## uc3m Universidad Carlos III de Madrid

COURSE: ADVANCED MATHEMATICS							
DEGREE: BACHELOR IN AEROSPACE ENGINEERING	COURSE: 2	TERM: 1					

## 28 lectures along 14 weeks

	WEEKLY PLANNING									
٤	SES	CONTENTS	GROUP (indicated by X)		STUDENT WORK DURING WEEK					
EEK	SION		THEORY	PRACTICE	DESCRIPTION	LECTURE HOURS	ADDITIONAL WORK (Max. 7h/week)			
1	1	<ul><li>CHAPTER 1: INTRODUCTION</li><li>1.1 Basic models; direction fields</li><li>1.2 Classification of differential equations</li></ul>	х		Sections 1.1, 1.2 [BB] and chapter 6 [R].	1.5	6.5			
1	2	(*) Exercises about theory content for week 1		х	(**) Additional exercises from collection and textbooks	1.5				
2	3	CHAPTER 2: FIRST ORDER DIFFERENTIAL EQUATIONS 2.1 Linear equations; integrating factors 2.2 Separable equations 2.3 Exact equations	х		Sections 2.1-2.3 [BB]; chapters 8-10 [R].	1.5	6.5			
2	4	(*) Exercises about theory content for week 2		х	(**) Additional exercises from collection and textbooks	1.5				
3	5	<ul><li>CHAPTER 3: SECOND ORDER LINEAR EQUATIONS</li><li>3.1 Definitions and examples</li><li>3.2 Linear homogeneous equations</li><li>3.3 Homogeneous equations with constant coefficients</li></ul>	х		Chapters 11-13 [R].	1.5	6.5			
3	6	(*) Exercises about theory content for week 3		x	(**) Additional exercises from collection and textbooks	1.5				

4	7	<ul><li>3.4 Inhomogeneous equations: undetermined coefficients</li><li>3.5 Variation of constants</li></ul>	x		Chapters 14-15,18 [R].	1.5	6.5
4	8	(*) Exercises about theory content for week 4		х	(**) Additional exercises from collection and textbooks	1.5	
5	9	<ul> <li>CHAPTER 4: SYSTEMS OF FIRST ORDER LINEAR EQUATIONS</li> <li>4.1 Basic theory; higher-order equations</li> <li>4.2 Explicit solutions of non-homogeneous linear systems</li> <li>4.3 Planar linear systems</li> </ul>	x		Chapters 25-31 [R].	1.5	6.5
5	10	(*) Exercises about theory content for week 5		x	(**) Additional exercises from collection and textbooks	1.5	
6	11	CHAPTER 5: NONLINEAR SYSTEMS AND STABILITY 5.1 Planar nonlinear systems 5.2 Stability	x		Chapters 32-37 [R].	1.5	6.5
6	12	(*) Exercises about theory content for week 6		x	(**) Additional exercises from collection and textbooks	1.5	
7	13	<ul><li>5.3 Periodic solutions</li><li>5.4 Higher-dimensional systems</li></ul>	х		Chapters 36-37 [R].	1.5	
7	14	Mid-term exam 1 (*) Exercises about theory content for week 7		x	(**) Additional exercises from collection and textbooks	1.5	6.5
8	15	CHAPTER 6: PARTIAL DIFFERENTIAL EQUATIONS: INTRODUCTION 6.1 Examples and physical derivation 6.2 Types of equations and data; well vs ill-posed problems	x		Chapter 1 [H].	1.5	6.5
8	16	(*) Exercises about theory content for week 8		х	(**) Additional exercises from collection and textbooks	1.5	
9	17	CHAPTER 7: SEPARATION OF VARIABLES 7.1 Problem resolution by separation of variables	x		Chapter 2 [H].	1.5	
9	18	(*) Exercises about theory content for week 9		х	(**) Additional exercises from collection and textbooks	1.5	6.5
10	19	7.2 Fourier trigonometric series: basic properties	х		Sections 3.1-3.3 and 4.1-4.5 [H].	1.5	
10	20	(*) Exercises about theory content for week 10		х	(**) Additional exercises from collection and textbooks	1.5	6.5
11	21	CHAPTER 8: STURM-LIOUVILLE PROBLEMS 8.1 Sturm-Liouville problems	х			1.5	6.5

		8.2 Self-adjoint operators and spectrum 8.3 Rayleigh's quotient			Sections 5.1-5.6 [H].			
11	22	Mid-term exam 2 (*) Exercises about theory content for week 11		х	(**) Additional exercises from collection and textbooks	1.5		
12	23	8.4 Generalized Fourier series 8.5 Multivariable Sturm-Liouville problems	x		Sections 5.7, 5.8, 7.1-7.3, 7.5, and 7.7 [H].	1.5	6.5	
12	24	(*) Exercises about theory content for week 12		х	(**) Additional exercises from collection and textbooks	1.5	6.5	
13	25	CHAPTER 9: NON-HOMOGENEOUS PROBLEMS 9.1 Shifting the data 9.2 Fredholm's alternative	x		Sections 8.1, 9.4 [H].	1.5	6.5	
13	26	(*) Exercises about theory content for week 13		x	(**) Additional exercises from collection and textbooks	1.5		
14	27	9.3 Eigenfunction expansions	Х		Sections 8.2-8.6 [H].	1.5	6.5	
14	28	(*) Exercises about theory content for week 14		х	(**) Additional exercises from collection and textbooks	1.5	6.5	
						Subtotal 1	42	91
<b>Total 1</b> (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
<b>Total 2</b> (Lecture hours plus additional work, weeks 15 through 18)					17			

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

NOTES:

(\*) 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

[BB] J. R. Brannan and W. E. Boyce, Differential equations with Boundary Value Problems (Wiley, 2010).

[H] R. Haberman, Applied Partial Differential Equations, 4<sup>th</sup> edition (Pearson, 2004).

[R] J. C. Robinson, An Introduction to Ordinary Differential Equations (Cambridge University Press, 2004).