

Module Handbook
International Master
”Scientific Computing”

Universität Heidelberg
Fakultät für Mathematik und Informatik

Version as of 16.10.2024 corresponding to examination regulations of 05.10.2022

form of study: full time

type of study: consecutive

regular period of study: 4 semesters

number of credit points to gain in this study: 120

date of begin: 11.03.2009

location of study: Heidelberg

number of places: no limitation

fee: according to general regulations of Heidelberg University

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1 Qualification objectives, profile, and particularities of the degree programme

1.1 Preamble - Qualification objectives of Heidelberg University

In keeping with Heidelberg University's mission statement and constitution, degree programmes are designed to provide a comprehensive academic education, incorporating subject-specific, cross-disciplinary, and career-related objectives that prepare students for their future professional careers. The resulting skills profile is a valid qualification profile that is included in the module handbooks for all university disciplines and is implemented in each degree programme's specific qualification objectives, curricula, and modules:

- Development of subject-specific skills, with a particular emphasis on research;
- Development of the skills required for trans-disciplinary dialogue;
- Development of practical problem-solving skills;
- Development of personal and social skills;
- Promotion of students' willingness to assume social responsibility on the basis of the skills acquired.

1.2 Profile of the degree programme

The international master program "Scientific Computing" aims at expanding proficiency in mathematics and computer science with a particular focus on the interplay of the two towards topics relevant to cutting edge research at Heidelberg University.

1.3 Subject-specific qualification objectives of the degree programme

Graduates of the master program are able to apply their in-depth knowledge in one or more areas of Applied Mathematics and Computer Science such as machine learning and data analysis, numerical modelling, simulation and optimization, or scientific visualization and computer graphics. They are able to analyse and decompose complex real-world problems into manageable components and develop mathematical and computational approaches for them.

Graduates are trained to select and efficiently implement appropriate computational methods of mathematics and computer science and, if necessary, independently tailor or advance them to meet their needs. Graduates are competent in identifying the adequate computational resources to simulate said models. They are able to transfer insights gained back to the original problem setting and draw meaningful conclusions.

1.4 Generic qualification objectives of the degree programme

Graduates of the programme are expected to possess the following competences of interdisciplinary nature:

- Graduates have acquired wide-ranging problem-solving skills, are proficient in their application and competent in applying them to new, unfamiliar situations.
- They are competent in collecting independent information, to make judgments and to acquire knowledge in their field as well as from related disciplines. In particular, they are capable of procuring and interpreting scientific literature and of evaluating alternative solutions in their areas of specialization.
- Graduates are able to communicate and present their results and conclusions orally and in writing to experts and non-experts and to engage in disciplinary and interdisciplinary scientific discussions.
- They are able to deal effectively with complex problems and situations, possess decision-making skills, and can independently carry out research- or application-oriented projects.
- Graduates have the competence to work in disciplinary and interdisciplinary teams, to take on team leadership and communicate effectively within the team.
- They apply time-management and organizational skills confidently.

1.5 Graduates of the degree programme may enter any of the following professions

Graduates are well versed to enter any profession requiring advanced problem-solving, computational, and analytic skills. This includes careers in a wide range of disciplines in industry, academia and the public sector, such as computational scientist, mathematical modeller, data scientist, computational engineer, simulation specialist, software engineer, project manager in research and development, academic researcher, scientific manager, and others.

1.6 Particularities of the degree programme and module descriptions

1.6.1 Reason for cumulative examinations

Several modules in the degree programme are aiming to assess both practical skills as well as acquired theoretical knowledge, which in some cases warrants cumulative assessments made up of two or more components that are able to check all aspects.

1.6.2 Reason for modules with fewer than 5 credits

There are some modules in this programme with less than 5 credits. These modules are self-contained units of study in terms of content which do not justify more credits and cannot reasonably be combined with other modules.

1.6.3 Description of the teaching and learning forms

- **Lecture:** Presentation of the course content by the lecturer using appropriate media; interaction and questions are possible.
- **Exercise:** Exercises and smaller parts of the syllabus are explained; questions, interaction and discussion by and with the students to understand the syllabus and the example exercises.
- **Seminar:** Independent development of a scientific topic, preparation of a presentation, giving the presentation with subsequent questions and discussion of the participants about the presentation, written elaboration of the content.
- **Practical:** Project work on the basis of a programming task, independent development of software including documentation, preparation of a project report and a lecture, giving a lecture on the presentation of the software (20-30 minutes).

1.6.4 Modalities for exams

At the beginning of each course, the details and, in particular, deviations from the modalities for the exam listed below will be announced by the lecturer.

Many modules have a uniform regulation for the awarding of the CP, so this regulation is described in detail here and then only referred to in the module descriptions.

Rules for awarding the CP: The CP are awarded if the final exam is passed. The details of the final exam are described in the individual module descriptions. In this module there is a practice operation with the processing of exercises. In order to be admitted to the final exam, generally 50% of the points in the exercises should be achieved. The lecturer can deviate from this in individual cases.

Examination scheme: This cell of the module description contains the number of attempts which are allowed to pass the module according to the examination regulations. A passed exam cannot be repeated.

1+1: after the first attempt there is only one repetition possibility .

Examination period: Two examination periods were set for the written examinations at the end of each semester. The first examination period lasts three weeks and consists of the last week of the lecture period and the first two weeks of the lecture-free period. The second examination period lasts three weeks and consists of the last three weeks of the lecture-free period. In exceptional cases, examinations can take place outside of these examination periods.

Examination dates: For modules that are offered once a year or less frequently, two examination dates are always offered after the module. In the case of written exams, these are within the examination periods mentioned above. In the case of oral exams, the dates are set by the lecturers. For modules that are offered every semester, there is only one examination date after the module. The students choose which of the offered examination dates they take.

If there are exceptions to the examination dates, especially if they are outside the examination periods mentioned above, the lecturer must announce them at the beginning of the course.

2 Typical Plan of Study and Mobility

2.1 Typical Plan of Study

1st year:		
Elective compulsory modules in Mathematics	16 CP	
Elective compulsory modules in Computer Science	16 CP	
Elective compulsory modules	6 CP	
Master Seminar (Mathematics)	6 CP	
Field of Application	16 CP	
sum	60 CP	
2nd year:		
Elective compulsory modules	10 CP	
Key Competence Program	6 CP	
Master Programming Practical	8 CP	
Master Thesis	30 CP	
Master Thesis Presentation	6 CP	
sum	60 CP	
total:		120 CP

2.2 Mobility window

The master's program Scientific Computing offers a large variety of possibilities for student mobility due to the strong international research collaboration of the scientists involved. Based on a solid methodological education background, the third term of the program is particularly suitable for spending a term abroad, but the study program also actively supports individual mobility concepts.

Students are advised to plan a mobility measure well in advance in cooperation with the counseling office of the program. Applications for support by the ERASMUS program and the 4EU+ alliance take planning phase of up to 10 months.

Spending a term abroad opens up the possibility to learn about different research topics and might well lead to a master thesis under the joint supervision of scientists from both the host and the home university. Short-term mobilities such as the participation in summer schools or single compact courses within the framework of the program are also encouraged and credits from such activities can be recognized based on the regular recognition of external modules.

3 Elective compulsory Modules

For the elective compulsory modules a total of 48 CP must be earned. At least 16 CP must come from mathematics and 16 CP from computer science. These two areas with the modules are listed in the sections below.

3.1 Courses in Computer Science

In this chapter all module descriptions for the modules in computer science are listed. At the end there is a list of modules from the MSc Technische Informatik which are also allowed to choose as modules in computer science.

For the elective compulsory modules in Computer Science 16 CP must be received.

Advanced Machine Learning

Code IAML	Name Advanced Machine Learning	
CP 8	Duration one semester	Offered follows "Fundamentals of Machine Learning"
Format Lecture 4 SWS + Exercise course 2 SWS	Workload 240h; thereof 60h lecture 90h tutorials, homework, lecture wrap-up 90h graded final report	Availability cannot be combined with "Machine Learning" M.Sc. Angewandte Informatik M.Sc. Data and Computer Science M.Sc. Scientific Computing
Language English	Lecturer(s) Ullrich Köthe	Examination scheme 1+1
Learning objectives	Students <ul style="list-style-type: none">- get to know advanced machine learning methods that define the state-of-the-art and major research directions in the field,- understand when these methods are called for, what limitations of standard solutions they address, and how they are applied to real-world problems,- learn how to use Python-based machine learning software such as scikit-learn, theano and OpenGM.	
Learning content	The lecture, along with its sibling "Fundamentals of Machine Learning", offers an extended version of the one-semester course "Machine Learning": Multi-layered architectures (neural networks, deep learning); directed and undirected probabilistic graphical models (Gaussian processes, latent variable models, Markov random fields, structured learning); feature optimization (feature selection and learning, dictionary learning, kernel approximation, randomization); weak supervision (one-class learning, multiple instance learning, active learning, reinforcement learning)	
Requirements for participation	recommended are: lecture "Fundamentals of Machine Learning" or similar	
Requirements for the assignment of credits and final grade	The module is completed with a graded written examination. This examination is a report on a 90 h mini-research project. The final grade of the module is determined by the grade of the examination. The requirements for the assignment of credits follows the regulations in section modalities for examinations. Details will be given by the lecturer.	
Useful literature	David Barber: Bayesian Reasoning and Machine Learning, Cambridge University Press, 2012 Christopher M. Bishop: Pattern Recognition and Machine Learning, Springer, 2006	

Algorithm Engineering

Code IAE	Name Algorithm Engineering	
CP 8	Duration one semester	Offered every summer semester
Format Lecture 4 SWS + Exercise course 2 SWS	Workload 240h; thereof 90h lectures and tutorials, 15h exam preparations, 135h lecture wrap-up and homework	Availability M.Sc. Angewandte Informatik M.Sc. Data and Computer Science M.Sc. Scientific Computing
Language English	Lecturer(s) Christian Schulz	Examination scheme 1+1
Learning objectives	Students <ul style="list-style-type: none"> - obtain a systematic understanding of algorithmic questions and solution approaches in the area of algorithm engineering, - are able to transfer the learned techniques onto similar problems and be able to interpret and understand current research topics in the area of algorithm engineering, - are able to select appropriate algorithms to come up with and implement efficient solutions, given a real-world problem, - know realistic machine models and applications, algorithm design, implementation techniques, experimental methodology and can interpret measurements. 	
Learning content	The listed abilities will be learned by concrete examples. In particular, we will almost always cover the best practical and theoretical methods. These methods often deviate a lot from the algorithms learned in the basic courses. To this end the lecture covers FPT/Kernelization in practice (independent set, vertex cover, (all) minimum cuts (NOI algorithm), clique cover, node ordering), multi-level algorithms (graph partitioning, modularity clustering, dynamic clustering, process mapping, spectral techniques, exact approaches), route planning (contraction hierarchies, arc-flags, hub-label algorithm), dynamic graph algorithms (single-source reachability, transitive closure, matching, minimum cuts, graph generation).	
Requirements for participation	recommended are: Einführung in die Praktische Informatik (IPI), Programmierkurs (IPK), Algorithmen und Datenstrukturen (IAD), Mathematik für Informatiker 1 oder Lineare Algebra 1 (MA4), Algorithms and Data Structures 2 (IADS2)	
Requirements for the assignment of credits and final grade	The module is completed with a graded oral examination. The final grade of the module is determined by the grade of the examination. The requirements for the assignment of credits follows the regulations in section modalities for examinations.	

Useful literature	<p>Thomas H. Cormen, Charles E. Leiserson, Ronald L. Rivest, Clifford Stein: Introduction to Algorithms, 3rd Edition. MIT Press 2009, ISBN 978-0-262-03384-8, pp. I-XIX, 1-1292</p> <p>Jon M. Kleinberg, Éva Tardos: Algorithm design. Addison-Wesley 2006, ISBN 978-0-321-37291-8, pp. I-XXIII, 1-838</p> <p>Stefan Näher: LEDA, a Platform for Combinatorial and Geometric Computing. Handbook of Data Structures and Applications 2004</p>
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Applied Combinatorial Optimization

Code IACO	Name Applied Combinatorial Optimization	
CP 8	Duration one semester	Offered every winter semester
Format Lecture 4 SWS + Exercise course 2 SWS	Workload 240 h; thereof 60 h lectures 30 h exercises 24 h preparation for exam 126 h self-study and working on assignments/projects (optionally in groups)	Availability M.Sc. Angewandte Informatik M.Sc. Data and Computer Science M.Sc. Mathematik M.Sc. Scientific Computing Cannot be combined with Optimization for Machine Learning.
Language English	Lecturer(s) Bogdan Savchynskyy	Examination scheme 1+1
Learning objectives	The students <ul style="list-style-type: none"> - can analyze combinatorial optimization methods and estimate the area of their potential application; - can competently apply existing optimization algorithms and program packages; - know typical combinatorial optimization techniques and have a sufficient background for an independent literature search; - understand the basics of convex analysis, convex optimization, convex duality theory, (integer) linear programs and their geometry. 	

Learning content	<p>The course is devoted to combinatorial optimization, which includes but not limited to algorithms on graphs, integer linear programming, pseudo-boolean optimization, matroids and submodularity.</p> <p>A distinctive feature of this course is its motivation by machine learning applications, which shifts the optimization focus from attaining an optimal solution to a problem, to obtaining an accurate enough solution very fast. The reason for this shift is complexity of models used in modern artificial intelligence-related branches and the lesson they teach us: Better results can be easier attained by more accurate models rather than by more accurate optimization.</p> <p>To build an accurate problem model, the latter must be learnable. To be used in learning pipelines, combinatorial algorithms must be fast. To attain the best practical results, the algorithms must be accurate enough.</p> <p>Fast, accurate enough and learnable algorithms are three aspects we address in this lecture.</p> <ul style="list-style-type: none"> - Combinatorial problems and their computational complexity: Overview - Linear and integer linear programs and their geometry: Convexity, polyhedra, LP relaxation. - Lifting of variables: Quadratic to linear problem transform, Sherali-Adams hierarchy - Lagrange duality: Subgradient, optimality conditions, relation to LP relaxation, reduced costs. - Systematic exact combinatorial methods: Branching and cutting. - Scalable dual techniques: Non-smooth first order methods, smoothing, primal-dual algorithm. - Greedy algorithms: (Sub-)Optimality, matroids. - Quadratic pseudo-boolean optimization: Algorithms, applications, submodularity. - Scalable primal heuristics: Greedy generation, local search and optimal recombination. Memetic algorithms. - Min-cost-flow: Problem subclasses, theoretical properties and practical algorithms. - Learning parameters of combinatorial problems from training data: Black-box differentiation and recent advances in the literature.
Requirements for participation	recommended are: basic courses: Linear Algebra, Analysis (or, equivalently, Mathematics for computer science) and Algorithms and data structures.
Requirements for the assignment of credits and final grade	The module is completed with a graded oral examination. The final grade of the module is determined by the grade of the examination. The requirements for the assignment of credits follows the regulations in section modalities for examinations.

Useful literature	<p>Savchynskyy, Bogdan. Discrete graphical models?an optimization perspective. Foundations and Trends® in Computer Graphics and Vision 11.3-4 (2019): 160-429.</p> <p>Boyd, Stephen P., and Lieven Vandenberghe. Convex optimization. Cambridge university press, 2004.</p> <p>Korte, Bernhard H. Combinatorial optimization. Berlin: Springer, 2011.</p> <p>Beck, Amir. First-order methods in optimization. Society for Industrial and Applied Mathematics, 2017.</p> <p>Bertsekas, Dimitri P. Nonlinear programming. Journal of the Operational Research Society 48.3 (1997): 334-334.</p> <p>Ahuja, Ravindra K., Thomas L. Magnanti, and James B. Orlin. Network flows. (1988).</p> <p>Papadimitriou, Christos H., and Kenneth Steiglitz. Combinatorial optimization: algorithms and complexity. Courier Corporation, 1998.</p>
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Complex Network Analysis

Code ICNA	Name Complex Network Analysis	
CP 8	Duration one semester	Offered every 2nd wintersemester
Format Lecture 4 SWS + Exercise course 2 SWS	Workload 240 h; thereof 90 h lecture 20 h preparation for exam 130 h self-study and working on assignments/projects (optionally in groups)	Availability M.Sc. Angewandte Informatik M.Sc. Data and Computer Science M.Sc. Scientific Computing B.Sc. Mathematik
Language English	Lecturer(s) Michael Gertz	Examination scheme 1+1
Learning objectives	<p>Students</p> <ul style="list-style-type: none"> - can describe basic measures and characteristics of complex networks, - can implement and apply basic network analysis algorithms using programming environments such as R or Python, - can describe different network models and can describe, compute, and analyze characteristic parameters of these models, - know how to compute different complex network measures and how to interpret these measures, - know different generative models for constructing complex networks, especially scale-free networks, - know the fundamental methods for the detection of communities in networks and the analysis of their evolution over time, - are familiar with basic concepts of network robustness, - understand the principles behind the spread of phenomena in complex networks. 	
Learning content	<ul style="list-style-type: none"> - Graph theory and graph algorithms; basic network measures - Random networks and their characteristics (degree distribution, component sizes, clustering coefficient, network evolution), small world phenomena - Scale-free property of networks, power-laws, hubs, universality - Barabasi-Albert model, growth and preferential attachment, degree dynamics, diameter and clustering coefficient - Evolving networks, Bianconi-Barabasi model, fitness, Bose-Einstein condensation - Degree correlation, assortativity, degree correlations, structural cutoffs - Network robustness, percolation theory, attack tolerance, cascading failures - Communities, modularity, community detection and evolution - Spreading phenomena, epidemic modeling, contact networks, immunization, epidemic prediction 	
Requirements for participation	recommended are: Algorithmen und Datenstrukturen (IAD), Knowledge Discovery in Databases (IKDD), Lineare Algebra I (MA4)	

Requirements for the assignment of credits and final grade	The module is completed with a graded written examination. The final grade of the module is determined by the grade of the examination. The requirements for the assignment of credits follows the regulations in section modalities for examinations.
Useful literature	Albert-Laszlo Barabasi: Network Science, Cambridge University Press, 2016. M.E.J. Newmann: Networks: An Introduction, Oxford University Press, 2010. Vito Latora, Vincenzo Nicosia, Giovanni Russo: Complex Networks - Principles, Methods and Applications, Cambridge University Press, 2017. David Easley, Jon Kleinberg: Networks, Crowds, and Markets: Reasoning About a Highly Connected World, Cambridge University Press, 2010. Stanley Wasserman, Katherine Faust: Social Network Analysis-Methods and Applications, Cambridge University Press, 1994.

Computational Geometry

Code ICGeo	Name Computational Geometry	
CP 8	Duration one semester	Offered irregular
Format Lecture 4 SWS + Exercise course 2 SWS	Workload 240 h; thereof 90 h lectures and tutorials 15 h preparation for exam 135 h self-study and working on assignments/projects (optionally in groups)	Availability M.Sc. Angewandte Informatik M.Sc. Data and Computer Science M.Sc. Scientific Computing
Language English	Lecturer(s) Susanne Krömker	Examination scheme 1+1
Learning objectives	The students know the algorithms and data structures of geometric and topological data processing, - can understand and implement sweep algorithms for nearest neighbors, intersections of line segments and Voronoi diagrams, can construct alpha shapes and beta skeletons from pointclouds, know template-based and data-driven algorithms for the determination of isolines and isosurfaces, can work with discrete vector fields on simplicial complexes and know about persistence of topological invariants, - master the associated data structures for efficient storage and further processing and can calculate the complexity of the various algorithms.	
Learning content	Basic concepts from geometry, graph theory and topology, sweep algorithms in visibility analysis and Voronoi diagrams, Delaunay triangulations, alpha shapes, beta skeletons, isosurfaces, discrete Morse theory	
Requirements for participation	recommended: Algorithmen und Datenstrukturen (IAD)	
Requirements for the assignment of credits and final grade	The module is completed with a graded oral examination. The final grade of the module is determined by the grade of the examination. The requirements for the assignment of credits follows the regulations in section modalities for examinations.	
Useful literature	Rolf Klein: Algorithmische Geometrie, Springer Verlag, 2005 Herbert Edelsbrunner: Geometry and Topology of Mesh Generation, Cambridge University Press, 2001 Mark de Berg, Otfried Cheong, Marc van Kreveld, Mark Overmars: Computational Geometry - Algorithms and Applications, 3rd edition, Springer, 2008 current publications	

Computer Games (Game Engine Design)

Code ICS	Name Computer Games (Game Engine Design)	
CP 8	Duration one semester	Offered every summer semester
Format Lecture 3 SWS + Exercise 3 SWS	Workload 240 h; thereof 75 h lectures and tutorials 15 h exam preparations 150 h self-study and exercises	Availability M.Sc. Angewandte Informatik M.Sc. Data and Computer Science M.Sc. Scientific Computing
Language English	Lecturer(s) Jürgen Hesser	Examination scheme 1+1
Learning objectives	<p>The students</p> <ul style="list-style-type: none"> - understand the game engine concepts, the decision for specialized class structures, support tools, and the typical architectural elements and are able to apply these concepts in developing an own game engine, - are able to apply and further develop methods for visualizing 3D scenes, perform collision detection and hereby are able to identify the appropriate algorithms, - have the capability to develop animation methods with different levels of complexity and are able to assess which method to take under the trade-off between performance and quality, - will be able to find and apply appropriate techniques for path planning, to improve the found paths to be more realistic, - are able to identify the different concepts of AI in games and develop and apply these techniques for own games. <p>In the exercises, they apply the theoretical concepts and program applications in order to see how to translate concepts into code.</p>	
Learning content	<ul style="list-style-type: none"> - Overview of the structure and the components of computer games - Architecture of Game Engines - Elements of the Graphics Subengine - Algorithms for Collision Detection - Animation techniques and physics - Path planning and AI 	
Requirements for participation	recommended are: Einführung in die Praktische Informatik (IPI), Programmierkurs (IPK), Algorithmen und Datenstrukturen (IAD)	
Requirements for the assignment of credits and final grade	The module is completed with a graded oral or written examination. The final grade of the module is determined by the grade of the examination. The requirements for the assignment of credits follows the regulations in section modalities for examinations.	

Useful literature	Gregory et al: Game Engine Architecture Ericson: Real-Time Collision Detection Eberly: Game Physics Millington: Artificial Intelligence for Games
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Computer Vision

Code ICV	Name Computer Vision	
CP 6	Duration one semester	Offered every semester
Format Lecture 2 SWS + Exercise 2 SWS	Workload 180 h; thereof 30 h lectures 30 h exercises 20 h revision and home exercise 70 h programming a mini research project 30 h preparation of final report	Availability M.Sc. Angewandte Informatik M.Sc. Data and Computer Science M.Sc. Scientific Computing renaming of Computer Vision: 3D Reconstruction
Language English	Lecturer(s) Carsten Rother	Examination scheme 1+1
Learning objectives	<p>The students</p> <ul style="list-style-type: none"> - understand and implement the principles behind estimating 3D Point-Clouds and Motion from two or more images. They are able to apply this knowledge to new tasks in the field of 3D reconstruction. - understand the principles of image processing and image formation. This can be utilized to design an algorithm for camera calibration. - have studied various techniques for fast object recognition. This can be used to build an object recognition system for e.g. autonomous driving. - understand different approaches for object tracking. - have studied methods for conditional image generation. This can be used to build an image generation technique in a new domain, e.g. fashion design. - understand and implement methods that combine machine learning-based methods with classical computer vision-based techniques. - have studied various state-of-the-art computer vision systems and approaches, and are then able to evaluate and classify new systems and approaches. 	
Learning content	<p>This lecture covers a broad range of areas in computer vision: Image Processing, 3D Reconstruction, Object Tracking, Image Understanding, and Image Generation. For instance, we will discuss the underling techniques and associated theory to recover a 3D scene from a set of photographs. A focus of the lecture is to investigate techniques from deep learning, e.g. vision transformers, traditional approaches, e.g. RANSAC, and mixtures of the two, e.g. Differentiable RANSAC. We also introduce the necessary background knowledge, e.g. basic Deep Learning, Image Formation Models, Camera Models, Kalmann Filters, Diffusion Models, etc.</p>	
Requirements for participation	recommended is a basic machine learning background (e.g. Fundamentals of Machine Learning, Advanced Machine Learning or equivalent)	

Requirements for the assignment of credits and final grade	The module is completed with a graded examination. This examination is either a graded final report (about 10 pages) or a final report (about 5 pages) together with an oral examination. The grade of this examination gives the grade for this module. Details for this examination as well as the requirements for the assignment of credits will be given by the lecturer at the beginning of this course.
Useful literature	

Discrete Structures 1

Code IDS1	Name Discrete Structures 1	
CP 8	Duration one semester	Offered every winter semester
Format Lecture 4 SWS + Exercise course 2 SWS	Workload 240 h; thereof 90 h lecture 20 h preparation for exam 130 h self-study and working on assignments/projects (optionally in groups)	Availability B.Sc. Angewandte Informatik B.Sc. Informatik B.Sc. Mathematik
Language English	Lecturer(s) Felix Joos	Examination scheme 1+1 (im BSc Mathematik 1+2)
Learning objectives	Students <ul style="list-style-type: none"> - understand several basic graph parameters and the central theorems in these areas, - can solve easy problems involving discussed topics, - can describe graph algorithms computing discussed graph parameters, - know how to use graphs and graph parameters to model real world problems. 	
Learning content	<ul style="list-style-type: none"> - Introduction to graph theory terminology, - Matchings in graphs and hypergraphs, - Graph connectivity, - Planar graphs, - Graph Colouring, - Hamilton Cycles, - Ramsey Theory, - Random graphs, - Algebraic Graph constructions (Cayley graphs, Kneser graphs,...), - Algorithms computing discussed graph parameters. 	
Requirements for participation	recommended are: Einführung in die Praktische Informatik (IPI), Mathematik für Informatiker 1 (IMI1) or Lineare Algebra 1 (MA4), Mathematik für Informatiker 2 (IMI2) or Analysis 1 (MA1)	
Requirements for the assignment of credits and final grade	The module is completed with a graded oral or written examination. The final grade of the module is determined by the grade of the examination. The requirements for the assignment of credits follows the regulations in section modalities for examinations.	
Useful literature	<ul style="list-style-type: none"> - Reinhard Diestel Graph Theory, 5th edition, Springer, 2016/17 - Douglas West, Introduction to Graph Theory, Pearson, 2011. - J.A. Bondy and U.S.R. Murty, Graph Theory, Springer, 2008. - Bernhard Korte and Jens Vygen, Combinatorial Optimization, 6th edition, 2018. 	

Discrete Structures 2

Code IDS2	Name Discrete Structures 2	
CP 8	Duration one semester	Offered irregularly in the summer semester
Format Lecture 4 SWS + Exercise course 2 SWS	Workload 240 h; thereof 90 h lecture 20 h preparation for exam 130 h self-study and working on assignments/projects (optionally in groups)	Availability M.Sc. Angewandte Informatik M.Sc. Data and Computer Science M.Sc. Mathematik
Language English	Lecturer(s) Felix Joos	Examination scheme 1+1
Learning objectives	Students - understand several advanced graph parameters and the central theorems in these areas, - can solve problems involving discussed topics, - can reprove the central considered results.	
Learning content	- Probabilistic Methods - Extremal graph theory - Expander graphs - Quasirandom graphs - Further advanced topics	
Requirements for participation	recommended: Discrete Structures 1	
Requirements for the assignment of credits and final grade	The module is completed with a graded oral or written examination. The final grade of the module is determined by the grade of the examination. The requirements for the assignment of credits follows the regulations in section modalities for examinations.	
Useful literature	Reinhard Diestel Graph Theory, 5th edition, Springer, 2016/17 Douglas West, Introduction to Graph Theory, Pearson, 2011. J.A. Bondy and U.S.R. Murty, Graph Theory, Springer, 2008. Bernhard Korte and Jens Vygen, Combinatorial Optimization, 6th edition, 2018.	

Distributed and Parallel Algorithms

Code IDPA	Name Distributed and Parallel Algorithms	
CP 8	Duration one semester	Offered every 3rd to 4th semester
Format 4 SWS lecture 2 SWS tutorial, homework assignments	Workload 240h; thereof 90h lectures and tutorials, 15h exam preparations, 135h lecture wrap-up and homework	Availability M.Sc. Angewandte Informatik M.Sc. Data and Computer Science M.Sc. Scientific Computing
Language English	Lecturer(s) Christian Schulz	Examination scheme 1+1
Learning objectives	<p>Students</p> <ul style="list-style-type: none"> - understand fundamental theoretical and practical concepts of advanced parallel algorithms and data structures, - get to know established methods and algorithms, - are familiar with issues of efficient implementations, - are able to identify/formulate algorithmic problems in/for different application areas where parallel or distributed algorithms are used, - are able to analyse new distributed and parallel algorithms as well as analysing their running time, - and select appropriate algorithms for parallel and distributed applications, - are able to apply parallel and distributed algorithms and data structures to real-world problems, - can objectively assess the quality of the results. 	
Learning content	Introduction to distributed and parallel algorithms, PRAM model, design and analysis of parallel and distributed algorithms, isoeficiency, UMA vs. NUMA, memory consistency for shared-memory, communication models (with and without network, fully interconnected with half duplex or full duplex, BSP), critical path lengths, parallel associative operations, reduction operations, matrix multiplication, broadcast operations, MPI basic toolbox, ranking, parallel sorting (multiway merge, quick sort, sample sort), prefix sums, all-to-all communication, map-reduce, list ranking, parallel graph algorithms (minimum spanning trees, connected components, shortest paths, graph partitioning), process mapping, communication-free parallel graph generation, parallel sampling algorithms.	
Requirements for participation	recommended are: Einführung in die Praktische Informatik (IPI), Programmierkurs (IPK), Algorithmen und Datenstrukturen (IAD), Lineare Algebra 1	

Requirements for the assignment of credits and final grade	The module is completed with a graded oral examination. The final grade of the module is determined by the grade of the examination. The requirements for the assignment of credits follows the regulations in section modalities for examinations.
Useful literature	<p>Sanders, Mehlhorn, Dietzfelbinger, Dementiev. Sequential and Parallel Algorithms and Data Structures. 2019.</p> <p>Kumar, Grama, Gupta, Karypis. Introduction to Parallel Computing. Design and Analysis of Algorithms. 1994</p> <p>Leighton. Introduction to Parallel Algorithms and Architectures. 1992</p> <p>Jaja. An Introduction to Parallel Algorithms. 1992</p>

Fundamentals of Machine Learning

Code IFML	Name Fundamentals of Machine Learning	
CP 8	Duration one semester	Offered in (irregular) alternation with ”Machine Learning”
Format Lecture 4 SWS + Exercise course 2 SWS	Workload 240h; thereof 60h lecture 90h tutorials, homework, lecture wrap-up 90h graded final report	Availability cannot be combined with ”Machine Learning” M.Sc. Angewandte Informatik M.Sc. Data and Computer Science M.Sc. Scientific Computing
Language English	Lecturer(s) Ullrich Köthe	Examination scheme 1+1
Learning objectives	Students <ul style="list-style-type: none"> - understand fundamental concepts of machine learning (features vs. response, unsupervised vs. supervised training, regression vs. classification etc.), - get to know established learning methods and algorithms, - are able to apply them to real-world problems, and can objectively assess the quality of the results, - learn how to use Python-based machine learning software such as scikit-learn. 	
Learning content	The lecture, along with its sibling ”Advanced Machine Learning”, offers an extended version of the one-semester course ”Machine Learning”, with more room for regression methods, unsupervised learning and algorithmic details: <ul style="list-style-type: none"> - Classification (nearest neighbor rules, linear and quadratic discriminant analysis, logistic regression, classical and randomized decision trees, support vector machines, ensemble methods) - Regression (linear and non-linear least squares, regularized and sparse regression, robust regression) - Unsupervised learning (hierarchical clustering, k-means algorithm, Gaussian mixture models and expectation maximization, principal component analysis, non-linear dimension reduction) - Evaluation (risk minimization, model selection, cross-validation) 	
Requirements for participation	recommended are: solid knowledge of basic calculus, statistics, and linear algebra	
Requirements for the assignment of credits and final grade	The module is completed with a graded written examination. This examination is a report on a 90 h mini-research project. The final grade of the module is determined by the grade of the examination. The requirements for the assignment of credits follows the regulations in section modalities for examinations. Details will be given by the lecturer.	
Useful literature	Trevor Hastie, Robert Tibshirani, Jerome Friedman: The Elements of Statistical Learning (2nd edition), Springer, 2009	

Geometric Modeling and Animation

Code IGMA	Name Geometric Modeling and Animation	
CP 8	Duration one semester	Offered every 3rd semester
Format Lecture 4 SWS + Exercise 2 SWS	Workload 240 h; thereof 90 h on-campus program 15 h exam preparation 135 h independent study and exercises (possibly in groups)	Availability M.Sc. Angewandte Informatik M.Sc. Data and Computer Science M.Sc. Scientific Computing
Language English	Lecturer(s) Filip Sadlo	Examination scheme 1+1
Learning objectives	The students <ul style="list-style-type: none"> - know the mathematical foundations of geometric modeling, - know the mathematical and physical foundations of computer animation, - know the algorithms and implementation aspects, - are familiar with the basics of animated movies, - are able to apply existing tools for geometric modeling and animation. 	
Learning content	<ul style="list-style-type: none"> - Introduction to curves - Interpolating curves - Bézier curves - B-Splines - Rational curves - Introduction to surfaces - Tensor product surfaces - Transfinite surfaces and extrusion - Subdivision - Subdivision surfaces - Animation and simulation - Rigid body kinematics - Particle systems - Mass-spring models - Cloth modeling - Numerical methods for differential equations - Collision detection and handling - Fluid simulation and natural phenomena 	
Requirements for participation	recommended are: Einführung in die Praktische Informatik (IPI), Programmierkurs (IPK), Algorithmen und Datenstrukturen (IAD)	

Requirements for the assignment of credits and final grade	The module is completed with a graded oral or written examination. The final grade of the module is determined by the grade of the examination. The requirements for the assignment of credits follows the regulations in section modalities for examinations.
Useful literature	<p>Curves and Surfaces for CAGD - A Practical Guide, G. Farin, Morgan Kaufmann, 2002</p> <p>Computer Animation - Algorithms and Techniques, R. Parent, Morgan Kaufmann, 2002</p> <p>3D Game Engine Design: A Practical Approach to Real-Time Computer Graphics, D. Eberly, Morgan Kaufmann, 2000</p> <p>Graphische Datenverarbeitung I, J. Encarnacao, W. Straßer, R. Klein, 4. Auflage, Oldenbourg 1996</p> <p>Advanced Animation and Rendering Techniques, A. Watt, M. Watt, Addison-Wesley, 1992</p> <p>Grundlagen der geometrischen Datenverarbeitung, J. Hoschek, D. Lasser, Teubner 1992</p> <p>Numerical Recipes - The Art of Scientific Computing, W.H. Press, P. Flannery, S.A. Teukolsky, W.T. Vetterling, Cambridge University Press, 1986</p>

Hardware Aware Scientific Computing

Code IHASC	Name Hardware Aware Scientific Computing	
CP 8	Duration one semester	Offered irregular
Format Lecture 4 SWS + Exercise Course 2 SWS	Workload 240h; thereof 90h lecture 15h preparation for exam 135h self-study and working on assignments/projects (optionally in groups)	Availability M.Sc. Angewandte Informatik M.Sc. Data and Computer Science M.Sc. Scientific Computing
Language English	Lecturer(s) Peter Bastian	Examination scheme 1+1
Learning objectives	Students <ul style="list-style-type: none">- are familiar with different forms of parallelism in modern computer architectures,- can exploit this parallelism selecting an appropriate programming model,- are familiar with modelling of parallelism and know fundamental parallel algorithms from scientific computing.	
Learning content	Parallel Computer Architecture <ul style="list-style-type: none">- Pipelining and super-scalar processors, SIMD vectorisation- Caches- Multicore architectures- GPUs- Communication networks Programming Models <ul style="list-style-type: none">- Shared memory programming with OpenMP and C++ threads- OpenCL or Cuda- Task-based programming- Message-passing, MPI Parallel Algorithms <ul style="list-style-type: none">- Speedup & scalability- Roofline model- Linear Algebra: Matrix-Vector, Matrix multiplication, solving dense systems, solving sparse systems- Iterative Solution of Linear Systems- High-Performance Libraries- Differential equations- Particle Methods	

Requirements for participation	basic knowledge in computer architecture and numerical methods; good programming skills in C++
Requirements for the assignment of credits and final grade	The module is completed with a graded examination. The final grade of the module is determined by the grade of the examination. Details for this examination as well as the requirements for the assignment of credits will be given by the lecturer at the beginning of this course.
Useful literature	Frédéric Magoules, François-Xavier Roux, Guillaume Houzeaux: Parallel Scientific Computing, Wiley, 2016, doi: 10.1002/9781118761687

Inverse Problems

Code IIP	Name Inverse Problems	
CP 8	Duration one semester	Offered every summer semester
Format Lecture 2 SWS + Exercise course 2 SWS + Homework	Workload 240 h; thereof 60 h lectures and tutorials 15 h exam preparations 165 h self-study and exercises / homework	Availability M.Sc. Angewandte Informatik M.Sc. Data and Computer Science
Language English	Lecturer(s) Jürgen Hesser	Examination scheme 1+1
Learning objectives	<p>Students</p> <ul style="list-style-type: none"> - understand the mathematical properties of inverse problems and are able to demonstrate and show why these problems are difficult to solve, - learn principles of how to solve both deterministic and stochastic problems, - they are able to identify problem settings which request specific deterministic or stochastic approaches and the regularization methods therein, - are able to select an appropriate regularization parameter strategy and understand their differences in particular, - understand how to formulate and apply compressed sensing and deep learning for inverse problems, all principles are presented in selected areas in parameter estimation, - gain the competence in solving complex problems that cannot be dealt with classical techniques, - will be able to adequately evaluate complex experimental measurements. 	
Learning content	<ul style="list-style-type: none"> - Definition of ill-posedness - Deterministic inverse problems, regularization techniques - Tikhonov regularization, data and model resolution matrix, pseudo-inverses - Stochastic inverse problems and Bayes theorem - Regularization parameter selection - Compressed sensing - Deep Learning for Inverse Problems 	
Requirements for participation	recommended are: Einführung in die Praktische Informatik (IPI), Programmierkurs (IPK), Algorithmen und Datenstrukturen (IAD), Numerische Mathematik	
Requirements for the assignment of credits and final grade	The module is completed with a graded written examination. The final grade of the module is determined by the grade of the examination. The requirements for the assignment of credits follows the regulations in section modalities for examinations.	

Useful literature	M. Bertero, P. Boccacci: Introduction to Inverse Problems in Imaging, IoP, 2002 web-Page and book: http://www.slaney.org/pct/pct-toc.html
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Machine Learning Essentials

Code IMLE	Name Machine Learning Essentials	
CP 8	Duration one semester	Offered in (irregular) alternation with ”Fundamentals of Machine Learning” and ”Advanced Machine Learning”
Format Lecture 4 SWS + Exercise course 2 SWS	Workload 240h; thereof 60h lecture 90h tutorials, homework, lecture wrap-up 90h graded final report	Availability This is the retitled ”Machine Learning” module, cannot be combined with ”Fundamentals of Machine Learning” or ”Advanced Machine Learning” M.Sc. Angewandte Informatik M.Sc. Data and Computer Science M.Sc. Scientific Computing
Language English	Lecturer(s) Ullrich Köthe	Examination scheme 1+1
Learning objectives	The students - understand a broad range of machine learning concepts, get to know established and advanced learning methods and algorithms, - are able to apply them to real-world problems, and can objectively assess the quality of the results. - learn how to use Python-based machine learning software such as scikit-learn.	
Learning content	This lecture is a compact version of the two-semester course ”Fundamentals of Machine Learning” and ”Advanced Machine Learning”: Classification (linear and quadratic discriminant analysis, neural networks, linear and kernelized support vector machines, decision trees and random forests), least squares and regularized regression, Gaussian processes, unsupervised learning (density estimation, cluster analysis, Gaussian mixture models and expectation maximization, principal component analysis, bilinear decompositions), directed probabilistic graphical models, optimization for machine learning, structured learning	
Requirements for participation	recommended are: solid knowledge of basic calculus, statistics, and linear algebra	

Requirements for the assignment of credits and final grade	<p>This is the retitled "Machine Learning" module.</p> <p>The module is completed with a graded written examination. This examination is a report on a 90 h mini-research project. The final grade of the module is determined by the grade of the examination. The requirements for the assignment of credits follows the regulations in section modalities for examinations. Details will be given by the lecturer.</p>
Useful literature	<p>Trevor Hastie, Robert Tibshirani, Jerome Friedman: The Elements of Statistical Learning (2nd edition), Springer, 2009;</p> <p>David Barber: Bayesian Reasoning and Machine Learning, Cambridge University Press, 2012</p>

Mining Massive Datasets

Code IMMD	Name Mining Massive Datasets	
CP 6	Duration one semester	Offered at least every 4th semester
Format Lecture 2 SWS + Exercise course 2 SWS	Workload 180 h; thereof 60 h lecture 15 h preparation for exam 105 h self-study and working on assignments (optionally in groups)	Availability M.Sc. Angewandte Informatik M.Sc. Data and Computer Science M.Sc. Scientific Computing
Language English	Lecturer(s) Artur Andrzejak	Examination scheme 1+1
Learning objectives	The students - know selected approaches and programming paradigms of parallel data processing, - know how to use tools for parallel data processing (among others Apache Hadoop and Spark), - are familiar with application domains of big data analysis, - know methods of parallel pre-processing of data, - know methods like classification, regression, clustering and their parallel implementations, - know about scaling of parallel algorithms.	
Learning content	This module covers the following topics: - Programming paradigms for parallel-distributed data processing, especially Map-Reduce and Spark programming models - Usage of tools like Apache Spark, Hadoop, Pig, Hive, and possibly other frameworks for parallel-distributed data processing - Application cases in parallel data analysis, for example clustering, recommendation, search for similar objects, mining of data streams - Techniques for parallel pre-processing of data - Fundamentals of analysis techniques such as classification, regression, clustering and evaluation of the results - Parallel algorithms for data analysis and their implementations - Theory and practice of scalability and tuning of frameworks	
Requirements for participation	recommended are Knowledge of Java/Python and in elementary probability theory / statistics; module IBD can be taken as a complement / extension.	
Requirements for the assignment of credits and final grade	The module is completed with a graded examination. The final grade of the module is determined by the grade of the examination. Details for this examination as well as the requirements for the assignment of credits will be given by the lecturer at the beginning of this course.	

Useful literature	<p>Jure Leskovec, Anand Rajaraman, Jeffrey D. Ullman, Mining of Massive Datasets, Cambridge University Press, Version 2.1 von 2014 (http://www.mmds.org/)</p> <p>Trevor Hastie, Robert Tibshirani, Jerome Fried-man, The Elements of Statistical Learning: Data Mining, Inference, and Prediction, Springer, 2009 (http://statweb.stanford.edu/~tibs/ElemStatLearn/)</p> <p>Ron Bekkerman, Misha Bilenko, John Langford, Scaling Up Machine Learning, Cambridge University Press, 2012</p> <p>Jiawei Han, Micheline Kamber, Jian Pei, Data Mining: Concepts and Techniques, Morgan Kaufmann, (third edition), 2012</p> <p>Books from O'Reilly Data Science Starter Kit, 2014 http://shop.oreilly.com/category/get/data-science-kit.do</p>
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Practical Geometry

Code IPGeo	Name Practical Geometry	
CP 4	Duration one semester	Offered irregularly
Format Lecture 2 SWS + Exercise course 1 SWS	Workload 120h; thereof 45 h lecture 60 h self-study and working on assignments 15h preparation for exam	Availability M.Sc. Angewandte Informatik M.Sc. Data and Computer Science M.Sc. Scientific Computing
Language English	Lecturer(s) Susanne Krömker	Examination scheme 1+1
Learning objectives	<p>The students</p> <ul style="list-style-type: none"> - understand basic geometric concepts for data analysis as well as efficient point search and further processing of measurement data - confidently handle projections and descriptions beyond the three-dimensional world of experience, - calculate geometric invariants, distances, curvatures from measurement data, reconstructed and generated surfaces. 	
Learning content	<p>Basic areas of geometry with relevance in computer graphics, image processing, pattern recognition, computer vision and geometric modeling.</p> <p>(i) Analytic geometry: operations on vector spaces with appropriate coordinates and mappings (affine mappings, collinearities), geometric fitting of point clouds to linear structures or planes from error-prone measurement data</p> <p>(ii) Projective geometry: central projection and inverse reconstruction of 3D objects from planar images (computer vision, geodesy), differences between B-spline curves and surfaces and the class of NURBS, freeform geometries in CAD systems</p> <p>(iii) Differential geometry: parameter representations in geometric data processing, implicit representations (level sets), estimation of invariants from discrete data (triangulations, point clouds).</p>	
Requirements for participation	recommended are: linear algebra, computational geometry and any programming language (e.g. C/C++/Pascal/python)	
Requirements for the assignment of credits and final grade	The module is completed with a graded oral examination. The final grade of the module is determined by the grade of the examination. The requirements for the assignment of credits follows the regulations in section modalities for examinations.	
Useful literature	Geometrie für Informatiker, Script TU Vienna 2004, Helmut Pottmann, current publications	

Scientific Visualization

Code ISV	Name Scientific Visualization	
CP 8	Duration one semester	Offered every 3rd semester
Format Lecture 4 SWS + Exercise 2 SWS	Workload 240 h; thereof 90 h on-campus program 15 h exam preparation 135 h independent study and exercises (possibly in groups)	Availability M.Sc. Angewandte Informatik M.Sc. Data and Computer Science M.Sc. Scientific Computing
Language English	Lecturer(s) Filip Sadlo	Examination scheme 1+1
Learning objectives	<p>The students</p> <ul style="list-style-type: none"> - understand fundamental and advanced concepts of scientific visualization, - understand the mathematical fundamentals, data structures, and implementation aspects - get to know schemes for interpolation and integration, mapping for scalar, vector, and tensor fields, and derived approaches, - understand approaches for direct and indirect volume rendering, feature extraction, and topology-based analysis, - are able to apply these concepts to real-world problems using existing software packages, and develop small programs using visualization libraries. 	
Learning content	<ul style="list-style-type: none"> - Visualization Process - Data Sources and Representation - Interpolation and Filtering - Approaches for Visual Mapping - Scalar Field Visualization: Advanced Techniques for Contour Extraction, Classification, Texture-Based Volume Rendering, Volumetric Illumination, Advanced Techniques for Volume Visualization, Pre-Integration, Cell Projection, Feature Extraction - Vector Field Visualization: Vector Calculus, Particle Tracing on Grids, Vector Field Topology, Vortex Visualization, Feature Extraction, Feature Tracking - Tensor Field Visualization: Glyphs, Hue-Balls and Lit-Tensors, Line-Based Visualization, Tensor Field Topology, Feature Extraction 	
Requirements for participation	<p>strongly recommended is: Computer Graphics (ICG) recommended are: Einführung in die Praktische Informatik (IPI), Programmierkurs (IPK), Algorithmen und Datenstrukturen (IAD)</p>	
Requirements for the assignment of credits and final grade	<p>The module is completed with a graded oral or written examination. The final grade of the module is determined by the grade of the examination. The requirements for the assignment of credits follows the regulations in section modalities for examinations.</p>	

Useful literature	C.D. Hansen, C.R. Johnson, The Visualization Handbook, 2005.
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Time Series Analysis With Applications to Cognitive Science

Code ITSA-ACS	Name Time Series Analysis With Applications to Cognitive Science	
CP	Duration	Offered every summersemester
Format Lecture 4 SWS + Exercise course 2 SWS	Workload 240h, thereof 60h lecture, 30h exercises, 126h self-study and working on assignments (optionally in groups), 24h exam preparation	Availability M.Sc. Angewandte Informatik M.Sc. Data and Computer Science M.Sc. Scientific Computing
Language English	Lecturer(s) Georgia Koppe	Examination scheme 1+1
Learning objectives	Students are familiarized with fundamental concepts of time series analysis, understand a variety of different time series models, and learn appropriate statistical inference frameworks. Students learn which models are suitable for a given problem, how to assess model performance, and how to select from a set of different models. The acquired knowledge enables students to generalize problem settings to new real world data sets, select or develop suitable statistical time series models for data analysis, and self-implement these models into code.	
Learning content	Fundamental concepts in time series analysis, data preprocessing and visualization, linear regression, simple autoregressive models for stochastic processes (normal, Bernoulli, Poisson), model assessment and selection, cognitive computational models (discounted decision making, sequential sampling, reinforcement learning models), active learning with cognitive models, latent variable models, Hidden-Markov-models, state space models for stochastic processes (normal, Poisson), discrete-time nonlinear dynamical systems models (variants of recurrent neural network models and inference schemes)s	
Requirements for participation	recommended prior knowledge in basic calculus, statistics, and linear algebra	
Requirements for the assignment of credits and final grade	The module is completed with a graded oral or written examination. The final grade of the module is determined by the grade of the examination. The requirements for the assignment of credits follows the regulations in section modalities for examinations.	

Useful literature	<p>Bishop, C. M., & Nasrabadi, N. M. (2006). Pattern recognition and machine learning. New York: Springer.</p> <p>Durstewitz, D. (2017). Advanced data analysis in neuroscience. Bernstein Series in Computational Neuroscience. Cham: Springer.</p> <p>Hastie, T., Tibshirani, R., Friedman, J. H., & Friedman, J. H. (2009). The elements of statistical learning: data mining, inference, and prediction. New York: Springer.</p> <p>Murphy, K. P. (2022). Probabilistic machine learning: an introduction. MIT press.</p> <p>Shumway, R. H., Stoffer, D. S. (2017). Time series analysis and its applications: With R examples. Springer.</p>
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Volume Visualization

Code IVV	Name Volume Visualization	
CP 8	Duration one semester	Offered every summer semester
Format Lecture 4 SWS + Exercise course 3 SWS	Workload 240 h; thereof 75 h lecture 15 h preparation for exam 150 h self-study and working on assignments/projects (optionally in groups)	Availability M.Sc. Angewandte Informatik, M.Sc. Data and Computer Science,
Language English	Lecturer(s) Jürgen Hesser	Examination scheme 1+1
Learning objectives	<p>The students</p> <ul style="list-style-type: none"> - learn to understand how to use techniques of volume visualization to render complex scientific data, this consists of the representation of data by surface or volume elements, the conversion of different representations and techniques of interpolation, - understand the physical principles of volume rendering, the different strategies of their realization with advantages and disadvantages - they should critically assess different techniques - and their parallelization. 	
Learning content	<ul style="list-style-type: none"> - Introduction of the visualization of scientific data of natural sciences and bio-sciences - Discrete and continuous representation of data and methods of interpolation - Methods of conversion between surface and volume representations and their efficient realizations - Theory of volume rendering and their different realizations - Acceleration and parallelization of volume rendering - Programming technique: GPU-programming 	
Requirements for participation	recommended are: Introduction into computer science I (IPI), programming course (IPK), algorithms & data structures (IAD);	
Requirements for the assignment of credits and final grade	The module is completed with a graded written examination. The final grade of the module is determined by the grade of the examination. The requirements for the assignment of credits follows the regulations in section modalities for examinations.	
Useful literature	Engel et al.: Real-Time Volume Graphics www.real-time-volume-graphics.org , Schroeder et al.: VTK Textbook http://www.kitware.com/products/books/vtkbook.html	

Modules from the MSc Technische Informatik

Here is only a list of modules. For a detailed description of the modules see the module handbook for the MSc Technische Informatik.

- Introduction to High Performance Computing
- Embedded Machine Learning
- GPU Computing
- Advanced Parallel Computing
- Advanced Parallel Algorithms
- Accelerator Practice
- Parallel Algorithm Design
- Parallel Computer Architecture

3.2 Courses in Mathematics

In this chapter all module descriptions for the modules in mathematics are listed. In each module several courses can be attended.

For the elective compulsory modules in Mathematics 16 CP must be received.

The English translation of these descriptions is in progress.

Attention: The course language can be English or German.

Grundmodul Angewandte Analysis und Modellierung

Code MM12	Name Grundmodul Angewandte Analysis und Modellierung	
CP 8 pro Veranstaltung	Duration pro Veranstaltung: ein Semester	Offered mindestens jährlich
Format pro Veranstaltung: Vorlesung 4 SWS + Übung 2 SWS	Workload pro Veranstaltung: 240 h; davon 60 h Präsenz in der Vorlesung 30 h Präsenz in Übungen 120 h Hausaufgaben und selbständiges Nacharbeiten 30 h Prüfungsvorbereitung	Availability Es können mehrere verschiedene Veranstaltungen in diesem Modul absolviert werden. M.Sc. Mathematik, M.Sc. Scientific Computing
Language Deutsch oder Englisch	Lecturer(s) wechselnd	Examination scheme 1+1 pro Veranstaltung
Learning objectives	<ul style="list-style-type: none"> - Verständnis der grundlegenden Strukturen, Sätze und Methoden eines Forschungsgebietes der Mathematik, - Fähigkeit, typische Aussagen mit den erlernten Methoden selbständig zu beweisen, eigene Kenntnislücken zu erkennen und selbständig zu schließen, - Selbstbewusster Umgang mit Lernstrategien und mathematischem Denken. 	

Learning content	<p>In diesem Modul werden folgende Veranstaltungen angeboten:</p> <p>Elliptische partielle Differentialgleichungen: Existenz von Lösungen linearer elliptischer Differentialgleichungen, Höhere Regularität in Sobolevräumen, Cacciopoli-Leray Ungleichung, Schaudertheorie, Campanatoräume, BMO, L^p-Theorie elliptischer Differentialgleichungen, Harmonischen Abbildungen.</p> <p>Evolutionsgleichungen: Bochner Integral, Aubin-Lions Lemma, Galerkinverfahren, Schwache Lösung für Parabolische Differentialgleichungen, Hyperbolische Differentialgleichungen, Navier Stokes Gleichung, Euler-Gleichung, weitere Beispiele nichtlinearer Differentialgleichungen</p> <p>Nichtlineare Funktionalanalysis: Fixpunktsatz von Schauder, Theorie des Abbildungsgrades, Lemma von Sard, Theorie monotoner Operatoren, Anwendungen auf partielle Differentialgleichungen, Bifurkationstheorie, Hopf-Bifurkation</p> <p>Variationsrechnung und Modellierung: Variationsrechnung in mehreren Variablen, Motivierung aus Systemen der Natur, Direkte Methode, Euler-Lagrange Gleichung, Null-Lagrangians, Konvexitätsbegriffe, Gamma-Konvergenz, Homogenisierung, Gradientenflüsse</p>
Requirements for participation	empfohlen sind: Kenntnisse der Analysis, linearen Algebra, Numerik und Funktionalanalysis
Requirements for the assignment of credits and final grade	Jede Veranstaltung wird mit einer benoteten mündlichen oder schriftlichen Prüfung abgeschlossen. Weitere Details werden von der bzw. dem Lehrenden zu Beginn der Veranstaltung bekannt gegeben.
Useful literature	wird in HeiCO oder auf der Homepage der Vorlesung angegeben

Basic course Numerical Analysis and Optimization

Code MM15	Name Basic course Numerical Analysis and Optimization	
CP 8 pro Veranstaltung	Duration pro Veranstaltung: ein Semester	Offered mindestens jährlich
Format pro Veranstaltung: Vorlesung 4 SWS + Übung 2 SWS	Workload pro Veranstaltung: 240 h; davon 60 h Präsenz in der Vorlesung 30 h Präsenz in Übungen 120 h Hausaufgaben und selbständiges Nacharbeiten 30 h Prüfungsvorbereitung	Availability Es können mehrere verschiedene Veranstaltungen in diesem Modul absolviert werden. M.Sc. Mathematik, M.Sc. Scientific Computing
Language Deutsch oder Englisch	Lecturer(s) wechselnd	Examination scheme 1+1 pro Veranstaltung
Learning objectives	<ul style="list-style-type: none"> - Verständnis der grundlegenden Strukturen, Sätze und Methoden eines Forschungsgebietes der Mathematik, - Fähigkeit, typische Aussagen mit den erlernten Methoden selbständig zu beweisen, eigene Kenntnislücken zu erkennen und selbständig zu schließen, - Selbstbewusster Umgang mit Lernstrategien und mathematischem Denken. 	

Learning content	<p>In diesem Modul werden folgende Veranstaltungen angeboten:</p> <p>Finite Elemente: Überblick über die Theorie schwacher Lösungen elliptischer Differentialgleichungen, Galerkinapproximation von Variationsproblemen, Aufbau der Methode der finiten Elemente, das Bramble-Hilbert-Lemma, a priori und a posteriori Fehleranalyse, Lösung der diskreten Probleme, Mehrgitterverfahren, Aspekte der Implementation, adaptive Gitterverfeinerung, Einführung in parabolische Gleichungen</p> <p>Nichtlineare Optimierung: Endlich-dimensionale, glatte, kontinuierliche, nichtlineare Optimierungsprobleme, Optimalitätsbedingungen für unbeschränkte und beschränkte Optimierungsprobleme, Gradientenverfahren, Konjugierte Gradienten-(CG)-Verfahren, Line Search, Newton- und Quasi-Newton-SQP-Verfahren, Gauß-Newton-Verfahren, Behandlung von Ungleichungsbeschränkungen, Trust-Region-Verfahren, Automatische Differentiation</p> <p>Numerische Optimierung bei Differentialgleichungen I: Modellierung dynamischer Prozesse, Parameterschätzung (Einfachschießverfahren, Mehrzielmethode, Kollokation, Verallgemeinertes Gauß-Newton, Strukturausnutzende Lösung der linearisierten Subprobleme, Konvergenzeigenschaften), Optimalsteuerungsproblem (Problemformulierung, Direkte Methode zur Lösung von Optimalsteuerungsproblemen, Mehrzielmethode, SQP-Verfahren, Strukturausnutzende SQP-Verfahren für das diskretisierte Optimalsteuerungsproblem)</p> <p>Uncertainty Quantification 1: Im Rahmen dieser Veranstaltung werden methodische Ansätze vermittelt, die es ermöglichen, eine Quantifizierung der Unsicherheit im Zusammenhang mit komplexen numerischen Modellen zu gewinnen. Folgende Schwerpunkte werden behandelt: Rundungsfehler und Fehlerfortpflanzung in der Numerik, Kondition eines Problems; Stabilitätskonzepte, Monte-Carlo Methoden und Kollokationsverfahren, Polynomielle Chaosentwicklungen, Stochastische Galerkin Diskretisierung</p>
Requirements for participation	empfohlen sind: Kenntnisse der Analysis, linearen Algebra und Numerik.

Requirements for the assignment of credits and final grade	Jede Veranstaltung wird mit einer benoteten mündlichen oder schriftlichen Prüfung abgeschlossen. Weitere Details werden von der bzw. dem Lehrenden zu Beginn der Veranstaltung bekannt gegeben.
Useful literature	wird in HeiCO oder auf der Homepage der Vorlesung angegeben

Grundmodul Statistik und Wahrscheinlichkeitsrechnung

Code MM16	Name Grundmodul Statistik und Wahrscheinlichkeitsrechnung	
CP 8 pro Veranstaltung	Duration pro Veranstaltung: ein Semester	Offered mindestens jährlich
Format Lecture 4 SWS + Tutorial 2 SWS	Workload pro Veranstaltung: 240 h; davon 60 h Präsenz in der Vorlesung 30 h Präsenz in Übungen 120 h Hausaufgaben und selbständiges Nacharbeiten 30 h Prüfungsvorbereitung	Availability Es können mehrere verschiedene Veranstaltungen in diesem Modul absolviert werden. M.Sc. Mathematik, M.Sc. Scientific Computing
Language Deutsch oder Englisch	Lecturer(s) wechselnd	Examination scheme 1+1 pro Veranstaltung
Learning objectives	<ul style="list-style-type: none"> - Verständnis der grundlegenden Strukturen, Sätze und angewandten und theoretischen Methoden der Wahrscheinlichkeitstheorie und/oder Statistik, - Fähigkeit, theoretische Aussagen mit den erlernten Methoden selbständig zu beweisen und die Kenntnisse in praktischen Kontexten anzuwenden. 	
Learning content	<p>In diesem Modul werden folgende Veranstaltungen angeboten:</p> <p>Wahrscheinlichkeitstheorie II: Theorie stochastischer Prozesse (Endlich-dimensionale Verteilungen, Existenzsatz von Kolmogorov, stetige Pfade, Konstruktion und Eigenschaften der Brownschen Bewegung, Gaußprozesse); Ergodentheorie (Stationäre und ergodische Prozesse, Ergodensätze); Invarianzprinzipien (Straffheit, schwache Konvergenz im Raum der stetigen Funktionen, Invarianzprinzip von Donsker, Theorie der empirischen Prozesse); stochastisches Integral (Martingale in stetiger Zeit, Itô-Integral, Itô-Formel)</p> <p>Statistik II: Asymptotische Statistik (asymptotische Normalität, Effizienz, Abstandsmaße, Modell-Fehlspezifikation, Tests von Hypothesen); Nichtparametrische Statistik (Nichtparametrische Schätzer, Regularisierung, Konvergenzraten, Kernschätzer, Adaptivität, nichtparametrische Tests); Statistik für komplexe Systeme (z.B. Statistik stochastischer Prozesse, inverse Probleme, hochdimensionale Statistik, Statistik bei Netzwerken)</p>	
Requirements for participation	empfohlen sind Kenntnisse der Analysis und Linearen Algebra, Wahrscheinlichkeitstheorie 1 und Statistik 1	

Requirements for the assignment of credits and final grade	Jede Veranstaltung wird mit einer benoteten mündlichen oder schriftlichen Prüfung abgeschlossen. Weitere Details werden von der bzw. dem Lehrenden zu Beginn der Veranstaltung bekannt gegeben.
Useful literature	wird in HeiCO oder auf der Homepage der Vorlesung angegeben

Aufbaumodul Angewandte Analysis und Modellierung

Code MM22	Name Aufbaumodul Angewandte Analysis und Modellierung	
CP 8 pro Veranstaltung	Duration pro Veranstaltung: ein Semester	Offered mindestens jährlich
Format pro Veranstaltung: Vorlesung 4 SWS + Übung 2 SWS	Workload pro Veranstaltung: 240 h; davon 60 h Präsenz in der Vorlesung 30 h Präsenz in Übungen 120 h Hausaufgaben und selbständiges Nacharbeiten 30 h Prüfungsvorbereitung	Availability Es können mehrere verschiedene Veranstaltungen in diesem Modul absolviert werden. M.Sc. Mathematik M.Sc. Scientific Computing
Language Deutsch oder Englisch	Lecturer(s) wechselnd	Examination scheme 1+1 pro Veranstaltung
Learning objectives	<ul style="list-style-type: none"> - Vertieftes Verständnis der Strukturen, Sätze, Beweise und Methoden eines engeren Forschungsgebietes der Mathematik, - Fähigkeit, Aussagen aus dem Teilgebiet selbständig zu beweisen und Beweistechniken zu diskutieren, sowie Aufgaben auf ihre Charakteristika hin zu analysieren und zu klassifizieren um geeignete Lösungsmethoden zu wählen, - Fähigkeit, sich Teilespekte des Themengebietes selbständig zu erarbeiten. 	
Learning content	<p>In diesem Modul werden folgende Veranstaltungen angeboten:</p> <p>Mathematische Grundlagen der Fluid Dynamik: Physikalische Motivation der Navier-Stokes Gleichung, Spezielle Lösungen, Kurzzeitexistenz schwacher Lösung, Langzeitexistenz schwacher Lösungen, Vortizität, Navier-Stokes Gleichung in zwei Dimensionen, Existenz von Lösungen der Eulergleichung</p> <p>PDGs und Modellierung: Modellierung physikalischer/biologischer Prozesse (z.B. Fluiddynamik, Materialwissenschaften, Biologie, ...), Grundlegende mathematische Theorie</p>	
Requirements for participation	Grundmodul Angewandte Analysis und Modellierung	
Requirements for the assignment of credits and final grade	Jede Veranstaltung wird mit einer benoteten mündlichen oder schriftlichen Prüfung abgeschlossen. Weitere Details werden von der bzw. dem Lehrenden zu Beginn der Veranstaltung bekannt gegeben.	

Useful literature	wird in HeiCO oder auf der Homepage der Vorlesung angegeben
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Advanced course numerical analysis and optimization

Code MM25	Name Advanced course numerical analysis and optimization	
CP 8 pro Veranstaltung	Duration pro Veranstaltung: ein Semester	Offered mindestens jährlich
Format pro Veranstaltung: Vorlesung 4 SWS + Übung 2 SWS	Workload pro Veranstaltung: 240 h; davon 60 h Präsenz in der Vorlesung 30 h Präsenz in Übungen 120 h Hausaufgaben und selbständiges Nacharbeiten 30 h Prüfungsvorbereitung	Availability Es können mehrere verschiedene Veranstaltungen in diesem Modul absolviert werden. M.Sc. Mathematik M.Sc. Scientific Computing
Language Deutsch oder Englisch	Lecturer(s) wechselnd	Examination scheme 1+1 pro Veranstaltung
Learning objectives	<ul style="list-style-type: none"> - Vertieftes Verständnis der Strukturen, Sätze, Beweise und Methoden eines engeren Forschungsgebietes der Mathematik, - Fähigkeit, Aussagen aus dem Teilgebiet selbständig zu beweisen und Beweistechniken zu diskutieren, sowie Aufgaben auf ihre Charakteristika hin zu analysieren und zu klassifizieren um geeignete Lösungsmethoden zu wählen, - Fähigkeit, sich Teilespekte des Themengebiets selbständig zu erarbeiten. 	

Learning content	<p>In diesem Modul werden folgende Veranstaltungen angeboten:</p> <ul style="list-style-type: none"> - Gemischte Finite Elemente: Stokes- und Navier-Stokes-Gleichungen, Sattelpunktprobleme, das closed range theorem und inf-sub-Stabilität, Taylor-Hood- Elemente, Darcy-Gleichungen für Strömung durch poröse Medien, finite element exterior calculus, discontinuous Galerkin methods - Parallele Löser für Finite Elemente: abstrakte Unterraumkorrekturverfahren, überlappende Schwarz-Verfahren, geometrische und algebraische Mehrgitter- verfahren, nichtüberlappende Gebietszerlegungsverfahren, Konvergenztheorie der Unterraumkorrekturverfahren, Implementation und parallele Skalierbarkeit - Numerische Optimierung bei Differentialgleichungen II: Parameterschätzung mit Beschränkungen und Konvergenzanalyse für Verallgemeinerte (beschränkte) Gauß-Newton-Verfahren, Statistische Sensitivitätsanalyse (Vertrauens-/ Konfidenzgebiete, Kovarianz-Analyse), optimale Versuchsplanung (Problemformulierung, Sequentielle Versuchsplanung, Numerische Lösung mit SQP-Verfahren, effiziente Ableitungsberechnung), Globalisierung der Konvergenz bei Newton-Verfahren für sehr nichtlineare Probleme (Abstiegsstrategien, Natürliche Niveaufunktionen, Restriktiver Monotonie-Test (RMT) und praktische Realisierung), Fortsetzungsmethoden (Allgemeine Strategie, Verfahren höherer Ordnung, Schrittweitensteuerung), Effiziente Ableitungsberechnung (Vorwärts- und Rückwärtsmodus, Anwendung auf gewöhnliche Differentialgleichungen und Diskretisierungs-Verfahren dafür) - Unendlich-dimensionale Optimierung: Existenz optimaler Lösungen, Differenzierbarkeitsbegriffe, notwendige und hinreichende Optimalitätsbedingungen, numerische Lösungsverfahren, Anwendungen in der optimalen Steuerung und Bildverarbeitung - Uncertainty Quantification 2: Im Rahmen dieser Veranstaltung werden methodische Ansätze vermittelt, die die Quantifizierung von Unsicherheiten im Zusammenhang mit Differentialgleichungen ermöglichen. Folgende Schwerpunkte werden u.a. behandelt: Karhunen-Loève Expansion, Kollokation bzw. hochdimensionale Quadratur und Interpolation, Dünne Gitter, Stochastische Galerkin Diskretisierung für partielle Differentialgleichungen, Bayessche Formulierung inverser Probleme - Informationsgeometrie und Maschinelles Lernen: Differentialgeometrie: Mannigfaltigkeiten, Untermannigfaltigkeiten, Vektor-, Kovektor- und Tensorfelder, Riemannsche Metriken, affine Zusammenhänge, Geodäten, Krümmungstensor) Informationsgeometrie: Maße auf endlichen Mengen, Fisher-Rao Metrik, alpha-Zusammenhänge, Divergenzfunktionen, Informationsprojektionen, graphische Modelle, Exponentialfamilie, statistische Mannigfaltigkeiten Maschinelles Lernen: ausgewählte Probleme der Inferenz, des überwachten und unbewachten Lernens als Anwendungsbeispiele
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Requirements for participation	empfohlen ist: Grundmodul Numerik und Optimierung
Requirements for the assignment of credits and final grade	Jede Veranstaltung wird mit einer benoteten mündlichen oder schriftlichen Prüfung abgeschlossen. Weitere Details werden von der bzw. dem Lehrenden zu Beginn der Veranstaltung bekannt gegeben.
Useful literature	wird in HeiCO oder auf der Homepage der Vorlesung angegeben

Aufbaumodul Statistik und Wahrscheinlichkeitsrechnung

Code MM26	Name Aufbaumodul Statistik und Wahrscheinlichkeitsrechnung	
CP 8 pro Veranstaltung	Duration pro Veranstaltung: ein Semester	Offered mindestens jährlich
Format pro Veranstaltung: Vorlesung 4 SWS + Übung 2 SWS	Workload pro Veranstaltung: 240 h; davon 60 h Präsenz in der Vorlesung 30 h Präsenz in Übungen 120 h Hausaufgaben und selbständiges Nacharbeiten 30 h Prüfungsvorbereitung	Availability Es können mehrere verschiedene Veranstaltungen in diesem Modul absolviert werden. M.Sc. Mathematik M.Sc. Scientific Computing
Language Deutsch oder Englisch	Lecturer(s) wechselnd	Examination scheme 1+1 pro Veranstaltung
Learning objectives	<ul style="list-style-type: none"> - Vertieftes Verständnis der grundlegenden Strukturen, Sätze und angewandten und theoretischen Methoden der Wahrscheinlichkeitstheorie und/oder Statistik, - Fähigkeit, theoretisch zu argumentieren, neue Aussagen mit den erlernten Methoden selbständig zu beweisen und das Potential der Methoden in praktischen Kontexten zu erkennen. 	

Learning content	<p>In diesem Modul werden folgende Veranstaltungen angeboten:</p> <ul style="list-style-type: none"> - Fortgeschrittene Zeitreihenanalyse - Statistik zeitstetiger Prozesse - Angewandte Statistik - Lokale asymptotische Normalität und Semiparametrik: Asymptotische Entscheidungstheorie für lokal asymptotisch normale Experimente, Differenzierbarkeit im quadratischen Mittel, Kontiguität, Semiparametrik, asymptotische Effizienz in semiparametrischen Modellen - Empirische Prozesse: Glivenko-Cantelli Sätze, Vapnik-Cervonenskis Theorie, Konzentrationsungleichungen für empirische Prozesse, Donsker Theoreme, Entropieabschätzungen für Funktionenklassen, Konvergenzraten in der Nichtparametrik - Nichtparametrische Minimaxtheorie - Statistik inverser Probleme: Lineare schlecht-gestellte inverse Probleme, spektrale Regularisierungsverfahren, Projektionsverfahren, linearer Galerkinansatz, nicht-parametrische Kurvenschätzung, Orakel-Optimalität, Minimax Theorie, Datengetriebene Schätzverfahren, Gauß'sche inverse Regression, Dekonvolution, funktionale lineare Regression, nicht-parametrische instrumentale Regression - Bayesstatistik - Hoch-dimensionale Statistik: Hoch-dimensionale lineare Modelle, Schätzverfahren in hoch-dimensionalen linearen Modellen, insbesonders LASSO-Schätzer, Konfidenzbereiche und Testverfahren in hoch-dimensionalen linearen Modellen, Modellwahlverfahren, Kleinste Quadrate Schätzer mit Komplexitätsstraftérmen, Klassifikationsverfahren
Requirements for participation	empfohlen ist eine Veranstaltung des Grundmoduls Statistik und Wahrscheinlichkeitsrechnung
Requirements for the assignment of credits and final grade	Jede Veranstaltung wird mit einer benoteten mündlichen oder schriftlichen Prüfung abgeschlossen. Weitere Details werden von der bzw. dem Lehrenden zu Beginn der Veranstaltung bekannt gegeben.
Useful literature	wird in HeiCO oder auf der Homepage der Vorlesung angegeben

Spezialisierungsmodul Angewandte Analysis und Modellierung

Code MM32	Name Spezialisierungsmodul Angewandte Analysis und Modellierung	
CP	Duration pro Veranstaltung: ein Semester	Offered mindestens jährlich
Format	Workload	Availability Es können mehrere verschiedene Veranstaltungen in diesem Modul absolviert werden. M.Sc. Mathematik M.Sc. Scientific Computing
Language Deutsch oder Englisch	Lecturer(s) wechselnd	Examination scheme 1+1 pro Veranstaltung
Learning objectives	<ul style="list-style-type: none"> - Umfassende Kenntnisse und Verständnis der Strukturen, Aussagen, Methoden und Beweistechniken eines aktuellen Forschungsthemas der Mathematik, - Fähigkeit, sich komplexe mathematische Sachverhalte selbst zu erarbeiten und zu diskutieren. 	
Learning content	aktuelle Forschungsthemen aus den Arbeitsgebieten der Dozierenden	
Requirements for participation	empfohlen sind Veranstaltung(en) aus dem Aufbaumodul Analysis und Modellierung	
Requirements for the assignment of credits and final grade	Jede Veranstaltung wird mit einer benoteten mündlichen oder schriftlichen Prüfung abgeschlossen. Weitere Details werden von der bzw. dem Lehrenden zu Beginn der Veranstaltung bekannt gegeben.	
Useful literature	wird in HeiCO oder auf der Homepage der Vorlesung angegeben	

Special topics of numerical analysis and optimization

Code MM35	Name Special topics of numerical analysis and optimization	
CP	Duration pro Veranstaltung: ein Semester	Offered mindestens jährlich
Format	Workload	Availability Es können mehrere verschiedene Veranstaltungen in diesem Modul absolviert werden. M.Sc. Mathematik M.Sc. Scientific Computing
Language Deutsch oder Englisch	Lecturer(s) wechselnd	Examination scheme 1+1 pro Veranstaltung
Learning objectives	<ul style="list-style-type: none"> - Umfassende Kenntnisse und Verständnis der Strukturen, Aussagen, Methoden und Beweistechniken eines aktuellen Forschungsthemas der Mathematik, - Fähigkeit, sich komplexe mathematische Sachverhalte selbst zu erarbeiten und zu diskutieren. 	
Learning content	<p>Aktuelle Forschungsthemen aus den Arbeitsgebieten der Dozierenden. Angeboten werden folgende Veranstaltungen:</p> <p>Fundamentals of Computational Environmental Physics (every wintersemester, 4 SWS lecture + 2 SWS exercise session, 8 LP): Elementary linear models: Flow in porous media, elliptic partial differential equations (PDEs), Scalar transport, first-order hyperbolic PDEs, Contaminant Transport, parabolic PDEs, Coupled elementary models, active transport, Fluid dynamics, Stokes and Navier-Stokes equations</p>	
Requirements for participation	empfohlen sind Veranstaltung(en) aus dem Aufbaumodul Numerik und Optimierung	
Requirements for the assignment of credits and final grade	Jede Veranstaltung wird mit einer benoteten mündlichen oder schriftlichen Prüfung abgeschlossen. Weitere Details werden von der bzw. dem Lehrenden zu Beginn der Veranstaltung bekannt gegeben.	
Useful literature	wird in HeiCO oder auf der Homepage der Vorlesung angegeben	

Spezialisierungsmodul Statistik und Wahrscheinlichkeitsrechnung

Code MM36	Name Spezialisierungsmodul Statistik und Wahrscheinlichkeitsrechnung	
CP	Duration pro Veranstaltung: ein Semester	Offered mindestens jährlich
Format	Workload	Availability Es können mehrere verschiedene Veranstaltungen in diesem Modul absolviert werden. M.Sc. Mathematik M.Sc. Scientific Computing
Language Deutsch oder Englisch	Lecturer(s) wechselnd	Examination scheme 1+1 pro Veranstaltung
Learning objectives	<ul style="list-style-type: none"> - Umfassende Kenntnisse und Verständnis der Strukturen, Aussagen, Methoden und Beweistechniken der Statistik und Wahrscheinlichkeitstheorie, - Fähigkeit, sich komplexe mathematische Sachverhalte selbst zu erarbeiten und zu diskutieren. 	
Learning content	aktuelle Forschungsthemen aus den Arbeitsgebieten der Dozierenden	
Requirements for participation	empfohlen sind Veranstaltung(en) aus dem Aufbaumodul Statistik und Wahrscheinlichkeitsrechnung	
Requirements for the assignment of credits and final grade	Jede Veranstaltung wird mit einer benoteten mündlichen oder schriftlichen Prüfung abgeschlossen. Weitere Details werden von der bzw. dem Lehrenden zu Beginn der Veranstaltung bekannt gegeben.	
Useful literature	wird in HeiCO oder auf der Homepage der Vorlesung angegeben	

Applied Mathematics in Biology: Single-cell omics

Code MAMB	Name Applied Mathematics in Biology: Single-cell omics	
CP 6	Duration	Offered every summersemester
Format Lecture 2 SWS + Exercise 2 SWS	Workload 180 h; thereof 30 h lecture 30 h exercise 15 h preparation for exam 105 h self-study and working on assignments (optionally in groups)	Availability M.Sc. Mathematik M.Sc. Scientific Computing
Language English	Lecturer(s) Simon Anders	Examination scheme 1+1
Learning objectives	<p>Modern molecular biology has much need for computational expertise, providing opportunities for researchers from mathematics, physics, scientific computing or other computational sciences. This lecture aims to provide knowledge and skills to get started with such interdisciplinary work – by diving into one specific topic, namely the analysis of single-cell omics data, i.e., mRNA sequencing data with single-cell resolution, a technique used to characterize the molecular state of cells in tissue samples, in order to understand biological processes in health and disease.</p> <p>Students will learn how to work in a foreign scientific domain of knowledge (biology), apply mathematical concepts there, bridge terminology gaps and other overcome challenges of interdisciplinary work. We will explore “real-world” applications of mathematical methods, especially from high-dimensional statistics, and learn how to use exploratory data analysis to turn domain-language (here: biological) questions into mathematical hypotheses on the structure of the given data manifolds, and how to translate results back to make them understandable for domain experts.</p> <p>Students will gain practical experience in scientific programming, applied linear algebra, machine learning, data reduction and interpretation, and, most importantly, in interdisciplinary research work, as well as insights into opportunities for computational scientists to work in the life sciences.</p>	

Learning content	Content of this lecture is: <ul style="list-style-type: none"> - basic concepts of molecular biology and transcriptomics - assay techniques in single cell (sc) biology - stochastic models for omics data - the concept of feature space, as used for omics data and in machine learning - methods to explore high-dimensional data - linear and non-linear methods for dimension reductions - clustering in high-dimensional space - non-linear regression methods - graph-based methods in omics data analysis - applications of machine learning methods to sc omics - deep learning (esp. variational autoencoders) and related methods - techniques for handling big data - interactive visualization for exploratory data analysis
Requirements for participation	recommended is a basic knowledge in (finite-dimensional) linear algebra (matrix calculus, eigendecomposition, etc), experience with at least one programming language and interest in biology
Requirements for the assignment of credits and final grade	The module is completed with a graded written or oral examination. The grade of this examination gives the grade for this module. Details for this examination as well as the requirements for the assignment of credits will be given by the lecturer at the beginning of this course.
Useful literature	

4 General Modules

This chapter concludes the descriptions of the mandatory modules *Master Seminar (Mathematics)*, *Master Programming Practical*, *Master Thesis* and *Master Thesis Presentation*.

Another mandatory module is the *Field of Application* which allows individual choices. A possibility to receive the CP in the Field of Application is the new module *Lab internship in field of application*.

Master Seminar (Mathematics)

Code SCS	Name Master Seminar (Mathematics)	
CP 6	Duration	Offered every semester
Format Seminar 2 SWS + tutorial 2 SWS	Workload 180h; thereof 60h seminar and tutorial 120h preparation of presentation and supervision	Availability M.Sc. Scientific Computing
Language English or German	Lecturer(s) depending on teaching offer	Examination scheme
Learning objectives	<ul style="list-style-type: none"> - Ability to read mathematical literature (usually a more demanding text), to deal with a mathematical problem independently and to present it, - Ability to communicate mathematical arguments clearly and understandably to a smaller circle of peers, - Knowledge of techniques of scientific writing (especially literature research) Ability to work on complex scientific literature, - Advanced ability to present complex scientific literature in a lecture, - Advanced ability to discuss lectures and give feedback, - Ability to create a short scientific paper on a complex topic. 	
Learning content	<ul style="list-style-type: none"> - After consultation with the lecturer, in particular a comprehensive counseling interview preceding the presentation, - Introduction to and practice of scientific writing techniques, - In-depth training in the development and presentation of scientific literature. 	
Requirements for participation	will be announced by the lecturer	
Requirements for the assignment of credits and final grade	The module is completed with a graded exam. This exam includes the presentation of an about 45- to 90-minute presentation, active and passive participation in other lectures and a written elaboration of the presentation (about 10 pages). The appropriate scope, form and content are assessed and graded. The exam must be passed in order to be awarded the LP. The final grade of the module is determined by the grade of the exam.	
Useful literature		

Master Programming Practical

Code SCMP	Name Master Programming Practical	
CP 8	Duration one semester	Offered each semester
Format Practical 6 SWS	Workload 240h; thereof at least 25h presence 10h preparation presentation	Availability M.Sc. Scientific Computing
Language German or English	Lecturer(s) depending on teaching offer	Examination scheme 1+1
Learning objectives		<p>The students</p> <ul style="list-style-type: none"> - acquire in-depth problem-solving competence for complex design and implementation tasks, - are able to clearly present, demonstrate and apply problem analysis and description techniques, - deepen programming knowledge in the respective programming language required for the project, - are able to carry out the project with the help of a software development environment. <p>In addition, project-specific skills are deepened, especially working in a team (of up to three students):</p> <ul style="list-style-type: none"> - Implementation and evaluation of projects, - Planning and execution of project and team work. <p>The soft skills to be trained thus include in particular the ability to work in a team, refinement of presentation techniques, understanding scientific literature as well as independent work.</p>
Learning content	Domain knowledge dependent on lecturer; general learning content includes: <ul style="list-style-type: none"> - Deepening knowledge about the project's topic, - Independent development of complex software and its documentation. 	
Requirements for participation		
Requirements for the assignment of credits and final grade	This examination includes the assessment of the project results (software, documentation), the project report (5-10 pages), and the presentation (approx. 30 minutes plus discussion). The grade for this module is the grade of this examination. More details will be given by the lecturer.	

Useful literature	
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Master Thesis

Code SCMT	Name Master Thesis	
CP 30	Duration 6 months	Offered continuous
Format Supervised self-study	Workload 900 h processing of an individual topic (research and development work) and written elaboration	Availability M.Sc. Scientific Computing
Language German or English	Lecturer(s) varying	Examination scheme 1+1
Learning objectives	<ul style="list-style-type: none"> - Ability to carry out research work in a specific research area of Scientific Computing under supervision, - Ability to independently produce a scientific thesis. 	
Learning content	research work on a specific topic in Scientific Computing	
Requirements for participation	45 credits, according to the examination regulations §17 (2)	
Requirements for the assignment of credits and final grade	Passing the graded Master thesis is required for the award of the CP. This includes regular consulting with advisor and the written elaboration.	
Useful literature	suggested by the advisor	

Master Thesis Presentation

Code SCMTP	Name Master Thesis Presentation	
CP 6	Duration	Offered continuous
Format Seminar	Workload 180h; Preparation of the presentation, delivery and subsequent discussion	Availability M.Sc. Scientific Computing
Language (usually in) English	Lecturer(s) thesis advisor	Examination scheme 1+1
Learning objectives	<p>The students</p> <ul style="list-style-type: none"> - acquire, practice and demonstrate the ability to present their own research in a scientific presentation, - are able to put their own work in the context of the current state of the research field and to communicate this, - gain skills and experience in discussing questions regarding their own research work. 	
Learning content	<ul style="list-style-type: none"> - Presentation of the content of the Master's thesis, especially the advantages and limitations as well as a comparison to the current state of the field, - Discussion of questions of different levels by peers and academics. 	
Requirements for participation	completed master's thesis (recommended), see §19 (1) examination regulations	
Requirements for the assignment of credits and final grade	<p>The module is completed with a graded evaluation of the presentation (approximately 30-60 minutes) and the student's ability to defend the results of his/her work in the face of questions and comments (approximately 15-45 minutes). Total time should not exceed 90 minutes. The grade must be at least a pass for the CP to be awarded. The final grade of the module is determined by the grade of the evaluation.</p>	
Useful literature		

Field of Application

Code SCFA	Name Field of Application	
CP 16	Duration	Offered
Format	Workload 480 h; Division into presence, practice time, internship, exercises and consultation with the lecturer/supervisor.	Availability M.Sc. Scientific Computing
Language English or German	Lecturer(s)	Examination scheme
Learning objectives	in-depth knowledge and skills in an application area	
Learning content	<p>Selection of one field of applications to demonstrate applicability of scientific computing tools and techniques. Selectable are general fields of research, both disciplinary and interdisciplinary:</p> <p>Physics, chemistry, bio-sciences, astronomy, economics, computational linguistic, medical physics are examples of fields of application.</p> <p>Modules from the field of application have to be from a master program of Heidelberg University. Bachelor modules can be allowed by the dean of studies if they are needed as prerequisites to attend master modules.</p> <p>Modules have to have their focus on the field of application - modules teaching mainly mathematics and/or computer science cannot be credited.</p>	
Requirements for participation		
Requirements for the assignment of credits and final grade	according to the regulations of the respective department	
Useful literature		

Lab internship in field of application

Code SCLI	Name Lab internship in field of application	
CP 10	Duration 10 weeks	Offered
Format Internship	Workload 300 h; thereof 240 h lab internship according to a lab internship proposal. 60 h documentation and presentation of proposal results	Availability M.Sc. Scientific Computing
Language English or German	Lecturer(s)	Examination scheme
Learning objectives	Students defines a research projects, does independent research under supervision, documents results in written form and presents results to peer group.	
Learning content	Student gets a research project at a work group in the field of application. The internship is supervised by a lecturer, postdoc or PhD student under the guidance of the group leader. The research project is carried out in 8 weeks under supervision as member of the research group. Student is fully immersed as part of the research group and participates in daily group life. The content of the lab internship is defined in a lab project proposal which is defined and signed by student and head of the lab and confirmed by the dean of studies.	
Requirements for participation	Preliminaries to complete the defined research project	
Requirements for the assignment of credits and final grade	The module is completed with a graded exam. This exam includes the completed project according to proposal, the presentation and the project documentation.	
Useful literature		

5 Key Competence Program

Interdisciplinary competencies (in German *Übergreifende Kompetenzen ÜK*) refer to study contents, key competences and additional qualifications that go beyond subject-specific knowledge and convey personality and job-related competencies that are essential in today's professional life (in and outside of research). A maximum of 6 credit points can be earned in the area of interdisciplinary competences (ÜK). There are various choices available (some module descriptions follow on the next pages). Within the framework of the ÜK, courses from the university's range of courses that do not belong to the scientific computing program or the application area can be accepted. This includes language courses, but not courses of the Heidelberg University Computer Center (URZ). In this case, the credit points of the courses are transferred (especially for language courses). Courses offered by the Career Service in the area of ÜK can be recognized; in this case, it is essential to consult with the Examination Office beforehand. One year of organizational work in a university body, e.g. in the SIAM student chapter, can also be recognized, it is essential to consult with the Examination Office. Furthermore, irregular offers of the faculty marked as ÜK can be taken. From the Master of Computer Engineering the modules *Entrepreneurship*, *Tools* and *C++ Practice* can be chosen. For the module description please refer to the module handbook of the Master Computer Engineering course of studies.

Study Abroad

Code IAus	Name Study Abroad	
CP 4 ÜK für 3 Zeitmonate	Duration 3 Monate	Offered
Format Studies outside of Germany	Workload 160 hours; thereof 120h settling into the foreign study context 40h reflection and reporting	Availability B.Sc. Angewandte Informatik B.Sc. Informatik M.Sc. Data and Computer Science M.Sc. Scientific Computing
Language	Lecturer(s) Chairperson of the examination board	Examination scheme 1+1
Learning objectives	Experience with everyday study life in a different country	
Learning content		
Requirements for participation		
Requirements for the assignment of credits and final grade	The module is concluded with an ungraded exam. This exam includes an approximately 4-page written report on the studies and the experiences made. This report must be passed in order for the CP to be awarded.	
Useful literature		

Industrial Internship for Scientific Computing

Code SCIInd	Name Industrial Internship for Scientific Computing	
CP	Duration	Offered
Format Working in an industrial company	Workload at least 120 hours, of which at most 10% on the report.	Availability M.Sc. Scientific Computing
Language	Lecturer(s) Chairperson of the examination board	Examination scheme 1+1
Learning objectives	Learning and application of mathematical and/or computational methods in an industrial context.	
Learning content	The industrial internship is intended to impart project-related application of scientific computing. Ideally, the internship should be embedded in a process (e.g., in implementation of algorithms) in which the task is clearly specified by the company and the solution is worked out during the internship (in a team). Tasks, such as pure software installation, hardware installation, operating system updates or customer help desk, do not count as internship content.	
Requirements for participation	The awarding of the CP does not only depend on the duration (time commitment) of the internship, but also on the content. Before starting an industrial internship, it should be clarified with the chairperson of the examination board of the degree course whether and to what extent the planned content of the internship can be credited.	
Requirements for the assignment of credits and final grade	For this purpose, an approx. 6-page, well-structured written report on the activities carried out, including the task and results, must be provided. A letter on the type and duration of the internship, signed by the supervisor in the company, must be attached to the report. The report is graded as pass or fail.	
Useful literature		

Education through Summer School, Holiday Course, or Conference

Code IBil	Name Education through Summer School, Holiday Course, or Conference	
CP 1 ÜK pro 30 h	Duration	Offered
Format Participation in a computer science event with content that is not taught in the computer science degree course	Workload at least 30 hours presence at the event	Availability B.Sc. Angewandte Informatik B.Sc. Informatik M.Sc. Data and Computer Science M.Sc. Scientific Computing
Language	Lecturer(s) Chairperson of the examination board	Examination scheme 1+1
Learning objectives	Experience with subject-specific content that goes beyond the studies, including its intensive discussions.	
Learning content		
Requirements for participation		
Requirements for the assignment of credits and final grade	The module is concluded with an ungraded exam. This exam includes a written report on the event and the experiences gained (approx. 1 page per CP). This report must be passed in order for the CP to be awarded.	
Useful literature		

Einführung in das Textsatzsystem LaTeX

Code ILat	Name Einführung in das Textsatzsystem LaTeX	
CP 2 ÜK	Duration ein Semester	Offered unregelmäßig
Format Praktikum 2 SWS	Workload 60 h; davon 30 h Präsenzstudium 15 h praktische Übung am Rechner 15 h Hausaufgaben	Availability B.Sc. Angewandte Informatik B.Sc. Informatik B.Sc. Mathematik M.Sc. Scientific Computing
Language Deutsch	Lecturer(s) wechselnd	Examination scheme 1+1
Learning objectives	Nachdem Studierende die Veranstaltung besucht haben, können sie - ein TeX-System installieren und einrichten, - LaTeX-Dokumente mit komplexer Struktur erstellen und bearbeiten, - gängige Fehler in LaTeX-Dokumenten identifizieren und beheben, - LaTeX-Makros programmieren, - LaTeX-Umgebungen mit verschiedenen Paketen aufsetzen.	
Learning content	Der Kurs gibt eine Einführung in das Satzsystem LaTeX und vermittelt grundlegende typographische Kenntnisse. Ziel des Kurses ist es, längere und komplexe Dokumente (z. B. Bachelor- und Masterarbeiten sowie Dissertationen) eigenständig in hoher Qualität zu entwickeln, ohne auf die Probleme zu stoßen, die ein komplexes System wie LaTeX dem Anfänger bereitet. Es werden weiterhin auch moderne Konzepte und Entwicklungen von LaTeX vorgestellt, die dem Anwender interessante und hilfreiche Tools zur Verfügung stellen. Behandelt werden u.a. - allgemeine Formatierung, Pakete Schriften, - Gleitobjekte: Bilder, Tabellen, - Verzeichnisse, - Mathematischesatz, - mehrsprachige Dokumente, - Präsentationen, - Diagramme, - Typographische Feinheiten, - Professionelle Briefe, Lebenslauf.	
Requirements for participation	none	
Requirements for the assignment of credits and final grade	Die Details werden zu Beginn der Lehrveranstaltung bekannt gegeben.	

Useful literature	
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IT Project Management

Code IPM	Name IT Project Management	
CP 3	Duration one semester	Offered every second winter semester
Format lecture + exercise 2 SWS	Workload 90 h; thereof 30 h lecture + exercise 15 h preparation for exam 45 h self-study and homework (optionally in groups)	Availability M.Sc. Angewandte Informatik M.Sc. Data and Computer Science
Language English	Lecturer(s) Andrea Herrmann	Examination scheme 1+1
Learning objectives	The students - are able to plan and control a project, - understand, how projects are embedded into organizations, - have basic knowledge about contractual questions.	
Learning content	- Project planning, project organization - Cost estimation - Project offer, contract, negotiations - Process models - Risk management - Controlling - IT contract laws - Change management - Time management - Project closure - Distributed software engineering	
Requirements for participation	none	
Requirements for the assignment of credits and final grade	The module is completed with a graded (oral or written) examination. The grade of the module is the grade of the examination. Prerequisite for the participation in the exam are 50% of the points for the homework.	
Useful literature	PMI (Project Management Institute): A Guide to the Project Management Body of Knowledge (PM BOK ® Guide), 6th Edition, 2017	

Software Economics

Code ISWEco	Name Software Economics	
CP	Duration	Offered irregularly
Format Lecture 2 SWS	Workload 90 hours; thereof 30 hours lecture 35 hours individual processing / self-study 25 hours preparation for exam (in groups possible / recommended)	Availability M.Sc. Angewandte Informatik M.Sc. Data and Computer Science
Language English	Lecturer(s) Eckhart von Hahn	Examination scheme 1+1
Learning objectives	<p>After a successful participation in the lecture the students can</p> <ul style="list-style-type: none"> - roughly determine the price and licensing of an already created software, - plan and initiate marketing activities for software and software-related services / products, - roughly understand the balance sheet and profit-and-loss statement of a software manufacturer, - assess the value of a software with its various components, from the perspective of the manufacturer as well as from the perspective of the user, - plan price negotiations for software projects. <p>The students knows afterwards</p> <ul style="list-style-type: none"> - the basics of cost and performance accounting (as far as it is relevant for software creation), - the different types of (legal) contracts that are used in the area of software creation, - the most important negotiation strategies when negotiating software contracts, - legal aspects in the area of IT crime, - as well as the relevance of the lecture topics in the practice of industrial software creation. 	

Learning content	This module teaches these basic concepts of economics, which are relevant for software creation or software service delivery. The content of the lecture is assembled on the background of the lecturer's doctoral research and 20 years of corresponding Software Engineering experience in the (industrial) practice, based on current and classical literature: <ul style="list-style-type: none"> - Disambiguation of terms - Economic aspects during the planning and creation phase of the software lifecycle - Economic aspects during the value assessment phase - Economic aspects during the value transfer phase - Accounting aspects - Maintaining the value of software
Requirements for participation	recommended are knowledge and skills taught in the module Introduction to Software Engineering (ISW)
Requirements for the assignment of credits and final grade	The module is concluded with a graded exam - oral or written. Details are provided at the beginning of the lecture.
Useful literature	Boehm, B.W.: Software Engineering Economics. New Jersey 1981 Buxmann , P.; Diefenbach, H.; Hess, T.: Die Softwareindustrie. Ökonomische Prinzipien, Strategien, Perspektiven. Heidelberg, 2015 Versteegen, G.: Marketing in der IT Branche. Heidelberg 2003 von Hahn, E.: Werterhaltung von Software. Wiesbaden 2005 Wöhe, G.; Döring, U., Brösel, G.: Einführung in die Allgemeine Betriebswirtschaftslehre. München 2020