## uc3m｜Universidad Carlos III de Madrid

## COURSE：ADVANCED MATHEMATICAL METHODS I

## DEGREE：BACHELOR IN STATISTICS AND BUSINESS ADMINISTRATION

28 lectures along 14 weeks

| WEEKLY PLANNING |  |  |  |  |  |  |  |
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| $\sum_{\text {笑 }}$ | $\begin{aligned} & \text { 几 } \\ & \tilde{\sim} \\ & \text { 亿 } \end{aligned}$ | CONTENTS | GROUP （indicated by X ） |  | STUDENT WORK DURING WEEK |  |  |
|  |  |  | THEORY | PRACTICE | DESCRIPTION | LECTURE HOURS | ADDITIONAL WORK （Max．7h／week） |
| 1 | 1 | CHAPTER 1：REAL EUCLIDEAN SPACE <br> 1．1 Vectors and scalar product <br> 1．2 Open and closed sets | X |  | Section 12.1 to 12.3 Stewart and／or Sections 1．1，1．2，1．5，and 2.2 （Marsden） | 1.5 | 6.5 |
| 1 | 2 | （＊）Exercises about theory content for week 1 |  | X | （＊＊）Additional exercises on the indicated sections from the textbooks | 1.5 |  |
| 2 | 3 | CHAPTER 2：FUNCTIONS OF SEVERAL VARIABLES <br> 2．1 Functions of several variables <br> －Functions，graphs，level sets，sections | X |  | Section14．1（Stewart）and／or Sections 14.1 and 14.3 （Salas） | 1.5 | 6.5 |
| 2 | 4 | （＊）Exercises about theory content for week 2 |  | X | ${ }^{* *}$ ）Additional exercises on the indicated sections from the textbooks | 1.5 |  |
| 3 | 5 | 2．2 Limits and continuity <br> －Definitions and basic properties | X |  | Section 14.2 （Stewart）and／or Sections 14．1， 14．6．1 and 14．6．2（Salas） | 1.5 |  |
| 3 | 6 | （＊）Exercises about theory content for week 3 |  | X | $\left({ }^{* *}\right)$ Additional exercises on the indicated sections from the textbooks | 1.5 | 6.5 |
| 4 | 7 | CHAPTER 3：DIFFERENTIABILITY <br> －Partial derivatives <br> －Differentiability and tangent plane；Jacobian matrix | X |  | Sections 14．3－14．4（Stewart）and／or Sections 15.1 and 15.2 （Salas） | 1.5 | 6.5 |
| 4 | 8 | （＊）Exercises about theory content for week 4 |  | X | （＊＊）Additional exercises on the indicated | 1.5 |  |


|  |  |  |  |  | sections from the textbooks |  |  |
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| 5 | 9 | CHAPTER 4: PROPERTIES OF THE DERIVATIVE <br> - Basic properties. Chain rule <br> - Directional derivatives. Gradient field | X |  | Sections 14.5 and 14.6 (Stewart) and/or Section 15.3 (Salas) | 1.5 | 6.5 |
| 5 | 10 | (*) Exercises about theory content for week 5 |  | X | (**) Additional exercises on the indicated sections from the textbooks | 1.5 |  |
| 6 | 11 | - Higer-order derivatives; Hessian matrix <br> - Divergence, curl, and Laplacian | X |  | Sections 14.3 and 16.5 (Stewart) and/or Sections 15.3 (Salas) | 1.5 | 6.5 |
| 6 | 12 | (*) Exercises about theory content for week 6 |  | X | $\left(^{* *}\right)$ Additional exercises on the indicated sections from the textbooks | 1.5 |  |
| 7 | 13 | CHAPTER 5: APPLICATIONS OF THE DERIVATIVE <br> 5.1 Approximation of functions: Taylor's polynomial | X |  | Section 3.2 (Marsden) | 1.5 | 6.5 |
| 7 | 14 | ${ }^{*}$ ) Exercises about theory content for week 7 |  | X | (**) Additional exercises on the indicated sections from the textbooks | 1.5 |  |
| 8 | 15 | 5.2 Unconstrained optimization <br> - Critical points <br> - Local extrema <br> 5.3 Absolute extrema - Compact domains | X |  | Section 14.7 (Stewart) and/or Section 15.5 (Salas) | 1.5 | 6.5 |
| 8 | 16 | (*) Exercises about theory content for week 8 |  | X | ${ }^{(* *)}$ Additional exercises on the indicated sections from the textbooks | 1.5 |  |
| 9 | 17 | 5.4 Constrained optimization - Lagrange multipliers | X |  | Section 14.8 (Stewart) and/or Section 15.6 (Salas) | 1.5 | 6.5 |
| 9 | 18 | (*) Exercises about theory content for week 9 |  | X | (**) Additional exercises on the indicated sections from the textbooks | 1.5 |  |
| 10 | 19 | CHAPTER 6: DOUBLE AND TRIPLE INTEGRALS <br> 6.1 Rectangular regions in the plane and in space <br> - Iterated integrals <br> - Cavalieri's principle <br> - Fubini's Theorem | X |  | Sections 15.1, 15.2, and 15.7 (Stewart) and/or Sections 16.2, 16.3, 16.6, and 16.7 (Salas) | 1.5 | 6.5 |
| 10 | 20 | (*) Exercises about theory content for week 10 |  | X | (**) Additional exercises on the indicated sections from the textbooks | 1.5 | 6.5 |
| 11 | 21 | 6.2 Elementary regions <br> - Change in the order of integration <br> 6.3 Properties of double and triple integrals | X |  | Sections 15.3 and 15.7 (Stewart) and/or Section 16.3, 16.7 (Salas) | 1.5 | 6.5 |
| 11 | 22 | (*) Exercises about theory content for week 11 |  | X | (**) Additional exercises on the indicated | 1.5 |  |




NOTES:
(Marsden) J. E. Marsden, and A. J. Tromba: "Vector Calculus", Pearson (5th. edition)
(Salas) S. L. Salas, E. Hille, and G. Etgen: "Calculus: one and several variables", Wiley (9th. edition)
(Stewart) J. Stewart: "Multivariable Calculus", Thomson Learning (4th. edition)
$\left(^{*}\right)$ Discussion of selected exercises from the course collection, related with the theory session of the week
$\left.{ }^{* *}\right)$ Discussion of selected exercises from the course collection and from the recommended textbooks, related with the theory session of the week

