uc3m Universidad Carlos III de Madrid

Applied differential calculus

Academic Year: (2023 / 2024) Review date: 11-05-2023

Department assigned to the subject: Mathematics Department

Coordinating teacher: TERRAGNI, FILIPPO Type: Basic Core ECTS Credits: 6.0

Year: 2 Semester: 1

Branch of knowledge: Engineering and Architecture

REQUIREMENTS (SUBJECTS THAT ARE ASSUMED TO BE KNOWN)

Calculus (Course 1 - Semester 1) Linear Algebra (Course 1 - Semester 1)

OBJECTIVES

The objective of the course is to provide the student with the necessary tools to understand the scientific and mathematical principles of computer engineering.

DESCRIPTION OF CONTENTS: PROGRAMME

- 1.- First order differential equations:
 - a. Introduction.
 - b. Separable equations.
 - c. Linear equations.
 - d. Exact equations.
 - e. Homogeneous equations.
- 2.- Second Order Differential Equations.
 - a. Nonlinear and linear equations.
 - b. Homogeneous Linear equations.
 - c. Reduction of order.
 - d. Euler-Cauchy equations.
- 3.- The Laplace Transform:
 - a. Definition. Properties.
 - b. Application to differential equations.
- 4.- Systems of differential equations:
 - a. Linear and nonlinear systems.
 - b. Vectorial representation.
 - c. Eigenvalues and linearization.
- 5. Fourier series and separation of variables:
 - a. Basic results.
 - b. Fourier Sine and Cosine Series.
 - c. Applications of Fourier series and separation of variables to partial differential equations.
- 6.- Numerical methods:
 - a. Euler method.
 - b. Runge-Kutta method.
 - c. Boundary value problems.

LEARNING ACTIVITIES AND METHODOLOGY

- 1.- Teaching in big or aggregate groups. Lectures sessions: (3 ECTS).
- 2.- Face-to-face teaching in small groups. Problem sessions with individual and group work (3 ECTS).

Office hours: Each teacher offers a number of office hours according to the regulations of the Carlos III University. In particular, a minimum of one hour per group with time schedule compatible with the

students.

ASSESSMENT SYSTEM

We follow a continuous-assessment system (40%) plus a final exam (60%):

- The continuous-assessment part consists in two mid-term exams that will be held in regular class hours, according to the current regulations and will contribute a weight of 40% to the final mark. These mid-term tests allow the students to modify their own learning strategies, if necessary.
- The final exam (contributing with weight 60% to the final mark) will be held at the end of the semester, and allows to assess globally the knowledge of the course topics, skills, and capabilities adquired by the students.
- There is an extraordinary final exam in June for those students who did not obtain the required end-of-semester mark. This extraordinary final exam has a maximum mark of 10, and the June final mark is given by max (EE, 0.6 EE + 0.4 CA), where EE (resp. CA) is the extraordinary final-exam (resp. continuous-assessment) mark.

% end-of-term-examination: 60 % of continuous assessment (assignments, laboratory, practicals...): 40

BASIC BIBLIOGRAPHY

- Boyce, William E. Elementary differential equations and boundary value problems, John Wiley & Sons,.
- Simmons, George Finlay Differential equations with applications and historical notes., McGraw-Hill.
- Zill, Dennis G. Ecuaciones diferenciales con aplicaciones de modelado, International Thomson.

ADDITIONAL BIBLIOGRAPHY

- Gockenbach, Mark S. Partial differential equations: analytical and numerical methods, SIAM.
- Haberman, Richard Elementary applied partial differential equations with Fourier series and boundary value problems 3rd ed, Prentice Hall.
- Kiseliov, Aleksandr I. Problemas de ecuaciones diferenciales ordinarias , Mir.
- Weinberger, Hans F. A first course in partial differential equations with complex variables and transform methods, Dover.

BASIC ELECTRONIC RESOURCES

- Manuel Carretero, Luis L. Bonilla, Filippo Terragni, Segei Iakunin, Rocío Vega . Curse OCW-UC3M Applied Differential Calculus: http://ocw.uc3m.es/matematicas/applied-differential-calculus