

# Guia Docent

# 13/14

Facultat de Matemàtiques  
i Estadística

Curs Lagrange



1736-1813

Master in Advanced Mathematics and  
Mathematical Engineering



UNIVERSITAT POLITÈCNICA DE CATALUNYA  
BARCELONATECH

Facultat de Matemàtiques i Estadística

# Program

As reflected in its name, this master has a dual academic and professional orientation. On the academic side, it provides the skills and techniques needed in scientific research in general and, more specifically, in mathematical research.

On the professional side, the goal is to provide the students with an advanced background to work in interdisciplinary teams, in cooperation with engineers, physicists, biologists, economists, etc.

The master benefits both from the leading role of Spanish mathematical research at the European level and the technological environment of a technical university such as UPC–Barcelona Tech.

## Structure

The master duration is 60 ECTS (European Credit transfer System) credits, and is intended to be completed in one academic year. This comprises 45 ECTS in courses and a master thesis (15 ECTS).

Master courses are offered in five broad fields: Algebra and Geometry; Discrete Mathematics and Algorithms; Modelling in Engineering and Biomedical Sciences; Differential Equations; Scientific Computing.

In addition, up to half of the course credits (i.e. 22.5 ECTS) may be taken from other master courses. This offers an excellent opportunity of specialisation in a given field according to one's preferences.

The official teaching language of this master is English.

## Specific requirements

This master is addressed to students with good abstract reasoning, interest in problem solving, strong work habits and a liking for mathematics.

A scientific background is required, with basic mathematical foundations. For these reasons, a bachelor in mathematics, statistics, physics, engineering, economics or science is recommended. This list is non-exclusive, and all applications will be reviewed on an individual basis.

## Career prospects

Some of the career prospects of master graduates are academic research (by pursuing a PhD in mathematics, sciences or engineering, for instance), mathematical modelling, finance, statistics, applied research (biomedical research centers, computer vision, etc.)

## **Tutoring of the Students**

The initial tutoring is the responsibility of the Master's Academic Coordinator (jfranch@ma4upc.edu) and is performed mainly in the period prior to enrollment, often online. In addition, there is a welcome session just before courses start.

Because the master duration is 60 ECTS, students should start early to worry about their final master thesis (TFM). In this sense, beyond the support of the Academic Coordinator, they have access to an intranet to determine which TFMs are available. There, they will find information about the range of topics, detailed objectives, content and teaching responsibility. Thus, at the end of the first term, students should already have chosen their TFM. From this point, the TFM advisor assumes tutoring.

## **Additional information**

Interested? Please check <http://mamme.masters.upc.edu> for more details and see leaflet.

## 34951 - NCA - Non-Commutative Algebra

Coordinating unit:	200 - FME - School of Mathematics and Statistics
Teaching unit:	727 - MA III - Department of Applied Mathematics III 743 - MA IV - Department of Applied Mathematics IV
Academic year:	2013
Degree:	MASTER IN ADVANCED MATHEMATICS AND MATHEMATICAL ENGINEERING (Syllabus 2010). (Teaching unit Optative)
ECTS credits:	7,5
Teaching languages:	English

### Teaching staff

Coordinator:	JOSE BURILLO PUIG
Others:	JOSE BURILLO PUIG - A

### Prior skills

The concept of group and subgroup, and the concept of homomorphism. Basic algebraic properties, binary operations, their properties. Equivalence relations and related set-theoretic properties.

### Requirements

The basic algebra courses from the degree in mathematics.

### Degree competences to which the subject contributes

Specific:

1. RESEARCH. Read and understand advanced mathematical papers. Use mathematical research techniques to produce and transmit new results.
2. CALCULUS. Obtain (exact or approximate) solutions for these models with the available resources, including computational means.
3. CRITICAL ASSESSMENT. Discuss the validity, scope and relevance of these solutions; present results and defend conclusions.

General:

4. 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.
5. 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.
6. 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.
7. 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.
8. 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.

## 34951 - NCA - Non-Commutative Algebra

### Teaching methodology

Classes follow the traditional structure of lecture by the professor, together with the assignment of problems and exercises for the students to solve and present, either in written or in oral form.

### Learning objectives of the subject

The main goal is to introduce the student into the basic ideas and techniques of non-commutative algebra, to the extent of being able to enroll into some initial research project in the area, if there is interest to do so.

Non-commutative algebra plays a significant role in the research panorama in mathematics today, but is underrepresented along the curriculum at the FME degree in mathematics. The main goal of the present topic is to fill this gap offering to the student a general but consistent introduction into the topic.

We'll center our attention towards the so-called "Geometric Group Theory", a relatively young and very active research area. This election is done because it allows to go, within a full semester, from the basics of the theory to the description, with a good level of details and context, of some open problems that are currently being object of active research today.

### Study load

Total learning time: 187h 30m	Theory classes:	60h	32.00%
	Self study:	127h 30m	68.00%

## 34951 - NCA - Non-Commutative Algebra

### Content

<p>Generalities about infinite groups</p>	<p>Learning time: 47h Theory classes: 15h Self study : 32h</p>
<p>Description: The free group: basic definitions. Presentations: generators and relations. Short exact sequences, direct and semidirect products. Free products, amalgams, HNN extensions. Thompson's group as an example.</p>	
<p>The classical Dehn problems in group theory</p>	<p>Learning time: 25h Theory classes: 8h Self study : 17h</p>
<p>Description: Description of the three classical algorithmic problems in group theory: word, conjugacy and isomorphism problems. Resolution of the word and conjugacy problems in simple cases: abelian, free, free-like constructions, residually finite, etc. Examples of algorithmically unsolvable problems: word, membership, isomorphism problems, <math>F_2 \times F_2</math>.</p>	
<p>The free group</p>	<p>Learning time: 47h Theory classes: 15h Self study : 32h</p>
<p>Description: Stallings foldings and the lattice of subgroups of the free group. Membership, conjugacy, finite index, intersection of subgroups. Hall's theorem and residual properties of free groups.</p>	
<p>Cayley graphs</p>	<p>Learning time: 31h Theory classes: 10h Self study : 21h</p>
<p>Description: Cayley graph and the word metric in a group. Dehn function, examples; characterization of the solvability of the word problem via Dehn functions. Growth of a group, examples. Gromov theorem.</p>	

## 34951 - NCA - Non-Commutative Algebra

Hyperbolic groups	Learning time: 37h 30m Theory classes: 12h Self study : 25h 30m
Description: Definition of hyperbolic groups. First properties, finite generation, centralizers. Characterization of hyperbolic groups as those having linear Dehn function.	

### Qualification system

The student will have to develop a subject, first in term paper form, of about 15-20 pages, and also as a one to two hours lecture. The subject can be assigned by the teacher, or it can be picked by the student, among all topics in Geometric Group Theory of his interest.

### Bibliography

#### Basic:

Brady, Noel; Riley, T.; Short, H. The geometry of the word problem for finitely generated groups. Basel: Birkhäuser, 2007. ISBN 978-3764379490.

Ghys, E.; Haefliger, A.; Verjovsky, A. Group theory from a geometrical viewpoint : 26 March - 6 April 1990, ICTP, Trieste, Italy. Singapore: World Scientific, 1991. ISBN 978-9810204426.

Lyndon, Roger C.; Schupp, Paul E. Combinatorial group theory. 2nd ed. Berlin: Springer, 2001. ISBN 978-3540411581.

Bogopolskij, Oleg Vladimirovic. Introduction to group theory. Zürich: European Mathematical Society, 2008. ISBN 9783037190418.

#### Complementary:

Epstein, David B.A. [et al.]. Word processing in groups. Boston: Jones and Bartlett, 1992. ISBN 978-0867202441.

Ghys, E.; La Harpe, P. de. Sur les groupes hyperboliques d'après Mikhael Gromov. Boston: Birkhäuser, 1990. ISBN 978-0817635084.

## 34952 - AG - Algebraic Geometry

Coordinating unit: 200 - FME - School of Mathematics and Statistics  
Teaching unit: 725 - MA I - Department of Applied Mathematics I  
Academic year: 2013  
Degree: MASTER IN ADVANCED MATHEMATICS AND MATHEMATICAL ENGINEERING (Syllabus 2010).  
(Teaching unit Optative)  
ECTS credits: 7,5 Teaching languages: English

### Teaching staff

Coordinator: JAUME AMOROS TORRENT

Others: JAUME AMOROS TORRENT - A

### Requirements

Basic abstract algebra, Topology and Differential Geometry  
Commutative Algebra

### Degree competences to which the subject contributes

Specific:

1. RESEARCH. Read and understand advanced mathematical papers. Use mathematical research techniques to produce and transmit new results.
2. CALCULUS. Obtain (exact or approximate) solutions for these models with the available resources, including computational means.
3. CRITICAL ASSESSMENT. Discuss the validity, scope and relevance of these solutions; present results and defend conclusions.

Generical:

4. 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.
5. 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.
6. 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.
7. 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.
8. 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.

### Teaching methodology

There will be master classes where the different subjects are introduced and discussed with the students, and also some problem sessions.

### Learning objectives of the subject

The main objective of the course is to introduce the student to the Algebraic Geometry of affine and projective varieties



## 34952 - AG - Algebraic Geometry

over a field. The course will be based on many examples, as in Harris book in the references, stressing the geometric interest of the subject, using the commutative algebra only as a resource. At the end, depending on the audience, there will be some lectures on schemes theory and their role in algebraic geometry.

### Study load

Total learning time: 187h 30m	Theory classes:	60h	32.00%
	Self study:	127h 30m	68.00%

## 34952 - AG - Algebraic Geometry

### Content

Chapter 1: Algebraic sets	Learning time: 18h Theory classes: 4h Self study : 14h
Description: Algebraic sets. Hilbert's basis and nullstellensatz theorems. Zariski topology.	
Chapter 2: Algebraic varieties	Learning time: 28h Theory classes: 9h Self study : 19h
Description: Affine algebraic varieties, ring of regular functions. Subvarieties. Products of varieties, fibered products. Separation axiom.	
Chapter 3: Projective varieties	Learning time: 28h Theory classes: 9h Self study : 19h
Description: Projective and quasi-projective varieties. Zariski topology on projective varieties. Regular functions. Examples: hypersurfaces, grassmanians. Completeness of projective varieties.	
Chapter 4: Finite maps	Learning time: 28h Theory classes: 9h Self study : 19h
Description: Basic properties. Noether normalization theorem. Zariski's main theorem. Proper maps. Normalization.	
Chapter 5: Local theory	Learning time: 28h Theory classes: 9h Self study : 19h
Description: Local ring. Tangent spaces. Nonsingular points. Nonsingularity and regularity. Smooth maps. Etale neighbourhoods.	

## 34952 - AG - Algebraic Geometry

Chapter 6: Dimension theory	Learning time: 28h Theory classes: 9h Self study : 19h
Description: Dimension of affine varieties and of projective varieties. Dimension of the fibers of a morphism.	
Chapter 7: Divisors, differentials and intersection theory	Learning time: 28h Theory classes: 9h Self study : 19h
Description: Divisors, intersection theory of divisors. Bézout theorem. Differentials, the canonical divisor.	

### Qualification system

The qualification will be based on the exercises done as homework and the exposition of a subject developed by the student.

### Bibliography

Basic:

Harris, Joe. Algebraic geometry: a first course. New York: Springer Verlag, 1992. ISBN 0387977163.

Hartshorne, Robin. Algebraic geometry. New York: Springer Verlag, 1977. ISBN 0387902449.

Kempf, George. Algebraic varieties. Cambridge: Cambridge University Press, 1993. ISBN 0521426138.

Mumford, David. Algebraic geometry I complex projective varieties. Corrected 2nd. print. Berlin: Springer Verlag, 1995. ISBN 3540586571.

Shafarevich, Igor. Basic algebraic geometry. 2nd. rev. and expanded ed. Berlin: Springer Verlag, 1994. ISBN 3540548122.

## 34953 - NT - Number Theory

Coordinating unit:	200 - FME - School of Mathematics and Statistics
Teaching unit:	726 - MA II - Department of Applied Mathematics II 743 - MA IV - Department of Applied Mathematics IV
Academic year:	2013
Degree:	MASTER IN ADVANCED MATHEMATICS AND MATHEMATICAL ENGINEERING (Syllabus 2010). (Teaching unit Optative)
ECTS credits:	7,5
Teaching languages:	English

### Teaching staff

Coordinator:	JORDI GUARDIA RUBIES
Others:	JOSEP GONZALEZ ROVIRA - A JORDI GUARDIA RUBIES - A

### Prior skills

Basic knowledge of algebraic structures: groups, rings and fields.

### Requirements

Basic material covered in any standard course on group theory and Galois theory. Although it is not strictly necessary, any background on algebraic curves, elliptic curves and basic number theory. But the course will be completely self-contained.

### Degree competences to which the subject contributes

Specific:

1. RESEARCH. Read and understand advanced mathematical papers. Use mathematical research techniques to produce and transmit new results.
2. CALCULUS. Obtain (exact or approximate) solutions for these models with the available resources, including computational means.
3. CRITICAL ASSESSMENT. Discuss the validity, scope and relevance of these solutions; present results and defend conclusions.

Generical:

4. 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.
5. 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.
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8. 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.

## 34953 - NT - Number Theory

### Teaching methodology

Most of the lectures will take place on the blackboard, explaining carefully the contents of the course and providing as much explicit examples, exercises and applications as possible. The students will be encouraged to consult suitable references and to discuss between them and with the professor in order to achieve a good understanding of the material.

### Learning objectives of the subject

- 1) Algebraic number theory.
- 2) Arithmetic of elliptic curves

The material covered in this course interplays with topics of commutative algebra (Dedekind rings, discrete valuation rings and prime ideals), non-commutative algebra (group rings, quaternion algebras, associative algebras) and algebraic geometry (spectrum of a ring, algebraic curves, Riemann surfaces).

### Study load

Total learning time: 187h 30m	Theory classes:	60h	32.00%
	Self study:	127h 30m	68.00%

### Content

Algebraic Number Theory	Learning time: 93h 45m Theory classes: 30h Self study : 63h 45m
Elliptic Curves	Learning time: 93h 45m Theory classes: 30h Self study : 63h 45m

### Qualification system

There will be no exams. The qualification will be based on:

- 1) Active participation of the student during the course,
- 2) Resolution of exercises suggested in class and,
- 3) Elaboration of a document in which the student develops in more detail and depth some of the material of the course.

### Regulations for carrying out activities

Solved exercises and works must be delivered on the last day of the course.



## 34953 - NT - Number Theory

### Bibliography

#### Basic:

Neukirch, Jürgen. Algebraic number theory. Berlin: Springer-Verlag, 1999. ISBN 3540653996.

Silverman, Joseph H. The arithmetic of elliptic curves. New York: Springer-Verlag, 1986. ISBN 0387962034.

Silverman, Joseph H. Advanced topics in the arithmetic of elliptic curves. New York: Springer, 1994. ISBN 0387943250.

## 34954 - CC - Codes and Cryptography

Coordinating unit:	200 - FME - School of Mathematics and Statistics
Teaching unit:	726 - MA II - Department of Applied Mathematics II 743 - MA IV - Department of Applied Mathematics IV
Academic year:	2013
Degree:	MASTER IN ADVANCED MATHEMATICS AND MATHEMATICAL ENGINEERING (Syllabus 2010). (Teaching unit Optative)
ECTS credits:	7,5
Teaching languages:	English

### Teaching staff

Coordinator:	MARIA PAZ MORILLO BOSCH
Others:	JAVIER HERRANZ SOTOCA - A MARIA PAZ MORILLO BOSCH - A JORGE LUIS VILLAR SANTOS - A

### Prior skills

Basic probability, basic number theory and linear algebra

### Requirements

Undergraduate mathematics

### Degree competences to which the subject contributes

Specific:

1. RESEARCH. Read and understand advanced mathematical papers. Use mathematical research techniques to produce and transmit new results.
2. CALCULUS. Obtain (exact or approximate) solutions for these models with the available resources, including computational means.
3. CRITICAL ASSESSMENT. Discuss the validity, scope and relevance of these solutions; present results and defend conclusions.

Generical:

4. 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.
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8. 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.

## 34954 - CC - Codes and Cryptography

### Teaching methodology

The course is divided in two parts: codes and cryptography. Each part consists of 26 h of ordinary classes and 13 of supervised works. In these works some specialized topics will be addressed in deep.

### Learning objectives of the subject

This course aims to give a solid understanding of the uses of mathematics in Information technologies and modern communications. The course focuses on the reliable and efficient transmission and storage of the information. Both the mathematical foundations and the description of the most important cryptographic protocols and coding systems are given in the course.

### Study load

Total learning time: 187h 30m	Theory classes:	60h	32.00%
	Self study:	127h 30m	68.00%



## 34954 - CC - Codes and Cryptography

### Content

<p>Introduction to Coding theory</p>	<p>Learning time: 2h 24m Theory classes: 1h 36m Self study : 0h 48m</p>
<p>Description: The problem of communication. Information theory, Coding theory and Cryptographic theory</p>	
<p>Information and Entropy</p>	<p>Learning time: 8h 55m Theory classes: 3h 37m Self study : 5h 18m</p>
<p>Description: Uncertainty or information. Entropy. Mutual information</p>	
<p>Source codes without memory</p>	<p>Learning time: 10h 55m Theory classes: 3h 37m Self study : 7h 18m</p>
<p>Description: Codes. Average length. Huffman codes. Extensions of a source. Theory of a noiseless communication. Notes of compression.</p>	
<p>Channel coding</p>	<p>Learning time: 10h 55m Theory classes: 3h 37m Self study : 7h 18m</p>
<p>Description: Discrete channels without memory. Symmetric channels. Shannon's theorem.</p>	
<p>Finite fields</p>	<p>Learning time: 8h 55m Theory classes: 2h 37m Self study : 6h 18m</p>
<p>Description: Irreducible polynomials over <math>Z_p</math>. Construction of finite fields. The multiplicative group of a finite field.</p>	

## 34954 - CC - Codes and Cryptography

<p>Block codes</p>	<p>Learning time: 21h 55m Theory classes: 7h 37m Self study : 14h 18m</p>
<p>Description: Hamming's distance. Detection and correction of errors. Bounds. Linear codes. Hamming codes. Reed-Muller codes. Hadamard codes</p>	
<p>Cyclic codes</p>	<p>Learning time: 21h 55m Theory classes: 7h 37m Self study : 14h 18m</p>
<p>Description: Cyclic codes. Generator and control matrices. Factorization of <math>x^n-1</math>. Roots of a cyclic code. BCH codes. Primitive Reed-Solomon codes. Meggit's decoder.</p>	
<p>Introduction to cryptography</p>	<p>Learning time: 4h 55m Theory classes: 2h 37m Self study : 2h 18m</p>
<p>Description: Symmetric key cryptography. Exemple AES.</p>	
<p>Public key cryptography</p>	<p>Learning time: 14h 55m Theory classes: 4h 37m Self study : 10h 18m</p>
<p>Description: Encryption. Digital signature. Examples: RSA and ElGamal. Public key infrastructure.</p>	
<p>Standard hard problems</p>	<p>Learning time: 14h 55m Theory classes: 4h 37m Self study : 10h 18m</p>
<p>Description: Factorization, discrete logarithm over finite fields and elliptic curves. Codes and lattices. Pairings over elliptic curves.</p>	

## 34954 - CC - Codes and Cryptography

<p>Analysis of the security of cryptographic protocols</p>	<p>Learning time: 18h 55m Theory classes: 6h 37m Self study : 12h 18m</p>
<p>Description: Security models. Proofs by reduction. Heuristic security, random oracle model.</p>	
<p>Other cryptographic protocols of interest</p>	<p>Learning time: 14h 55m Theory classes: 4h 37m Self study : 10h 18m</p>
<p>Description: Identification protocols. Commitments. Zero-knowledge proofs.</p>	
<p>Distributed cryptography</p>	<p>Learning time: 18h 55m Theory classes: 6h 37m Self study : 12h 18m</p>
<p>Description: Secret sharing schemes. Multiparty computation. Application to distributed encryption and digital signatures protocols.</p>	
<p>Directed project</p>	<p>Learning time: 14h 06m Self study (distance learning): 14h 06m</p>
<p>Description: CODING: Weight enumeration polynomial, perfect codes, error bursts, Reed-Muller codes (alternative version) and Kerdock codes. Symmetric codes over <math>F_3</math>.  CRYPTOGRAPHY: Electronic voting, electronic commerce, management of private data, quantum cryptography.</p>	

### Qualification system

Classroom problems: 2 points out of 10  
Theory exam: 2.5 points out of 10  
Supervised work (including oral presentation): 2 points out of 10  
Final exam: 3.5 points out of 10

## 34954 - CC - Codes and Cryptography

### Regulations for carrying out activities

All the subjects are important. To pass the course it is required to fulfill all the items.

### Bibliography

#### Basic:

Huffman, W. Cary; Pless, Vera. Fundamentals of error-correcting codes. Cambridge: Cambridge University Press, 2003. ISBN 0521782805.

Guruswami, Venkatesan. List decoding of error-correcting codes : winning thesis of the 2002 ACM doctoral dissertation competition [on line]. Berlin: Springer, 2004 Available on: <[http://cataleg.upc.edu/record=b1281063~S1\\*cat](http://cataleg.upc.edu/record=b1281063~S1*cat)>. ISBN 9783540240518.

Johnson, Sarah J. Iterative error correction : turbo, low-density parity-check and repeat-accumulate codes. Cambridge: Cambridge University Press, 2010. ISBN 9780521871488.

Justesen, Jorn; Hoholdt, Tom. A Course in error-correcting codes. Zürich: European Mathematical Society, 2004. ISBN 3037190019.

Xambó Descamps, Sebastián. Block error-correcting codes : a computational primer. Berlin: Springer, 2003. ISBN 3540003959.

Delfs, Hans; Knebl, Helmut. Introduction to cryptography. 2nd ed. Berlin: Springer, 2007. ISBN 9783540492436.

Katz, Jonathan; Lindell, Yehuda. Introduction to modern cryptography : principles and protocols. Boca Raton: Chapman & Hall, 2008. ISBN 9781584885511.

#### Complementary:

Welsh, Dominic. Codes and cryptography. Oxford: Oxford university Press, 1988. ISBN 0198532881.

Goldreich, Oded. Foundations of cryptography : basic tools. New York: Cambridge University Press, 2001. ISBN 0521791723.

Goldreich, Oded. Foundations of cryptography : basic applications. New York: Cambridge University Press, 2004. ISBN 9780521830843.

## 34955 - COMB - Combinatorics

Coordinating unit:	200 - FME - School of Mathematics and Statistics
Teaching unit:	726 - MA II - Department of Applied Mathematics II 743 - MA IV - Department of Applied Mathematics IV
Academic year:	2013
Degree:	MASTER IN ADVANCED MATHEMATICS AND MATHEMATICAL ENGINEERING (Syllabus 2010). (Teaching unit Optative)
ECTS credits:	7,5
Teaching languages:	English

### Teaching staff

Coordinator:	MARCOS NOY SERRANO
Others:	SIMEON MICHAEL BALL - A ANNA DE MIER VINUÉ - A ORIOI SERRA ALBO - A

### Prior skills

Basic calculus and linear algebra. Notions of probability.

### Degree competences to which the subject contributes

Specific:

1. RESEARCH. Read and understand advanced mathematical papers. Use mathematical research techniques to produce and transmit new results.
2. CALCULUS. Obtain (exact or approximate) solutions for these models with the available resources, including computational means.
3. CRITICAL ASSESSMENT. Discuss the validity, scope and relevance of these solutions; present results and defend conclusions.

Generical:

4. 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.
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8. 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.

### Teaching methodology

There will be a lecture each week, followed by a problem session.

### Learning objectives of the subject

To use algebraic, probabilistic and analytic methods for studying combinatorial structures. The main topics of study are:



## 34955 - COMB - Combinatorics

partially ordered sets, extremal set theory, finite geometries, matroids, Ramsey theory and enumerative combinatorics.

### Study load

Total learning time: 187h 30m	Theory classes:	60h	32.00%
	Self study:	127h 30m	68.00%

## 34955 - COMB - Combinatorics

### Content

Partially ordered sets	Learning time: 24h 40m Theory classes: 4h Practical classes: 4h Self study : 16h 40m
Description: Sperner's theorem. LYM inequalities. Bollobás's theorem. Dilworth's theorem	
Extremal set theory	Learning time: 24h 40m Theory classes: 4h Practical classes: 4h Self study : 16h 40m
Description: Theorems of Baranyai, Erdos-de Bruijn and Erdos-Ko-Rado	
Linear algebra methods in combinatorics	Learning time: 18h 30m Theory classes: 3h Practical classes: 3h Self study : 12h 30m
Description: The polynomial method and applications. Fisher's theorem. Equiangular lines, sets with few differences	
Finite geometries	Learning time: 18h 30m Theory classes: 3h Practical classes: 3h Self study : 12h 30m
Description: q-anologs of extremal problems. Segre's theorem. Blocking sets, ovals and hyperovals.	

## 34955 - COMB - Combinatorics

Matroids	Learning time: 18h 30m Theory classes: 3h Practical classes: 3h Self study : 12h 30m
Description: Axioms. Transversal matroids. Greedy algorithms. The Tutte polynomial	
Probabilistic methods in combinatorics	Learning time: 18h 30m Theory classes: 3h Practical classes: 3h Self study : 12h 30m
Description: Permanents, transversals, hypergraph coloring. Monotone properties and threshold functions	
Ramsey theory	Learning time: 31h 40m Theory classes: 5h Practical classes: 5h Self study : 21h 40m
Description: Theorems of Ramsey and Hales-Jewett. Theorems of Schur, Van der Waerden and Rado.	
Enumerative combinatorics	Learning time: 32h 30m Theory classes: 5h Practical classes: 5h Self study : 22h 30m
Description: Symbolic and analytic methods. Symmetries and Pólya theory.	

### Qualification system

Grading will be based on the solution of exercises. Eventually there will a final examination.



## 34955 - COMB - Combinatorics

### Bibliography

#### Basic:

Alon, Noga; Spencer, Joel H.; Erdős, Paul. The probabilistic method. New York: Wiley, 1992. ISBN 0471535885.

Bollobás, Béla; Andrew Thomason (eds.). Combinatorics, geometry, and probability : a tribute to Paul Erdos. Cambridge: Cambridge University Press, 1997. ISBN 0521584728.

Lint, Jacobus Hendricus van; Wilson, R. M. A Course in combinatorics. 2nd ed. Cambridge: Cambridge University Press, 2001. ISBN 0521803403.

Flajolet P.; Sedgewick R. Analytic combinatorics [on line]. Cambridge: Cambridge University Press, 2009 Available on: <[http://catalag.upc.edu/record=b1376735~S1\\*cat](http://catalag.upc.edu/record=b1376735~S1*cat)>. ISBN 9780521898065.

Graham, Ronald L.; Rothschild, B.; Spencer, J. Ramsey theory. 2nd ed. New York: John Wiley & Sons, 1990. ISBN 0471500461.

Anderson, Ian. Combinatorics of finite sets. Mineola: Dover, 2002. ISBN 0486422577.

Lovász, László. Combinatorial problems and exercises. 2nd ed. Amsterdam: North-Holland, 1993. ISBN 044481504X.

Oxley, J. G. Matroid theory. Oxford: Oxford University Press, 1992. ISBN 0198535635.

## 34956 - DG - Discrete and Algorithmic Geometry

Coordinating unit: 200 - FME - School of Mathematics and Statistics  
Teaching unit: 726 - MA II - Department of Applied Mathematics II  
Academic year: 2013  
Degree: MASTER IN ADVANCED MATHEMATICS AND MATHEMATICAL ENGINEERING (Syllabus 2010).  
(Teaching unit Optative)  
ECTS credits: 7,5 Teaching languages: English

### Teaching staff

Coordinator: JULIAN THORALF PFEIFLE  
Others:  
FERNANDO ALFREDO HURTADO DIAZ - A  
JULIAN THORALF PFEIFLE - A

### Prior skills

- Elementary combinatorics.
- Elementary graph theory.
- Elementary algorithmics.
- Elementary data structures.

### Degree competences to which the subject contributes

#### Specific:

1. RESEARCH. Read and understand advanced mathematical papers. Use mathematical research techniques to produce and transmit new results.
2. CALCULUS. Obtain (exact or approximate) solutions for these models with the available resources, including computational means.
3. CRITICAL ASSESSMENT. Discuss the validity, scope and relevance of these solutions; present results and defend conclusions.

#### Generical:

4. 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.
5. 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.
6. 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.
7. 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.
8. 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.

## 34956 - DG - Discrete and Algorithmic Geometry

### Teaching methodology

Theory classes will be used to present and develop the contents of the course. Most of the topics will be presented by the instructors, but there can be some sessions devoted to students presentations.

There will be lists of problems, which will not contain solutions. Problems will be designed to help students deepen and mature their command of the concepts and techniques presented in class. Some problems will be solved in class, some will be left as homework. In the problem sessions, the goal will be to propose and analyze alternative strategies to solve each problem, and to show how the results presented in class are applied. Most of the problems solved in class will be presented by the students.

### Learning objectives of the subject

Discrete, combinatorial and computational geometry are facets of a common body of knowledge that integrates fundamental elements from mathematics -mainly from algebra, topology and classical branches of geometry- with elements and problems from theoretical computer science and its applications.

The area focuses on the combinatorial and structural study of discrete geometric objects, as well as the design of algorithms to construct or analyze them. Among the objects studied, we can mention discrete sets of points, curves and manifolds, polytopes, convex bodies, packings, space decompositions, graphs, and geometric matroids.

By the end of the course, students should:

- Be able to recognize and formally express discrete geometric problems.
- Be able to discretize geometric problems, when possible.
- Be able to apply combinatorial techniques, as well as data structures and algorithms to discrete geometric problems.
- Be able to search the bibliography, and to understand the scientific literature on the subject.
- Be aware of the wide range of fields and problems to which discrete geometry results apply.
- Be aware of the most commonly used software in the field.

### Study load

Total learning time: 187h 30m	Theory classes:	60h	32.00%
	Self study:	127h 30m	68.00%

## 34956 - DG - Discrete and Algorithmic Geometry

### Content

<p>Preliminaries</p>	<p>Learning time: 12h 30m Theory classes: 4h Self study : 8h 30m</p>
<p>Description: Computational complexity. Data structures. Representation of geometric objects.</p>	
<p>Convexity</p>	<p>Learning time: 19h Theory classes: 4h Practical classes: 2h Self study : 13h</p>
<p>Description: Convex hull computation. Linear programming in low dimensions.</p>	
<p>Decompositions and arrangements</p>	<p>Learning time: 31h Theory classes: 7h Practical classes: 3h Self study : 21h</p>
<p>Description: Subdivisions and triangulations of point sets and polygons. Visibility and motion planning. Duality. Special decompositions in dimension 2. The zone theorem. Incremental construction and randomized algorithms. Complexity. Levels and k-sets.</p>	
<p>Proximity Structures</p>	<p>Learning time: 31h Theory classes: 7h Practical classes: 3h Self study : 21h</p>
<p>Description: Proximity problems. Voronoi diagram, Delaunay triangulation. Shape reconstruction.</p>	

## 34956 - DG - Discrete and Algorithmic Geometry

<p>Polytopes and Subdivisions of Point Sets</p>	<p>Learning time: 38h Theory classes: 10h Practical classes: 3h Self study : 25h</p>
<p>Description: Homogeneous coordinates. Polytopes: faces and boundary structure; examples; operations on polytopes (polarity, products, etc.). Point sets: subdivisions and triangulations (including Delaunay and Voronoi).</p>	
<p>Lattice Geometry</p>	<p>Learning time: 24h Theory classes: 6h Practical classes: 2h Self study : 16h</p>
<p>Description: Examples of lattices. Ehrhart's Theorem on integer points in polytopes. Brion's Theorem.</p>	
<p>Symmetry</p>	<p>Learning time: 23h Theory classes: 6h Practical classes: 1h Self study : 16h</p>
<p>Description: Orbifolds and the Magic Theorem on symmetry groups in the plane. Exploitation of symmetry in linear optimization.</p>	
<p>Software</p>	<p>Learning time: 9h Laboratory classes: 2h Self study : 7h</p>
<p>Description: Polymake, Curved Spaces, etc.</p>	



## 34956 - DG - Discrete and Algorithmic Geometry

### Qualification system

In general, there will be two or more exams during class hours, to be announced in advance. If so announced, students will also obtain marks by turning in their solutions to problems from the problem sets, and possibly presenting them at the blackboard.

In the case of a very small group, some exams may be replaced by personal work.

The exams and marks for the turned-in work will combine for the final qualification.

## 34956 - DG - Discrete and Algorithmic Geometry

### Bibliography

#### Basic:

Berg, Mark de; Cheong, Otfried; Kreveld, Marc van; Overmars, Mark. Computational geometry: algorithms and applications. 3rd ed. revised. Berlin: Springer, 2008. ISBN 9783540779735.

Boissonnat, J. D.; Yvinec, M. Algorithmic geometry. Cambridge: Cambridge University Press, 1998. ISBN 0521565294.

Conway, John Horton; Sloane, N. J. A. Sphere packings, lattices and groups. 3rd ed. Berlin: Springer, 1999. ISBN 0387985859.

Edelsbrunner, Herbert. Algorithms in combinatorial geometry. Berlin: Springer, 1987. ISBN 354013722X.

Matousek, Jiri. Lectures on discrete geometry. New York: Springer, 2002. ISBN 0387953736.

Pach, János; Agarwal, Pankaj K. Combinatorial geometry. New York: John Wiley & Sons, 1995. ISBN 0471588903.

Ziegler, Günter M. Lectures on polytopes. New York: Springer-Verlag, 1995. ISBN 038794365X.

Beck, Matthias ; Robins, Sinai. Computing the continuous discretely : integer-point enumeration in polyhedra [on line]. New York: Springer, 2007 [Consultation: 23/05/2013]. Available on: <[http://cataleg.upc.edu/record=b1306722~S1\\*cat](http://cataleg.upc.edu/record=b1306722~S1*cat)>. ISBN 9780387291390.

#### Complementary:

Bokowski, Jürgen. Computational oriented matroids : equivalence classes of matrices within a natural framework. Cambridge: Cambridge University Press, 2006. ISBN 9780521849302.

Schurmann, Achill. Computational geometry of positive definite quadratic forms : polyhedral reduction theories, algorithms, and applications. Providence: AMS ULECT-48, 2009. ISBN 9780821847350.

Weeks, Jeffrey R. The shape of space. 2nd. ed. New York: M. Dekker, 2002. ISBN 0824707095.

Richter-Gebert, Jürgen. Perspectives on projective geometry: a guided tour through real and complex geometry [on line]. Berlin: Springer, 2011 [Consultation: 23/05/2013]. Available on: <[http://cataleg.upc.edu/record=b1390337~S1\\*cat](http://cataleg.upc.edu/record=b1390337~S1*cat)>. ISBN 9783642172854.

#### Others resources:

##### Audiovisual material

Mathfilm festival 2008 [Enregistrament vídeo]: a collection of mathematical videos. Berlin : Springer, 2008

Videomath Festival at International Congress of Mathematicians, Berlin, Germany 1998 [Enregistrament vídeo] / edited and produced Hans Christian Hege, Konrad Polthier. [Berlin] : Springer, 1998

Not knot [Enregistrament vídeo] / directed by Charlie Gunn and Delle Maxwell ; [written by David Epstein ... [et al.]]. Minnesota : Geometry Center, University of Minnesota, 1991

Flatland [Enregistrament vídeo] : a journey of many dimensions / written by Seth Caplan, Dano Johnson, Jeffrey Travis ; directed by Jeffrey Travis, Dano Johnson. [S.I.] : Flat World Productions, cop. 2007

## 34957 - GT - Graph Theory

Coordinating unit: 200 - FME - School of Mathematics and Statistics  
Teaching unit: 743 - MA IV - Department of Applied Mathematics IV  
Academic year: 2013  
Degree: MASTER IN ADVANCED MATHEMATICS AND MATHEMATICAL ENGINEERING (Syllabus 2010).  
(Teaching unit Optative)  
ECTS credits: 7,5 Teaching languages: English

### Teaching staff

Coordinator: ORIOL SERRA ALBO

Others:

MIGUEL ANGEL FIOL MORA - A  
ANNA LLADO SANCHEZ - A  
MARCOS NOY SERRANO - A  
ORIOL SERRA ALBO - A

### Prior skills

Elementary Calculus and Linear Algebra; basic notions and abilities in combinatorics and probability.

### Degree competences to which the subject contributes

Specific:

1. RESEARCH. Read and understand advanced mathematical papers. Use mathematical research techniques to produce and transmit new results.
2. CALCULUS. Obtain (exact or approximate) solutions for these models with the available resources, including computational means.
3. CRITICAL ASSESSMENT. Discuss the validity, scope and relevance of these solutions; present results and defend conclusions.

Generical:

4. 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.
5. 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.
6. 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.
7. 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.
8. 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.

### Teaching methodology

Sessions of presentation of material alternate with sessions with student presentations of problems and specific topics. The active participation of students is a requirement for the evaluation of the course.





## 34957 - GT - Graph Theory

### Learning objectives of the subject

Application of spectral techniques to the study of graphs.  
Application of the probabilistic method.  
Properties of almost all graphs.  
Properties of Cayley and vertex symmetric graphs.  
Graphs on surfaces.  
Minors.

### Study load

Total learning time: 187h 30m	Theory classes:	60h	32.00%
	Self study:	127h 30m	68.00%

## 34957 - GT - Graph Theory

### Content

#### Spectral techniques in Graph Theory

Degree competences to which the content contributes:

Description:

Adjacency and Laplacian matrix. Spectral properties. Cospectral graphs. Graph invariants and spectral properties: chromatic number, Cheeger constant, expansion properties, maxcut, bisection width. The matrix tree theorem. Random walks in graphs. Shannon capacity.

Specific objectives:

#### Symmetries in graphs

Degree competences to which the content contributes:

#### Minors and treewidth

Degree competences to which the content contributes:

#### Graphs on surfaces

Degree competences to which the content contributes:

#### Graph homomorphisms

Degree competences to which the content contributes:

#### Random graphs

Degree competences to which the content contributes:

#### Extremal Graph Theory

Learning time: 75h

Theory classes: 24h 10m

Practical classes: 24h 10m

Assessment sessions: 3h

Self study (distance learning): 23h 40m

## 34957 - GT - Graph Theory

### Qualification system

The evaluation of the course is based on the weekly work on problems proposed in the presentation sessions. There will be a final comprehensive exam based on the problem sessions during the course.

### Regulations for carrying out activities

The active participation in the course is a requirement for the evaluation of the final exam.

### Bibliography

#### Basic:

- Biggs, Norman L. Algebraic graph theory. 2nd ed. New York: Cambridge University Press, 1993. ISBN 0521458978.
- Kolchin, V. F. Random graphs. Cambridge: Cambridge University Press, 1999. ISBN 0521440815.
- Chung, Fan R. K. Spectral Graph Theory. Providence: American Mathematical Society, 1997. ISBN 0821803158.
- Diestel, Reinhard. Graph theory. 3rd ed. Berlin: Springer, 2005. ISBN 3540261826.
- Hell, Pavol; Nešetřil, Jaroslav. Graphs and homomorphisms. Oxford: Oxford University Press, 2004. ISBN 0198528175.

## 34958 - MMPDE - Mathematical Modelling with Partial Differential Equations

Coordinating unit:	200 - FME - School of Mathematics and Statistics
Teaching unit:	725 - MA I - Department of Applied Mathematics I
Academic year:	2013
Degree:	MASTER IN ADVANCED MATHEMATICS AND MATHEMATICAL ENGINEERING (Syllabus 2010). (Teaching unit Optative)
ECTS credits:	7,5
Teaching languages:	English

### Teaching staff

Coordinator: JOAN DE SOLÀ-MORALES RUBIÓ

### Prior skills

- \* Good knowledge of Calculus techniques, including integral theorems and basic Complex Variable methods.
- \* Elementary solution of PDEs and ODEs.
- \* Some experience on simple cases of mathematical modelling, especially in classical physics (gravitation, heat conduction, mechanics or electromagnetism).

### Degree competences to which the subject contributes

#### Specific:

1. RESEARCH. Read and understand advanced mathematical papers. Use mathematical research techniques to produce and transmit new results.
2. MODELLING. Formulate, analyse and validate mathematical models of practical problems by using the appropriate mathematical tools.
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.

#### Generical:

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.

### Teaching methodology

Lectures will contain the main contents of the course, but the students will also be asked to make presentations of additional material in seminar sessions. Problem solution will also be asked.

## 34958 - MMPDE - Mathematical Modelling with Partial Differential Equations

### Learning objectives of the subject

The course will provide a general overview on the use of partial differential equations (PDE) and boundary value problems to construct mathematical models of real phenomena.

By the end of the course the student should have acquired:

- \* a knowledge of the problems that can be modelled with PDE's.
- \* intuitive and physical interpretations of the terms that appear on PDE's.

### Study load

Total learning time: 187h 30m	Theory classes:	60h	32.00%
	Self study:	127h 30m	68.00%

## 34958 - MMPDE - Mathematical Modelling with Partial Differential Equations

### Content

1 Heat conduction and diffusion	Learning time: 37h 30m Theory classes: 12h Self study : 25h 30m
2 Potentials in physics and technology	Learning time: 37h 30m Theory classes: 12h Self study : 25h 30m
3 Transients in continuous media	Learning time: 37h 30m Theory classes: 12h Practical classes: 25h 30m
4 Population dynamics	Learning time: 37h 30m Theory classes: 12h Practical classes: 25h 30m
5 Distributions of particles	Learning time: 37h 30m Theory classes: 12h Practical classes: 25h 30m

### Qualification system

Attendance to lectures, presentation of additional materials and problem solving will be the basis of a qualification up to a certain level. A higher mark will require a written exam.

## 34958 - MMPDE - Mathematical Modelling with Partial Differential Equations

### Bibliography

#### Basic:

Howison, Sam. Practical applied mathematics : modelling, analysis, approximation. New York: Cambridge University Press, 2005. ISBN 0521603692.

Friedman, A.; Litman, W. Industrial mathematics : a course in solving real-world problems. Philadelphia: SIAM, 1994. ISBN 0898713242.

Ockendon, J.R. [et al.]. Applied partial differential equations. Revised ed. Oxford: Oxford University Press, 2003. ISBN 0198527713.

Fowler, A.C. Mathematical models in the applied sciences. Cambridge: Cambridge University Press, 1997. ISBN 0521467039.

#### Complementary:

Crank, John. The Mathematics of diffusion. 2nd ed. Oxford: Clarendon Press, 1975. ISBN 0198534116.

Tijonov, A.; Samarsky, A. Ecuaciones de la física matemática. 3ª ed. Moscú: Mir, 1983.

Salsa, Sandro. Partial differential equations in action : from modelling to theory [on line]. Milan [etc.]: Springer, cop. 2008 Available on: < <http://site.ebrary.com/lib/upcatalunya/docDetail.action?docID=10231792&p00>>. ISBN 9788847007512.

## 34959 - CM - Computational Mechanics

Coordinating unit:	200 - FME - School of Mathematics and Statistics
Teaching unit:	727 - MA III - Department of Applied Mathematics III
Academic year:	2013
Degree:	MASTER IN ADVANCED MATHEMATICS AND MATHEMATICAL ENGINEERING (Syllabus 2010). (Teaching unit Optative)
ECTS credits:	7,5
Teaching languages:	English

### Teaching staff

Coordinator: JOSE JAVIER MUÑOZ ROMERO

### Prior skills

Basic knowledge of numerical methods  
Basic knowledge of partial differential equations

### Degree competences to which the subject contributes

Specific:

1. RESEARCH. Read and understand advanced mathematical papers. Use mathematical research techniques to produce and transmit new results.
2. MODELLING. Formulate, analyse and validate mathematical models of practical problems by using the appropriate mathematical tools.
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.

General:

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.

### Teaching methodology

Three elements will be combined: theory classes, where the main concepts will be presented; practical classes in the computer room, with emphasis on the computational aspects; lists of problems. Students will work on these problems individually or in pairs.

### Learning objectives of the subject

The main objective is to provide a general perspective of the broad field of computational mechanics, covering both the





## 34959 - CM - Computational Mechanics

modelling and the computational aspects. A broad range of problems is addressed: solids, fluids and fluid-solid interaction; linear and nonlinear models; static and dynamic problems. By the end of the course, the students should:

- Be able to choose the appropriate type of model for a specific simulation
- Be familiar with the mathematical objects (mainly tensors) used in computational mechanics
- Be aware of the different level of complexity of various problems (e.g. linear vs. nonlinear, static vs. dynamic).

### Study load

Total learning time: 187h 30m	Theory classes:	60h	32.00%
	Self study:	127h 30m	68.00%

## 34959 - CM - Computational Mechanics

### Content

<p>CONTINUUM MECHANICS</p>	<p>Learning time: 31h 15m Theory classes: 8h Practical classes: 2h Self study : 21h 15m</p>
<p>Description: Motivation. Definition of continuous media. Equation of motion: Eulerian and Lagrangian descriptions. Time derivatives. Strains: deformation gradient, Green and Euler-Almansi tensors; elongation and shear; small strains. Stresses: body and surface forces; Cauchy stress tensor. Balance equations: Reynolds transport theorem; mass balance; momentum balance. Constitutive equations. Applications.</p>	
<p>COMPUTATIONAL ELASTICITY</p>	<p>Learning time: 31h 15m Theory classes: 8h Practical classes: 2h Self study : 21h 15m</p>
<p>Description: Basic concepts and motivation. Elastic constitutive equation. Displacement formulation: Navier equations. Two-dimensional elasticity: plane stresses, plane strains and axisymmetry. Weak form of the elastic problem. Computational aspects. Applications.</p>	
<p>COMPUTATIONAL FLUID DYNAMICS</p>	<p>Learning time: 31h 15m Theory classes: 8h Practical classes: 2h Self study : 21h 15m</p>
<p>Description: Basic concepts and motivation. Rate-of-deformation and spin tensors. Constitutive equation for Newtonian fluids. Euler equations for inviscid flow. Navier-Stokes equations for viscous flow in strong form and in weak form. Reynolds number. Stokes flow and potential flow. Applications.</p>	

## 34959 - CM - Computational Mechanics

<p>COMPUTATIONAL PLASTICITY</p>	<p>Learning time: 31h 15m Theory classes: 8h Practical classes: 2h Self study : 21h 15m</p>
<p>Description: Basic concepts and motivation. One-dimensional plasticity: elastic and plastic strains; elastoplastic constitutive equation; hardening. Multi-dimensional plasticity: stress and strain invariants; yield surface; plastic flow. Numerical time-integration of the constitutive equation: elastic prediction and plastic correction; iterative methods for the plastic correction. Applications.</p>	
<p>COMPUTATIONAL DYNAMICS</p>	<p>Learning time: 31h 15m Theory classes: 8h Practical classes: 2h Self study : 21h 15m</p>
<p>COMPUTATIONAL METHODS FOR WAVE PROBLEMS</p>	<p>Learning time: 31h 15m Theory classes: 8h Practical classes: 2h Self study : 21h 15m</p>
<p>Description: Basic concepts and motivation. Acoustics: the wave equation. The scalar Helmholtz equation. Vibroacoustics: acoustic fluid-elastic solid interaction. Computational aspects. Applications. Electromagnetism: the Maxwell equations. Electrodynamics. The vectorial Helmholtz equation. Computational aspects. Applications.</p>	

### Qualification system

Exam and assigned problems.

## 34959 - CM - Computational Mechanics

### Bibliography

#### Basic:

Clough, Ray W.; Penzien, J. Dynamics of structures. 2nd ed. New York: McGraw-Hill, 1993. ISBN 0071132414.

Donea, Jean M.; Huerta, A. Finite element methods for flow problems. Chichester: John Wiley & Sons, 2003. ISBN 0471496669.

Ihlenburg, F. Finite element analysis of acoustic scattering. New York: Springer-Verlag, 1998. ISBN 0387983198.

Mase, G. Thomas; Mase, George E. Continuum mechanics for engineers. 2nd ed. Boca Raton: CRC, 1999. ISBN 0849318556.

#### Complementary:

Bathe, Klaus-Jürgen. Finite element procedures. New Jersey: Prentice-Hall, 1996. ISBN 0133014584.

Bonnet, Javier; Wood, R. D. Nonlinear continuum mechanics for finite element analysis. 2nd ed. Cambridge: Cambridge University Press, 2008. ISBN 9780521838702.

Marsden, Jerrold E.; Hughes, Thomas J. R. Mathematical foundations of elasticity. New York: Dover, 1994. ISBN 0486678652.

Simo, J. C.; Hughes, T. J. R. Computational inelasticity. New York: Springer-Verlag, 1998. ISBN 0387975209.

Zienkiewicz O. C.; Taylor, R. L. The finite element method. 5th ed. Oxford: Butterworth Heinemann, 2000.

## 34960 - MMB - Mathematical Models in Biology

Coordinating unit:	200 - FME - School of Mathematics and Statistics
Teaching unit:	725 - MA I - Department of Applied Mathematics I 726 - MA II - Department of Applied Mathematics II
Academic year:	2013
Degree:	MASTER IN ADVANCED MATHEMATICS AND MATHEMATICAL ENGINEERING (Syllabus 2010). (Teaching unit Optative)
ECTS credits:	7,5
Teaching languages:	English

### Teaching staff

Coordinator:	ANTONI GUILLAMON GRABOLOSA
Others:	JESÚS FERNÁNDEZ SÁNCHEZ ANTONI GUILLAMON GRABOLOSA GEMMA HUGUET CASADES

### Prior skills

- \* Proficiency in undergraduate mathematics: calculus, algebra, probability and statistics.
- \* Ability to perform basic operations in linear algebra: eigenvalues and eigenvectors, computation of determinants, rank of matrices...
- \* Ability to analyze and solve linear differential equations and discuss the stability of simple vector fields.
- \* Interest towards biological applications of mathematics and/or previous working experience.

### Requirements

- \* Basic knowledge of undergraduate mathematics: calculus, ordinary differential equations, linear algebra, probability and statistics.
- \* First course in ordinary differential equations: linear differential equations, qualitative and stability theory and numerical simulation.
- \* Basic knowledge of computer programming for scientific purposes.
- \* Courses and all the bibliography will be in English.

### Degree competences to which the subject contributes

#### Specific:

1. RESEARCH. Read and understand advanced mathematical papers. Use mathematical research techniques to produce and transmit new results.
2. MODELLING. Formulate, analyse and validate mathematical models of practical problems by using the appropriate mathematical tools.
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.

#### Generical:

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

## 34960 - MMB - Mathematical Models in Biology

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.

### Teaching methodology

The course will consist of lectures, problem sessions and practical computer sessions. Lectures will consist of expositions about the contents of this subject following a biological problem.

Both practical sessions and problem sessions will be in a PC room and will help the student to develop part of the subject with extensions to the lectures, practical problems with real or simulated data and algorithms to perform these operations. The SAGE computing environment will be used, with interfaces to Python, R and C if necessary.

### Learning objectives of the subject

This course is an introduction to the most common mathematical models in biology: in populations dynamics, ecology, physiology, sequence analysis and phylogenetics. At the end of the course the student should be able to:

- \* Understand and discuss basic models of dynamical systems of biological origin, in terms of the parameters.
- \* Model simple phenomena, analyze them (numerically and/or analytically) and understand the effect of parameters.
- \* Understand the diversity of mechanisms and the different levels of modelization of physiological activity.
- \* Obtain and analyze genomic sequences of real biological species and databases containing them.
- \* Use computer software for gene prediction, alignment and phylogenetic reconstruction.
- \* Understand different gene prediction, alignment and phylogenetic reconstruction methods.
- \* Compare the predictions given by the models with real data.
- \* Communicate results in interdisciplinary teams.

### Study load

Total learning time: 187h 30m	Theory classes:	60h	32.00%
	Self study:	127h 30m	68.00%

## 34960 - MMB - Mathematical Models in Biology

### Content

<p>Models of Population Dynamics</p>	<p>Learning time: 56h 20m Theory classes: 9h Practical classes: 9h Self study : 38h 20m</p>
<p>Description:</p> <ol style="list-style-type: none"> <li>1. Differential equations models. Stability and Bifurcations. Applications to population dynamics.</li> <li>2. One-dimensional discrete models. Chaos in biological systems.</li> <li>3. Introduction to stochastic models. Branching processes</li> <li>4. Simulation with SAGE</li> </ol>	
<p>Mathematical models in Genomics</p>	<p>Learning time: 62h 30m Theory classes: 12h Practical classes: 8h Self study : 42h 30m</p>
<p>Description:</p> <ol style="list-style-type: none"> <li>1. Brief introduction to genomics (genome, gen structure, genetic code...). Genome databases online.</li> <li>2. Phylogenetics: Markov models of molecular evolution (Jukes-Cantor, Kimura, Felsenstein hierarchy...), phylogenetic trees, branch lengths. Phylogenetic tree reconstruction (distance and character based methods).</li> <li>3. Genomics: Markov chains and Hidden Markov models for gene prediction. Tropical arithmetics and Viterbi algorithm. Forward and Expectation-Maximization algorithms.</li> <li>4. Multiple sequence alignment: dynamical programming, tropical arithmetics and Pair-HMMs</li> </ol>	
<p>Mathematical Models in Neurophysiology</p>	<p>Learning time: 56h 20m Theory classes: 11h Practical classes: 7h Self study : 38h 20m</p>
<p>Biological networks</p>	<p>Learning time: 12h 20m Theory classes: 3h Practical classes: 1h Self study : 8h 20m</p>
<p>Description:</p> <ol style="list-style-type: none"> <li>1. Complex networks in biology.</li> <li>2. Networks of neurons.</li> </ol>	

## 34960 - MMB - Mathematical Models in Biology

### Qualification system

The course has three parts and each of these parts will give a part of the qualification, based on practical problems to be delivered. Besides, students will be asked to write a report on a specialized subject (from a list of suggested topics) and deliver it 2 days before presenting it in front of the students and teachers. The contents and the clarity of explanations and exposition.

The final qualification will be given by the formula  $0.6 \cdot NP + 0.4 \cdot NT$  where:

- NP = NP1 + NP2 + NP3 practice qualification: this is the qualification of 3 practical qualifications and the participation at class.

- NT = report qualification.

### Bibliography

#### Basic:

Allman, Elizabeth S.; Rhodes, John A. *Mathematical models in biology: an introduction*. Cambridge: Cambridge University Press, 2004. ISBN 9780521819800.

Istas, Jacques. *Mathematical modeling for the life sciences*. Berlin: Springer, 2005. ISBN 354025305X.

Murray, J.D. *Mathematical biology* [on line]. 3rd ed. Berlin: Springer, 2002 Available on: <[http://catalag.upc.edu/record=b1305682~S1\\*cat](http://catalag.upc.edu/record=b1305682~S1*cat)>. ISBN 978-0-387-95223-9.

Pachter, Lior; Sturmfels, Bernd. *Algebraic statistics for computational biology*. Cambridge: Cambridge University Press, 2005. ISBN 0521857007.

Keener, James P.; Sneyd, James. *Mathematical physiology*. Vol 1 [on line]. 2nd ed. New York: Springer Verlag, 2009 Available on: <[http://catalag.upc.edu/record=b1305693~S1\\*cat](http://catalag.upc.edu/record=b1305693~S1*cat)>. ISBN 9780387758466.

Izhikevich, Eugene M. *Dynamical systems in neuroscience : the geometry of excitability and bursting*. Cambridge: MIT Press, 2007. ISBN 0262090430.

#### Complementary:

Stein, William A. [et al.]. *Sage mathematics software (Version 4.4.2)* [on line]. 2010 [Consultation: 23/11/2012]. Available on: <<http://www.sagemath.org/>>.

Pikovsky, Arkady; Rosenblum, Michael; Kurths, Jürgen. *Synchronization : a universal concept in nonlinear sciences*. Cambridge: Cambridge University Press, 2001. ISBN 0521592852.

Durbin, Richard [et al.]. *Biological sequence analysis : probabilistic models of proteins and nucleic acids*. Cambridge: Cambridge University Press, 1998. ISBN 0521629713.

Feng, Jianfeng. *Computational neuroscience : comprehensive approach* [on line]. Boca Raton: Chapman & Hall/CRC, 2004 [Consultation: 23/11/2012]. Available on: <[http://nba.uth.tmc.edu/homepage/cnjclub/2007summer/renart\\_chapter.pdf](http://nba.uth.tmc.edu/homepage/cnjclub/2007summer/renart_chapter.pdf)>.

Rolls, Edmund T.; Deco, Gustavo. *The noisy brain : stochastic dynamics as a principle of brain function*. Oxford: Oxford University Press, 2010. ISBN 9780199587865.

Felsenstein, J. *PHYMLIP* [on line]. [Consultation: 23/11/2012]. Available on: <<http://evolution.genetics.washington.edu/phymlip.html>>.

European Bioinformatics Institute; Wellcome Trust Sanger Institute. *Ensembl project* [on line]. [Consultation: 23/11/2012]. Available on: <<http://www.ensembl.org>>.



## 34961 - QQMDS - Quantitative and Qualitative Methods in Dynamical Systems

Coordinating unit: 200 - FME - School of Mathematics and Statistics  
Teaching unit: 725 - MA I - Department of Applied Mathematics I  
Academic year: 2013  
Degree: MASTER IN ADVANCED MATHEMATICS AND MATHEMATICAL ENGINEERING (Syllabus 2010).  
(Teaching unit Optative)  
ECTS credits: 7,5 Teaching languages: English

### Teaching staff

Coordinator: MARIA TERESA MARTINEZ-SEARA ALONSO

Others:

AMADEU DELSHAMS I VALDES - A  
MARIA TERESA MARTINEZ-SEARA ALONSO - A

### Opening hours

Timetable: A convenir

### Prior skills

Basic knowledge of calculus, algebra and differential equations. Some basic ideas of local dynamical systems.

### Degree competences to which the subject contributes

Specific:

1. RESEARCH. Read and understand advanced mathematical papers. Use mathematical research techniques to produce and transmit new results.
2. MODELLING. Formulate, analyse and validate mathematical models of practical problems by using the appropriate mathematical tools.
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.

Generical:

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.

## 34961 - QQMDS - Quantitative and Qualitative Methods in Dynamical Systems

### Teaching methodology

We don't distinguish theoretical and practical classes. Some results about modern theory in Dynamical systems are presented in class. The main idea is to give basic knowledge and useful tools in the study of a dynamical system from both quantitative and qualitative points of view. We will stress the relation between different kind of systems and we will mainly focus in the use of perturbatives techniques to study a dynamical system globally.

### Learning objectives of the subject

### Study load

Total learning time: 187h 30m	Theory classes:	60h	32.00%
	Self study:	127h 30m	68.00%

## 34961 - QQMDS - Quantitative and Qualitative Methods in Dynamical Systems

### Content

<p>-Invariant objects in Dynamical Systems</p>	<p>Learning time: 20h Theory classes: 5h Practical classes: 5h Other activities: 10h</p>
<p>Description: Continuous and discrete Dynamical Systems. Poincaré map. Local behaviour of hyperbolic invariant objects. Invariant manifolds. Central manifold. Local bifurcations.</p>	
<p>-Perturbation theory in Dynamical Systems</p>	<p>Learning time: 20h Theory classes: 5h Practical classes: 5h Other activities: 10h</p>
<p>Description: Classic perturbation theory. Perturbed homoclinic orbits in the plane. Melnikov method.</p>	
<p>Discrete Dynamical Systems</p>	<p>Learning time: 20h Theory classes: 5h Practical classes: 5h Other activities: 10h</p>
<p>Description: Discrete systems. Denjoy theorem. Generic properties. Sarkovskii theorem.</p>	
<p>-Homoclinic points and chaotic Dynamics</p>	<p>Learning time: 20h Theory classes: 5h Practical classes: 5h Other activities: 10h</p>
<p>Description: Homoclinic points and bifurcations. Hyperbolic sets and transversal homoclinic points. Dynamical systems with chaotic dynamics. Newhouse phenomenon.</p>	

## 34961 - QQMDS - Quantitative and Qualitative Methods in Dynamical Systems

<p>-Normal forms</p>	<p>Learning time: 20h Theory classes: 5h Practical classes: 5h Other activities: 10h</p>
<p>Description: Poincaré-Dulac normal forms. Convergence: Poincaré and Siegel domains. Hamiltoniane normal forms. Bifurcations. Lie series. Construction of algebraic and analytic manipulators.</p>	
<p>-Normal forms: its aplication to stability in Dynamical Systems</p>	<p>Learning time: 20h Theory classes: 5h Practical classes: 5h Other activities: 10h</p>
<p>Description: KAM (Kolmogorov-Arnold-Moser) theory, twist theorem. Small divisors and diophantic inequalities. Efective stability and Nekhoroshev theorem. Splitting of separatrices, Melnikov potential. Arnold diffusion.</p>	

### Qualification system

The students have to do some problems and a research work. On the other hand they will attend the "Jornades d'iniciació als Sistemes dinàmics i les EDP" and produce a document about them.

### Regulations for carrying out activities

There are no exams.

### Bibliography

## 34962 - HS - Hamiltonian Systems

Coordinating unit: 200 - FME - School of Mathematics and Statistics  
Teaching unit: 725 - MA I - Department of Applied Mathematics I  
Academic year: 2013  
Degree: MASTER IN ADVANCED MATHEMATICS AND MATHEMATICAL ENGINEERING (Syllabus 2010).  
(Teaching unit Optative)  
ECTS credits: 7,5 Teaching languages: English

### Teaching staff

Coordinator: AMADEU DELSHAMS I VALDES

Others:

AMADEU DELSHAMS I VALDES - A  
MARIA TERESA MARTINEZ-SEARA ALONSO - A

### Prior skills

Knowledge of calculus, algebra and ordinary differential equations.

### Degree competences to which the subject contributes

Specific:

1. RESEARCH. Read and understand advanced mathematical papers. Use mathematical research techniques to produce and transmit new results.
2. MODELLING. Formulate, analyse and validate mathematical models of practical problems by using the appropriate mathematical tools.
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.

Generical:

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.

### Teaching methodology

Standard exposition in front of the blackboard, resolution of exercises, completion of a project and/or attendance to the winter school RTNS

<http://www.dance-net.org/index.php?contingut=rtns.php>



## 34962 - HS - Hamiltonian Systems

### Learning objectives of the subject

To comprehend the basic foundations of the theory of Hamiltonian systems, and to understand its applications to the Celestial Mechanics and other fields.

### Study load

Total learning time: 187h 30m	Theory classes:	60h	32.00%
	Self study:	127h 30m	68.00%

## 34962 - HS - Hamiltonian Systems

### Content

Hamiltonian formalism	Learning time: 26h Theory classes: 4h Practical classes: 4h Self study : 18h
Description: Hamiltonian dynamical systems: symplectic maps, symplectic manifolds. Linear Hamiltonian systems and their application to the study of stability of equilibrium points.	
Hamiltonian and Lagrangian systems	Learning time: 13h Theory classes: 2h Practical classes: 2h Self study : 9h
Description: Lagrangian systems. Configuration manifold, tangent and cotangent bundles. Systems with symmetries, Noether theorem. Principle of minimal action.	
Integrable and quasi-integrable Hamiltonian systems	Learning time: 13h Theory classes: 2h Practical classes: 2h Self study : 9h
Description: Complete integrability and Liouville-Arnold theorem. Quasi-periodic flows on a torus, resonances. Examples of quasi-integrable systems. Twist maps and billiards. Analytic non-integrability.	
Invariant objects of dynamical systems	Learning time: 13h Theory classes: 2h Practical classes: 2h Self study : 9h
Description: Continuous and discrete dynamical systems, Poincaré map. Local structure of hyperbolic invariant objects: invariant manifolds. Center manifold. Local bifurcations.	

## 34962 - HS - Hamiltonian Systems

<p>Perturbation theory in dynamical systems</p>	<p>Learning time: 13h Theory classes: 2h Practical classes: 2h Self study : 9h</p>
<p>Description: Classical perturbation theory. Perturbations of homoclinic orbits in the plane: Melnikov method.</p>	
<p>Homoclinic points and chaotic dynamics</p>	<p>Learning time: 13h Theory classes: 2h Practical classes: 2h Self study : 9h</p>
<p>Description: Homoclinic points and bifurcations. Hyperbolic sets and transverse homoclinic points: systems with chaotic dynamics. Newhouse phenomenon.</p>	
<p>Normal forms</p>	<p>Learning time: 13h Theory classes: 2h Practical classes: 2h Self study : 9h</p>
<p>Description: Poincaré-Dulac normal forms. Convergence: Poincaré and Siegel domains. Hamiltonian normal forms. Bifurcations. Lie series. Construction of algebraic manipulators.</p>	
<p>Stability of dynamical systems and Hamiltonian systems</p>	<p>Learning time: 13h Theory classes: 2h Practical classes: 2h Self study : 9h</p>
<p>Description: KAM theory (Kolmogorov-Arnold-Moser), twist theorem. Small divisors and Diophantine inequalities. Effective stability and Nekhoroshev theorem. Splitting of separatrices, Melnikov potential. Arnold diffusion.</p>	



## 34962 - HS - Hamiltonian Systems

Discrete dynamical systems	Learning time: 13h Theory classes: 2h Practical classes: 2h Self study : 9h
Description: Discrete systems. Denjoy theorem. Generic properties. Sarkovskii theorem.	

Recent Trends in Nonlinear Science	Learning time: 57h 30m Theory classes: 20h Self study : 37h 30m
Description: Smooth Ergodic Theory: Lyapunov exponents, Oseledets' Theorem, nonuniform hyperbolicity.  Delay equations with applications to engineering: delay equations, stability, bifurcations.  Multi-frequency Oscillations in Dynamical Systems.	

### Planning of activities

#### RECENT TRENDS IN NONLINEAR SCIENCE

**Description:**

Attendance to the winter school RTNS <http://www.dance-net.org/index.php?contingut=rtns.php>

**Specific objectives:**

To learn from outstanding researchers a view of the state of the art in several research topics, interacting with students of the rest of Spain and of the World.

### Qualification system

The students have to do some problems and a research work. Moreover, they will attend the RTNS and produce a document about them.

## 34962 - HS - Hamiltonian Systems

### Bibliography

#### Basic:

Arnol'd, V. I.; Kozlov, Valerii V.; Neishtadt, Anatoly I. Mathematical aspects of classical and celestial mechanics. 3th ed. Berlin: Springer-Verlag, 2006. ISBN 3540282467.

Meyer, Kenneth R.; Hall, Glen R.; Offin, Dan. Introduction to Hamiltonian dynamical systems and the n-body problem. 2nd ed. New York: Springer-Verlag, 2009. ISBN 978-0-387-09723-7.

Treschev, Dmitry; Zubelevich, Oleg. Introduction to the perturbation theory of Hamiltonian systems. Berlin: Springer Verlag, 2010. ISBN 978-3-642-03027-7.

Bountis, Tassos ; Skokos, Haris. Complex Hamiltonian dynamics. Springer, 2012. ISBN 9783642273049.

#### Others resources:

##### Hyperlink

Grup de sistemes dinàmics

<https://recerca.upc.edu/sd>

pàgina web del Grup de Sistemes Dinàmics de la UPC on es descriuen diversos projectes i els investigadors que hi treballen així com diverses activitats relacionades

## 34963 - ACPDE - Advanced Course in Partial Differential Equations

Coordinating unit:	200 - FME - School of Mathematics and Statistics
Teaching unit:	725 - MA I - Department of Applied Mathematics I
Academic year:	2013
Degree:	MASTER IN ADVANCED MATHEMATICS AND MATHEMATICAL ENGINEERING (Syllabus 2010). (Teaching unit Optative)
ECTS credits:	7,5
Teaching languages:	English

### Teaching staff

Coordinator:	XAVIER CABRE VILAGUT
Others:	BLANCA AYUSO DE DIOS GONZALEZ NOGUERAS, MARIA DEL MAR

### Prior skills

Basic knowledge of Partial Differential Equations.  
Basic knowledge of Mathematical Analysis (undergraduate level).

### Requirements

Undergraduate courses in Partial Differential Equations and in Mathematical Analysis.

### Degree competences to which the subject contributes

Specific:

1. RESEARCH. Read and understand advanced mathematical papers. Use mathematical research techniques to produce and transmit new results.
2. MODELLING. Formulate, analyse and validate mathematical models of practical problems by using the appropriate mathematical tools.
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.

Generic:

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.

## 34963 - ACPDE - Advanced Course in Partial Differential Equations

### Teaching methodology

Classes will combine theoretical aspects and proofs with resolution of concrete problems and exercises. Further reading from the bibliography will be given often.

### Learning objectives of the subject

Understand the classical methods to solve the Laplace, heat, and wave equations.  
Understand the role of Sobolev norms and compact embeddings to solve PDEs and find spectral decompositions.  
Learn the main methods available to solve nonlinear PDEs, through simple cases.

### Study load

Total learning time: 187h 30m	Theory classes:	60h	32.00%
	Self study:	127h 30m	68.00%

## 34963 - ACPDE - Advanced Course in Partial Differential Equations

### Content

Classical methods for the Poisson and heat equations	Learning time: 47h Theory classes: 15h Self study : 32h
Description: Maximum principles and Green's functions for the Poisson and heat equations.	
Sobolev spaces and variational methods	Learning time: 47h Theory classes: 15h Self study : 32h
Description: Basic properties of Sobolev spaces. Weak or variational formulation of boundary problems for linear elliptic PDEs.	
Evolution equations	Learning time: 46h 45m Theory classes: 15h Self study : 31h 45m
Description: Parabolic equations. Galerkin method. Semigroups. Nonlinear conservation laws.	
Introduction to nonlinear PDEs	Learning time: 46h 45m Theory classes: 15h Self study : 31h 45m
Description: Calculus of Variations. Nonlinear eigenvalue problems. Semi-linear elliptic equations.	

### Qualification system

The evaluation of the course is based:

- on the weekly resolution of problems proposed in class;
- on a presentation (written and in class) of a further developed topic on the subject;
- eventually there will be a final comprehensive exam.

The active participation during the course will be a requirement for the evaluation of the final exam.

## 34963 - ACPDE - Advanced Course in Partial Differential Equations

### Bibliography

#### Basic:

Evans, Lawrence Craig. Partial differential equations. Providence, Rhode Island: American Mathematical Society, 1998. ISBN 0821807722.

Salsa, Sandro. Partial differential equations in action : from modelling to theory [on line]. Milan: Springer, 2008. Available on: <http://site.ebrary.com/lib/upcatalunya/docDetail.action?docID=10231792&p00>. ISBN 9788847007512.

Brézis, H. Análisis funcional : teoría y aplicaciones. Madrid: Alianza, 1984. ISBN 8420680885.

#### Complementary:

Struwe, Michael. Variational methods : applications to nonlinear partial differential equations and hamiltonian systems. 2nd rev. and substantially expanded ed. Berlin: Springer, 1996. ISBN 3540520228.

Gilbarg, David; Trudinger, Neil S. Elliptic partial differential equations of second order. 2nd ed., rev. third printing. Berlin: Springer-Verlag, 1998. ISBN 354013025X.

Zuily, C. Problems in distributions and partial differential equations. Paris: North-Holland, 1988.

Necas, Jindrich. Introduction to the theory of nonlinear elliptic equations. Chichester: John Wiley & Sons, 1986. ISBN 0471908940.

## 34964 - NMDS - Numerical Methods for Dynamical Systems

Coordinating unit: 200 - FME - School of Mathematics and Statistics  
Teaching unit: 725 - MA I - Department of Applied Mathematics I  
Academic year: 2013  
Degree: MASTER IN ADVANCED MATHEMATICS AND MATHEMATICAL ENGINEERING (Syllabus 2010).  
(Teaching unit Optative)  
ECTS credits: 7,5 Teaching languages: English

### Teaching staff

Coordinator: MARIA MERCEDES OLLE TORNER  
Others: 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.

Generic:

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.

## 34964 - NMDS - Numerical Methods for Dynamical Systems

### 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
- 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 analyse and deal with a problem
- Ability in programming algorithms designed to solve particular problems in dynamical systems

### Study load

Total learning time: 187h 30m	Theory classes:	60h	32.00%
	Self study:	127h 30m	68.00%



## 34964 - NMDS - Numerical Methods for Dynamical Systems

### Content

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

## 34964 - NMDS - Numerical Methods for Dynamical Systems

### 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:

Lichtenberg, Allan J; Lieberman, M. A. Regular and chaotic motion. New York: Springer-Verlag, 1983. ISBN 0387907076.

Press, William H. Numerical recipes in C : the art of scientific computing. Cambridge: Cambridge University Press, 1988.

Arrowsmith, D. K; Place, C. M. An introduction to dynamical systems. Cambridge: Cambridge University Press, 1990. ISBN 0521303621.

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

## 34965 - NMPDE - Numerical Methods for Partial Differential Equations

Coordinating unit: 200 - FME - School of Mathematics and Statistics  
Teaching unit: 727 - MA III - Department of Applied Mathematics III  
Academic year: 2013  
Degree: MASTER IN ADVANCED MATHEMATICS AND MATHEMATICAL ENGINEERING (Syllabus 2010).  
(Teaching unit Optative)  
ECTS credits: 7,5 Teaching languages: English

### Teaching staff

Coordinator: MARCO DISCACCIATI  
Others: MARCO DISCACCIATI - A

### Prior skills

Basics on numerical methods, differential equations and calculus.

### Degree competences to which the subject contributes

Specific:

1. RESEARCH. Read and understand advanced mathematical papers. Use mathematical research techniques to produce and transmit new results.
2. MODELLING. Formulate, analyse and validate mathematical models of practical problems by using the appropriate mathematical tools.
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.

Generical:

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.

### Teaching methodology

Lectures, practical work at computer room, exercises and home works.

### Learning objectives of the subject

## 34965 - NMPDE - Numerical Methods for Partial Differential Equations

This course is an introduction to numerical methods for the approximation of partial differential equations. The indicative content of the course is as follows:

- Introduction to partial differential equations and to the finite elements method.
- Mathematical background: distributions, Sobolev spaces and weak formulations.
- Finite elements for elliptic problems: weak formulation with different types of boundary conditions; well-posedness of the variation formulation (the Lax-Milgram lemma); set up, analysis and error estimates for the finite elements Galerkin approximation.
- Finite element approximation of the Navier-Stokes equations for incompressible flows.
- Introduction to domain decomposition methods.

The course will include frontal lectures and exercises, as well as computer sessions aimed at introducing the bases of the programming of finite element methods.

### Study load

Total learning time: 187h 30m	Theory classes:	60h	32.00%
	Self study:	127h 30m	68.00%

## 34965 - NMPDE - Numerical Methods for Partial Differential Equations

### Content

<p>Introduction to partial differential equations and basics of functional analysis</p>	<p>Learning time: 12h Theory classes: 4h Practical classes: 2h Self study : 6h</p>
<p>Elliptic partial differential equations</p>	<p>Learning time: 32h Theory classes: 4h Practical classes: 4h Self study : 24h</p>
<p>The finite element method</p>	<p>Learning time: 32h Theory classes: 4h Practical classes: 4h Self study : 24h</p>
<p>Approximation of elliptic PDEs by the Galerkin finite elements method</p>	<p>Learning time: 33h 30m Theory classes: 4h Practical classes: 4h Self study : 25h 30m</p>
<p>Numerical approximation of the Navier-Stokes equations</p>	<p>Learning time: 44h Theory classes: 10h Practical classes: 10h Self study : 24h</p>
<p>Introduction to domain decomposition methods</p>	<p>Learning time: 34h Theory classes: 6h Practical classes: 4h Self study : 24h</p>

## 34965 - NMPDE - Numerical Methods for Partial Differential Equations

### Qualification system

Continuous assessment: during the course students will be required to carry out two projects. The projects must be done individually and they constitute the 50% of the final mark.

Final exam: at the end of the course a written exam will take place. The exam will focus on all the topics studied during the course and it constitutes the 50% of the final mark.

### Bibliography

#### Basic:

Hughes, Thomas J. R. The finite element method : linear static and dynamic finite element analysis. Englewood Cliffs, NJ: Prentice-Hall International, 1987. ISBN 0133170179.

Wait, R.; Mitchell, A. R. Finite elements analysis and applications. Chichester: John Wiley, 1985. ISBN 0471906778.

Zienkiewicz, O.C.; Taylor, R. L. The finite element method. 5th ed. Oxford: Butterworth Heinemann, 2000.

Donea, Jean M; Huerta, A. Finite element methods for flow problems. Chichester: John Wiley & Sons, 2003. ISBN 0471496669.

Ainsworth, M.; Oden, J. T. A posteriori error estimation in finite element analysis. New York: John Wiley & sons, 2000. ISBN 047129411X.

#### Complementary:

Hoffman, Joe D. Numerical methods for engineers and scientists. 2nd ed. rev. and exp. New York: Marcel Dekker, 2001. ISBN 0824704436.

Johnson, Claes. Numerical solution of partial differential equations by the finite element. Mineola, New York: Dover Publications, 2009. ISBN 9780486469003.

Strang, G.; Fix, G. J. An analysis of the finite element method. Englewood Cliffs, NJ: Prentice-Hall, 1973. ISBN 0130329460.

Trefethen, Lloyd N.; Bau, David. Numerical linear algebra. Philadelphia: SIAM, 1997. ISBN 9780898713619.

## 34966 - VD - Differentiable Manifolds

Coordinating unit:	200 - FME - School of Mathematics and Statistics
Teaching unit:	743 - MA IV - Department of Applied Mathematics IV
Academic year:	2013
Degree:	MASTER IN ADVANCED MATHEMATICS AND MATHEMATICAL ENGINEERING (Syllabus 2010). (Teaching unit Optative)
ECTS credits:	7,5
Teaching languages:	English

### Teaching staff

Coordinator: FRANCESC XAVIER GRACIA SABATE

### Prior skills

Basic courses on algebra, calculus, topology and differential equations, and calculus on manifolds.

### Degree competences to which the subject contributes

Specific:

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.

Generical:

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.

### Teaching methodology

Theory classes will be used to present and develop the contents of the course. Most of the topics will be presented by the instructors, but there can be some sessions presented by students. Along the course the students will be given problems to solve as homework.

### Learning objectives of the subject

The subject focuses on the fundamental topics used in differential geometry and applications in different areas.

By the end of the course, students should:

- Be able to understand all the ideas developed along the course.
- Be able to apply the studied concepts to other areas such as theoretical mechanics, control theory, mathematical

## 34966 - VD - Differentiable Manifolds

physics or geometric dynamical systems.

- Be able to enter a research group on these kinds of topics and their applications.
- Be able to search the bibliography, and to understand the scientific literature on the subject.
- Be able to write and present an essay on mathematics.

### Study load

Total learning time: 187h 30m	Theory classes:	60h	32.00%
	Self study:	127h 30m	68.00%

### Content

Basic differential geometry	Learning time: 47h Theory classes: 15h Self study : 32h
Riemannian manifolds and symplectic manifolds	
Degree competences to which the content contributes:	
Lie groups and Lie algebras	Learning time: 62h 30m Theory classes: 20h Self study : 42h 30m
Supplements on topology and analysis	Learning time: 47h Theory classes: 15h Self study : 32h
Applications	Learning time: 31h Theory classes: 10h Self study : 21h



## 34966 - VD - Differentiable Manifolds

### Qualification system

Evaluation is based on students' participation and homework, and on the completion and presentation of an essay (a written work) on a topic on differential geometry. Eventually, there will be a final examination.

### Bibliography

#### Basic:

Lee, John M. Introduction to smooth manifolds. New York: Springer-Verlag, 2003. ISBN 0387954481.

Bott, Raoul; Tu, Loring W. Differential forms in algebraic topology. New York: Springer-Verlag, 1982. ISBN 0387906134.

Duistermaat, J. J. ; Kolk, Johan A. C. Lie groups. Berlin: Springer-Verlag, 2000. ISBN 3540152938.

Greub, W. H.; Halperin, S.; Vanstone, R. Connections, curvature and cohomology (vol. I). New York: Academic Press, 1972-1976.

Greub, W. H.; Halperin, S.; Vanstone, R. Connections, curvature and cohomology (vol. II). New York: Academic Press, 1972-1976.

#### Complementary:

Lee, John M. Riemannian manifolds [Rekurs electrònic] : an introduction to curvature [on line]. New York: Springer, 1997 [Consultation: 05/06/2012]. Available on: <[http://cataleg.upc.edu/record=b1294488~S1\\*cat](http://cataleg.upc.edu/record=b1294488~S1*cat)>. ISBN 038798271X.

Massey, William S. Algebraic topology: an introduction. New York: Springer-Verlag, cop. 1977. ISBN 0387902716.

Warner, Frank W. Foundations of differentiable manifolds and lie groups. New York, NY [etc.]: Springer-Verlag, cop. 1971. ISBN 0387908943.

Dieudonné, Jean. Éléments d'analyse (vol. II-V). Paris: Gauthier-Villars, cop. 2003. ISBN 2876472155.

Olver, Peter J. Applications of Lie groups to differential equations. New York: Springer-Verlag, 1986. ISBN 0387940073.