

Mathematics 4512 Partial Differential Equations for Science and Engineering Autumn, Spring, Summer 3 credits

Catalog Description:

Second-order PDEs; boundary value problems; Fourier series; wave, heat and Laplace equations; applications.

Prerequisite:

C- or better in 2173, 2153, 2162.xx, 2182H, or 4182H; or credit for 254.xx, 263.xx, 263.01H, or 264H. Intended for undergraduate and master degree students in Engineering and Science.

Exclusions:

Not open to students with credit for 4557, 512, or 557. Not open to students with a math major, math minor or actuarial science major.

<u>Purpose of Course</u>:

This course develops problem solving skills with little emphasis on theory. Students should be able to solve the PDE's and ODE's and interpret the solution.

Text:

<u>Partial Differential Equations & Boundary Value Problems</u>, 11th OSU Custom Edition, by Boyce, published by Wiley, ISBN: 9781119805113 This text is only available as an eBook

Link for students to buy the eText:

https://www.vitalsource.com/products/partial-differential-equations-amp-boundary-value-william-eboyce-v9781119805113?term=9781119805113

Topics List:

Part I: ODE's via The Laplace Transform (Chapter 6); Euler's and Bessel's Equation ($\frac{1}{2}$ of Chapter 5)

- 6.1 Definition of the Laplace Transform
- 6.2 Solution of Initial Value Problems
- 6.3 Step Functions
- 6.4 Differential Equations with Discontinuous Forcing Functions
- 6.5 Impulse Functions
- 6.6 Convolution Integral
- 5.4 Euler's Equation; Regular Singular Points
- 5.5 Series Solution near a Singular Point: Part I
- 5.6 Series Solution near a Singular Point: Part II
- 5.7 Bessel's Equation

Midterm I



Part II: Partial Differential Equations and Fourier Series (Chapter 10)

- 10.1 The Two-Point Boundary Value Problem
- 10.2 Fourier Series
- 10.3 Fourier Convergence Theorem
- 10.4 Even and Odd Functions

Appendix A Heat Conduction Equation: Motivation via Derivation

- 10.5 Separation of Variables; Heat Conduction in a Rod
- 10.6 Other Heat Conduction Problems: Nonhomogeneous, Mixed Boundary Conditions
- Appendix B Wave Equation: Motivation via Derivation;
- 10.7 Vibrations of an Elastic String
- 10.8 Laplace's Equation: Separation in Cartesian Coordinates Dirichelet vs. Neumann Boundary Conditions
- 10.8 Separation and Solution in Polar and Cylindrical Coordinates

Midterm II

Part III: Boundary Value Problems (Chapter 11)

- 11.1 Two-point Boundary Value Problems
- 11.2 Sturm-Liouville Boundary Value Problems I
- 11.2 Sturm-Liouville Boundary Value Problems II
- 11.3 Nonhomogeneous Boundary Value Problems
- 11.4 Singular Sturm-Liouville Problems
- 11.5 Bessel Series Expansion: Vibrating Drum
 - 11.6 (If time permits: Series of Orthogonal Functions: Mean Convergence)