Course Description and Objectives

The aim of this course is to provide students with an introduction to four mathematical topics (a) Fourier theory, (b) the calculus of variations, and (c) partial differential equations and (d) vector calculus.

In (a), we develop tools to decompose a periodic function as a (possibly infinite) sum of sine and cosine modes. In (b), the fundamental problem is to determine a function which either maximizes or minimizes an integral when specified end conditions are satisfied. In (c), linear and quasilinear partial differential equations of the first and second order are considered, including the well-known equations of mathematical physics - the wave equation, the diffusion equation and Laplace’s equation. In (d) the divergence and curl are defined. Proofs of the divergence and Stokes’ theorem are presented.

Recommended Texts

(iv) Advanced Calculus (Schaum Outline Series)

Detailed Syllabus

- Fourier series of periodic functions; Parseval’s theorem and application to summation of series.

- Euler-Lagrange equation for an extremal function. Problems with and without constraints.

One-dimensional wave equation. D’Alembert’s solution. I

Solution of the diffusion and Laplace equations by separation of variables.

Definition of divergence and curl, proof of divergence and Stokes’ theorems. Examples including non-planar surfaces and in cylindrical and spherical coordinates. Vector calculus, product rules.