics</li></ul>	
10	Method of examination	talk/presentation (70-80 minutes) with handout (5-10 pages)	
11	Grading procedure	75 %talk/presentation, 25% handout	
12	Module frequency	Winter semester (annually)	
13	Workload	Contact hours: 30 hrs Independent study: 120 hrs Total: 150 hrs, corresponding to 5 ECTS credits	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	Depending on topic. Will be published on StudOn at the beginning of the semester.	

1	Module name 65890	Module 6b: MaSe: Master's seminar NASi	5 ECTS credits
2	Courses/lectures	Seminar: 2 semester hrs/week	NASi
3	Lecturers	Profs. Drs. E. Bänsch, G. Grün, M. Burger, E. Zuazua	

4	Module coordinator	Prof. Dr. E. Bänsch
5	Content	A topic from NASi that relates to the compulsory elective modules offered.
6	Learning objectives and skills	<p>Students</p> <ul style="list-style-type: none"> <li>• can structure the content acquired both verbally and in writing and make their own contributions to its presentation and/or substance,</li> <li>• learn scientific content on the basis of academic lectures and actively discuss it at a plenary session.</li> </ul> <p>For the NASi specification:</p> <ul style="list-style-type: none"> <li>• can solve exemplary computational problems with given or self-developed software in order to illustrate or verify numerical methods under consideration.</li> </ul>
7	Prerequisites	All compulsory modules for the MSc in Computational and Applied Mathematics recommended
8	Integration into curriculum	3rd semester
9	Module compatibility	<ul style="list-style-type: none"> <li>• Mandatory module for MSc in Computational and Applied Mathematics</li> <li>• Mandatory module for MSc in Mathematics</li> <li>• Mandatory module for Msc in Mathematics and Economics</li> </ul>
10	Method of examination	talk/presentation (70-80 minutes) with handout (5-10 pages)
11	Grading procedure	75% talk/presentation, 25% handout
12	Module frequency	Winter semester (annually)
13	Workload	<p>Contact hours: 30 hrs</p> <p>Independent study: 120 hrs</p> <p>Total: 150 hrs, corresponding to 5 ECTS credits</p>
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	Depending on topic. Will be published on StudOn at the beginning of the semester.

1	Module name 65895	Module 6c: MaSe: Master's seminar Opti	5 ECTS credits
2	Courses/lectures	Seminar: 2 semester hrs/week	Opti
3	Lecturers	Profs. Drs. F. Liers, A. Martin, M. Stingl, E. Zuazua	

4	Module coordinator	Prof. Dr. M. Stingl
5	Content	A topic from Opti that relates to the compulsory elective modules offered.
6	Learning objectives and skills	<p>Students</p> <ul style="list-style-type: none"> <li>• can use original literature to familiarise themselves with a current research topic,</li> <li>• can structure the content acquired both verbally and in writing and make their own contributions to its presentation and/or substance,</li> <li>• learn scientific content on the basis of academic lectures and actively discuss it at a plenary session.</li> </ul> <p>For the Opti specialisation:</p> <ul style="list-style-type: none"> <li>• model theoretical and applied tasks as optimization problems and/or develop optimization algorithms for their solution and/or put these into practice.</li> </ul>
7	Prerequisites	All compulsory modules for the MSc in Computational and Applied Mathematics recommended
8	Integration into curriculum	3rd semester
9	Module compatibility	<ul style="list-style-type: none"> <li>• Mandatory module for MSc in Computational and Applied Mathematics</li> <li>• Mandatory module for MSc in Mathematics</li> <li>• Mandatory module for MSc in Mathematics and Economics</li> </ul>
10	Method of examination	talk/presentation (70-80 minutes) with handout (5-10 pages)
11	Grading procedure	75% talk/presentation, 25% handout
12	Module frequency	Winter semester (annually)
13	Workload	<p>Contact hours: 30 hrs</p> <p>Independent study: 120 hrs</p> <p>Total: 150 hrs, corresponding to 5 ECTS credits</p>
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	Depending on topic. Will be published on StudOn at the beginning of the semester.

1	Module name 1999	Module 7: Master's Thesis	25 ECTS credits
2	Courses/lectures	Oral examination Master's Thesis	MapA/NASi/Opti
3	Lecturers	The lecturers for the degree programme in Computational and Applied Mathematics	
4	Module coordinator	Prof. Dr. G. Grün	
5	Content	The master's thesis is in the field of <i>Modelling and Analysis</i> , or <i>Numerical Analysis and Simulation</i> , or <i>Optimization</i> , and deals with a current research topic.	
6	Learning objectives and skills	<p>Students</p> <ul style="list-style-type: none"><li>• are capable of independently follow up a scientific question in the fields of “Modelling and Analysis”, “Numerical Analysis and Simulation” or “Optimization” over an extended, specified period,</li><li>• develop original ideas and concepts for solving scientific problems in these fields,</li><li>• apply and improve mathematical methods rather independently - also in unfamiliar and interdisciplinary contexts,</li><li>• present and explain mathematical or interdisciplinary contents clearly in a manner appropriate for the target audience, both in writing and orally,</li><li>• improve their ability to plan and structure by implementing a thematic project.</li></ul>	
7	Prerequisites	Successful participation in all mandatory modules (35 ECTS) and at least 20 ECTS from mandatory elective modules	
8	Integration into curriculum	4th semester	
9	Module compatibility	Master’s degree programme in Computational and Applied Mathematics	
10	Method of examination	Master’s thesis (scope according to examination regulations, 6 months) Oral exam (15 minutes)	
11	Grading procedure	90% Master’s thesis 10% Oral exam	
12	Module frequency	Summer semester (annually)	
13	Workload	Contact hours: 15 hrs Independent study: 735 hrs Total: 750 hrs, corresponding to 25 ECTS credits	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	Individual, depending on topic of Master’s Thesis.	

1	Module name 65993	Module 8: NumPDE I: Numerics of Partial Differential Equations I	10 ECTS credits
2	Courses/lectures	a) Lecture: 4 semester hrs/week b) Practical: 2 semester hr/week	NASi
3	Lecturers	Profs. Drs. E. Bänsch, G. Grün, C. Gräser	

4	Module coordinator	Prof. Dr. E. Bänsch
5	Content	<ul style="list-style-type: none"> <li>Classical theory of linear elliptic boundary value problems (outline)</li> <li>Finite difference method (FDM) for Poisson's equation in two dimensions (including stability via inverse monotonicity)</li> <li>Finite element method (FEM) for Poisson's equation in two dimensions (stability and convergence, example: linear finite elements, implementation)</li> <li>Variational theory of linear elliptic boundary value problems (outline)</li> <li>FEM for linear elliptic boundary value problems (2<sup>nd</sup> order) (types of elements, affin-equivalent triangulations, order of convergence, maximum principle)</li> <li>Iterative methods for large sparse linear systems of equations (condition number of finite element matrices, linear stationary methods (recall), cg method (recall), preconditioning, Krylov subspace methods)</li> </ul>
6	Learning objectives and skills	<p>Students</p> <ul style="list-style-type: none"> <li>apply algorithmic approaches for models with partial differential equations and explain and evaluate them,</li> <li>are capable to judge on a numerical method's properties regarding stability and efficiency,</li> <li>implement (with own or given software) numerical methods and critically evaluate the results,</li> <li>explain and apply a broad spectrum of problems and methods with a focus on conforming finite element methods for linear elliptic problems,</li> <li>collect and evaluate relevant information and realize relationships.</li> </ul>
7	Prerequisites	Recommended: basic knowledge in numerics, discretization, and optimization
8	Integration into curriculum	1st semester
9	Module compatibility	<ul style="list-style-type: none"> <li>Mandatory elective module for MSc in Computational and Applied Mathematics</li> <li>Mandatory elective module for BSc Mathematics (in the field Applied Mathematics)</li> <li>Mandatory elective Module for BSc Technomathematik (in the field Numerical Mathematics, Modelling and Optimization)</li> <li>Mathematical mandatory elective module for BSc Mathematics and Economics</li> <li>Non-Physics elective module for MSc Physics</li> </ul>
10	Method of examination	written exam (90 minutes) with exercises
11	Grading procedure	100% based on written exam
12	Module frequency	Winter semester (annually)
13	Workload	<p>Contact hours: 90 hrs</p> <p>Independent study: 210 hrs</p> <p>Total: 300 hrs, corresponding to 10 ECTS credits</p>

14	<b>Module duration</b>	One semester
15	<b>Teaching and examination language</b>	English
16	<b>Recommended reading</b>	<ul style="list-style-type: none"> <li>• P. Knabner &amp; L. Angermann: Numerical Methods for Elliptic and Parabolic Differential Equations, Springer 2003</li> <li>• S. Larssen &amp; V. Thomee: Partial Differential Equations with Numerical Methods. Springer 2005</li> <li>• D. Braess: Finite Elements. Cambridge University Press 2010</li> <li>• lecture notes</li> </ul>

1	Module name 65900	Module 9: AdDiscTech: Advanced Discretization Techniques	10 ECTS credits
2	Courses/lectures	a) Lecture: 4 semester hrs/week b) Practical: 1 semester hr/week	NASi
3	Lecturers	Profs. Drs. E. Bänsch, G. Grün, N.N.	
4	Module coordinator	Prof. Dr. E. Bänsch	
5	Content	<ul style="list-style-type: none"><li>conforming and non-conforming finite element methods</li><li>saddle point problems in Hilbert spaces</li><li>mixed finite element methods for saddle point problems, in particular for Darcy and Stokes</li><li>Streamline-Upwind Petrov-Galerkin (SUPG) and discontinuous Galerkin (dG) finite element methods (FEM) for convection dominated problems</li><li>Finite Volume (FV) methods and their relation to FEM</li><li>a posteriori error control and adaptive methods</li></ul>	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>have a discriminating understanding, both theoretically and computationally of FE as well as FV methods for the numerical solution of partial differential equations (pde) (in particular of saddle point problems),</li><li>are capable of developing problem dependent FE or FV methods and judge on their properties regarding stability and effectiveness,</li><li>are familiar with a broad spectrum of pde problems and their computational solutions,</li><li>are capable of designing algorithms for adaptive mesh control.</li></ul>	
7	Prerequisites	Recommended: Introduction to numerical methods for pdes, functional analysis	
8	Integration into curriculum	1st or 3 <sup>rd</sup> semester	
9	Module compatibility	<ul style="list-style-type: none"><li>Mandatory elective module for MSc in Computational and Applied Mathematics</li><li>Mandatory elective module for MSc in Mathematics in the field of study “Modeling, Simulation and Optimization”</li></ul>	
10	Method of examination	oral exam (20 minutes)	
11	Grading procedure	100% based on oral exam	
12	Module frequency	Winter semester (annually)	
13	Workload	Contact hours: 75 hrs Independent study: 225 hrs Total: 300 hrs, corresponding to 10 ECTS credits	
14	Module duration	One semester	
15	Teaching and examination language	English	

16	<b>Recommended reading</b>	<ul style="list-style-type: none"> <li>• A. Ern, J.-L. Guermond: Theory and Practice of Finite Elements</li> <li>• A. Quarteroni &amp; A. Valli: Numerical Approximation of Partial Differential Equations</li> <li>• P. Knabner &amp; L. Angermann: Numerical Methods for Elliptic and Parabolic Differential Equations, Springer</li> <li>• D. A. Di Pietro &amp; A. Ern: Mathematical aspects of discontinuous Galerkin methods. Springer 2012</li> </ul>
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1	Module name 65901	Module 10: AdSolTech: Advanced Solution Techniques	5 ECTS credits
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Practical: 0.5 semester hrs/week	NASi
3	Lecturers	Prof. Dr. E. Bänsch, N.N.	
4	Module coordinator	Prof. Dr. E. Bänsch	
5	Content	<ul style="list-style-type: none"><li>• Krylov subspace methods for large non-symmetric systems of equations</li><li>• Multilevel methods, especially multigrid (MG) methods, nested and non-nested grid hierarchies</li><li>• Parallel numerics, especially domain decomposition methods</li><li>• Inexact Newton/Newton-Krylov methods for discretized nonlinear partial differential equations</li><li>• Preconditioning and operator-splitting methods</li></ul>	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>• are able to design application-specific own MG algorithms with the theory of multigrid methods and decide for which problems the MG algorithm is suitable to solve large linear systems of equations,</li><li>• are able to solve sparse nonlinear/non-symmetric systems of equations with modern methods (also with parallel computers),</li><li>• are able to develop under critical assessment complete and efficient methods for application-orientated problems.</li></ul>	
7	Prerequisites	Recommended: Advanced Discretization Techniques	
8	Integration into curriculum	2nd semester	
9	Module compatibility	<ul style="list-style-type: none"><li>• Mandatory elective module for MSc in Computational and Applied Mathematics</li><li>• Mandatory elective module for MSc in Mathematics in the field of study “Modeling, Simulation and Optimization”</li></ul>	
10	Method of examination	Oral exam (15 minutes)	
11	Grading procedure	100% Oral exam	
12	Module frequency	Summer semester (annually)	
13	Workload	Contact hours: 37.5 hrs Independent study: 112.5 hrs Total: 150 hrs, corresponding to 5 ECTS credits	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	<ul style="list-style-type: none"><li>• A. Quarteroni &amp; A. Valli: Numerical Approximation of Partial Differential Equations</li><li>• P. Knabner &amp; L. Angermann: Numerical Methods for Elliptic and Parabolic Differential Equations</li><li>• Further literature and scientific publications are announced during the lectures</li></ul>	

1	Module name 65902	Module 11: RTpMMod: Transport and Reaction in Porous Media: Modeling	5 ECTS credits
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Practical: 0,5 semester hrs/week	MapA
3	Lecturers	Prof. Dr. S. Kräutle, Drs. N. Ray, A. Prechtel	

4	Module coordinator	Prof. Dr. S. Kräutle
5	Content	<ul style="list-style-type: none"> <li>Modelling of fluid flow through a porous medium: Groundwater models (Richards' equation), multiphase flow</li> <li>Advection, diffusion, dispersion of dissolved substances, (nonlinear) reaction-models (i.a. law of mass action, adsorption, kinetic / in local equilibrium, reactions with minerals)</li> <li>Models of partial (PDEs), ordinary (ODEs) differential equations, and local conditions</li> <li>Nonnegativity, boundedness, global existence of solutions, necessary model assumptions in the case of a pure ODE model as well as for a PDE model</li> <li>Existence of stationary solutions (i.a. introduction to the Feinberg network theory)</li> </ul>
6	Learning objectives and skills	<p>Students</p> <ul style="list-style-type: none"> <li>are able to model flow and reaction processes in porous media on macro- and micro-scale using partial differential equations,</li> <li>possess the techniques and the analytical foundations to assess the global existence of solutions.</li> </ul>
7	Prerequisites	Recommended: Basic knowledge in differential equations
8	Integration into curriculum	2nd semester
9	Module compatibility	<ul style="list-style-type: none"> <li>Mandatory elective module for MSc in Computational and Applied Mathematics</li> <li>Mandatory elective module for MSc in Mathematics in the field of "Modeling, Simulation, and Optimisation"</li> <li>Master Physics, non-physical elective module</li> </ul>
10	Method of examination	Oral exam (15 minutes)
11	Grading procedure	100% Oral exam
12	Module frequency	Summer semester (annually)
13	Workload	<p>Contact hours: 37.5 hrs</p> <p>Independent study: 112.5 hrs</p> <p>Total: 150 hrs, corresponding to 5 ECTS credits</p>
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	<p>- S. Kräutle: lecture notes <a href="http://math.fau.de/kraeutle/vorlesungsskripte/">math.fau.de/kraeutle/vorlesungsskripte/</a></p> <p>- C. Eck, H. Garcke, P. Knabner: Mathematical Modeling, Springer</p> <p>- J.D. Logan: Transport Modeling in Hydrogeochemical Systems, Springer</p> <p>- M. Feinberg: lecture notes <a href="http://crnt.osu.edu/LecturesOnReactionNetworks">crnt.osu.edu/LecturesOnReactionNetworks</a></p>

1	Module name 65903	Module 12: RTpMSim: Transport and Reaction in Porous Media: Simulation	5 ECTS credits
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Practical: 0.5 semester hrs/week	NASi
3	Lecturers	Prof. Dr. S. Kräutle, Drs. N. Ray, A. Prechtel	

4	Module coordinator	Prof. Dr. S. Kräutle
5	Content	<ul style="list-style-type: none"> <li>Degenerate parabolic differential equations as multiphase flow models: formulation, nonlinear solution methods, discretization methods</li> <li>Models for transport and reactions in porous media, consisting of coupled PDEs and ODEs, if necessary coupled to algebraic equations (AEs) and inequalities for the description of local equilibria (differential-algebraic system)</li> <li>Different formulations of the system (operator splitting, change of variables, combination of the equations, elimination of AEs), as a basis for different software packages for numerical simulations, connection to optimisation (Gibbs energy)</li> <li>Treatment of numerical difficulties (Guarantee of nonnegativity of numerical solutions of the (nonlinear) problems, scaling problems, convection dominated problems)</li> </ul>
6	Learning objectives and skills	<p>Students</p> <ul style="list-style-type: none"> <li>use methods for the numerical solving of a class of problems whose complexity goes significantly beyond standard problems (Poisson and heat equation): coupled nonlinear partial and ordinary differential equations (PDEs, ODEs) and algebraic equations (AEs),</li> <li>put strategies for the treatment of possible difficulties during the numerical solving into practice.</li> </ul>
7	Prerequisites	<ul style="list-style-type: none"> <li>Recommended: Basic knowledge in differential equations,</li> <li>Useful also: Transport and Reaction in Porous Media: Modeling</li> </ul>
8	Integration into curriculum	3rd semester
9	Module compatibility	<ul style="list-style-type: none"> <li>Mandatory elective module for MSc in Computational and Applied Mathematics</li> <li>Mandatory elective module for MSc in Mathematics in the field of "Modeling, Simulation, and Optimisation"</li> <li>Master Physics, non-physical elective module</li> </ul>
10	Method of examination	Oral exam (15 minutes)
11	Grading procedure	100% based on oral exam
12	Module frequency	Winter semester (not annually)
13	Workload	<p>Contact hours: 37.5 hrs</p> <p>Independent study: 112.5 hrs</p> <p>Total: 150 hrs, corresponding to 5 ECTS credits</p>
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	<p>- P. Knabner &amp; L. Angermann: Numerical Methods for Elliptic and Parabolic Partial Differential Equations, Springer</p> <p>- Handbooks of Software Packages,  <a href="https://en.www.math.fau.de/angewandte-mathematik-1/forschung/software-e-2">https://en.www.math.fau.de/angewandte-mathematik-1/forschung/software-e-2</a></p>

1	Module name 65904	Module 13: NuIF1: Numerics of Incompressible Flows I	5 ECTS credits
2	Courses/lectures	a) Lecture: 2 semester hrs/week b) Practical: 0.5 semester hrs/week	NASi
3	Lecturers	Prof. Dr. E. Bänsch, Prof. Dr. G. Grün	

4	Module coordinator	Prof. Dr. E. Bänsch
5	Content	<ul style="list-style-type: none"> <li>Mathematical modelling of (incompressible) flows</li> <li>Variational formulation, existence and (non-)uniqueness of solutions to the stationary Navier-Stokes (NVS) equations</li> <li>Stable finite element (FE) discretization of the stationary (Navier-) Stokes equations</li> <li>Error estimates</li> <li>Solution techniques for the saddle point problem</li> </ul>
6	Learning objectives and skills	<p>Students</p> <ul style="list-style-type: none"> <li>explain and apply the mathematical theory for the stationary, incompressible Navier-Stokes equations,</li> <li>analyse FE discretization for the stationary Stokes equations and apply them to practical problems,</li> <li>explain the meaning of the inf-sup condition,</li> <li>choose the appropriate function spaces, stabilisation techniques and solution techniques and apply them to concrete problem settings.</li> </ul>
7	Prerequisites	Recommended: Advanced discretization techniques
8	Integration into curriculum	2nd semester
9	Module compatibility	<ul style="list-style-type: none"> <li>Mandatory elective module for MSc in Computational and Applied Mathematics</li> <li>Mandatory elective module for MSc in Mathematics in the field of study "Modeling, Simulation and Optimization"</li> </ul>
10	Method of examination	oral exam (15 minutes)
11	Grading procedure	100% based on oral examination
12	Module frequency	Summer semester (annually)
13	Workload	<p>Contact hours: 37.5 hrs Independent study: 112.5 hrs Total: 150 hrs, corresponding to 5 ECTS credits</p>
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	<ul style="list-style-type: none"> <li>V. Girault &amp; P.-A. Raviart: Finite element methods for the Navier-Stokes equations. Theory and algorithms. Springer 1986</li> <li>H. Elman, D. Silvester &amp; A. Rathen: Finite elements and fast iterative solvers: with applications in incompressible fluid dynamics. Oxford University Press 2014</li> <li>R. Temam: Navier-Stokes equations. Theory and numerical analysis. North Holland</li> </ul>



1	Module name 65905	Module 14: NuIF2: Numerics of Incompressible Flows II	5 ECTS credits
2	Courses/lectures	a) Lecture: 2 semester hrs/week b) Practical: 0.5 semester hrs/week	NASi
3	Lecturers	Prof. Dr. E. Bänsch, Prof. Dr. G. Grün	

4	Module coordinator	Prof. Dr. E. Bänsch	
5	Content	<ul style="list-style-type: none"> <li>Variational formulation of the instationary Stokes and Navier-Stokes (NVS) equations</li> <li>Existence and uniqueness of solutions to the instationary Stokes and NVS equations</li> <li>Time discretisation methods</li> <li>Fully discrete equations and error estimates</li> <li>Solution techniques</li> <li>Operator splitting, projection methods</li> <li>More general boundary conditions</li> <li>Coupling of NVS with temperature equation</li> <li>Computational experiments with academic or commercial codes</li> </ul>	
6	Learning objectives and skills	Students <ul style="list-style-type: none"> <li>discretize the instationary NVS equations in time and space,</li> <li>explain and analyse discretisation schemes and operator splitting techniques,</li> <li>choose appropriate algorithms for given flow problems and solve them with academic or commercial software.</li> </ul>	
7	Prerequisites	Recommended: Advanced discretization techniques, Numerics of incompressible flows I	
8	Integration into curriculum	3rd semester	
9	Module compatibility	<ul style="list-style-type: none"> <li>Mandatory elective module for MSc in Computational and Applied Mathematics</li> <li>Mandatory elective module for MSc in Mathematics in the field of study "Modeling, Simulation and Optimization"</li> </ul>	
10	Method of examination	oral exam (15 minutes)	
11	Grading procedure	100% based on oral exam	
12	Module frequency	Annually (usually in winter semester)	
13	Workload	Contact hours: 37.5 hrs Independent study: 112.5 hrs Total: 150 hrs, corresponding to 5 ECTS credits	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	<ul style="list-style-type: none"> <li>V. Girault &amp; P.-A. Raviart: Finite element methods for the Navier-Stokes equations. Theory and algorithms. Springer 1986</li> <li>H. Elman, D. Silvester &amp; A. Rathen: Finite elements and fast iterative solvers: with applications in incompressible fluid dynamics. Oxford University Press 2014</li> <li>R. Glowinski: Finite Element Methods for Incompressible Viscous Flow, in :</li> </ul>	

		<p>Handbook of Numerical Analysis vol. IX</p> <ul style="list-style-type: none"><li>• R. Temam: Navier-Stokes equations. Theory and numerical analysis. North Holland</li></ul>
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1	Module name 65994	Module 15: IPReg: Inverse Problems and their Regularization	5 ECTS credits
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Practical: 0.5 semester hrs/week	MApA
3	Lecturers	Prof. Dr. M. Burger, Dr. D. Tenbrinck	

4	Module coordinator	Prof. Dr. M. Burger
5	Content	<ul style="list-style-type: none"> <li>• Examples of inverse and ill-posed problems in engineering and medical imaging</li> <li>• Linear regularization methods in Hilbert spaces and singular value decomposition</li> <li>• Variational methods for regularization and image reconstruction problems</li> <li>• Tomographic reconstruction and Radon transforms</li> </ul>
6	Learning objectives and skills	<p>Students</p> <ul style="list-style-type: none"> <li>• develop understanding for special aspects of inverse problems and ill-posedness,</li> <li>• apply regularization methods to inverse problems and develop a basic understanding of their properties,</li> <li>• derive and solve inverse problems arising from technical and biomedical applications.</li> </ul>
7	Prerequisites	Recommended: basic knowledge in functional analysis
8	Integration into curriculum	1 <sup>st</sup> or 3rd semester
9	Module compatibility	<ul style="list-style-type: none"> <li>• Mandatory elective module for MSc in Computational and Applied Mathematics</li> <li>• Compulsory elective module for MSc in Mathematics in the field of study "Modeling, Simulation and Optimization"</li> </ul>
10	Method of examination	Oral exam (15 minutes)
11	Grading procedure	100% Oral exam
12	Module frequency	<p>Winter semester (not annually)</p> <p>To check whether the course is offered in the current semester, see UnivIS <a href="http://univis.fau.de">univis.fau.de</a> or module handbook of current semester</p>
13	Workload	<p>Contact hours: 37.5 hrs</p> <p>Independent study: 112.5 hrs</p> <p>Total: 150 hrs, corresponding to 5 ECTS credits</p>
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	<ul style="list-style-type: none"> <li>• H. Engl, M. Hanke, A. Neubauer: Regularization Methods for Inverse Problems, Kluwer 1996</li> <li>• M. Benning, M. Burger: Modern Regularization Methods for Inverse Problems, Acta Numerica 2018</li> </ul>



<b>1</b>	<b>Module name</b> <b>65785</b>	<b>Module 16:</b> <b>MoL: Mathematics of Learning (formerly: MaDS: Mathematical Data Science 1)</b>	<b>5 ECTS credits</b>
<b>2</b>	<b>Courses/lectures</b>	a) Lectures: 2 semester hrs/week b) Practical: 1/2 semester hrs/week	<b>NASi</b>
<b>3</b>	<b>Lecturers</b>	<b>Prof. Dr. F. Liers, Drs. D. Tenbrinck, J. Rolfes</b>	

<b>4</b>	<b>Module coordinator</b>	<b>Prof. Dr. F. Liers</b>
<b>5</b>	<b>Content</b>	<ul style="list-style-type: none"> <li>Machine learning: empirical risk minimization, kernel methods, and variational models</li> <li>Mathematical aspects of deep learning</li> <li>Ranking problems</li> <li>Mathematical models of graph structured data</li> </ul>
<b>6</b>	<b>Learning objectives and skills</b>	Students <ul style="list-style-type: none"> <li>develop understanding of modern big data and state of the art methods to analyze them,</li> <li>apply state of the art algorithms to large data sets,</li> <li>derive models for network / graph structured data.</li> </ul>
<b>7</b>	<b>Prerequisites</b>	Recommended: basic knowledge in numerical methods and optimization
<b>8</b>	<b>Integration into curriculum</b>	1st or 3rd semester
<b>9</b>	<b>Module compatibility</b>	<ul style="list-style-type: none"> <li>Mandatory module for MSc in Data Science</li> <li>Mandatory elective module for MSc in Computational and Applied Mathematics</li> <li>Mandatory elective module for MSc in Mathematics in the field of study "Modeling, Simulation and Optimization"</li> </ul>
<b>10</b>	<b>Method of examination</b>	written exam (60min)
<b>11</b>	<b>Grading procedure</b>	100% written exam
<b>12</b>	<b>Module frequency</b>	Winter semester (annually)
<b>13</b>	<b>Workload</b>	Contact hours: 37.5 hrs Independent study: 112.5 hrs Total: 150 hrs, corresponding to 5 ECTS credits
<b>14</b>	<b>Module duration</b>	One semester
<b>15</b>	<b>Teaching and examination language</b>	English
<b>16</b>	<b>Recommended reading</b>	<ul style="list-style-type: none"> <li>I. Goodfellow, Y. Bengio, A. Courville: Deep Learning, MIT Press, 2015</li> <li>T. Hastie, R. Tibshirani, J. Friedman: The Elements of Statistical Learning, Springer, 2008</li> </ul>

<b>1</b>	<b>Module name</b> 65996	<b>Module 17:</b> <b>MaKiT: Mathematical Models of Kinetic Theory</b> (expired, no longer offered in future)	<b>5 ECTS credits</b>
<b>2</b>	<b>Courses/lectures</b>	a) Lectures: 2 semester hrs/week b) Practical: 0.5 semester hrs/week	<b>MApA</b>
<b>3</b>	<b>Lecturers</b>	<b>Prof. Dr. M. Burger</b>	

<b>4</b>	<b>Module coordinator</b>	<b>Prof. Dr. M. Burger</b>
<b>5</b>	<b>Content</b>	<ul style="list-style-type: none"> <li>• Microscopic stochastic interaction models and simulation</li> <li>• Mean-field and Boltzmann-Grad limit</li> <li>• Analysis of kinetic equations, linear and nonlinear Boltzmann equation</li> <li>• Hydrodynamic limits</li> <li>• Fokker-Planck and nonlinear diffusion equations</li> </ul>
<b>6</b>	<b>Learning objectives and skills</b>	<p>Students</p> <ul style="list-style-type: none"> <li>• develop understanding of modeling macroscopic phenomena emerging from local random interactions,</li> <li>• understand the advantages and limitations of different continuum descriptions,</li> <li>• derive and analyze models at different scales.</li> </ul>
<b>7</b>	<b>Prerequisites</b>	Recommended: basic knowledge in modeling and partial differential equations
<b>8</b>	<b>Integration into curriculum</b>	3rd semester
<b>9</b>	<b>Module compatibility</b>	<ul style="list-style-type: none"> <li>• Mandatory elective module for MSc in Computational and Applied Mathematics</li> <li>• Mandatory elective module for MSc in Mathematics in the field of study "Modeling, Simulation and Optimization"</li> </ul>
<b>10</b>	<b>Method of examination</b>	Oral exam (15 minutes)
<b>11</b>	<b>Grading procedure</b>	100% Oral exam
<b>12</b>	<b>Module frequency</b>	Winter semester (not annually) To check whether the course is offered in the current semester, see UnivIS <a href="http://univis.fau.de">univis.fau.de</a> or module handbook of current semester
<b>13</b>	<b>Workload</b>	Contact hours: 37.5 hrs Independent study: 112.5 hrs Total: 150 hrs, corresponding to 5 ECTS credits
<b>14</b>	<b>Module duration</b>	One semester
<b>15</b>	<b>Teaching and examination language</b>	English
<b>16</b>	<b>Recommended reading</b>	<ul style="list-style-type: none"> <li>• L. Pareschi, G. Toscani: Interacting Multiagent Systems: Kinetic Equations and Monte Carlo Methods, Oxford University Press 2013</li> <li>• C. Cercignani, R. Illner, M. Pulvirenti: The Mathematical Theory of Dilute Gases. Applied Mathematical Sciences, 106, Springer, 1994</li> </ul>

1	Module name 65906	Module 18: MaMM: Mathematics of Multiscale Models	5 ECTS credits
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Practical: 0.5 semester hrs/week	MApA
3	Lecturers	Prof. Dr. M. Neuss-Radu, Dr. N. Neuß	

4	Module coordinator	Dr. N. Neuß
5	Content	<ul style="list-style-type: none"> <li>• Function spaces of periodic functions and asymptotic expansions</li> <li>• Two-scale convergence and unfolding method</li> <li>• Application to differential equation models in continuum mechanics</li> <li>• Multi-scale finite element methods</li> <li>• Numerical upscaling methods</li> </ul>
6	Learning objectives and skills	<p>Students</p> <ul style="list-style-type: none"> <li>• have profound expertise about the basic methods in multi-scale analysis and homogenisation,</li> <li>• are able to derive rigorously homogenised (effective) models and analyse the quality of the approximation.</li> </ul>
7	Prerequisites	Recommended: Knowledge in modeling as well as analysis and numerics of partial differential equations
8	Integration into curriculum	3rd semester
9	Module compatibility	<ul style="list-style-type: none"> <li>• Mandatory elective module for MSc in Computational and Applied Mathematics</li> <li>• Mandatory elective module for MSc in Mathematics in the field of study "Modeling, Simulation and Optimization"</li> </ul>
10	Method of examination	Oral exam (15 minutes)
11	Grading procedure	100% Oral exam
12	Module frequency	At least once every two years To check whether the course is offered in the current semester, see UnivIS <a href="http://univis.fau.de">univis.fau.de</a> or module handbook of current semester
13	Workload	Contact hours: 37.5 hrs Independent study: 112.5 hrs Total: 150 hrs, corresponding to 5 ECTS credits
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	<ul style="list-style-type: none"> <li>• D. Cioranescu &amp; P. Donato: An Introduction to Homogenization</li> <li>• U. Hornung (ed.): Homogenization and Porous Media</li> <li>• Y. Efendiev &amp; T. Hou: Multiscale Finite Element Methods</li> </ul>

1	Module name 65907	Module 19: ThSDE: Theory of Stochastic Evolution Equations	5 ECTS credits
2	Courses/lectures	Lecture: 2 semester hrs/week Practical: 0.5 semester hrs/week	MApA
3	Lecturers	Prof. Dr. G. Grün, N.N.	
4	Module coordinator	Prof. Dr. G. Grün	
5	Content	<ul style="list-style-type: none"><li>• Infinitely dimensional Wiener processes,</li><li>• Stochastic integral in Hilbert spaces,</li><li>• Ito-processes and stochastic differential equations,</li><li>• Optionally: existence results for stochastic partial differential equations or further results on stochastic ODE (Fokker-Planck equations, . . .)</li></ul>	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>• characterize Gaussian measures on Hilbert spaces. They explain representation formulas for Q-Wiener processes as well as the derivation of the stochastic integral,</li><li>• successfully apply concepts to solve stochastic differential equations explicitly and prove existence of solutions to stochastic evolution equations.</li></ul>	
7	Prerequisites	Basic knowledge in probability theory or functional analysis is recommended.	
8	Integration into curriculum	2nd semester	
9	Module compatibility	<ul style="list-style-type: none"><li>• Mandatory elective module for MSc in Computational and Applied Mathematics</li><li>• Mandatory elective module for MSc in Mathematics in the field of “Analysis and Stochastics”</li><li>• Mandatory elective module for MSc in Mathematics and Economics in the field of “Stochastics and Risk Management”</li></ul>	
10	Method of examination	oral exam (15 minutes)	
11	Grading procedure	100% based on oral exam	
12	Module frequency	Summer semester (not annually) To check whether the course is currently offered, see UnivIS <a href="http://univis.fau.de">univis.fau.de</a> or module handbook of current semester	
13	Workload	Contact hours: 37.5 hrs Independent study: 112.5 hrs Total: 150 hrs, corresponding to 5 ECTS	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	<ul style="list-style-type: none"><li>• G. Da Prato &amp; J. Zabczyk: Stochastic equations in infinite dimensions, Cambridge University Press</li><li>• I. Karatzas &amp; S.E. Shreve: Brownian motion and stochastic calculus, Springer</li><li>• B. Oksendal: Stochastic differential equations, Springer</li><li>• C. Prévôt &amp; M. Röckner: A concise course on stochastic partial differential equations, Springer</li></ul>	

1	Module name 65908	Module 20: NuSDE: Numerics of Stochastic Evolution Equations	5 ECTS credits
2	Courses/lectures	Lectures: 2 semester hrs/week Practical: 0.5 semester hrs/week	NASi
3	Lecturers	Prof. Dr. G. Grün, N.N.	
4	Module coordinator	Prof. Dr. G. Grün	
5	Content	<ul style="list-style-type: none"><li>Strong and weak approximations, explicit and implicit schemes for stochastic differential equations (SDEs),</li><li>Consistency, stability, convergence,</li><li>Monte Carlo methods, variance-reduction schemes.</li></ul>	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>have critical understanding of capabilities of numerical schemes for stochastic differential equations,</li><li>are capable to use own or commercial software for SDEs and to judge results critically.</li></ul>	
7	Prerequisites	Basic knowledge in probability theory and in numerics is recommended.	
8	Integration into curriculum	3rd semester	
9	Module compatibility	<ul style="list-style-type: none"><li>Mandatory elective module for MSc in Computational and Applied Mathematics</li><li>Mandatory elective module for MSc in Mathematics in the field of “Analysis and Stochastics”</li><li>Mandatory elective module for MSc in Mathematics and Economics in the field of “Stochastics and Risk Management”</li></ul>	
10	Method of examination	oral exam (15 minutes)	
11	Grading procedure	100% based on oral exam	
12	Module frequency	Winter semester (not annually) To check whether the course is currently offered, see UnivIS <a href="http://univis.fau.de">univis.fau.de</a> or module handbook of current semester	
13	Workload	Contact hours: 37.5 hrs Independent study: 112.5 hrs Total: 150 hrs, corresponding to 5 ECTS	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	<ul style="list-style-type: none"><li>P.E. Kloeden &amp; E. Platen: Numerical solution of stochastic differential equations</li><li>B. Lapeyre, E. Pardoux &amp; R. Sentis: Introduction to Monte-Carlo methods for transport and diffusion equations</li></ul>	

1	Module name 65863/65095	Module 21: PcFem: Practical Course on Finite Element Methods for Phase-Separation Equations	5 ECTS credits
2	Courses/lectures	Seminar: 3 semester hrs/week	NASi
3	Lecturers	Prof. Dr. S. Metzger	
4	Module coordinator	Prof. Dr. G. Grün	
5	Content	<ul style="list-style-type: none"><li>• Finite element discretization for Cahn-Hilliard equations,</li><li>• Storage concepts for sparse matrices,</li><li>• Adaptive mesh refinement.</li></ul>	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>• implement a finite element solver for phase-separation equations,</li><li>• are able to compare and implement different storage concepts for sparse matrices,</li><li>• are able to implement finite element solvers based on adaptive meshes,</li><li>• are able to derive and implement efficient discretizations for phase-separation equations,</li><li>• are able to validate their implementation.</li></ul>	
7	Prerequisites	Recommended: Numerics of Partial Differential Equations I	
8	Integration into curriculum	1 <sup>st</sup> or 3 <sup>rd</sup> semester	
9	Module compatibility	<ul style="list-style-type: none"><li>• Mandatory elective module for BSc in Mathematics</li><li>• Mandatory elective module for BSc in Technomathematics</li><li>• Mandatory elective module for MSc in Computational and Applied Mathematics</li><li>• Mandatory elective module for MSc in Mathematics in the field of study “Modeling, Simulation and Optimization”</li></ul>	
10	Method of examination	Oral exam (30 minutes)	
11	Grading procedure	100% Oral exam	
12	Module frequency	Winter semester (not annually)	
13	Workload	Contact hours: 45 hrs Independent study: 105 hrs Total: 150 hrs, corresponding to 5 ECTS credits	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	<ul style="list-style-type: none"><li>• P. Knabner &amp; L. Angermann: Numerical Methods for Elliptic and Parabolic Differential Equations, Springer 2003</li><li>• D. Braess: Finite Elements. Cambridge University Press 2010</li><li>• B. Stroustrup: The C++ programming language, Addison-Wesley 2014</li></ul>	

1	Module name	Module 22: RegPDE: Regularity theory of elliptic PDEs	5 ECTS credits
2	Courses/lectures	a) Lectures: 3 semester hrs/week b) Practical: 1 semester hrs/week	MApA
3	Lecturers	Dr. C. Schneider	
4	Module coordinator	Dr. C. Schneider	
5	Content	<ul style="list-style-type: none"><li>• Elliptic partial differential equations</li><li>• Variational formulation</li><li>• Function spaces</li><li>• Regularity of solutions in Sobolev and Besov spaces</li></ul>	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>• see the relevance of regularity theory for practical problems, in particular, for the numerical treatment of PDEs; they get acquainted with the basic methods for proving regularity estimates</li><li>• learn how methods from functional analysis, numerics and approximation theory interact</li><li>• practice their mathematical skills (develop mathematical intuition and its formal justification, improve their ability to think about abstract problems, learn new methods of proof)</li></ul>	
7	Prerequisites	Recommended: Analysis-modules of Bachelor programme, module NumPDE	
8	Integration into curriculum	1 <sup>st</sup> or 3 <sup>rd</sup> semester	
9	Module compatibility	<ul style="list-style-type: none"><li>• Mandatory elective module for MSc in Computational and Applied Mathematics</li><li>• Mandatory elective module for MSc in Mathematics in the field of study “Analysis and stochastics”</li></ul>	
10	Method of examination	Oral exam (20 minutes)	
11	Grading procedure	100% Oral exam	
12	Module frequency	Winter semester (not annually)  To check whether the course is offered, see UnivIS <a href="http://univis.fau.de">univis.fau.de</a> or module handbook of current semester	
13	Workload	Contact hours: 60 hrs Independent study: 90 hrs Total: 150 hrs, corresponding to 5 ECTS credits	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	<ul style="list-style-type: none"><li>• R. A. Adams, J. J. F. Fournier, Sobolev spaces, Pure and Applied mathematics 140, Elsevier, Academic Press (2003)</li><li>• W. Hackbusch, Elliptic differential equations, Springer Series in Computational Mathematics, vol 18 (1992).</li><li>• P. Grisvard, Elliptic problems in non smooth domains, Pitman, Boston (1985).</li><li>• V. Kozlov, V. Maz'ya, J. Rossmann, Elliptic boundary value problems in domains with point singularities, AMS (1997).</li></ul>	

1	Module name 65911	Module 23: MaMoLS: Mathematical Modeling in the Life Sciences	5 ECTS credits
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Practical: 0,5 semester hrs/week	MApA
3	Lecturers	Prof. Dr. Neuss-Radu	

4	Module coordinator	Prof. Dr. Neuss-Radu
5	Content	<ul style="list-style-type: none"> <li>Biochemical reaction networks, enzyme kinetics</li> <li>Models for interacting populations (Predator-prey, competition, symbiosis)</li> <li>Diffusion, reactions, and transport in biological cell tissues and vessels</li> <li>Structured population models</li> </ul>
6	Learning objectives and skills	<p>Students</p> <ul style="list-style-type: none"> <li>have profound knowledge in the area of mathematical modeling of processes in the life sciences,</li> <li>are able to identify significant mechanisms, and to apply suitable analytical and numerical methods for their analysis,</li> <li>are able to work interdisciplinary and problem-oriented.</li> </ul>
7	Prerequisites	Recommended: Modeling and Analysis in Continuum Mechanics I
8	Integration into curriculum	3rd semester
9	Module compatibility	<ul style="list-style-type: none"> <li>Mandatory elective module for MSc in Computational and Applied Mathematics</li> <li>Mandatory elective module for MSc in Mathematics in the field of study "Modelling, Analysis and Optimization"</li> </ul>
10	Method of examination	Oral exam (15 minutes)
11	Grading procedure	100% Oral exam
12	Module frequency	Winter semester (annually)
13	Workload	<p>Contact hours: 37.5 hrs</p> <p>Independent study: 112.5 hrs</p> <p>Total: 150 hrs, corresponding to 5 ECTS credits</p>
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	<ul style="list-style-type: none"> <li>J. D. Murray: Mathematical Biology I: An Introduction, Mathematical Biology II: Spatial Models and Biomedical Applications</li> <li>G. de Vries, T. Hillen, et al.: A course in Mathematical Biology</li> <li>J. Prüss: Mathematische Modelle in der Biologie: Deterministische homogene Systeme</li> </ul>



1	Module name 48241 (formerly 65912)	Module 24: IPro: Mathematical Image Processing (formerly: Partial Differential Equations Based Image Processing)	5 ECTS credits
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Practical: 0.5 semester hr/week	Opti
3	Lecturers	Prof. Dr. D. Tenbrinck	

4	Module coordinator	Prof. Dr. D. Tenbrinck
5	Content	<p>This module covers mathematical image processing techniques based on Fourier domain filters, variational methods, and partial differential equations. In particular, the following content will be introduced to the students:</p> <ul style="list-style-type: none"> <li>• contrast enhancement</li> <li>• filtering in Fourier and image domain</li> <li>• Bayesian image denoising</li> <li>• image deblurring / deconvolution</li> <li>• pixel-based clustering</li> <li>• region-based segmentation</li> <li>• image inpainting</li> <li>• nonlocal image processing using graphs</li> </ul>
6	Learning objectives and skills	<p>Students</p> <ul style="list-style-type: none"> <li>• explain mathematical and algorithmic methods for image processing,</li> <li>• apply above image processing methods in computerised practical exercises,</li> <li>• apply analytical techniques to evaluate the qualitative characteristics of the above methods.</li> </ul>
7	Prerequisites	Knowledge in calculus and linear algebra is recommended. Knowledge in functional analysis, numerical mathematics, or inverse problems is helpful to understand advanced concepts in mathematical image processing.
8	Integration into curriculum	2nd semester
9	Module compatibility	<ul style="list-style-type: none"> <li>• Mandatory elective module for MSc Computational and Applied Mathematics</li> <li>• Mandatory elective module for MSc Mathematics in the fields of study "Modeling, Simulation and Optimization"</li> <li>• Mandatory elective module for MSc Integrated Life Science</li> <li>• Mandatory elective module for MSc Data Science in the field of study Mathematical Theory</li> </ul>
10	Method of examination	oral exam (20 minutes) or written exam (60 min) depending on the number of participants
11	Grading procedure	100% based on the exam
12	Module frequency	Every second summer semester. To check whether the course is offered, see module handbook of current semester
13	Workload	<p>Contact hours: 37.5 hrs</p> <p>Independent study: 112.5 hrs</p> <p>Total: 150 hrs, corresponding to 5 ECTS credits</p>
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	<ul style="list-style-type: none"> <li>• G. Aubert &amp; P. Kornprobst: Mathematical problems in image processing, Springer</li> <li>• K. Bredies &amp; D. Lorenz: Mathematical image processing, Springer</li> <li>• S. Osher &amp; R. Fedkiw: Level set methods and dynamic implicit surfaces, Springer</li> <li>• A. Elmoataz, O. Lezoray, S. Bougleux: Nonlocal discrete regularization on weighted graphs: a framework for image and manifold processing, IEEE Transactions on Image Processing, 17 (7), pp. 1047-1060, 2008</li> </ul>

1	Module name 65997	Module 25: AnFBP: Analysis of free-boundary problems in continuum mechanics	ECTS 5 credits
2	Courses/lectures	Lecture: 2 semester hrs/week Practical: 0.5 semester hrs/week	MAppA
3	Lectures	Prof. Dr. G. Grün	
4	Module coordinator	Prof. Dr. G. Grün	
5	Content	<ul style="list-style-type: none"><li>• Derivation of time-dependent free boundary problems in continuum mechanics,</li><li>• Basic results on existence and qualitative behaviour,</li><li>• Optimal estimates on the propagation of free boundaries,</li><li>• Other approaches, e.g. relaxation by phase-field models.</li></ul>	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>• formulate free-boundary problems in hydrodynamics and in porous-media flow,,</li><li>• explain analytical concepts for existence and nonnegativity results for degenerate parabolic equations as well as techniques for optimal estimates on spreading rates,</li><li>• validate different modeling approaches in a critical way.</li></ul>	
7	Prerequisites	Recommended: Basic knowledge of analysis of partial differential equations, corresponding to the syllabus of “Modeling and applied analysis in continuum mechanics” or that one of other pde-lectures.	
8	Integration into curriculum	3rd semester	
9	Module compatibility	<ul style="list-style-type: none"><li>• Mandatory elective module MSc Computational and Applied Mathematics,</li><li>• Mandatory elective module MSc Mathematics in the field of study “Analysis and Stochastics”</li></ul>	
10	Method of examination	oral exam (15 minutes)	
11	Grading Procedure	100% based on oral exam	
12	Module frequency	Winter semester (not annually) To check whether the course is offered, see UnivIS <a href="http://univis.fau.de">univis.fau.de</a> or module handbook of current semester	
13	Workload	Contact hours: 37.5 hrs Independent study: 112.5 hrs Total: 150 hrs, corresponding to 5 ECTS	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	L.C. Evans: Partial Differential Equations, AMS, Original journal articles.	

1	Module name 65914	Module 26: PDFin: Partial Differential Equations in Finance	5 ECTS credits
2	Courses/lectures	Lecture: 2 semester hrs/week Practical: 0.5 semester hrs/week	MApA/NASi
3	Lecturers	Profs. Drs. E. Bänsch, G. Grün	

4	Module coordinator	Prof. Dr. G. Grün
5	Content	<ul style="list-style-type: none"> <li>models on pricing for financial derivatives, in particular for European and American-type options, selected deterministic equations of financial mathematics,</li> <li>practical knowledge Ito-calculus and stochastic differential equations,</li> <li>analysis and numerics for Black-Scholes equations,</li> <li>variational inequalities and American-type options.</li> </ul>
6	Learning objectives and skills	<p>Students</p> <ul style="list-style-type: none"> <li>explain mathematical models for financial markets and derivatives pricing,</li> <li>apply Ito calculus, derive deterministic models based on pde or variational inequalities and discretize them numerically.</li> </ul>
7	Prerequisites	Basis knowledge in differential equations, probability theory or functional analysis is recommended.
8	Integration into curriculum	3rd semester
9	Module compatibility	<ul style="list-style-type: none"> <li>Mandatory elective module MSc Computational and Applied Mathematics,</li> <li>Mandatory elective module MSc Mathematics in the field of study "Modelling, Analysis and Optimization"</li> <li>Compulsory elective module MSc Mathematics and Economics in the field of study "Stochastics and Risk Management"</li> </ul>
10	Method of examination	oral exam (15 minutes)
11	Grading procedure	100% based on oral exam
12	Module frequency	<p>Winter semester (not annually)</p> <p>To check whether the course is offered, see module handbook of current semester</p>
13	Workload	<p>Contact hours: 37.5 hrs</p> <p>Independent study: 112.5 hrs</p> <p>Total: 150 hrs, corresponding to 5 ECTS</p>
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	<ul style="list-style-type: none"> <li>M. Capiński &amp; T. Zastawniak: Mathematics for finance, Springer,</li> <li>N. Hilber, O. Reichmann, C. Schwab &amp; C. Winter: Computational methods for quantitative finance, Springer,</li> <li>B. Oksendal: Stochastic differential equations, Springer.</li> </ul>

1	Module name 65915	Module 27: MSOpt: Introduction to Material and Shape Optimization	10 ECTS credits
2	Courses/lectures	a) Lectures: 4 semester hrs/week b) Practical: 1 semester hr/week	Opti
3	Lecturers	Profs. Drs. M. Stingl	
4	Module coordinator	Prof. Dr. M. Stingl	
5	Content	<ul style="list-style-type: none"><li>• shape-, material- and topology optimization models</li><li>• linear elasticity and contact problems</li><li>• existence of solutions of shape, material and topology optimization problems</li><li>• approximation of shape, material and topology optimization problems by convergent schemes</li></ul>	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>• derive mathematical models for shape-, material and topology optimization problems,</li><li>• apply regularization techniques to guarantee to existence of solutions,</li><li>• approximate design problems by finite dimensional discretizations,</li><li>• derive algebraic forms and solve these by nonlinear programming techniques.</li></ul>	
7	Prerequisites	Recommended: Knowledge in nonlinear optimization, Basic knowledge in numerics of partial differential equations	
8	Integration into curriculum	2nd semester	
9	Module compatibility	<ul style="list-style-type: none"><li>• Mandatory elective module for MSc in Computational and Applied Mathematics</li><li>• Mandatory elective module for MSc Mathematics in the field of study "Modelling, Analysis and Computation"</li><li>• Mandatory elective module for MSc Mathematics and Economics in the field of study "Optimization and Process Management"</li></ul>	
10	Method of examination	oral exam (20 minutes)	
11	Grading procedure	100% based on oral exam	
12	Module frequency	Summer semester (annually)	
13	Workload	Contact hours: 75 hrs Independent study: 225 hrs Total: 300 hrs, corresponding to 10 ECTS credits	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	<ul style="list-style-type: none"><li>• J. Haslinger &amp; R. Mäkinen: Introduction to shape optimization, SIAM,</li><li>• M. P. Bendsoe &amp; O. Sigmund: Topology Optimization: Theory, Methods and Applications, Springer.</li></ul>	

1	Module name 65916	Module 28: AlgNLOpt: Advanced Algorithms for Nonlinear Optimization	5 ECTS credits
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Practical: 0.5 semester hrs/week	Opti
3	Lecturers	Profs. Drs. M. Stingl, H. Meinlschmidt	
4	Module coordinator	Prof. Dr. M. Stingl	
5	Content	Several of the following topics: <ul style="list-style-type: none"><li>• Trust region methods</li><li>• Iterative methods in the presence of noisy data</li><li>• Interior point methods for nonlinear problems</li><li>• Modified barrier and augmented Lagrangian methods</li><li>• Local and global convergence analysis</li></ul>	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>• use methods of nonlinear constrained optimization in finite dimensional spaces,</li><li>• analyse convergence behaviour of these methods and derive robust and efficient realisations,</li><li>• apply these abilities to technical and economic applications.</li></ul>	
7	Prerequisites	Basic knowledge in nonlinear optimization is recommended.	
8	Integration into curriculum	1st semester	
9	Module compatibility	<ul style="list-style-type: none"><li>• Mandatory elective module for MSc in Computational and Applied Mathematics</li><li>• Mandatory elective module for the MSc in Mathematics and Economics in the field of study “Optimization and process management”</li></ul>	
10	Method of examination	oral exam (15 minutes)	
11	Grading procedure	100% based on oral exam	
12	Module frequency	Winter semester (not annually) To check whether the course is offered, see UnivIS <a href="http://univis.fau.de">univis.fau.de</a> or module handbook of current sememster	
13	Workload	Contact hours: 37.5 hrs Independent study: 112.5 hrs Total: 150 hrs, corresponding to 5 ECTS credits	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	<ul style="list-style-type: none"><li>• C.T. Kelley: Iterative Methods for Optimization, SIAM,</li><li>• J. Nocedal &amp; S. Wright: Numerical Optimization, Springer.</li></ul>	

1	Module name 65917	Module 29: DiscOpt I: Discrete Optimization I	5 ECTS credits
2	Courses/lectures	a) Lectures: 2 weekly lecture hours b) Practical: 1 weekly lecture hour	Opti
3	Lecturers	Profs. Drs. F. Liers, A. Martin, Dr. A. Bärmann	
4	Module coordinator	Prof. Dr. F. Liers	
5	Content	Theoretical and practical fundamentals of solving difficult mixed-integer linear optimization problems (MIPs) constitute the main focus of this lecture. At first, the concept of NP-completeness and a selection of common NP-complete problems will be presented. As for polyhedral theory, fundamentals concerning the structure of faces of convex polyhedra will be covered. Building upon these fundamentals, cutting plane algorithms as well as branch-and-cut algorithms for solving MIPs will be taught. Finally, some typical problems of discrete optimization, e.g., the knapsack problem, the traveling salesman problem or the set packing problem will be discussed.	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>will gain basic theoretical knowledge of solving mixed-integer linear optimization problems (MIPs),</li><li>are able to solve MIPs with the help of state-of-the-art optimization software.</li></ul>	
7	Prerequisites	Recommended: Linear and Combinatorial Optimization	
8	Integration into curriculum	1st or 3rd semester	
9	Module compatibility	<ul style="list-style-type: none"><li>Mandatory elective module for MSc Computational and Applied Mathematics,</li><li>Mandatory elective module for MSc in Mathematics in the field of study “Modelling, Simulation and Optimization”</li><li>Mandatory elective module for the MSc in Mathematics and Economics in the field of study “Optimization and process management”</li></ul>	
10	Method of examination	oral exam (15 minutes)	
11	Grading procedure	100% based on oral exam	
12	Module frequency	Winter semester (not annually) To check whether the course is offered, see module handbook of current semester	
13	Workload	Attendance: 45 h Self-study: 105 h Total: 150 hrs, corresponding to 5 ECTS credits	
14	Module duration	one semester	
15	Teaching and examination language	English	
16	Recommended reading	<ul style="list-style-type: none"><li>Lecture notes</li><li>Conforti, Cornuéjols &amp; Zambelli: Integer Programming, Springer 2014</li><li>B. Grünbaum: Convex Polytopes, Springer, 2003</li><li>B. Korte &amp; J. Vygen: Combinatorial Optimization, Springer 2005</li><li>G. L. Nemhauser &amp; L.A. Wolsey: Integer and Combinatorial Optimization, Wiley 1994</li><li>A. Schrijver: Theory of Linear and Integer Programming, Wiley 1986</li><li>L.A. Wolsey: Integer Programming, Wiley 1998</li><li>G. Ziegler: Lectures on Polytopes, Springer, 1995</li></ul>	

1	Module name 65918	Module 30: RobOpt II: Robust Optimization II	5 ECTS credits
2	Courses/lectures	a) Lectures: 2 weekly lecture hours b) Practical: 1 weekly lecture hour	Opti
3	Lecturers	Prof. Dr. F. Liers	

4	Module coordinator	Prof. Dr. F. Liers
5	Content	In practice, provided data for mathematical optimization problems is often not fully known. Robust optimization aims at finding the best solution which is feasible for input data varying within certain tolerances. The lecture covers advanced methods of robust optimization in theory and modeling. In particular, robust network flows, robust integer optimization and robust approximation are included. Further, state-of-the-art concepts, e.g., "light robustness" or "adjustable robustness" will be discussed by means of real-world applications.
6	Learning objectives and skills	Students <ul style="list-style-type: none"> <li>• will be able to identify complex optimization problems under uncertainties as well as suitably model and analyze the corresponding robust optimization problem with the help of advanced techniques of robust optimization,</li> <li>• learn the handling of appropriate solving techniques and how to analyze the corresponding results.</li> </ul>
7	Prerequisites	Recommended: Robust Optimization I
8	Integration into curriculum	2nd semester
9	Module compatibility	<ul style="list-style-type: none"> <li>• Mandatory elective module for MSc Computational and Applied Mathematics,</li> <li>• Mandatory elective module for MSc Mathematics in the field of study "Modelling, Simulation and Optimization"</li> <li>• Mandatory elective module for the MSc in Mathematics and Economics in the field of study "Optimization and process management"</li> </ul>
10	Method of examination	oral exam (15 minutes)
11	Grading procedure	100% based on oral exam
12	Module frequency	Summer semester (not annually) To check whether the course is offered in the current semester, see module handbook of current semester
13	Workload	Attendance: 45 h Self-study: 105 h
14	Module duration	1 semester
15	Teaching and examination language	English
16	Recommended reading	Lecture notes, will be published on StudOn at the beginning of the semester.

1	Module name 65919	Module 31: NALIP: Numerical Aspects of Linear and Integer Programming	5 ECTS credits
2	Courses/lectures	a) Lectures: 2 weekly lecture hours b) Practical: 0.5 weekly lecture hour	Opti
3	Lecturers	Prof. Dr. F. Liers	
4	Module coordinator	Prof. Dr. F. Liers	
5	Content	<ul style="list-style-type: none"><li>• Revised Simplex (with bounds)</li><li>• Simplex Phase I</li><li>• Dual Simplex</li><li>• LP Presolve/Postsolve</li><li>• Scaling</li><li>• MIP Solution Techniques</li></ul>	
6	Learning objectives and skills	Students are able to explain and use methods and numerical approaches for solving linear and mixed-integer programs in practice.	
7	Prerequisites	Knowledge in linear algebra and combinatorial optimization is recommended.	
8	Integration into curriculum	2nd semester	
9	Module compatibility	<ul style="list-style-type: none"><li>• Mandatory elective module for MSc Computational and Applied Mathematics,</li><li>• Mandatory elective module for MSc Mathematics in the field of study “Modelling, Simulation and Optimization”</li><li>• Mandatory elective Module for MSc Mathematics and Economics in the field of study “Optimization and Process Management”</li></ul>	
10	Method of examination	oral exam (15 minutes)	
11	Grading procedure	100% based on oral exam	
12	Module frequency	Summer semester (not annually) To check whether the course is offered, see UnivIS <a href="http://univis.fau.de">univis.fau.de</a> or module handbook of current semester	
13	Workload	Attendance: 37.5 h Self-study: 112.5 h	
14	Module duration	1 semester	
15	Teaching and examination language	English	
16	Recommended reading	<ul style="list-style-type: none"><li>• V. Chvátal: Linear Programming, W. H. Freeman and Company, New York, 1983</li><li>• L.A. Wolsey: Integer Programming, John Wiley and Sons, Inc., 1998</li></ul>	



1	Module name 65920	Module 32: AdvNLOpt: Advanced Nonlinear Optimization	10 ECTS credits
2	Courses/lectures	a) Lectures: 4 semester hrs/week b) Practical: 1 semester hr/week	Opti
3	Lecturers	Profs. Drs. W. Achtziger, M. Stingl	
4	Module coordinator	Prof. Dr. W. Achtziger	
5	Content	<ul style="list-style-type: none"><li>advanced optimality conditions and constraint qualifications for constrained optimization problems</li><li>penalty, barrier and augmented Lagrangian methods: theory and algorithms</li><li>interior point methods</li><li>sequential quadratic programming</li></ul>	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>explain and extend their knowledge on theory and algorithms of nonlinear optimization problems,</li><li>apply solution techniques to different advanced types of optimization problems,</li><li>derive and solve optimization problems arising from technical and economical applications.</li></ul>	
7	Prerequisites	Basic knowledge in nonlinear optimization is recommended.	
8	Integration into curriculum	1st or 3rd semester	
9	Module compatibility	<ul style="list-style-type: none"><li>Mandatory elective module for MSc in Computational and Applied Mathematics</li><li>Mandatory elective module for MSc in Mathematics in the field of study “Modelling, Simulation and Optimization”</li><li>Mandatory elective module for MSc in Mathematics and Economics in the field of study “Optimization and Process Management”</li></ul>	
10	Method of examination	oral exam (20 minutes)	
11	Grading procedure	100% based on oral exam	
12	Module frequency	Winter semester (not annually) To check whether the course is offered, see UnivIS <a href="http://univis.fau.de">univis.fau.de</a> or module handbook of current semester	
13	Workload	Contact hours: 75 hrs Independent study: 225 hrs Total: 300 hrs, corresponding to 10 ECTS credits	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	<ul style="list-style-type: none"><li>M.S. Bazaraa, H.D. Sherali &amp; C.M. Shetty: Nonlinear Programming – Theory and Algorithms, Wiley, New York,</li><li>J. Nocedal &amp; S. Wright: Numerical Optimization, Springer.</li></ul>	

1	Module name 65921	Module 33: OptPDE: Optimization with Partial Differential Equations	5 ECTS credits
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Practical: 0.5 semester hrs/week	Opti
3	Lecturers	Profs. Drs. M. Stingl, H. Meinlschmidt	
4	Module coordinator	Prof. Dr. M. Stingl	
5	Content	Several of the following topics: <ul style="list-style-type: none"><li>• Optimization and control in Banach spaces</li><li>• Concepts of controllability and stabilization</li><li>• Optimal control of Partial differential equations</li><li>• Singular Perturbations and asymptotic analysis</li><li>• Numerical realizations of optimal controls</li><li>• Technical, medical and economic applications</li></ul>	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>• explain and use theory as well as numerical methods for optimization, control and stabilization in the context of partial differential equations,</li><li>• apply these abilities to technical and economic applications.</li></ul>	
7	Prerequisites	Basic knowledge in numerics, partial differential equations, and nonlinear optimization is recommended.	
8	Integration into curriculum	1 <sup>st</sup> or 3rd semester	
9	Module compatibility	<ul style="list-style-type: none"><li>• Mandatory elective module for MSc in Computational and Applied Mathematics</li><li>• Mandatory elective module for MSc in Mathematics in the field of study “Modelling, Simulation and Optimization”</li><li>• Mandatory elective module for MSc in Mathematics and Economics in the field of study “Optimization and Process Management”</li></ul>	
10	Method of examination	oral exam (15 minutes)	
11	Grading procedure	100% based on oral exam	
12	Module frequency	Winter semester (not annually) To check whether the course is offered, see UnivIS <a href="http://univis.fau.de">univis.fau.de</a> or module handbook of current semester	
13	Workload	Contact hours: 37.5 hrs Independent study: 112.5 hrs Total: 150 hrs, corresponding to 5 ECTS credits	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	- F. Tröltzsch: Optimal Control of Partial Differential Equations, AMS, - G. Leugering & P. Kogut: Optimal Control of PDEs in Reticulated Domains, Birkhäuser.	

1	Module name 65933 (formerly: 65922)	Module 34: DiscOpt II: Discrete Optimization II	5 ECTS credits (formerly: 10 ECTS)
2	Courses/lectures	a) Lectures: 2 weekly lecture hours b) Practical: 1 weekly lecture hour	Opti
3	Lecturers	Profs. Drs. F. Liers, T. Oertel	
4	Module coordinator	Prof. Dr. T. Oertel	
5	Content	In this lecture we cover theoretical aspects and solution strategies for difficult integer and mixed-integer optimization problems. First, we point out the equivalence between separation and optimization. Second, fundamental results of integral polyhedra, lattices and lattice polyhedra as well as its importance to discrete optimization are discussed. Furthermore, we introduce solution strategies for large-scale optimization problems, e.g., decomposition methods or approximation algorithms and heuristics based on linear programming. In addition, we discuss applications arising in engineering, finance, energy management or public transport.	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>• use basic terms of discrete optimization,</li><li>• model real-world discrete optimization problems, determine their complexity and solve them with appropriate mathematical methods.</li></ul>	
7	Prerequisites	Recommended: Knowledge in linear and combinatorial optimization, discrete optimization I	
8	Integration into curriculum	2nd semester	
9	Module compatibility	<ul style="list-style-type: none"><li>• Mandatory elective module for MSc Computational and Applied Mathematics,</li><li>• Mandatory elective module for MSc Mathematics in the field of study “Modelling, Simulation and Optimization”</li><li>• Mandatory elective module for MSc Mathematics and Economics in the field “Optimization and Process Management”</li></ul>	
10	Method of examination	oral exam (20 minutes)	
11	Grading procedure	100% based on oral exam	
12	Module frequency	Summer semester (annually)	
13	Workload	Attendance: 45 h Self-study: 105 h	
14	Module duration	1 semester	
15	Teaching and examination language	English	
16	Recommended reading	<ul style="list-style-type: none"><li>• Lecture notes</li><li>• D. Bertsimas &amp; R. Weismantel: Optimization over Integers, Dynamic Ideas, 2005</li><li>• Conforti, Cornuéjols &amp; Zambelli: Integer Programming, Springer 2014</li><li>• G. L. Nemhauser &amp; L.A. Wolsey: Integer and Combinatorial Optimization, Wiley 1994</li><li>• A. Schrijver: Combinatorial optimization Vol. A - C, Springer 2003</li><li>• A. Schrijver: Theory of Linear and Integer Programming, Wiley, 1986</li><li>• L.A. Wolsey: Integer Programming, Wiley</li></ul>	

1	Module name 65923	Module 35: OptIE: Optimization in Industry and Economy	5 ECTS credits
2	Courses/lectures	a) Lectures: 2 weekly lecture hours b) Practical: 1 weekly lecture hour	Opti
3	Lecturers	Profs. Drs. F. Liers, S. Kurz	
4	Module coordinator	Prof. Dr. F. Liers	
5	Content	This course focuses on modeling and solving real-world optimization problems occurring in industry and economics. Advantages and disadvantages of different modeling techniques will be outlined. In order to achieve efficient solution approaches, different reformulations and their numerical results will be discussed. Students will learn how to present optimization results properly as well as how to interpret and evaluate these results for practical applications. The latter may include but is not limited to the optimization of transport networks (gas, water, energy), air traffic management and mathematical modeling/optimization of market mechanisms in the energy sector.	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>• model complex real-world optimization problems with respect to efficient solvability,</li><li>• classify the models and use appropriate solution strategies,</li><li>• evaluate the achieved computational results.</li></ul>	
7	Prerequisites	Recommended: Knowledge in linear and combinatorial optimization	
8	Integration into curriculum	1st or 3rd semester	
9	Module compatibility	<ul style="list-style-type: none"><li>• Mandatory elective module for MSc Computational and Applied Mathematics,</li><li>• Mandatory elective module for MSc Mathematics in the field of study “Modelling, Simulation and Optimization”</li><li>• Mandatory elective module for MSc Mathematics and Economics in the field “Optimization and Process Management”</li></ul>	
10	Method of examination	oral exam (15 minutes)	
11	Grading procedure	100% based on oral exam	
12	Module frequency	Winter semester (annually)	
13	Workload	Attendance: 45 h Self-study: 105 h Total: 150 hrs, corresponding to 5 ECTS credits	
14	Module duration	1 semester	
15	Teaching and examination language	English	
16	Recommended reading	<ul style="list-style-type: none"><li>• Lecture notes (will be published on StudOn at the beginning of the semester)</li><li>• Up-to-date research literature (will be published on StudOn at the beginning of the semester)</li></ul>	

1	Module name 65924	Module 36: ProjO: Project Seminar Optimization	5 ECTS credits
2	Courses/lectures	Seminar: 2 semester hrs/week	Opti
3	Lecturers	Prof. Dr. F. Liers	
4	Module coordinator	Prof. Dr. F. Liers	
5	Content	A specific application is to be used to implement the knowledge of mathematical optimisation models and methods acquired during the degree programme thus far. The content is taken from a current problem, often in close collaboration with an industrial partner. Examples might be the water supply for a city, the design of an energy-efficient facade for an office building or railway construction site management.	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>organise themselves into teams to carry out a large project in which they independently model a real problem, develop and implement solutions and apply their results in practical situations,</li><li>strengthen their communication skills by presenting and discussing the results of the project work,</li><li>discuss information, ideas, problems and solutions at an academic level with each other and with the lecturers.</li></ul>	
7	Prerequisites	Recommended: knowledge in combinatorial optimisation	
8	Integration into curriculum	2 <sup>nd</sup> or 3 <sup>rd</sup> semester	
9	Module compatibility	<ul style="list-style-type: none"><li>Mandatory elective module for MSc Computational and Applied Mathematics,</li><li>Mandatory elective module for MSc Mathematics in the field of study “Modelling, Simulation and Optimization”</li><li>Mandatory elective module for MSc Mathematics and Economics in the field “Optimization and Process Management”</li></ul>	
10	Method of examination	Talk/presentation (45 minutes) with final report (10-15 pages)	
11	Grading procedure	Talk/presentation (50%) final report (50%)	
12	Module frequency	Summer or winter semester (annually) To check whether the course is offered in the current semester, see UnivIS <a href="http://univis.fau.de">univis.fau.de</a> or module handbook of current semester	
13	Workload	Contact hours: 30 hrs Independent study: 120 hrs Total: 150 hrs, corresponding to 5 ECTS credits	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	Project-dependent. Will be published on StudOn at the beginning of the semester.	

1	Module name 65862	Module 37: COA: Conic Optimization and Applications	5 ECTS credits
2	Courses/lectures	Seminar: 2 semester hrs/week	Opti
3	Lecturers	Dr. J. Rolfes	
4	Module coordinator	Dr. J. Rolfes	
5	Content	<p>In modern „Convex Optimization“ the theory of semidefinite optimization plays a central role. Semidefinite optimization is a generalization of linear optimization, where one wants to optimize linear functions over positive semidefinite matrices restricted by linear constraints. A wide class of convex optimization problems can be modeled using semidefinite optimization. On the one hand, there are algorithms to solve semidefinite optimization problems, which are efficient in theory and practice. On the other hand, semidefinite optimization is a tool of particular usefulness and elegance.</p> <p>Overview of topics:</p> <ul style="list-style-type: none"><li>• Topological properties of cones</li><li>• Foundations of conic optimization, theorems of the alternative, duality</li><li>• Applications in Eigenvalue optimization and robust optimization</li><li>• Approximations of combinatorial optimization problems such as MAX-CUT, packing problems, coloring problems, Shannon capacity</li><li>• Symmetry reduction of optimization</li></ul>	
6	Learning objectives and skills	<p>Students</p> <ul style="list-style-type: none"><li>• gain insight of the fundamental concepts in conic optimization</li><li>• apply algorithmic techniques to problems in the fields of combinatorics, geometry and algebra</li><li>• extend their expertise in geometry, in particular about the interplay between the fields of geometry and optimization</li></ul>	
7	Prerequisites	Recommended: at least one of the modules “Linear and combinatorial optimization”, “robust optimization”, “discrete optimization”	
8	Integration into curriculum	1st or 3rd semester	
9	Module compatibility	<ul style="list-style-type: none"><li>• Mandatory elective module for MSc Computational and Applied – Mathematics</li><li>• Mandatory elective module for MSc Mathematics in the field of “Modeling, Simulation and Optimization”</li><li>• Mandatory elective module for MSc Mathematics and Economics in the fields of “Optimization and Process Management”</li></ul>	
10	Method of examination	oral exam (15 minutes)	
11	Grading Procedure	100% based on oral exam	

12	<b>Module frequency</b>	Winter semester (not annually) To check whether the course is offered in the current semester, see UnivISunivis.fau.de or module handbook of current semester
13	<b>Workload</b>	Contact hours: 45 hrs Independent study: 105 hrs Total: 150 hrs, corresponding to 5 ECTS credits
14	<b>Module duration</b>	One semester
15	<b>Teaching and examination language</b>	English
16	<b>Recommended reading</b>	<ul style="list-style-type: none"> <li>• M. Laurent, F. Vallentin: lecture notes</li> <li>• <a href="http://www.mi.uni-koeln.de/opt/wp-content/uploads/2015/10/laurent_vallentin_sdo_2012_05.pdf">http://www.mi.uni-koeln.de/opt/wp-content/uploads/2015/10/laurent_vallentin_sdo_2012_05.pdf</a></li> <li>• Further literature and scientific publications are announced during the lectures</li> </ul>

1	Module name 65700	Module 38: PdeConNum: Lecture Series Partial Differential Equations, Control and Numerics		5 ECTS credits
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Practical: 0.5 semester hrs/week		Opti
3	Lecturers	Prof. Dr. E. Zuazua		
4	Module coordinator		Prof. Dr. E. Zuazua	
5	Content		<ul style="list-style-type: none"><li>• Examples of PDE models arising in industrial applications, Biology and Social Sciences</li><li>• Long time asymptotics</li><li>• Control of trajectories</li><li>• Numerics for long time dynamics and control</li><li>• Some applications in the control of population dynamics</li></ul>	
6	Learning objectives and skills		Students <ul style="list-style-type: none"><li>• develop understanding for special aspects of dynamical systems control,</li><li>• apply numerical methods to control problems and develop a basic understanding of their properties,</li><li>• derive and solve inverse problems arising from applications.</li></ul>	
7	Prerequisites		Recommended: basic knowledge in functional analysis	
8	Integration into curriculum		2nd semester	
9	Module compatibility		<ul style="list-style-type: none"><li>• Mandatory elective module for MSc in Computational and Applied Mathematics</li><li>• Mandatory elective module for MSc in Mathematics in the field of study “Modeling, Simulation and Optimization”</li></ul>	
10	Method of examination		Oral exam (15 minutes)	
11	Grading procedure		100% Oral exam	
12	Module frequency		Summer semester (annually)	
13	Workload		Contact hours: 37.5 hrs Independent study: 112.5 hrs Total: 150 hrs, corresponding to 5 ECTS credits	
14	Module duration		One semester	
15	Teaching and examination language		English	
16	Recommended reading		<ul style="list-style-type: none"><li>• J.M. Coron, Control and nonlinearity, Mathematical Surveys and Monographs, 143, AMS, 2009</li><li>• E. Zuazua. Propagation, observation, and control of waves approximated by finite difference methods. SIAM Review, 47 (2) (2005), 197-243</li></ul>	



1	Module name 65999	Module 39: NumPDE II: Numerics of Partial Differential Equations II	5 ECTS credits
2	Courses/lectures	a) Lecture: 2 semester hrs/week b) Practical: 1 semester hr/week	NASi
3	Lecturers	Profs. Drs. E. Bänsch, G. Grün	

4	Module coordinator	Prof. Dr. G. Grün
5	Content	<ul style="list-style-type: none"> <li>Classical and weak theory for linear parabolic initial-boundary-value problems (IBVPs) (outline),</li> <li>finite-element method (FEM) for 2nd-order linear parabolic IVPs (semi-discretisation in space, time discretisation by one-step methods, stability, comparison principles, order of convergence),</li> <li>FEM for semi-linear elliptic and parabolic equations (fixed-point- and Newton-methods, secondary iterations),</li> <li>higher-order time discretisation, extrapolation, time-step control.</li> </ul>
6	Learning objectives and skills	<p>Students</p> <ul style="list-style-type: none"> <li>apply algorithmic approaches for models with partial differential equations and explain and evaluate them,</li> <li>are capable to judge on a numerical method's properties regarding stability and efficiency,</li> <li>implement (with own or given software) numerical methods and critically evaluate the results,</li> <li>explain and apply a broad spectrum of methods with a focus on conforming finite element methods for parabolic problems, extending these approaches also to nonlinear problems,</li> <li>collect and evaluate relevant information and realize relationships.</li> </ul>
7	Prerequisites	Recommended: basic knowledge in numerics and numerics of pde
8	Integration into curriculum	2nd semester
9	Module compatibility	<ul style="list-style-type: none"> <li>Mandatory elective module for MSc in Computational and Applied Mathematics</li> <li>Mandatory elective module for BSc Mathematics</li> <li>Mandatory module for BSc Technomathematik</li> <li>Non-Physics elective module for MSc Physics</li> </ul>
10	Method of examination	written exam (90 minutes) with exercises
11	Grading procedure	100% based on written exam
12	Module frequency	Summer semester (annually)
13	Workload	<p>Contact hours: 45 hrs Independent study: 105 hrs Total: 150 hrs, corresponding to 5 ECTS credits</p>
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	

		<ul style="list-style-type: none"> <li>• P. Knabner, L. Angermann, Numerical Methods for Elliptic and Parabolic Partial Differential Equations, Springer, New York, 2003.</li> <li>• S. Larsson, V. Thomée, Partial Differential Equations with Numerical Methods, Springer, Berlin, 2005.</li> </ul>
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1	Module name 65083	Module 40: DiscTPFlow: Efficient Discretization of two-phase Flow	5 ECTS credits
2	Courses/lectures	Seminar: 2 semester hrs/week	MApA, NASi
3	Lecturers	Prof. Dr. St. Metzger	
4	Module coordinator	Prof. Dr. St Metzger	
5	Content	<ul style="list-style-type: none"><li>Based on recent scientific publications, different discretization approaches for two-phase flow are discussed.</li></ul>	
6	Learning objectives and skills	Students <ul style="list-style-type: none"><li>can use original literature to familiarise themselves with a current research topic,</li><li>can structure the content acquired both verbally and in writing and make their own contributions to its presentation and/or substance,</li><li>learn scientific content on the basis of academic lectures and actively discuss it at a plenary session,</li><li>learn to compare different discretization methods regarding their specific advantages and disadvantages.</li></ul>	
7	Prerequisites	Recommended: Numerics of Partial Differential Equations I	
8	Integration into curriculum	1 <sup>st</sup> or 3 <sup>rd</sup> semester	
9	Module compatibility	<ul style="list-style-type: none"><li>Mandatory elective module for BSc in Mathematics in the field “Applied Mathematics”</li><li>Mandatory elective module for BSc in Technomathematics</li><li>Mandatory elective module for MSc in Computational and Applied Mathematics</li><li>Mandatory elective module for MSc in Mathematics in the field of study “Modeling, Simulation and Optimization”</li></ul>	
10	Method of examination	Talk/presentation (60-80 minutes) with handout (5-10 pages)	
11	Grading procedure	100% talk/presentation with handout	
12	Module frequency	Winter semester (not annually)	
13	Workload	Contact hours: 30 hrs Independent study: 120 hrs Total: 150 hrs, corresponding to 5 ECTS credits	
14	Module duration	One semester	
15	Teaching and examination language	English	
16	Recommended reading	Depending on topic. Will be published on StudOn at the beginning of the semester.	

1	Module name	Module 42: SMoL: Selected Topics of Mathematics of Learning (formerly: Mathematics of Learning)	5 ECTS credits
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Practical: 2 semester hrs/week	NASi
3	Lecturers	Profs. Dr. F. Liers, M.-C. Düker	

4	Module coordinator	Prof. Dr. F. Liers
5	Content	<ul style="list-style-type: none"> <li>Machine learning: empirical risk minimization, kernel methods and variational models</li> <li>Mathematical aspects of deep learning</li> <li>Ranking problems</li> <li>Mathematical models of network interaction</li> </ul>
6	Learning objectives and skills	<p>Students</p> <ul style="list-style-type: none"> <li>develop understanding of modern big data and state of the art methods to analyze them,</li> <li>apply state of the art algorithms to large data sets,</li> <li>derive models for network / graph structured data.</li> </ul>
7	Prerequisites	Recommended: basic knowledge in numerical methods and optimization
8	Integration into curriculum	1st or 3rd semester
9	Module compatibility	<ul style="list-style-type: none"> <li>Mandatory module for MSc in Data Science</li> <li>Mandatory elective module for MSc in Computational and Applied Mathematics</li> <li>Mandatory elective module for MSc in Mathematics in the field of study "Modeling, Simulation and Optimization"</li> </ul>
10	Method of examination	Written exam (60 minutes)
11	Grading procedure	100% written exam
12	Module frequency	Winter semester (annually, starting in WS22/23)
13	Workload	<p>Contact hours: 60 hrs</p> <p>Independent study: 90 hrs</p> <p>Total: 150 hrs, corresponding to 5 ECTS credits</p>
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	<ul style="list-style-type: none"> <li>S. Wright &amp; B. Recht: Optimization for data analysis, 2022</li> </ul>

1	Module name 65093	Module 43: CML: Control, Machine Learning and Numerics	10 ECTS credits
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Practical: 3 semester hrs/week	Opti
3	Lecturers	Prof. Dr. E. Zuazua, Dr. Y. Song	

4	Module coordinator	Prof. Dr. E. Zuazua
5	Content	<ul style="list-style-type: none"> <li>several topics related to the control of Ordinary Differential Equations (ODE) and Partial Differential Equations (PDE), including controllability, observability, and some of the most fundamental work that has been done in the subject in recent years.</li> <li>an introduction to Machine Learning, focusing mainly on the use of control techniques for the analysis of Deep Neural Networks as a tool to address, for instance, the problem of Supervised Learning.</li> <li>some classical computational techniques related to the control of ODE and PDE, and machine learning.</li> </ul>
6	Learning objectives and skills	<p>Students are able to</p> <ul style="list-style-type: none"> <li>understand some basic theory on control and machine learning.</li> <li>learn about recent advances on control and machine learning.</li> <li>implement some computational techniques using their own or specified software and critically evaluate the results,</li> <li>set out their approaches and results in a comprehensible and convincing manner, making use of appropriate presentation techniques.</li> </ul>
7	Prerequisites	Recommended: Basic knowledge of calculus, linear algebra, ODE and PDE. Familiarity with scientific computing is helpful.
8	Integration into curriculum	2 <sup>nd</sup> semester
9	Module compatibility	<ul style="list-style-type: none"> <li>Mandatory module for MSc in Data Science (Simulation and Numerics)</li> <li>Mandatory elective module for MSc in Computational and Applied Mathematics</li> </ul>
10	Method of examination	Project work with presentation and report
11	Grading procedure	50% presentation and 50% report
12	Module frequency	Summer semester (annually)
13	Workload	<p>Contact hours: 75 hrs Independent study: 225 hrs Total: 300 hrs, corresponding to 10 ECTS credits</p>
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	<ul style="list-style-type: none"> <li>L. Bottou, F. E. Curtis, and J. Nocedal, Optimization methods for large-scale machine learning. SIAM Review, 60 (2) (2018) , 223-311.</li> <li>J. M. Coron, Control and Nonlinearity, Mathematical Surveys and Monographs, 143, AMS, 2009.</li> <li>I. Goodfellow, Y. Bengio, &amp; A. Courville, Deep Learning. MIT press, 2016.</li> <li>R. Glowinski, J. L. Lions, and J. He, Exact and Approximate Controllability for Distributed Parameter Systems: A Numerical Approach, Encyclopedia Math. Appl., Cambridge University Press, Cambridge, UK, 2008.</li> <li>C. F. Higham, and D. J. Higham, Deep learning: An introduction for applied mathematicians. SIAM Review, 61 (4) (2019), 860-891.</li> <li>J. Nocedal, and S. Wright, Numerical Optimization. Springer Science &amp; Business Media, 2006.</li> </ul>

		<ul style="list-style-type: none"> <li>• D. Ruiz-Balet, and E. Zuazua, Neural ODE control for classification, approximation and transport. arXiv preprint arXiv:2104.05278, (2021).</li> <li>• E. Zuazua, Propagation, observation, and control of waves approximated by finite difference methods, SIAM Review, 47 (2) (2005), 197-243.</li> <li>• E. Zuazua, Controllability and observability of partial differential equations: some results and open problems, in Handbook of Differential Equations: Evolutionary Equations. Vol. 3. North-Holland, 2006. 527-621.</li> </ul>
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1	Module name 65910	Module 44: DiscOpt III: Discrete Optimization	5 ECTS credits
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Practical: 1 semester hrs/week	Opti
3	Lecturers	Prof. Dr. T. Oertel	

4	Module coordinator	Prof. Dr. T. Oertel
5	Content	In this lecture we will discuss selected topics in discrete and mixed-integer optimization. Possible topics include lattice methods, integer programming in fixed dimension, recent research on (mixed) integer linear and/or (mixed) integer nonlinear programming and so on. The specific topics may vary and will be announced in due time.
6	Learning objectives and skills	<p>Students</p> <ul style="list-style-type: none"> <li>• use basic terms of discrete optimization</li> <li>• model real-world discrete optimization problems, determine their complexity and solve them with appropriate mathematical methods.</li> </ul>
7	Prerequisites	Recommended: Knowledge in linear and combinatorial optimization, discrete optimization I, discrete optimization II
8	Integration into curriculum	3 <sup>rd</sup> semester
9	Module compatibility	<ul style="list-style-type: none"> <li>• Mandatory module for MSc in Data Science (Simulation and Numerics)</li> <li>• Mandatory elective module for MSc in Computational and Applied Mathematics</li> <li>• Elective module for Msc Mathematics</li> <li>• Elective module for Msc Mathematics and Economics</li> <li>• Elective module for Msc Data Sciences</li> <li>• Core/research module for Msc Mathematics within the specialisation „Modelling, simulation and optimization“</li> <li>• Core/research module for Msc Mathematics and Economics within the specialisation „Optimization and process management“</li> </ul>
10	Method of examination	Oral exam (15 minutes)
11	Grading procedure	100% based on oral exam
12	Module frequency	Winter semester (annually)
13	Workload	<p>Contact hours: 45 hrs</p> <p>Independent study: 105 hrs</p> <p>Total: 150 hrs, corresponding to 5 ECTS credits</p>
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	<ul style="list-style-type: none"> <li>• Lecture notes</li> <li>• Bertsimas, Weismantel: Optimization over Integers, Dynamic Ideas, 2005</li> <li>• Conforti, Cornuéjols, Zambelli: Integer Programming, Springer 2014</li> <li>• Nemhauser, Wolsey: Integer and Combinatorial Optimization, Wiley 1994</li> <li>• Schrijver: Combinatorial optimization Vol. A - C, Springer 2003</li> <li>• Schrijver: Theory of Linear and Integer Programming, Wiley, 1986</li> <li>• Wolsey: Integer Programming, Wiley, 2021</li> </ul>

1	Module name 65092	Module 45: CC: Computational Complexity (expired, no longer offered in future)	5 ECTS credits
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Tutorial: 1 semester hrs/week	Opti
3	Lecturers	Prof. Dr. Y. Giannakopoulos	

4	Module coordinator	Prof. Dr. Y. Giannakopoulos
5	Content	<p>Potential topics include:</p> <ul style="list-style-type: none"> <li>• P, NP, and NP-completeness</li> <li>• Complexity classes and reductions</li> <li>• Boolean circuits</li> <li>• The polynomial-time hierarchy</li> <li>• Space complexity</li> <li>• Randomized computation</li> <li>• Counting complexity</li> <li>• Introduction to the PCP theorem and hardness of approximation</li> <li>• Average-case complexity</li> </ul>
6	Learning objectives and skills	<p>Upon successful completion of the module, students:</p> <ul style="list-style-type: none"> <li>• Have a rigorous understand of the concept of computation and its formal limitations</li> <li>• Have knowledge of the fundamental complexity classes (including P, NP and PSPACE)</li> <li>• Understand the notion of completeness and are able to design and understand reductions between these classes</li> <li>• Are exposed to various formal computation models, including Boolean circuits and randomness</li> </ul>
7	Prerequisites	<p>Recommended:</p> <ul style="list-style-type: none"> <li>• Undergraduate-level course in discrete mathematics (including, e.g., basics of combinatorics, graphs, logic and set theory),</li> <li>• undergraduate-level course in algorithms and/or discrete optimization,</li> <li>• basic knowledge of analysis, linear algebra and probability</li> </ul>
8	Integration into curriculum	from 1 <sup>st</sup> semester
9	Module compatibility	<ul style="list-style-type: none"> <li>• Mandatory elective module for Msc in Computational and Applied Mathematics</li> <li>• Elective module for Msc Mathematics</li> <li>• Elective module for Msc Mathematics and Economics, fields of study "Optimization and Process Management", "Modeling, Simulation and Optimization"</li> <li>• Elective module for MSc Data Science (Databased Optimization, Mathematical Theory / Basics of Data Science, Machine learning / artificial intelligence)</li> <li>• Mathematics Minor („Nebenfach Mathematik“) in Bsc / Msc Computer</li> </ul>



		Science („Informatik“) <ul style="list-style-type: none"> <li>Mathematics Minor in Msc Artificial Intelligence</li> </ul>
10	Method of examination	Oral exam (30 minutes)
11	Grading procedure	100% based on oral exam
12	Module frequency	Summer semester (annually)
13	Workload	Contact hours: 45 hrs Independent study: 105 hrs Total: 150 hrs, corresponding to 5 ECTS credits
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	<ul style="list-style-type: none"> <li>O. Goldreich, Computational Complexity: A Conceptual Perspective, Cambridge University Press, 2008</li> <li>S. A. and B. Barak, Computational Complexity: A Modern Approach Cambridge University Press, 2009</li> <li>Ch. H. Papadimitriou. Computational Complexity. Addison-Wesley, 1994</li> </ul>

1	Module name	Module 46: NumNonsmooth: Numerical Methods for Nonsmooth Problems	10 ECTS
2	Courses/lectures	a) Lectures: 4 semester hrs/week b) Practical: 2 semester hrs/week	NASi
3	Lecturers	Prof. Dr. C. Gräser	

4	Module coordinator	Prof. Dr. C. Gräser
5	Content	<ul style="list-style-type: none"> <li>• Examples of nonsmooth problems involving partial differential equations (PDEs) (e.g. contact of elastic bodies, friction, phase transition, shallow ice glacier models, brittle fracture,...)</li> <li>• Elements of convex analysis (constrained and nonsmooth minimization problems, variational inequalities)</li> <li>• Discretization of nonsmooth problems (e.g. finite elements, DG)</li> <li>• Efficient algebraic solvers (active set, relaxation, nonsmooth multigrid methods)</li> </ul>
6	Learning objectives and skills	<p>Students are</p> <ul style="list-style-type: none"> <li>• familiar with different formulations of nonsmooth problems (minimization, variational inequality, subdifferential inclusion)</li> <li>• familiar with basic existence and well-posedness results</li> <li>• capable of discretizing nonsmooth problems using variational methods and solving the discrete problems efficiently</li> <li>• aware of the intrinsic difficulties for analysis and numerics arising from nonsmoothness</li> </ul>
7	Prerequisites	<p>Recommended: Introduction to numerical methods for PDEs</p> <p>Recommended: Basic knowledge of functional analysis (but the necessary terminology and results are briefly provided during the lecture)</p>
8	Integration into curriculum	From 1 <sup>st</sup> semester onwards
9	Module compatibility	<ul style="list-style-type: none"> <li>• Mandatory elective module for MSc in Computational and Applied Mathematics</li> <li>• Mandatory elective module for MSc in Mathematics</li> </ul>
10	Method of examination	written exam (90 minutes) with exercises
11	Grading procedure	100% based on written exam
12	Module frequency	Summer semester (not annually)
13	Workload	<p>Contact hours: 90 hrs</p> <p>Independent study: 210 hrs</p> <p>Total: 300 hrs, corresponding to 10 ECTS credits</p>
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	<ul style="list-style-type: none"> <li>• I. Ekeland &amp; R. Témam: Convex Analysis and Variational Problems, SIAM</li> <li>• R. Glowinski &amp; J.-L. Lions &amp; R. Trémoilières: Numerical Analysis of Variational Inequalities, North Holland</li> </ul>

		<ul style="list-style-type: none"><li>• Further literature and publications are announced during the lecture</li></ul>
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1	Module name 65068	Module 47: WavePh: Wave Phenomena	5 ECTS
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Practical: 0.5 semester hrs/week	MApA/Opti
3	Lecturers	Prof. Dr. E. Zuazua, N. De Nitti	

4	Module coordinator	Prof. Dr. E. Zuazua
5	Content	<ol style="list-style-type: none"> <li>1. <b>Motivations and applications.</b></li> <li>2. <b>Linear transport equation:</b> method of characteristics; Fourier analysis and numerical approximations.</li> <li>3. <b>The wave equation:</b> D'Alembert's representation formula; regularity of the solutions; finite speed of propagation of perturbations; Huygens' principle; geometric optics; wave models with sources or sinks; Kirchhoff's representation in <math>\mathbb{R}^3</math>; Poisson's representation in <math>\mathbb{R}^2</math>; the case of general odd and even space dimensions; energy methods: domain of dependence inequality and energy conservation; representation of solutions by using partial Fourier transform; subordination waves-heat; the reflection method and waves on the half-line; separation of variables.</li> <li>4. <b>Klein-Gordon equation:</b> energy estimates; representation of solutions by using Fourier multipliers; von Wahl's transformation.</li> <li>5. <b>Damped wave equation:</b> energy estimates; representation of solutions by using Fourier multipliers; decay behavior and decay rate.</li> <li>6. <b>Damped plate equation:</b> estimates for the energy; estimates for the solution itself and its derivatives;</li> <li>7. <b>Semilinear wave equation:</b> global existence for small data and global existence for large data.</li> <li>8. <b>Diffusion phenomena:</b> parabolic structure of solutions to damped waves and damped plates; diffusion phenomena in thermo-elasticity; traveling waves and reaction-diffusion models.</li> <li>9. <b>Scalar conservation laws:</b> occurrence of shocks and rarefaction waves.</li> <li>10. <b>Linear and nonlinear dispersive waves:</b> Solitary waves for the Korteweg-de Vries equation; plane-wave solutions for the Airy equation and Schrödinger; Fourier analysis.</li> <li>11. <b>Maxwell equations:</b> constitutive equations; special cases; boundary conditions; expansion into wave functions.</li> </ol>
6	Learning objectives and skills	<p>Students are able to:</p> <ul style="list-style-type: none"> <li>• identify significant mechanisms and to apply suitable analytical and numerical methods for their analysis</li> <li>• work interdisciplinary and in problem-oriented way;</li> <li>• use language and techniques related to partial differential equations;</li> <li>• work out the examples and applications that accompany the theory.</li> </ul>
7	Prerequisites	Recommended: knowledge of linear algebra and calculus; basic knowledge of functional analysis
8	Integration into curriculum	2 <sup>nd</sup> semester
9	Module compatibility	<ul style="list-style-type: none"> <li>• Mandatory elective module for MSc in Computational and Applied Mathematics</li> </ul>
10	Method of examination	oral exam (20 minutes)
11	Grading procedure	100% based on oral exam
12	Module frequency	Summer semester (not annually)
13	Workload	<p>Contact hours: 35 hrs Independent study: 115 hrs Total: 150 hrs, corresponding to 5 ECTS credits</p>

<b>14</b>	<b>Module duration</b>	One semester
<b>15</b>	<b>Teaching and examination language</b>	English
<b>16</b>	<b>Recommended reading</b>	<ul style="list-style-type: none"> <li>• M.R. Ebert, M. Reissig: Methods for Partial Differential Equations, Birkhäuser, 2018.</li> <li>• L.C. Evans, Partial Differential Equations. AMS, 2010.</li> <li>• M. Reissig, Theory of hyperbolic equations. Lecture Notes, 2007: <a href="https://tu-freiberg.de/sites/default/files/media/institut-fuer-angewandte-analysis-9030/reissig/pdehan01.pdf">https://tu-freiberg.de/sites/default/files/media/institut-fuer-angewandte-analysis-9030/reissig/pdehan01.pdf</a></li> <li>• T. Myint-U, L. Debnath, Linear partial differential equations for scientists and engineers. Birkhäuser, 2007.</li> <li>• R. Vichnevetsky, J.B. Bowles, Fourier Analysis of Numerical Approximations of Hyperbolic Equations. SIAM, 1982</li> <li>• Lecture notes will be distributed via StudOn.</li> </ul>

<b>1</b>	<b>Module name</b> 65909	<b>Module 48:</b> <b>SupS: Subspace Correction Methods</b>	<b>5 ECTS</b>
<b>2</b>	<b>Courses/lectures</b>	a) Lectures: 2 semester hrs/week b) Practical: 0.5 semester hrs/week	<b>NASi</b>
<b>3</b>	<b>Lecturers</b>	<b>Prof. Dr. C. Gräser</b>	

<b>4</b>	<b>Module coordinator</b>	<b>Prof. Dr. C. Gräser</b>
<b>5</b>	<b>Content</b>	1) Subspace correction as an abstract framework to construct and analyse efficient iterative methods 2) Analysis of additive and multiplicative subspace correction 3) Multigrid and domain decomposition as subspace correction methods 4) Nonlinear subspace correction methods
<b>6</b>	<b>Learning objectives and skills</b>	Students are <ul style="list-style-type: none"> <li>• familiar with the abstract subspace correction framework</li> <li>• can select problem adapted methods</li> <li>• can analyse specific methods within the framework</li> </ul>
<b>7</b>	<b>Prerequisites</b>	Recommended: <ul style="list-style-type: none"> <li>• Introduction to numerical methods for PDEs</li> <li>• Basic knowledge of functional analysis (but the necessary terminology and results are briefly provided during the lecture)</li> </ul>
<b>8</b>	<b>Integration into curriculum</b>	3 <sup>rd</sup> semester
<b>9</b>	<b>Module compatibility</b>	<ul style="list-style-type: none"> <li>• Mandatory elective module for MSc in Computational and Applied Mathematics</li> <li>• Elective module in MSc in Mathematics in the field MSO</li> <li>• Elective module in MSc in Mathematics and Economics</li> </ul>
<b>10</b>	<b>Method of examination</b>	oral exam (15 minutes)
<b>11</b>	<b>Grading procedure</b>	100% based on oral exam
<b>12</b>	<b>Module frequency</b>	Winter semester (not annually)
<b>13</b>	<b>Workload</b>	Contact hours: 37,5 hrs Independent study: 112,5 hrs Total: 150 hrs, corresponding to 5 ECTS credits
<b>14</b>	<b>Module duration</b>	One semester
<b>15</b>	<b>Teaching and examination language</b>	English
<b>16</b>	<b>Recommended reading</b>	<ul style="list-style-type: none"> <li>• H. Yserentant: Old and New Convergence Proofs for Multigrid Methods, Acta Numer. 1993</li> <li>• J.-C. Xu: Iterative Methods by Space Decomposition and Subspace Correction, SIAM Rev., 1992</li> <li>• Further literature and publications are announced during the lecture</li> </ul>

1	Module name 65888	Module 49: NaSto: Navier Stokes Equations	10 ECTS
2	Courses/lectures	a) Lectures: 4 semester hrs/week b) Practical: 2 semester hrs/week	MApA
3	Lecturers	Prof. Dr. E. Wiedemann	

4	Module coordinator	Prof. Dr. E. Wiedemann
5	Content	<p>The incompressible Navier-Stokes equations (NSE) are a nonlinear system of partial differential equations fundamental for the modelling of fluid flow. They are extensively used in meteorology and oceanography, but also pose great mathematical challenges. Famously, global regularity of the three-dimensional NSE forms one of the seven Millenium Problems. This course serves as an introduction to the mathematical theory of these equations and includes the following topics:</p> <ul style="list-style-type: none"> <li>• existence of weak solutions of Leray-Hopf type</li> <li>• local-in-time existence of strong solutions</li> <li>• the Prodin-Serrin criteria for regularity and energy balance</li> <li>• partial regularity theory</li> <li>• the singular limit of vanishing viscosity</li> </ul> <p>The course can be a good preparation for a subsequent master's thesis in the topic.</p>
6	Learning objectives and skills	<p>Students know and understand</p> <ul style="list-style-type: none"> <li>• the underlying theory of the Navier-Stokes equations</li> <li>• can handle the main methods for systems of nonlinear partial differential equations</li> <li>• gain a basic understanding of mathematical fluid dynamics</li> </ul>
7	Prerequisites	<p>Recommended:</p> <ul style="list-style-type: none"> <li>• basic courses in partial differential equations and in functional analysis</li> </ul>
8	Integration into curriculum	1 <sup>st</sup> semester
9	Module compatibility	<ul style="list-style-type: none"> <li>• Mandatory elective module for MSc in Computational and Applied Mathematics</li> <li>• Elective module in MSc in Mathematics in the field Analysis&amp;Stochastics and in the field MSO</li> </ul>
10	Method of examination	oral exam (15 minutes)
11	Grading procedure	100% based on oral exam
12	Module frequency	Summer or winter semester (not annually)
13	Workload	<p>Contact hours: 90 hrs Independent study: 210 hrs Total: 300 hrs, corresponding to 10 ECTS credits</p>
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	<ul style="list-style-type: none"> <li>• Robinson, Rodrigo, Sadowski: The three-dimensional Navier-Stokes equations, Cambridge University Press, 1988</li> <li>• Constantin, Foias: Navier-Stokes equations, University of Chicago Press, 1988</li> <li>• Ozanski: The partial regularity theory of Caffarelli, Kohn, and Nirenberg and its sharpness, Birkhäuser, 2019</li> <li>• Wiedemann: Navier-Stokes equations: Lecture notes, Universität Ulm, 2018/19</li> </ul>

1	Module name 65877	Module 50: PolyOpt: Polynomial Optimisation and Application	5 ECTS
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Tutorial: 1 semester hrs/week	Opti
3	Lecturers	Prof. Dr. G. Fantuzzi	

4	Module coordinator	Prof. Dr. G. Fantuzzi
5	Content	<p>Polynomial optimization problems (POPs) form a broad class of optimization problems that find applications to control theory, dynamical systems, optimal transport, power flow networks, fluid mechanics, and many other fields. This course will introduce students to a modern approach to solving POPs through semidefinite programming techniques. More specifically, the course will cover:</p> <ul style="list-style-type: none"> <li>• The basics of semidefinite programs</li> <li>• The theory of sum-of-squares (SOS) polynomials</li> <li>• Moment-SOS hierarchies for polynomial optimization problems</li> <li>• Applications (e.g. to dynamical system analysis)</li> </ul> <p>Students will also have the opportunity to put the theory into practice with “hands-on” practical assignments.</p>
6	Learning objectives and skills	<p>By the end of the course, students should be able to:</p> <ul style="list-style-type: none"> <li>• Explain what polynomial optimization problems (POPs) are</li> <li>• Give examples of applications where POPs arise</li> <li>• Formulate semidefinite programming relaxations of POPs</li> <li>• Apply moment-SOS hierarchies to a range of problems</li> <li>• Solve POPs in practice using existing software</li> </ul>
7	Prerequisites	<p>Recommended:</p> <ul style="list-style-type: none"> <li>• Previous experience with optimization (especially convex and/or conic optimization) and with differential equations is desirable.</li> </ul>
8	Integration into curriculum	1 <sup>st</sup> or 3 <sup>rd</sup> semester
9	Module compatibility	<ul style="list-style-type: none"> <li>• Mandatory elective module for MSc in Computational and Applied Mathematics</li> <li>• Elective module in MSc in Mathematics in the field MSO</li> </ul>
10	Method of examination	oral exam (30 minutes)
11	Grading procedure	100% based on oral exam
12	Module frequency	Winter semester (not annually)
13	Workload	<p>Contact hours: 45 hrs Independent study: 105 hrs Total: 150 hrs, corresponding to 5 ECTS credits</p>
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	<ul style="list-style-type: none"> <li>• Lecture notes will be provided as the course progresses.</li> <li>• A reading list will also be provided at the start of the course.</li> </ul>



1	Module name 65970	Module 51: StochAna: Stochastic Analysis	5 ECTS
2	Courses/lectures	a) Lectures: 2 semester hrs/week b) Tutorial: 1 semester hrs/week	MApA
3	Lecturers	Prof. Dr. T. Krüger	

4	Module coordinator	Prof. Dr. T. Krüger
5	Content	<ul style="list-style-type: none"> <li>• Ito calculus</li> <li>• diffusion processes</li> <li>• stochastic differential equations</li> </ul>
6	Learning objectives and skills	Students acquire the potential to analyze complex structures in stochastics and to apply these to specific problems. The obtained knowledge forms a basis for further specialization in stochastics and related economathematical topics.
7	Prerequisites	Recommended: <ul style="list-style-type: none"> <li>• some knowledge on probability theory</li> </ul>
8	Integration into curriculum	1 <sup>st</sup> or 3 <sup>rd</sup> semester
9	Module compatibility	<ul style="list-style-type: none"> <li>• Mandatory elective module for MSc in Computational and Applied Mathematics</li> <li>• BSc Mathematics</li> <li>• MSc Mathematics</li> <li>• MSc Data Science</li> </ul>
10	Method of examination	oral exam (30 minutes)
11	Grading procedure	100% based on oral exam
12	Module frequency	Winter semester
13	Workload	Contact hours: 37.5 hrs Independent study: 112.5 hrs Total: 150 hrs, corresponding to 5 ECTS credits
14	Module duration	One semester
15	Teaching and examination language	English
16	Recommended reading	The literature will be announced individually for every taking place of the lecture.