

TMA4195 Mathematical Modeling

Lecturer:

- Espen R. Jakobsen (professor, siv.ing.)
- Research:
Non-linear PDEs, differential equations, numerics, analysis, stochastics, control theory, and mathematical finance
- More info: www.math.ntnu.no/~erj

Practical information:

- wiki.math.ntnu.no/tma4195/2017h/
- Grading: Final Exam (75%), Project (25%)
- Lecture note: On the wiki (partial), and in Blackboard (complete).
Some paper copies sold at department (IMF) office (100 NOK)
- Home work: Every week. Very important - please do it!

Mathematical model:

Equation(s) describing a physical problem/phenomenon originating in science, engineering, economics, or some other area.

A good mathematical model is simple, predictive, and works for a whole range of situations.

Mathematical modeling:

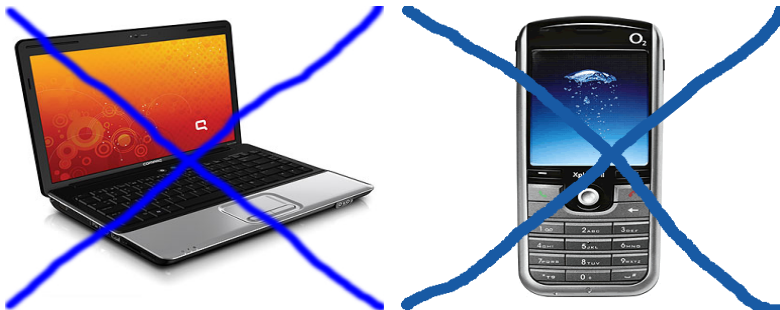
The process by which we formulate, analyze, and solve the model:

- 1 selecting most important relevant quantities/variables,
- 2 deriving model equations – making model specific assumptions,
- 3 solving the model equations (simulation, approximation, exact...)
- 4 comparing the solutions to real data and interpreting the results,
- 5 revising/refining until the model describes accurately/satisfactorily the physical phenomenon and other similar phenomena.

Lectures based on case-studies and the following techniques:

1. Dimensional analysis
 - give easy to obtain simple models
2. Scaling and non-dimensionalization
 - produce $O(1)$ and non-dimensional variables and equations
3. Perturbation methods:
 - produce approximate solutions of equations with small parameters
4. Simple dynamical systems (ODEs):
 - used to introduce equilibrium, stability, bifurcation; population models
5. Conservation principles:
 - direct mathematical description of fundamental laws of nature
 - conservation laws, the method of characteristics
 - modeling with diffusion, the diffusion equation

OBS!



The first atomic explosion; Nevada, USA, 1945

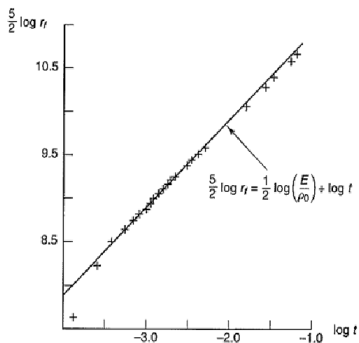
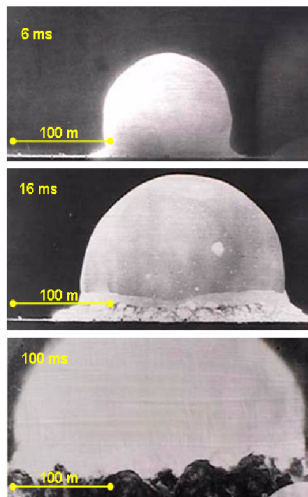


Figure 2: This series of images from the first atomic bomb explosion shows a fireball growing with time. To the right is shown a copy of the figure G.I. Taylor published based on the whole sequence of images (See the book of Barenblatt, s. 47 – 50).