

## 1 Preliminary Lecture Plan

Note that the themes below might be subjected to changes, keep up to date with announcement at the canvas website.

Week	Theme	Chapter
34, 35	Introduction to the course, installing software	1, 2
35, 36	Discretization and Finite Difference	3
37,38	Solving Linear Systems	4
–	Numerical Integration (skipped for now)	6
39	Solving ODE systems	7
40	Adaptive Methods	7
41,42	Solving Nonlinear Equations	5
43	Monte Carlo Integration	8
44	Monte Carlo Importance Sampling	8
45	Monte Carlo Simulated Annealing	8

## 2 Preliminary Project plan

Note that the dates below might be subjected to changes, keep up to date with announcement at the canvas website.

Mandatory Project	Hand out	Deadline	Contribute to final grade?
I	29. August	11. September 23:59	Maybe
II	26. September	9. October 23:59	Yes
III	24. October	6. November 23:59	Yes
IV	21. November	4. December 23:59	Yes