COURSE OUTLINE

Mathematics 108H (C-ID Number: Math 240) Honors 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. The honors section of this course features more theory and proof, and one or more projects related to the topics of this course.

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. prove a theorem stated in the textbook and present the proof to the instructor).

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.