Methods of Applied Mathematics

MATH 5593

Time and Place: T Th 2:00-3:15 p.m. in MSCS 428 Professor: Igor E. Pritsker Office: MSCS 519C Office Hours: T Th 9:30-10:30 a.m. Office Phone: 744-8220 E-mail: igor@math.okstate.edu Web: http://www.math.okstate.edu/~igor/ Textbook: J. H. Davis, Methods of Applied Mathematics with a MATLAB Overview, Birkhauser, 2003.

Virtually all areas of mathematics can be applied to problems arising in natural sciences and engineering. As a consequence, Applied Mathematics is a very diverse subject. Our course is primarily devoted to the applications of Fourier analysis. We shall consider Fourier series, their applications in partial differential equations and boundary value problems; methods associated with the Laplace, Fourier, and discrete transforms; further topics if time allows. This material is contained in Chapters 2, 3, 6, 7, 8.

Your grade will be determined by the Midterm (40%) and the Final (40%) Exams, as well as by the regular home assignments (20%).

Prerequisites: Vector Calculus (MATH 4013) and Intermediate Differential Equations (MATH 4233) courses.

Additional references:

- 1. F. B. Hildebrand, Methods of Applied Mathematics, Dover, 1992.
- 2. M. H. Holmes, Introduction to the Foundations of Applied Mathematics, Springer, 2009.
- 3. J. D. Logan, Applied Mathematics, Wiley, 2006.
- 4. G. Strang, Introduction to Applied Mathematics, Wellesley-Cambridge Press, 1986.