MATHEMATICS 256 Section 201 DIFFERENTIAL EQUATIONS

INSTRUCTOR:

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TEXT:

W. Boyce and R. C. Diprima, Elementary Differential Equations and Boundary Value Problems, any edition.

I will post all handouts, problem sets, final grades, etc. on the web at http://www.math.ubc.ca/~feldman/m256/

TOPICS:

1. First order ordinary differential equations (4 hrs)

Linear equations. §2.1-2 Separable equations. §2.3 Applications. §2.5

- 2. Numerical methods (4 hrs) Euler's method. §8.1 Error and extrapolation. §8.2 Higher-order methods. §8.3-4
- Second order constant coefficient equations (7 hrs) Homogeneous equations. §3.1-2 Complex roots. §3.4 Nonhomogeneous equations. §3.6
- 4. Linear systems of first-order ODE's (6 hrs) Homogeneous systems: eigenvalues and eigenvectors. §7.5-6 Nonhomogeneous systems. §7.9 Phase portraits. §9.1
- 5. Fourier series. $\S10.2-4$ (3 hrs)
- 6. Partial differential equations (10 hrs) Heat equation. §10.1,5 Wave equation. §10.6
 - Laplace's equation. §10.7

GRADING:

- $\circ~$ There will be two midterms (on Friday, February 4 and Wednesday, March 8) accounting for about 40% of the final mark.
- There will be weekly problem sets.
- $\circ~$ There is computer lab accounting for about 10% of the final mark.
- $\circ~$ The final exam will account for about 50% of the final mark.
- Grades will probably be scaled.