Math 4263 - Partial Differential Equations

Syllabus - Spring 2012

Instructor:

Dr. Birne Binegar

430 Mathematical Sciences

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Office Hours: MWF, 2:30 - 3:30, MS 430

Lectures:

MWF, 1:30 - 2:20, LSE 215

Text:

Partial Differential Equations: An Introduction,

by Walter A. Strauss,

John Wiley & Sons (2008) ISBN: 97800470-0546-7

Prerequisites:

Ordinary Differential Equations and Vector Calculus

Course Objectives:

The theory of partial differential equations will be developed by

a systematic study of relatively simple yet important examples. Special emphasis will be placed on techniques of solution and

boundary value problems.

Homework:

Homework will be assigned daily, and it is expected that a student work out a day's assignment before the next lecture. All the homework assigned during a given week will be due at the beginning of the first class of the following week.

Examinations:

There will be one midterm examination worth 100 pts

and one final examination worth 150 pts.

Grades:

Grades will be determined exclusively from homework,

midterm and final exam scores.

1 Midterm Examination 100 possible pts.

Homework

25 possible pts.

Final Examination

25 possible pts.

275 possible pts.

N.B. The final exam will be held 2:00 - 3:50, Friday, May 4 in LSE 215. Letter grades will be assigned as follows:

> A: 275 pts. B: 220 246 pts.

C: 192 219 pts.

165 D: 191 pts.

164 pts.

Math 4263: Intro to PDEs Sequence of Topics

- 1. First Order Linear PDEs
- 2. Characteristics and First Order Equations
- 3. Second Order Linear PDEs
- 4. The Wave Equation
- 5. The Wave Equation
- 6. Reflections off a Boundary
- 7. The Wave Equation with a Source
- 8. The Heat Equation
- 9. The Heat Equation
- 10. Maximum Principle and Uniquenes
- 11. Separation of Variables and Fourier Series
- 12. Fourier Series, Cont'd
- 13. Midterm
- 14. Sturm-Liouville Theory
- 15. Sturm-Liouville
- 16. Examples
- 17. Laplace's Equation
- 18. Laplace's Equation on a Disc
- 19. Distributions
- 20. Green's Identities and Green's Functions
- 21. Numerical Methods Divided Differences
- 22. Finite Element Method
- 23. Laplace Transform Method