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		GROUP (indicated by X)		STUDENT WORK DURING WEEK			
WEEK	SESSION	CONTENTS	THEORY	PRACTICE	DESCRIPTION	LECTURE HOURS	ADDITIONAL WORK (Max. 7h/week)	
		CHAPTER 1: INTRODUCTION						
1	1	1.1 Basic models; direction fields1.2 Classification of differential equations	Х		Sections 1.1, 1.2 [BB] and chapter 6 [R].	1.5	6.5	
1	2	(*) Exercises about theory content for week 1		x	(**) Additional exercises from collection and textbooks	1.5		
		CHAPTER 2: FIRST ORDER DIFFERENTIAL EQUATIONS				1.5		
2	3	2.1 Linear equations; integrating factors2.2 Separable equations2.3 Exact equations	х		Sections 2.1-2.3 [BB]; chapters 8-10 [R].		6.5	
2	4	(*) Exercises about theory content for week 2		x	(**) Additional exercises from collection and textbooks	1.5		
		CHAPTER 3: SECOND ORDER LINEAR EQUATIONS				1.5		
3	5	3.1 Definitions and examples3.2 Linear homogeneous equations2.2 Homogeneous equations	x		Chapters 11-13 [R].		6.5	
		3.3 Homogeneous equations with constant coefficients			(**) Additional exercises from collection and	1.5		
3	6	(*) Exercises about theory content for week 3		Х	textbooks	1.5		

4	7	3.4 Inhomogeneous equations: undetermined coefficients3.5 Variation of constants	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	 CHAPTER 4: SYSTEMS OF FIRST ORDER LINEAR EQUATIONS 4.1 Basic theory; higher-order equations 4.2 Explicit solutions of non-homogeneous linear systems 4.3 Planar linear systems 	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	5.3 Periodic solutions 5.4 Higher-dimensional systems	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

		Total 1 (Lecture hours p				Subtotal I	133	91
14	28	(*) Exercises about theory content for week 14		X	textbooks	Subtotal 1	42	
					(**) Additional exercises from collection and	1.5	6.5	
14	27	9.3 Eigenfunction expansions	Х		Sections 8.2-8.6 [H].	1.5	6.5	
13	26	(*) Exercises about theory content for week 13		x	(**) Additional exercises from collection and textbooks	1.5		
13	25	9.1 Shifting the data 9.2 Fredholm's alternative	Х		Sections 8.1, 9.4 [H].		6.5	
		CHAPTER 9: NON-HOMOGENEOUS PROBLEMS				1.5		
12	24	(*) Exercises about theory content for week 12		х	(**) Additional exercises from collection and textbooks	1.5	6.5	
12	23	8.4 Generalized Fourier series8.5 Multivariable Sturm-Liouville problems	х		Sections 5.7, 5.8, 7.1-7.3, 7.5, and 7.7 [H].	1.5	C F	
11	22	Mid-term exam 2 (*) Exercises about theory content for week 11		х	(**) Additional exercises from collection and textbooks	1.5		
		8.2 Self-adjoint operators and spectrum 8.3 Rayleigh's quotient			Sections 5.1-5.6 [H].			

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:

(*) 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, 4th edition (Pearson, 2004).

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