MTH 420/520 (Spring 2015)

Models and Methods of Applied Mathematics

www.math.oregonstate.edu/~mpesz/420-520_S15

MWF 2:00-3:00pm, Instructor: M. PESZYNSKA

Class content:

- Models and methods: discrete and continuous models; linear analysis, equilibrium and minimum principles; calculus of variations; principal component analysis (singular value decomposition); orthogonal expansions; asymptotic and Fourier analysis; least squares; constrained and unconstrained optimization; inverse problems.
- Guided projects and activities: (do not require prior computing expertise)

(As time permits)

- image reconstruction and deblurring, data clustering, web search engines and recommender systems,
- linear and quadratic programming; transportation problem,
- applications of Fourier analysis: equilibria, touch-tone dialing, bar-code reading.
- Kalman filter and GPS, inverse problems.
- asymptotic analysis,
- introduction to Monte Carlo techniques.

PREREQUISITES: MTH 256 and MTH 341 and junior status

TEXT: Gilbert Strang "Introduction to Applied Mathematics", Wellesley, 1986

