

# MATH 4512 - APPLIED PARTIAL DIFFERENTIAL EQUATIONS

Autumn 2013; MWF 9:10 - 10:05 a.m. (247 Townshend Hall)

**Instructor:** Feride Tiglay

**Contact Information:** tiglay.1@osu.edu; 292-5585

**Office:** 750 Mathematics Tower (MW)

**Office hours:** Monday, Wednesday 10:30–11:30 a.m. and Friday 4–5 p.m.

**Textbook:** *Math 4512: Partial Differential Equations & Boundary Value Problems, 9th Custom edition for OSU, ISBN 978-1-119-93514-8.*

**Quizzes/Exams:** There is a quiz in class every Friday from the assignments of the previous week. There is no quiz on August 23rd and on November 1st.

There are two in-class midterm exams:

- Midterm 1 on Wednesday, October 2,
- Midterm 2 on Friday, November 1.

The final exam will be held on **Wednesday, December 11, 8:00–9:45 a.m.** You are required to take the final exam at the appropriate time, unless you have a conflict as determined by the registrar. Please note these dates when making any travel arrangements; make-up exams will not be offered except in extraordinary circumstances, such as illness certified by a physician or an approved University function. In such cases, please contact the instructor as soon as possible.

**Grading:** The course grade will be determined as follows:

Quizzes 20%                  Midterm I 20%                  Midterm II 20%                  Final exam 40%.

Your participation in lecture may also be considered in borderline cases.

**Calculator Policy:** A scientific calculator is recommended for quizzes and exams. Calculators with graphical capabilities and calculators with programming or computer algebra capabilities, such as the TI-89 or the TI-92, will not be allowed during exams and quizzes. Laptops, PDA's, cell phones, and any other communication devices or computers of any kind will not be allowed either.

**Disability Statement:** Students with disabilities that have been certified by the Office for Disability Services will be appropriately accommodated, and should inform the instructor as soon as possible of their needs. The Office for Disability Services is located in 150 Pomerene Hall, 1760 Neil Avenue; telephone (614) 292-3307 and VRS (614) 429-1334; web-page <http://www.ods.ohio-state.edu>.

**Academic Misconduct Statement:** It is the responsibility of the Committee on Academic Misconduct to investigate or establish procedures for the investigation of all reported cases of student academic misconduct. The term academic misconduct includes all forms of student academic misconduct wherever committed; illustrated by, but not limited to, cases of plagiarism and dishonest practices in connection with examinations. Instructors shall report all instances of alleged academic misconduct to the committee. For additional information, see the Code of Student Conduct: <http://studentaffairs.osu.edu/resource/csc.asp>

**Topics to be covered:**

- Part I: ODE's via The Laplace Transform and Euler's and Bessel's Equation
- 3.1 Homogeneous Equations with Constant Coefficients
- 3.4 Complex Roots of the Characteristic Equation
- 6.1 Definition of the Laplace Transform
- 6.2 Solution of Initial Value Problems
- 6.3 Step Functions
- 6.4 Diff'l 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
- 10.1 The Two-Point Boundary Value Problem
- 10.2 Fourier Series
- 10.3 Fourier Convergence Theorem
- 10.4 Even and Odd Functions
- 10.8A Heat Conduction Equation: Motivation via Derivation
- 10.5 Separation of Variables; Heat Conduction in a Rod
- 10.6 Other Heat Conduction Problems: Nonhomogeneous, Neuman, Mixed Boundary Conditions
- 10.8B Wave Equation: Motivation via Derivation
- 10.7 Vibrations of an Elastic String
- 10.8 Laplace's Equation: Separation in Cartesian Coordinates  
Dirichlet vs. Neuman Boundary Conditions
- 10.8 Separation and Solution in Polar and Cylindrical Coordinates
- Midterm II
  
- Part III: Boundary Value Problems
- 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)