MASTER 2 Science, Technology, Health
MASTER 2 Sciences, Technologies, Santé
Mention Mathematics and applications
Advanced Scientific Computing

ACADEMIC YEAR 2021 – 2022

https://sciences-technologies.univ-lille.fr/les-departements-de-formation/mathematiques/
PRESENTATION

DESCRIPTION
This Master degree in Mathematics and applications, specialized in scientific computing, from Lille offers a top rate international interdisciplinary training year in high performance computing for numerical simulations. It is available for postgraduate students who wish to specialize in modelling, numerical simulation and supercomputing.

ACADEMIC STAFF
The academic staff in charge of the master is composed of distinguished Researchers and Professors from 5 laboratories and research institutions (CNRS, INRIA…) located at Villeneuve d’Ascq – Cité scientifique campus. We also welcome seminars from Business and Industry.

COMPUTING FACILITIES
The students will have at their disposal computing resources dedicated to high-performance scientific computing. They will have access to a hybrid cluster from the DSI computing center of University of Lille as well as the access to Grid’5000 nationwide computational grid of several thousands of processing cores located at 8 geographically distributed sites.

CAREER PROSPECTS
- Fully qualified engineers or research and development engineers in various sectors such as automotive industry, aeronautics, space research, nuclear energy, environment, fossil and renewable energy.
- A doctoral thesis in a research laboratory or in the industry.

STUDYING IN LILLE
The Hauts-de-France region is well known for being lively, dynamic and for having a strong international interest. With almost 1 million inhabitants and 5 European capital cities within 300 kms, Lille has a privileged position at the heart of North Western Europe. It offers direct links to Great Britain, the Benelux, Germany and Central Europe countries. The campus in Villeneuve d’Ascq is entirely self-contained and can be reached directly from Lille center by the underground in ten minutes.

FINANCIAL ASPECTS
There are opportunities for Excellence grants (see p. 5).
### Course Modules 2021 - 2022

#### Semester 3

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<th>Basics tools and soft skills</th>
<th>Prerequisites</th>
<th>2 courses to be chosen among the following 3:</th>
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<td>- Computer systems, algorithms and computation</td>
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<td>- Introduction to numerical methods</td>
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<td>- Modelling</td>
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<td>9 ECTS</td>
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<th>English (self training)</th>
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<td>3 ECTS</td>
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<tr>
<th>High profile skills</th>
<th>Seminar</th>
<th>Seminar and workshop BAIP</th>
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<tr>
<td>Mathematical tools for simulation</td>
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<td>Finite element methods, finite volume methods, project in PDE</td>
<td>9 ECTS</td>
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| Supercomputing           | Supercomputing, project | 9 ECTS |

#### Semester 4

<table>
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<tr>
<th>Scientific computing applications</th>
<th>2 practise courses in scientific computing to be chosen in the following fields (only 2 practise courses will be offered each year)</th>
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<tr>
<td>Machine learning and optimization for scientific computing</td>
<td>6 ECTS</td>
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<td>Scientific computing for electrical engineering</td>
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<td>Scientific computing for mechanics</td>
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<td>Scientific computing for parallel numerical linear algebra</td>
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<tr>
<td>Scientific computing for material sciences</td>
<td>6 ECTS</td>
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| Internship | Internship in company or research laboratory | 4 to 6 months | 18 ECTS |
CONTACTS

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ADMISSION

ADMISSION CRITERIA
The program is open to students who got 240 ECTS credits (or equivalent) in a scientific university study program or who have obtained a Bachelor Degree with Honors in these areas.

APPLICATION
Information on the application procedure is available on the University of Lille website: https://www.univ-lille.fr/etudes/candidater/

LANGUAGE PROFICIENCY
Students should submit a proof of their level in English and/or French via a computer-based TOEFL, IELTS grade or a proof of having studied at least one academic year in an English language program.

EXCELLENCE GRANTS

9.000€ per year will be allotted to the most deserving applicants. Master 2 fellowships are funded by LABEX CEMPI (http://math.univ-lille1.fr/~cempi/).
The deadline to apply for grants is attached to February 15th.
COURSE DETAILS

2021 - 2022
• **S3: Computer Systems and Algorithms (4 ECTS) – 40h CTD**

**Description**
The main goal of this lecture is to provide to the students the knowledge and skills of the C language. As this language is the main language used to implement operating systems, this will enable the student to see the link between algorithmic (programming) and the computer they’re using (more precisely a single processor in the context of this lecture). As a consequence, the student will also get used to UNIX operating systems.

**Program**
Quick survey on the UNIX operating system and command line operations.
Programming in C (basics, separated compilation – including using a makefile, structures, pointers and dynamic allocation).
Short overview on how the filesystem / processor are dealt with on UNIX.

**Acquired skills**
Basic knowledge on UNIX operating system, makefile and programming in C. Understanding how a processor is working.

**Exam and grades**
An exam mark (Exam/20) and one or more practical project(s) for a second mark (PP/20), applying the formula MARK = (Exam + PP) / 2.

• **S3: Introduction to numerical methods (4 ECTS) – 40h CTD**

**Description**
Acquire the theoretical and practical backgrounds for the numerical approximation of ODEs and PDEs using standard numerical methods.

**Program**
1) **One-step methods for ODEs**: introduction to ODES, Cauchy-Lipschitz theorem, development of numerical methods, convergence analysis.

2) **Finite difference method for usual linear PDEs**: introduction to PDEs, principle of the finite difference method, application to Poisson and heat equations in 1D.

3) **Finite element method for elliptic linear PDEs**: variational formulation and Lax-Milgram theorem, variational approximation and convergence study, algorithmic implementation in 1D of Lagrange P1 finite elements.

**Acquired skills**
Numerical analysis of ODEs and PDEs, functional analysis basic tools, practical implementation using Python.
Exam and grades
Two exam marks (Exam 1 / 20 and Exam 2 / 20) applying the formula
MARK = (Exam 1 + Exam 2) / 2

- S3 : Modelling (4 ECTS) – 40h CTD

Description
The student must be able to extract mathematical models from physical phenomena. Starting from the basic Newton model, how to generalize it to continuous media leading to the Navier-Stokes equations. Same problem with the Schrödinger or Maxwell equations.

Program
Algebra and vector analysis, kinematics of the continuous medium (velocity, material derivative, acceleration, ....), dynamics of the continuous medium (conservation principles (mass, momentum, kinetic moment, energy, Cauchy stress tensor and its properties), simple laws of behavior of fluid and solid, Stokes and Navier-Stokes equations.

Acquired skills
Continuous medium mechanic modelling, modelling of “simple” fluids or solids

Exam and grades
Written exam (theoretical questions, and kinematics and dynamics exercises)

- S3 : Seminar (2 ECTS) – 14h TD

Description
A series of 5 seminars, given by professionals and/or researchers, will be offered to the student during the first semester. The goal is to initiate him/her to the presentation of research works, a technology, and so on. The student will also learn to discuss topics related to technology watch, to research careers, to the organization of research, to the intellectual property, etc.

Acquired skills
The student will learn to follow and understand a scientific, technological or other talk with taking notes. He/She will also be initiated to the drafting of a report from his/her notes.

Exam and grades
The student will be asked to write a report on one seminar.
S3: Mathematical tools for simulation (9 ECTS) – 40h courses and 20h exercises

PART 1: Finite Element Methods

Description
Acquire the theoretical and practical backgrounds for the numerical approximation of (systems of) PDEs of elliptic, or parabolic types using Finite Element Methods.

Program
Content:

Variational formulation of elliptic PDEs: strong/weak solutions; derivation of a variational formulation; well-posedness (coercive case; Lax-Milgram); equivalence with the strong form; treatment of different types of data (variable coefficients, homogeneous/non-homogeneous cases) and boundary conditions (pure Dirichlet, pure Neumann, mixed-type, Robin-type)

Variational approximation of elliptic problems: general idea, vocabulary; well-posedness (matricial viewpoint); Céa’s lemma (conforming case); general convergence theorem

P1/P2 FE in 1D: definition of a FE; definition of the reduction, reconstruction, and interpolation operators; shape functions; stiffness and mass matrices computation; quadrature formulas (Newton-Cotes, Gauss-Legendre); imposition of boundary conditions; convergence theorems (H^1 semi-norm and L^2 norm)

P1/P2/Q1 FE in 2/3D: notion of admissible mesh; barycentric coordinates; stiffness and mass matrices computation; assembly procedure; cubature formulas; convergence theorems

Implementation of a 2D P1 FE method in C++: use of Gmsh (mesher), and of various libraries (improved standard, linear algebra, visualization...); generic and object-oriented programming; extension of the code during the project

Approximation of parabolic problems: diagonalization of the heat operator; Euler/FE time/space schemes (explicit and implicit versions); convergence theorems; CFL condition; mass lumping; implementation

Acquired skills
Numerical analysis of PDE’s, practical implementation of Finite Element Methods using C++.

PART 2: Finite Volume Methods

Description
Acquire the theoretical and practical backgrounds for the numerical approximation of (systems of) PDEs (of hyperbolic, elliptic, or parabolic types) using Finite Volume Methods.

Program
Content:

Modelling of transport and propagation phenomena: derivation of scalar conservations laws and of wave equations.

Finite Volume methods for conservation laws: Lax-Friedrichs, Lax-Wendroff, Godunov and Roe schemes, implementation and numerical analysis

Finite volume methods for elliptic and parabolic problems: implementation and numerical analysis

Acquired skills
Numerical analysis of PDE’s, practical implementation of Finite Volume methods using C++.

PART 3: Project
Description
Acquire the theoretical and practical backgrounds for the numerical approximation of (systems of) PDEs (of hyperbolic, elliptic, or parabolic types).

Program
This unit consists in a project using both Finite Volume and Finite Element methods.

Acquired skills
Ability to understand a model based on Partial Differential Equations and to derive and implement numerical methods for PDE’s using C++. Ability to assess the efficiency and correctness of these implementations.

Exam and grades
MARK = (Exam MARK + 2 Project MARK) /3  
Project MARK = (2 Report MARK + defense MARK) /3

- **S3 : Supercomputing (9 ECTS) – 40h courses and 20h exercises**

Description
The student will be provided with the skills of parallel and distributed computing. He/She will learn the major parallel distributed architectures and parallel distributed programming paradigms, environments and tools. He/She will be also introduced with some notions of administration of parallel machines.

Program
- Overview of parallel distributed machines (shared-memory machines, distributed-memory machines, coprocessors and GPU accelerators, large-scale environments – A case study: Grid’5000).
- Parallel distributed algorithm design and programming – Paradigms of parallel and distributed programming (task parallelism, data parallelism, shared memory paradigm, message passing paradigm).
Parallel distributed programming environments and tools (OpenMP, MPI, Cuda).

- Fundamental problems of parallel distributed programming (task / data partitioning, load balancing, scheduling, fault tolerance, performance evaluation).
- Getting started with parallel machine administration through Grid'5000 (resource reservation, application deployment, monitoring, fault tolerance, etc.).
- Towards the exascale era: challenges and alternatives of massively parallel and heterogeneous programming.

Acquired skills
The student will learn how to design and implement parallel and/or distributed computing applications (using MPI, OpenMP, and Cuda). The course will also allow the student to discover the required tools for the deployment and execution of those applications, and the evaluation of their performances on parallel/distributed small- and large-scale machines (networks of workstations, clusters of multi-core/GPU processors, and computational grids).

Exam and grades
An exam mark (Exam/ 20) and a practical project mark (PP / 20), applying the formula MARK = (Exam + PP) / 2.

- S4: Machine learning and optimization for scientific computing (6 ECTS) – 30h courses and 25h exercises

Description
The student will learn the concepts of parallel optimization assisted by statistical learning. He/She will be introduced to the methods of optimization, including meta-heuristics and Bayesian optimization, their coupling to machine learning and their parallelization. Engineering simulation will be considered as a field of application and experimentation.

Program
- General introduction
- Statistical learning models (reminder on statistics, Metamodels - Gaussian Processes, Neural Networks)
- Statistical learning-assisted Optimization
  - Optimization methods (Gradient descent, meta-heuristics)
  - Bayesian optimization (acquisition functions, constraints handling, some basic examples, parallelization)
  - Neural Networks-assisted Meta-heuristics (evolution control mechanisms, constraints handling, some basic examples, parallelization)
- Applications to design engineering
  - Case Study 1: Aerospace Vehicle Design
  - Case Study 2: Tuberculosis Transmission Control
**Acquired skills**
The student will learn to design and implement optimization methods assisted by statistical learning. He/She will also learn how to apply, test and validate them in the context of simulation engineering. He/She will also discover the existing statistical learning tools and their linkage with optimization software platforms.

**Exam and grades**
An exam mark (Exam / 20) and a practical project mark (PP / 20), applying the formula $\text{MARK} = (\text{Exam} + \text{PP}) / 2$.

- **S4 : Scientific computing for electrical engineering (6 ECTS) – 30h courses and 25h exercises**

**Description**
This teaching unit is structured around three themes related to electrical engineering:
- Study of continuous and discrete models describing electromagnetic phenomena.
- Propagation of uncertainties in numerical models
- Model order reduction and error estimator applied to electromagnetic phenomena
This course enables students to understand the numerical methods used in models describing the electromagnetic phenomena in low frequency. During the course, specific lectures required to understand and to program such methods are given. The student has to program his/her own numerical model during a project.

**Program**
- Introduction of Tonti’s diagram
- Formulations in potential
- Introduction of Whitney’s complex
- Discretization laws of behaviour
- Equation’s systems to solve

Uncertainties propagation (8h)
- Basics in Probability theory
- General presentation of methods of propagation of uncertainties
- Introduction to Monte Carlo Simulation Method
- Introduction to Spectral approach to take into account uncertainties

Model order reduction (8h)
- Linear problem: presentation of a-priori and a-posteriori methods
- Nonlinear problem: interpolation of nonlinear terms
- Presentation of Greedy learning algorithm

Error estimator (8h)
- Definition of error discretization
- Introduction to reliability and efficiency
- Presentation of residual and equilibrated estimators

Computing Exercise (22h)
- Implementation of program to compute magnetic fields through the finite element method
- Computation of error estimators
- Mini project

Acquired skills
In this course, the necessary course complements will be given to understand and program such methods. During the project, the student will then be led to program his/her own numerical model.

Exam and grades
The final mark consists of two exam marks (Exam1/20 and Exam2/20) and a practical project mark (PP/20), applying the formula \( \text{MARK} = \frac{(\text{Exam1} + \text{Exam2} + \text{PP})}{3} \).

- **S4 : Scientific computing for mechanics (6 ECTS) – 30h courses and 25h exercises**

Description
1) The aim of the course is to understand how to apply traditional and advanced numerical methods to different problems in Fluids Mechanic. Which numerical method will be more suitable to apply to a specific problem?

2) Examples of numerical simulations of problems arising from Fluids Mechanic and applications arising will be given as illustrations or as student project.

Program
PART 1
During this course we will be interested in the specificities of the simulation of turbulent flows. After a short introduction to the statistical tools necessary to study these flows, the student will see different numerical methods relying on this statistical description. The course will give an introduction to various classical methods as Direct Numerical Simulation (DNS), Reynold-Averaged Navier Stokes (RANS), Large Eddy Simulation (LES), Detached Eddy Simulation (DES), hybrid LES-RANS and unsteady RANS. During the lectures the theory will be discussed and during the practice sessions on computer simple fortran and python codes will be used in order to gain detailed insight in various numerical and modeling aspects. The aspects related to the parallelization of the codes will also be addressed within the framework of the implementation of a DNS or LES code in order to make the best use of the capacities of the supercomputers.

PART 2
The traditional discretisation methods such as finite differences, finite volumes and finite elements offer spatial errors decaying algebraically with the mesh refinement. Moreover, these methods suffer from numerical defects like dissipation and dispersion errors that affect the prediction capabilities of the simulation software packages. Higher order method, like
Legendre Spectral elements bring their exponential rate of convergence combining high-order accuracy with the geometrical flexibility of finite elements. In computational fluid dynamics, direct numerical simulation traditional(DNS) and large eddy simulation (LES) of turbulent flow demand a careful numerical treatment, as sharp boundary layers may develop and increase the overall stiffness of the numerical problem. For simple geometry like cavity flow, the numerical tool consists of a Chebychev collocation spectral. Both high order methods are reviewed, together with velocity-pressure decoupling techniques (including Uzawa, projection or influence matrix methods) which are the bottleneck for an efficient and accurate simulation of the incompressible flow. Several illustrations are given in term of DNS or LES of laminar to turbulent incompressible flow. Several projets are proposed: Burgers equations, use of 2D Chebychev Collocation Navier-Stokes code applied to the lid-driven cavity flow problem or to dipole-wall impact,…

**Acquired skills**
The aim of this course is to approach numerical methods from a problem solving perspective, and to solve problems arising from applications of Fluids Mechanic and applications. The goal of this course is to enhance problem solving skills for students, and to allow students to join research laboratories in academia or in industry. Indeed, students can join research and development teams that share interest in developing numerical software, or specific numerical tools in software in order to solve real life problems for different applications in Fluids Mechanic.

**Exam and grades**
An exam mark (Exam/ 20) and a practical project mark (PP / 20), applying the formula 
\[
\text{MARK} = \frac{(\text{Exam} + \text{PP})}{2}.
\]

- **S4 : Scientific computing for parallel numerical linear algebra (6 ECTS) – 30h courses and 25h exercises**

**Description**
The students will learn and master a classical method in data science, and apply it to a financial problem. They will also learn how to strongly reduce the computation time on modern HPC architectures: multicore CPUs and GPUs.

**Program**
This lecture presents parallel numerical methods illustrated on the following financial problem: determine the principal tendencies of a group of market shares during a time period.

The principal component analysis (PCA) will be presented and computed to solve the above problem.

Computations will involve the standard numerical algebra libraries BLAS/LAPACK, and will be deployed on a CPU-GPU cluster. Different approaches on CPU will be investigated: pure MPI
(multiprocess) programming, MPI+Thread programming, with serial or multithreaded BLAS. The GPU performance impact will also be studied.

A large amount of time will be dedicated to programming and making experiments: in the end, the students will implement a complete software for analyzing market shares evolution.

**Acquired skills**
Knowledge of the PCA and eigenvalues computation methods, knowledge of basic numerical algorithms, application of multicore, distributed, and GPU computing to a real case problem.

**Exam and grades**
An exam mark (Exam/ 20) and a practical project mark (PP / 20), applying the formula MARK = (3PP + Exam) / 4.

- **S4: Scientific computing for material sciences (6 ECTS) – 30h courses and 25h exercises**

**Description**
Computational methods are extensively used in various domains in physics and chemistry.
In particular, modeling at the molecular scale enables to describe processes that can very fundamental or global. Simulations can be carried out on systems studied experimentally but also under extreme conditions that are difficult to handle in laboratories. The goal of the unit is to give an overview of popular computational methods that are used in materials science.

**Program**
Numerical optimization, molecular dynamics, Monte carlo, machine learning in molecular modeling.

**Acquired skills**
Knowledge in simulation approaches and their specificities. Acquire the theoretical and practical basis of molecular modeling. Being able to differentiate the methods and their domains of application

**Exam and grades**
Report and oral presentation