34964 - NMDS - Numerical Methods for Dynamical Systems

Coordinating unit: 200 - FME - School of Mathematics and Statistics
Teaching unit: 749 - MAT - Department of Mathematics
Academic year: 2018
Degree: MASTER'S DEGREE IN ADVANCED MATHEMATICS AND MATHEMATICAL ENGINEERING (Syllabus 2010). (Teaching unit Optional)
ECTS credits: 7,5

Teaching staff
Coordinator: MARIA MERCEDES OLLE TORNER
Others: Primer quadrimestre:
        MARIA MERCEDES OLLE TORNER - A

Prior skills
Good knowledge of a programming language.

Requirements
Knowledge of theory of systems of differential equations, algebra, calculus and numerical analysis.

Degree competences to which the subject contributes

Specific:
2. MODELLING. Formulate, analyse and validate mathematical models of practical problems by using the appropriate mathematical tools.
1. RESEARCH. Read and understand advanced mathematical papers. Use mathematical research techniques to produce and transmit new results.
3. CALCULUS. Obtain (exact or approximate) solutions for these models with the available resources, including computational means.
4. CRITICAL ASSESSMENT. Discuss the validity, scope and relevance of these solutions; present results and defend conclusions.

Transversal:
5. SELF-DIRECTED LEARNING. Detecting gaps in one's knowledge and overcoming them through critical self-appraisal. Choosing the best path for broadening one's knowledge.
6. EFFICIENT ORAL AND WRITTEN COMMUNICATION. Communicating verbally and in writing about learning outcomes, thought-building and decision-making. Taking part in debates about issues related to the own field of specialization.
7. THIRD LANGUAGE. Learning a third language, preferably English, to a degree of oral and written fluency that fits in with the future needs of the graduates of each course.
8. TEAMWORK. Being able to work as a team player, either as a member or as a leader. Contributing to projects pragmatically and responsibly, by reaching commitments in accordance to the resources that are available.
9. EFFECTIVE USE OF INFORMATION RESOURCES. Managing the acquisition, structure, analysis and display of information from the own field of specialization. Taking a critical stance with regard to the results obtained.
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Teaching methodology

Theoretical sessions (presence of the students is necessary) and weekly practical tutorized assignments.

Learning objectives of the subject

- To reach an advanced formation in using numerical methods applied to dynamical systems
- To carry out numerical simulations of particular examples
- To relate different aspects of the dynamics in order to have a global picture of the behavior of a given problem
- To learn different tools to analyze and deal with a problem
- Ability in programming algorithms designed to solve particular problems in dynamical systems

Study load

<table>
<thead>
<tr>
<th>Total learning time: 187h 30m</th>
<th>Hours large group:</th>
<th>60h</th>
<th>32.00%</th>
</tr>
</thead>
<tbody>
<tr>
<td>Self study:</td>
<td>127h 30m</td>
<td>68.00%</td>
<td></td>
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</table>
### Content

<table>
<thead>
<tr>
<th>Topic</th>
<th>Learning time:</th>
<th>Theory classes:</th>
<th>Practical classes:</th>
</tr>
</thead>
<tbody>
<tr>
<td>Numerical (preliminary) tools for practical purposes: integrators for ODE and graphical interfaces. Examples.</td>
<td>4h</td>
<td>2h</td>
<td>2h</td>
</tr>
<tr>
<td>Dynamical systems: introduction, definitions. Continuous and discrete dynamical systems. Orbit generation. Numerical computation of Poincare maps. Examples.</td>
<td>6h</td>
<td>3h</td>
<td>3h</td>
</tr>
<tr>
<td>Computation and stability of fixed points. Vector fields and maps. Implementation and examples.</td>
<td>10h</td>
<td>5h</td>
<td>5h</td>
</tr>
<tr>
<td>Computation and stability of periodic orbits. Implementation, continuation of families, bifurcations. Multiple shooting.</td>
<td>10h</td>
<td>5h</td>
<td>5h</td>
</tr>
<tr>
<td>Computation of tori: representation, computation and continuation. Implementation and examples.</td>
<td>15h</td>
<td>7h 30m</td>
<td>7h 30m</td>
</tr>
<tr>
<td>Analysis of bifurcations. Some examples.</td>
<td>15h</td>
<td>7h 30m</td>
<td>7h 30m</td>
</tr>
</tbody>
</table>

- Degree competences to which the content contributes:
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Qualification system

100% of the qualification will be obtained from the practical assignments done.

Regulations for carrying out activities

No rules, in principle.

Bibliography

Basic:


Particular articles related to the topics of the course and some notes from suitable web pages.