



**DIPARTIMENTO DI FISICA "E.Fermi"**

UNIVERSITÀ DI PISA

**CORSO DI DOTTORATO IN FISICA**

VIA BUONARROTI,2 - Edificio B-C

56127 PISA - ITALY

# **Ciclo di lezioni per il CORSO DI DOTTORATO IN FISICA**

**Prof. Martin Hasenbusch**

## **"Advanced Numerical Methods in Theoretical Physics"**

da Lunedì 5 giugno 2006 - ore 10:30-12:30

Aula S1- Ed. B -Polo Didattico Fibonacci

Le lezioni proseguiranno per un mese con questo orario ogni  
lunedì e giovedì

### **Programma:**

- Properties of floating point arithmetics
  - Basic properties of modern computers
  - Root finding
  - Interpolation and Extrapolation,  
Polynomial, Rational, spline interpolation
  - integration methods
  - Ordinary differential equations  
Runge-Kutta method; Richardson extrapolation;  
stability; molecular dynamics.
  - Partial differential equations, systems of linear equations with  
with sparse matrices, Krylov-space methods, Multigrid, domain  
decomposition. Eigenvalues and Eigenvectors.
  - Physics problems: diffusion, wave and Poisson equations,  
QCD fermion determinant.
- One aim of the lecture is to learn the use of numerical libraries  
such as the LAPACK library for linear algebra problems or the  
gsl (GNU scientific library).
- Whenever possible, the numerical methods are discussed at the example of  
physics problems.

### **Requirements:**

The student should have same basic knowledge in Fortran77 or C