

University of Pretoria Yearbook 2016

Finite element method 763 (WTW 763)

Qualification	Postgraduate
Faculty	Faculty of Natural and Agricultural Sciences
Module credits	15.00
Programmes	BScHons Applied Mathematics BScHons Financial Engineering BScHons Mathematics BScHons Mathematics of Finance
Prerequisites	WTW 733 is strongly recommended
Contact time	2 lectures per week
Language of tuition	English
Academic organisation	Mathematics and Applied Maths
Period of presentation	Semester 2

Module content

An analysis as well as an implementation (including computer programs) of methods is covered. Introduction to the theory of Sobolev spaces. Variational and weak formulation of elliptic, parabolic, hyperbolic and eigenvalue problems. Finite element approximation of problems in variational form, interpolation theory in Sobolev spaces, convergence and error estimates.

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