

## Course Description

We offer a PhD course on Iterative Methods for Large Linear Systems.

The course is offered with support from the DTU Compute Graduate School (ITMAN) and the Danish Center for Applied Mathematics and Mechanics (DCAMM) at Technical University of Denmark.

The aim of the course is to introduce the students to some of the most widely used techniques for solving large linear systems of equations, and let the students get some practical experiences working with the methods.

The PhD course covers several widely used numerical linear algebra techniques for solving problems in a number of different scientific areas with focus on the methods and illustrated with Matlab examples. The goal is to give the student a set of “ tools ” that may be tried as they are, and also can be modified to be useful for particular applications.

## Course Homepage

<http://www2.compute.dtu.dk/~apek/ITSOL2014/>

## Organizers and Lecturers

Drexel Professor of Mathematics C. T. Kelley  
Department of Mathematics  
North Carolina State University

Associate Professor Allan P. Engsig-Karup  
DTU Compute  
Technical University of Denmark.

This course is offered as part of the activities of the DTU Compute Graduate School ([ITMAN](#)) and of the DCAMM International Graduate Research School, see [www.dcammm.dk](http://www.dcammm.dk).

## Participants

The course is intended for PhD students and MSc students with a fundamental knowledge of numerical analysis and linear algebra and must be able to program Matlab. They

are expected to read the first five chapters of the book before participating in the course.

## Work Load

Approximately 35 scheduled hours (lectures, discussions and computer exercises) during the course and approximately 40 hours for the completion of an assignment problem after the duration of the course. Also, to prepare for the course it is required that participants read the first few chapters of the course literature.

## Course Contents

The following topics will be covered in the course

1. Introduction and Fundamentals
2. Krylov Methods
3. Projection Methods and Domain Decomposition
4. Multigrid Solvers and Preconditioners
5. Applications, Newton-Krylov Methods for Nonlinear Problems

See the course homepage for more details.

## Course Literature

C. T. Kelley (1995) Iterative Methods for Linear and Nonlinear Equations. SIAM.

## Language

All lectures will be given in English.

## Evaluation and Diplomas

To pass the course, active participation and the satisfactory completion of an assignment problem after the duration of the course are required. ETCS points: 5.

## Registration

Ask for a registration form from the DCAMM-course secretariat, attn.: Kari Haugland, Department of Applied Mathematics and Computer Science, Technical University of Denmark, Building 322, DK-2800 Lyngby, Denmark. Tel.: (+45) 45253033, Fax: (+45) 45881399, E-mail: [dcammm@dcammm.dk](mailto:dcammm@dcammm.dk) (also CC to [apek@dtu.dk](mailto:apek@dtu.dk)).

## Registration Fee

There is no registration fee for students enrolled at universities and public research institutions. For researchers employed at universities and public research institutions the registration fee is €500. For all other participants the registration fee is €1500. Payment information will be given upon signing up for the course.

## Deadline

The submitted request for registration must be received by the course secretariat no later than **March 1<sup>st</sup>, 2014**. Information on enrollment will be posted within a week after this date.

## Lunch

The ITMAN and DCAMM schools are sponsoring a daily lunch for participants that are enrolled at universities and public research institutions.

## Housing

Accommodation in hostels/hotels can also be arranged by the participants themselves, see e.g. the Wonderful Copenhagen website at [www.woco.dk](http://www.woco.dk) and course webpage.

## Internet Resources

For facts on the Technical University of Denmark and visitors' information: See <http://www.dtu.dk>. Information about teaching and research at DTU Compute can be found at <http://www.compute.dtu.dk>, and for DCAMM at <http://www.dcammm.dk>.

