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We introduce the immersed finite element approach for solving interface problems modeled by partial differential equations with discontinuous coefficients. A brief historical review of immersed finite element methods will be presented. We will address few challenges faced in constructing higher-order immersed finite element spaces and weak Galerkin formulations for high accuracy computations. We will present computational results for several applications from acoustics, fluid dynamics and conclude with a list of open questions and future research projects. (Received January 14, 2018)