uc3m Universidad Carlos III de Madrid

COURSE: ADVANCED MATHEMATICAL METHODS I

DEGREE: BACHELOR IN STATISTICS AND BUSINESS ADMINISTRATION

TERM: 2

28 lectures along 14 weeks

-	WEEKLY PLANNING								
٤	SESSION	CONTENTS	GROUP (indicated by X)		STUDENT WORK DURING WEEK				
WEEK			THEORY	PRACTICE	DESCRIPTION	LECTURE HOURS	ADDITIONAL WORK (Max. 7h/week)		
1	1	CHAPTER 1: REAL EUCLIDEAN SPACE 1.1 Vectors and scalar product 1.2 Open and closed sets	х		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		х	(**) Additional exercises on the indicated sections from the textbooks	1.5			
2	3	CHAPTER 2: FUNCTIONS OF SEVERAL VARIABLES 2.1 Functions of several variables - Functions, graphs, level sets, sections	х		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		х	(**) Additional exercises on the indicated sections from the textbooks	1.5			
3	5	2.2 Limits and continuityDefinitions and basic properties	х		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		х	(**) Additional exercises on the indicated sections from the textbooks	1.5	6.5		
4	7	 CHAPTER 3: DIFFERENTIABILITY Partial derivatives Differentiability and tangent plane; Jacobian matrix 	х		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		Х	(**) Additional exercises on the indicated	1.5			

					sections from the textbooks		
5	9	CHAPTER 4: PROPERTIES OF THE DERIVATIVE Basic properties. Chain rule Directional derivatives. Gradient field 	х		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		х	(**) Additional exercises on the indicated sections from the textbooks	1.5	
6	11	 Higer-order derivatives; Hessian matrix Divergence, curl, and Laplacian 	x		Sections 14.3 and 16.5 (Stewart) and/or Sections 15.3 (Salas)	1.5	
6	12	(*) Exercises about theory content for week 6		х	(**) Additional exercises on the indicated sections from the textbooks	1.5	6.5
7	13	CHAPTER 5: APPLICATIONS OF THE DERIVATIVE 5.1 Approximation of functions: Taylor's polynomial	х		Section 3.2 (Marsden)	1.5	6.5
7	14	(*) Exercises about theory content for week 7		х	(**) Additional exercises on the indicated sections from the textbooks	1.5	
8	15	 5.2 Unconstrained optimization Critical points Local extrema 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	
9	18	(*) Exercises about theory content for week 9		х	(**) Additional exercises on the indicated sections from the textbooks	1.5	6.5
10	19	CHAPTER 6: DOUBLE AND TRIPLE INTEGRALS 6.1 Rectangular regions in the plane and in space - Iterated integrals - Cavalieri's principle - 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		х	(**) Additional exercises on the indicated sections from the textbooks	1.5	6.5
11	21	 6.2 Elementary regions Change in the order of integration 6.3 Properties of double and triple integrals 	х		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		Х	(**) Additional exercises on the indicated	1.5	Page 2 out of 2

						sections from the textbooks			
12	23	6.4 Changes of variables		х		Sections 15.4, 15.8, and 15.9 (Stewart) and/or	1.5		
	_	 General transformations; Jacobia 	n			Sections 16.4 and 16.10 (Salas)		6.5	
12	24				х	(**) Additional exercises on the indicated	1.5		
12	24	(*) Exercises about theory content for wee	ek 12		^	sections from the textbooks			
13	25	 Polar coordinates 		v		Sections 15.4, 15.8, and 15.9 (Stewart) and/or	1.5		
15	25	 Cylindrical and spherical coordina 	ites	~		Sections 16.4, 16.8, 16.9, and 16.10 (Salas)		6.5	
13	26				v	(**) Additional exercises on the indicated	1.5		
15	26	(*) Exercises about theory content for wee	ek 13		Х	sections from the textbooks			
		6.5 Applications				Section 15.5 (Stewart) and/or Section 16.5	1.5		
14	27	 Areas (volumes) of 2D (3D) region 	ns	Х		(Salas)			
		 Moments of continuum distribut 	ions					6.5	
14	28	(*) Exercises about theory content for wee	ek 14		v	(**) Additional exercises on the indicated	1.5		
14	28				X	sections from the textbooks			
							Subtotal 1	42	91
Total 1 (Lecture hours plus additional work, weeks 1 through 14)							133		

15		Additional lectures, tutorial sessions, etc.				2		
16								
17		Final exam (preparations; attendance)				3	12	
18								
	Subtotal 2					5	12	
Total 2 (Lecture hours plus additional work, weeks 15 through 18)					17			

TOTAL (Subtotal 1 + Subtotal 2. <u>Maximum 180 hours</u>)	150

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)

(*) Discussion of selected exercises from the course collection, related with the theory session of the week

(**) Discussion of selected exercises from the course collection and from the recommended textbooks, related with the theory session of the week