Applied differential calculus

Academic Year: (2023 / 2024)

Department assigned to the subject: Mathematics Department

Coordinating teacher: TERRAGNI , FILIPPO

Type: Basic Core ECTS Credits : 6.0

Year : 2 Semester : 2

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

Review date: 11-05-2023

### 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 extraordinay 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 (assigments, 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