

COURSE OUTLINE

Mathematics 108 (C-ID Number: Math 240) Ordinary Differential Equations (C-ID Title: Ordinary Differential Equations)

Catalog Statement

MATH 108 covers the solution of ordinary differential equations using various techniques including variation of parameters, the Laplace transform, power series, and numerical methods. Systems of linear differential equations and an introduction to nonhomogeneous linear systems are also covered. Applications are drawn from the physical sciences.

Total Lecture Units: 5.0

Total Laboratory Units: 0.0

Total Course Units: 5.0

Total Lecture Hours: 80.0

Total Laboratory Hours: 0.0

Total Laboratory Hours To Be Arranged: 0.0

Total Faculty Contact Hours: 80.0

Prerequisite: MATH 104

Recommended Preparation: MATH 105

Course Entry Expectations

Prior to enrolling in the course, the student should be able to:

- graph logarithmic and exponential functions;
- graph equations in polar parametric form;
- graph conic sections;
- integrate functions using variety of techniques;
- differentiate inverse trigonometric functions;
- apply L'Hospital's rule to find limits of indeterminate forms;
- evaluate improper integrals;
- model differential equations;
- solve separable differential equations;
- solve differential equations using slope fields and Euler's Method;
- work with exponential and logistic models of growth and decay;
- determine divergence or convergence of infinite series;
- differentiate and integrate power series;
- find Taylor and Maclaurin series for a function.

Course Exit Standards

Upon successful completion of the required coursework, the student will be able to:

- select the appropriate method of solution, given a list of first order differential equations;

- solve both homogeneous and nonhomogeneous differential equations with constant coefficients of second or higher order;
- use the Laplace transform to solve nonhomogeneous differential equations with constant coefficients and initial conditions;
- use power series to solve differential equations with variable coefficients;
- use eigenvalues of matrices to solve systems of linear differential equations;
- approximate solutions to first order differential equations by using numerical methods on a computer;
- apply the techniques of solution to applications from at least two different areas of the physical sciences.

Course Content

Total Faculty Contact Hours = 80.0

Introduction to Differential Equations (4 hours)

Some basic mathematical models: Direction fields
Solutions of some differential equations
Classification of differential equations

First Order Differential Equations (16 hours)

Linear equations with variable coefficients
Separable equations
Modeling with first order equations
Differences between linear and nonlinear equations
Autonomous equations and population dynamics
Exact equations and integrating factors
Numerical approximations: Euler's method
The existence and uniqueness theorem

Second Order Linear Equations (12 hours)

Homogeneous equations with constant coefficients
Fundamental solutions of linear homogeneous equations
Linear independence and the Wronskian
Complex roots of the characteristic equation
Repeated roots; reduction of order
Nonhomogeneous equations: Method of undetermined coefficients
Variation of parameters
Mechanical and electrical vibrations
Forced vibrations

Series Solutions of Second Order Linear Equations (12 hours)

Review of power series
Series solutions near an ordinary point
Regular singular points
Euler equations

The Laplace Transform (10 hours)

Definition of the Laplace transform
Solutions of initial value problems
Step functions
Differential equations with discontinuous forcing functions
Impulse functions

- The convolution integral
- Systems of First Order Linear Equations (15 hours)**
- Review of matrices
 - Systems of linear algebraic equations: Linear independences, eigenvalues, eigenvectors
 - Basic theory of systems of first order linear equations
 - Homogeneous linear systems with constant coefficients
 - Complex eigenvalues
 - Fundamental matrices
 - Repeated eigenvalues
 - Nonhomogeneous linear systems
- Numerical Methods (6 hours)**
- The Euler or tangent line method
 - Improvements on the Euler method
 - The Runge-Kutta method
- Partial Differential Equations and Fourier Series (5 hours)**
- At least two of the following topics should be covered by the instructor:
- Two-point boundary value problems
 - Fourier series
 - The Phase Plane: Linear Systems
 - Autonomous systems and stability
 - Series solutions near a regular point
 - Bessel's equations

Methods of Instruction

The following methods of instruction may be used in this course:

- lectures/discussions;
- computer (or other technological) explorations;
- group work/student presentations;
- online presentations.

Out of Class Assignments

The following out of class assignments may be used in this course:

- homework (e.g. problem sets related to course content);
- projects (e.g. use software to find the numerical solutions to differential equations).

Methods of Evaluation

The following methods of evaluation may be used in this course:

- quizzes;
- in-class presentations;
- four or more exams are required;
- a comprehensive final examination is required.

Textbooks

Nagle, R. Kent, and Edward B. Saff, and Arthur D. Snider. *Fundamentals of Differential Equations and Boundary Value Problems*. 6th ed. Boston: Addison-Wesley, 2012. Print. 15th Grade Textbook Reading Level. ISBN #978-0-321-74774-7

Student Learning Outcomes

Upon successful completion of the required coursework, the student will be able to:

- solve a variety of rudimentary first and second order linear and non-linear differential equations;
- utilize series solutions around ordinary points and regular singular points in order to solve second order linear differential equations;
- utilize Laplace transforms in order to solve initial value problems;
- solve systems of homogeneous and non-homogeneous linear differential equations using matrix methods;
- utilize numerical methods to solve first order differential equations.