

Matrix and Numerical Methods in Systems Engineering

ESI 4327C Section 2629

Academic Term: Fall 2017

Credits

Meeting Times and Location: M,F | Period 7 (1:55 PM - 2:45 PM), FLG 0220 &
M,W,F | Period 8 (3:00 PM - 3:50 PM), FLG 0270

Instructor:

Distinguished Professor Panagote (Panos) M. Pardalos, <http://www.ise.ufl.edu/pardalos/>

Email Address: pardalos@ufl.edu

Office location: 401 Weil Hall

Office Hours: by appointment

Teaching Assistant:

Arsenios Tsokas

Office location: 406 Weil Hall

Email address: artsokas@ufl.edu

Office hours: Tuesday 2 pm – 3 pm, Thursday 1 pm – 3 pm

Course Description

Credit Hours: **4**. Theory and application of vector, matrix and other numerical methods to systems problems. Simultaneous linear equations, characteristic values, quadratic forms, error analysis, use of series, curve fitting, nonlinear equations, discrete methods. The laboratory sessions will emphasize on numerical solutions using MATLAB.

Course Pre-Requisites / Co-Requisites

MAC 2313: Analytic Geometry & Calculus 3, MAP 2302: Elementary Differential Equations, with minimum grades of C

Course Objectives

- To understand the underlying fundamental ideas behind numerical methods and the concepts behind the techniques presented in the course.
- To grasp the analysis of algorithms, computational complexity, and other concepts and modern developments in numerical methods
- To develop facility with the techniques themselves, and to be able to solve small size problems analytically
- To learn how to implement the methods in the MATLAB programming environment (ability to program in at least one high level language such as C, C++, FORTRAN, VB, etc. will be useful, but is not a requirement).

Materials and Supply Fees

N/A

Professional Component (ABET):

This course contributes to the following PEO:

-Can become successful professionals in industrial and systems engineering or other disciplines.

Relation to Program Outcomes (ABET):

Outcome	Coverage*
a. an ability to apply knowledge of mathematics, science, and engineering	High
b. an ability to design and conduct experiments, as well as to analyze and interpret data	
c. an ability to design a system, component, or process to meet desired needs within realistic constraints such as economic, environmental, social, political, ethical, health and safety, manufacturability, and sustainability	
d. an ability to function on multidisciplinary teams	
e. an ability to identify, formulate, and solve engineering problems	High
f. an understanding of professional and ethical responsibility	
g. an ability to communicate effectively	
h. the broad education necessary to understand the impact of engineering solutions in a global, economic, environmental, and societal context	
i. a recognition of the need for, and an ability to engage in life-long learning	
j. a knowledge of contemporary issues	
k. an ability to use the techniques, skills, and modern engineering tools necessary for engineering practice.	Medium

*Coverage is given as high, medium, or low. An empty box indicates that this outcome is not part of the course.

Recommended Textbooks

- Title: **Introduction to Linear Algebra**
- Author: Gilbert Strang
- Wellesley Cambridge Press, 4th edition
- ISBN: 9780980232776

- Title: **Numerical Methods and Optimization: An Introduction**
- Authors: S. Butenko and P. Pardalos
- Chapman and Hall, 1st edition
- ISBN: 9781466577770

Course Schedule

The course Schedule is offered as a guide. This means that it is subject to change, depending on the pace of the class. The instructor might choose to cover parts of the curriculum more extensively, or give extensions to deadlines. The dates of the exams might be subject to change depending on the progress of the class.

Week	Chapter/Book	Exam
1	Introduction; Vectors and Linear (Vector) Spaces	
2	Matrices and Their Properties	
3	Determinants, Trace and Rank	
4	Inverses of Nonsingular Matrices	
5	Eigenvalues and Eigenvectors	

6	Quadratic Form; Matrix Norms	
7	The Singular Value Decomposition	Exam 1
8	Numbers and Errors; Conversion Between Systems	
9	Direct Methods for Solving Linear Systems	
10	Iterative Methods for Solving Linear Systems	
11	Computing Eigenvalues and Eigenvectors	Exam 2
12	Iterative Methods for Solving Equations	
13	Polynomial Interpolation; Numerical Integration	
14	Numerical Solutions of Differential Equations	
15	Basic Concepts of Optimization	
16	Complexity Issues	Exam 3

Attendance Policy

Attendance is very strongly encouraged - you are responsible for the announcements made in class. Students are expected to know the material covered in the prerequisite courses. When necessary, they are expected to relearn material from these courses on their own.

This is not a course where you can do well on exams solely by blindly applying formulas. In order to get the most out of the course, try to stay ahead. By the weekend, make sure you have at the least reviewed the material covered in the lectures and readings of the preceding week. In addition to reading, working out extra exercises on your own will help in improving your understanding of the material. With diligent practice, you can prepare yourself to the point where, on exams, instinct takes over and the problems seem straightforward.

Exam Policy

You are expected to be present without exception and to plan any travel around these dates accordingly. Medical emergencies are of course excluded if accompanied by a doctor's note. A note indicating that you were seen at the health center the day of the exam is not sufficient documentation of a medically excused absence from an exam. The note must say that you were medically unable to take the exam. If you fail to take the exam on the assigned day and do not have a valid excuse, there will be no make-up exam and you will be given a zero (0) on the exam. Employment interviews, employer events, weddings, vacations, etc. are not excused absences.

Evaluation of Grades

Your performance in the course will be evaluated based on three in-class exams and on homework assignments, as follows:

- (a) Homework: **25%**
- (b) Exam 1: **25%**
- (c) Exam 2: **25%**
- (d) Exam 3: **25%**

Homework assignments will be given on a regular basis. The three exam are tentatively scheduled as follows:

Exam 1 date: Monday, October 2

Exam 2 date: Monday, October 30

Exam 3 date: Wednesday, December 6

Exam Grading Appeals: every effort will be made to ensure that grading is as objective and fair as possible. If you believe that there is an error in the grading, please submit, in writing, an appeal within one week of your exam being returned. However, please be advised that if you submit such an appeal, the entire exam will be

regraded to ensure that all parts are properly graded. As such, your grade on the exam could increase or decrease based on the secondary grading.

Grading Scale

Percent	Grade	Grade Points
93.4 - 100	A	4.00
90.0 - 93.3	A-	3.67
86.7 - 89.9	B+	3.33
83.4 - 86.6	B	3.00
80.0 - 83.3	B-	2.67
76.7 - 79.9	C+	2.33
73.4 - 76.6	C	2.00
70.0 - 73.3	C-	1.67
66.7 - 69.9	D+	1.33
63.4 - 66.6	D	1.00
60.0 - 63.3	D-	0.67
0 - 59.9	E	0.00

More information on UF grading policy may be found at:

<https://catalog.ufl.edu/ugrad/current/regulations/info/grades.aspx>

Students Requiring Accommodations

Students with disabilities requesting accommodations should first register with the Disability Resource Center (352-392-8565, <https://www.dso.ufl.edu/drc>) by providing appropriate documentation. Once registered, students will receive an accommodation letter which must be presented to the instructor when requesting accommodation. Students with disabilities should follow this procedure as early as possible in the semester.

Course Evaluation

Students are expected to provide feedback on the quality of instruction in this course by completing online evaluations at <https://evaluations.ufl.edu/evals>. Evaluations are typically open during the last two or three weeks of the semester, but students will be given specific times when they are open. Summary results of these assessments are available to students at <https://evaluations.ufl.edu/results/>.

University Honesty Policy

UF students are bound by The Honor Pledge which states, “We, the members of the University of Florida community, pledge to hold ourselves and our peers to the highest standards of honor and integrity by abiding by the Honor Code. On all work submitted for credit by students at the University of Florida, the following pledge is either required or implied: “On my honor, I have neither given nor received unauthorized aid in doing this assignment.” The Honor Code (<https://www.dso.ufl.edu/sccr/process/student-conduct-honor-code/>) specifies a number of behaviors that are in violation of this code and the possible sanctions. Furthermore, you are obligated to report any condition that facilitates academic misconduct to appropriate personnel. If you have any questions or concerns, please consult with the instructor or TAs in this class.

Software Use

All faculty, staff, and students of the University are required and expected to obey the laws and legal agreements governing software use. Failure to do so can lead to monetary damages and/or criminal penalties for the individual violator. Because such violations are also against University policies and rules, disciplinary

action will be taken as appropriate. We, the members of the University of Florida community, pledge to uphold ourselves and our peers to the highest standards of honesty and integrity.

Student Privacy

There are federal laws protecting your privacy with regards to grades earned in courses and on individual assignments. For more information, please see:

<http://registrar.ufl.edu/catalog0910/policies/regulationferpa.html>

Campus Resources:

Health and Wellness

U Matter, We Care:

If you or a friend is in distress, please contact umatter@ufl.edu or 352 392-1575 so that a team member can reach out to the student.

Counseling and Wellness Center: <http://www.counseling.ufl.edu/cwc>, and 392-1575; and the University Police Department: 392-1111 or 9-1-1 for emergencies.

Sexual Assault Recovery Services (SARS)

Student Health Care Center, 392-1161.

University Police Department at 392-1111 (or 9-1-1 for emergencies), or <http://www.police.ufl.edu/>.

Academic Resources

E-learning technical support, 352-392-4357 (select option 2) or e-mail to Learning-support@ufl.edu.
<https://lss.at.ufl.edu/help.shtml>.

Career Resource Center, Reitz Union, 392-1601. Career assistance and counseling.
<https://www.crc.ufl.edu/>.

Library Support, <http://cms.uflib.ufl.edu/ask>. Various ways to receive assistance with respect to using the libraries or finding resources.

Teaching Center, Broward Hall, 392-2010 or 392-6420. General study skills and tutoring.
<https://teachingcenter.ufl.edu/>.

Writing Studio, 302 Tigert Hall, 846-1138. Help brainstorming, formatting, and writing papers.
<https://writing.ufl.edu/writing-studio/>.

Student Complaints Campus: https://www.dso.ufl.edu/documents/UF_Complaints_policy.pdf.

On-Line Students Complaints: <http://www.distance.ufl.edu/student-complaint-process>.