

SEMESTER 9_5th YEAR ModIA

Practical info

Location(s)





Data Assimilation



ECTS 3 crédits



Hourly volume 69h

Introducing

Objectives

At the end of this module, the student will have understood and be able to explain (main concepts):

- -The general concepts behind Data Assimilation
- -The key step to predict the state of a system by combining models and observations: formal definition of dynamical system, error specification, interpretation of results
- -Methods fro handling nonlinearity and large scale
- -Variationnal methods for Data Assimilation
- -Ensemble methods for Data Assimilation

At the end of this module, the student should be able to:

- -Analytically solve a vairaitonnal Data Assimilation problem
- -Design a data assimilation system using a description of a system using partial differential equation
- -Assess the performance of a system, question the relevance of the mathematical assumptions

Necessary prerequisites

Numerical algebra for large scale, estimation, non-convex smooth optimization, numerical solution of PDEs

Practical info

Location(s)





Modeling & Finite Elements



ECTS 3 crédits



Hourly volume 68h

Introducing

Objectives

At the end of this module, the student will have understood and be able to explain (main concepts):

-How to model and to compute with the Finite Element Method (FEM) classical systems of PDEs.

At the end of this module, the student should be able to:

- ¿ write the weak (variational) form of the classical PDE models (with the corresponding energy minimization, symmetric case).
- ¿ Understand the mathematical analysis of classical PDE models.
- ¿ Model and compute with the FEM various classical phenomena (diffusive, convective, elasticity, etc.) which are ubiquitous in physics, process.
- ¿ Employ Finite Element libraries, e.g. Fenics (in Python)
- ¿ Implement advanced computational techniques in case of large-scale modeling (model reduction, coupling of numerical models and codes).

Necessary prerequisites

Fundamentals of PDE models, math. analysis,

Basic numerical methods-analysis.

Practical info

Location(s)





Design of experiments and metamodels



ECTS
3 crédits



Hourly volume 64h

Introducing

Objectives

At the end of this module, the student will have understood and be able to explain (main concepts):

- -The main methods of experimental design
- -Metamodelling for optimization / uncertainty quantification of a black-box function
- -At least the two main families of metamodels : chaos polynomials and Gaussian processes
- -Kernel customization to account for external knowledge
- -Design of computer experiments
- -Global sensitivity analysis

The student should be able:

Experimental Design part.

-Plan an experiment in the framework of a linear model

Metamodels part.

- -At a theoretical level, to do computations for:
- -covariance kernels and Gaussian process
- -ANOVA decomposition, Sobol indices
- -At a practical level, to perform the complete methodology for analyzing a black-box function :
- -design of experiments
- -metamodel construction / evaluation
- -application to optimization / uncertainty quantification

Necessary prerequisites

Linear model, Gaussian vectors.

Practical info

Location(s)





[FRANCAIS] Processus de Poisson et applications



ECTS 4 crédits



Hourly volume 59h

Introducing

Objectives

At the end of this module, the student should be able to:

- · Analyze and exploit the structure of a system to derive its reliability from the characteristics of its components.
- · Model the recursive occurrences of the failures on a system or the claim times in insurance by Poisson processes.
- · Compute or approximate the ruin probability of insurance derivatives. Use machine learning techniques in actuarial sciences.
- · Know the theoretical foundations of the Monte-Carlo method and be able to make use of it within the scope of its applicability and limitations.
- · Identify the specific linguistic characteristics of the English used in scientific contexts, and to present their work orally and in written form following this scientific style.
- · Write a scientific report in English on their project, respecting the conventions of their field.
- · Present project work orally in English and dialogue on key elements of their project in a structured manner.
- · Select relevant information for specific audiences.
- · Explain complex scientific and technical concepts to non-specialists.
- · Adapt their expression for formal and informal presentations.

Necessary prerequisites

- -Markov chains and applications (MIC3)
- -Inferential Statistics (MIC3)
- -Statistical Modelling (ModIA S7)

Practical info

Location(s)





Human sciences



ECTS 3 crédits



Hourly volume 41h

Introducing

Objectives

Aims

The student will learn how to:

- ¿ Analyze group situations using social psychology
- ¿ Identify the ethical dimensions of these situations and take a stance
- ¿ Identify and understand HR-related information
- ¿ Analyze a team management situation in a theoretical context
- ¿ Formulate and justify managerial decisions
- ¿ Take an active role within the group
- ¿ Fulfill their career objectives, build a strategic plan and acquire job searching skills

Necessary prerequisites

None

Practical info

Location(s)







[FRANCAIS] Formation en entreprise 3



ECTS 14 crédits



Hourly volume

Practical info

Location(s)

