

M344 - ADV. ENGINEERING MATHEMATICS, FALL 2010

Instructor: Anne Noonburg

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Office Hours: MW 3-4 (Wed. in the Math Lab)

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Prerequisites: M240 and M242.

Text: All text material and practice problems for the class are contained in a set of lectures which are available at my web site:

uhaweb.hartford.edu/noonburg

The following book is a good supplementary reference (since no problems will be assigned from it, the Edition number does not matter):

FUNDAMENTALS OF DIFFERENTIAL EQUATIONS AND BOUNDARY VALUE PROBLEMS by Nagle, Saff and Snider, Addison Wesley.

Course Summary: This is a second course in differential equations for engineering students and other interested math and science majors. Topics covered include solution of ordinary differential equations by power series, special functions (Gamma function, Bessel functions, etc.), Fourier Series, Sturm-Liouville boundary-value problems, and partial differential equations. In particular, the heat equation, wave equation and Laplace's equation will be covered both analytically and numerically.

Grading:

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|--------------------------|-----|
| Homework & Participation | 10% |
| 3 Labs | 20% |
| 2 Hour Exams | 45% |
| Final Exam | 25% |

Homework: The homework problems assigned in class must be turned in by the specified due date, and will be graded. Reading the lecture material ahead of class will be very helpful. The Hour Exams will contain questions similar to the practice problems at the end of each lecture.

Labs: There will be three Labs which involve putting together some of the concepts studied in the course. You will definitely need a graphing calculator, such as the TI-89. The computer software MAPLE can be used for the Labs and some of the homework problems. A list of MAPLE commands that you need will be handed out. You should either get a copy of the Student Edition of MAPLE, or else have available some good software for drawing graphs.

| Date | Material to be Covered |
|-------------|--|
| Sep. 1 | Lecture 1. Review of o.d.e.s |
| 6 | Labor Day , no class |
| 8 | Lectures 2, 3. Series review and solution of $x'' + p(t)x' + q(t)x = f(t)$ |
| 13 | Lecture 4: General solution at an ordinary point |
| 15 | Lecture 5. Method of Frobenius |
| 20 | Lecture 6. Bessel's equation and Bessel functions |
| 22 | Lecture 7. General solution at a singular point |
| 27 | review |
| 29 | EXAM 1 (Lectures 1-7) |
| Oct. 4 | Lecture 9. Orthogonal functions and Fourier Series |
| 6 | Lecture 10. Sine and Cosine Series |
| 11 | Lecture 11. Sturm-Liouville boundary-value problems |
| 13 | Lecture 12. Classification of pdes, Heat equation |
| 18 | Lecture 13. Method of separation of variables |
| 20 | Lecture 14. Variations of the heat equation |
| 25 | Lecture 15. Wave equation, derivation and solution, review |
| 27 | Lecture 16. More on the wave equation |
| Nov. 1 | review |
| 3 | EXAM 2 (Lectures 9-15) |
| 8 | Lecture 17. Numerical solutions |
| 10 | Lecture 18. Laplace's equation |
| 15 | Numerical solution of Laplace's equation |
| 17 | Lecture 19. Vibrating drum |
| 22 | Lecture 20. Wave equation on a rectangle |
| 24 | Thanksgiving vacation |
| 29 | Lecture 21. The beam equation |
| Dec. 1 | Lecture 22. Growth equation with diffusion |
| 6 | Lecture 23. Sous-vide cooking |
| 8 | more on Sous-vide cooking |
| 13 | review |

FINAL EXAM - Wed., December 15, 2010 (in regular classroom)