

George Mason University
Department of Systems Engineering

SYST 500 / CSI 600

Fall 2012

Quantitative Methods for Systems Engineering, Operations Research, and Computational Science

Instructor: Dr. Tom Clemons; tclemons@gmu.edu

Description:

This course is designed to provide the basic quantitative foundations that students need to pursue a graduate program in Systems Engineering, Operations Research, and Computational Science. Topics include vector and matrices, differential equations, Laplace transforms and probability theory. A brief review of calculus and complex numbers will also be provided. The course will require some computational work using the software *Matlab*, available on the GMU computer systems.

Pre-requisites: MATH 203 (Matrix Algebra)

MATH 113 (Analytic Geometry and Calculus I)

MATH 114 (Analytic Geometry and Calculus II)

Text: Advanced Engineering Mathematics (7th Ed.) by Peter O'Neil

ISBN-10: 1111427210; ISBN-13: 9781111427412

Software: Matlab+Simulink R2011A, Student Version, 11th edition

ISBN-10: 0-982-58383-4; ISBN-13: 978-0-982-58383-8

Policy: All work is to be done individually. All students must abide by the GMU Honor Code.

Homework is due at the beginning of class, one class period from the date assigned, unless otherwise indicated. Late homework will not be accepted.

Class website: login to Blackboard and click on this course (<http://mymason.gmu.edu>)

Class outline:

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|------------|---------------------|------------------------------------------------|-------------|------------------|
| Session 1 | Monday 8/27 | Introduction, Calculus / Complex Number Review | | |
| | Monday 9/3 | Labor Day – No Class | | |
| Session 2 | Monday 9/10 | First-order differential equations | Chp 1 | HW 1 due |
| Session 3 | Monday 9/17 | Higher-order differential equations (Pt 1) | Chp 2 | HW 2 due |
| Session 4 | Monday 9/24 | Higher-order differential equations (Pt 2) | Chp 2 | HW 3 due |
| Session 5 | Monday 10/1 | Laplace transforms and Fourier Series | Chp 3 | HW 4 due |
| Session 6 | Tuesday 10/9 | Power Series Solutions | Chp 4 | HW 5 due |
| Session 7 | Monday 10/15 | MID-TERM EXAM Sessions 1-5 (HWs 1-5) | | |
| Session 8 | Monday 10/22 | Vectors | Chp 6 | HW 6 due |
| Session 9 | Monday 10/29 | Matrices and Linear Systems | Chp 7 | HW 7 due |
| Session 10 | Monday 11/5 | Determinants and Inverses | Chp 8 | HW 8 due |
| Session 11 | Monday 11/12 | Eigenvalues/vectors | Chp 9 | HW 9 due |
| Session 12 | Monday 11/19 | Systems of Differential Equations | Chp 10 | HW 10 due |
| Session 13 | Monday 11/26 | Power and geometric series | Chp 21 & 23 | HW 11 due |
| Session 14 | Monday 12/3 | Probability and random variables | Chp 26 | HW 12 due |
| Session 15 | Monday 12/10 | Multiple random variables & Review | Chp 27 | HW 13 due |
| Session 16 | Monday 12/17 | FINAL EXAM Sessions 7-15 (HWs 7-13) | | Extra Credit due |

Grading: Homework = 36%, Midterm Exam = 32%, Final Exam = 32%

A/A-:100-93, 92-90%; **B+/B/B-:** 89-87, 86-83, 82-80%; **C+/C/C-:** 79-77, 76-73, 72-70%; **F:** < 70%