

DSE4-N Ordinary Differential Equations And Partial Differential Equations

1. Linear Differential Equations with constant coefficients

- 1.1 Constant coefficient homogeneous equations
- 1.2 Characteristic equations
 - 1.2.1 distinct real roots, 1.2.2 repeated roots, 1.2.3 complex roots
- 1.3 Particular solution
- 1.4 Initial value problem
- 1.5 The operator D

$f(D)$ and its evaluation for the functions x^m , e^{ax} , $e^{ax}v$, xv and the operator D^2+a^2 acting on $\sin ax$ and $\cos ax$ with proofs.

2. Non -Homogeneous Linear Equations

- 2.1 Principle of superposition
- 2.2 Method of undetermined coefficients
- 2.3 Method of reduction of order
- 2.4 Method of variation of parameters.

3. Series Solutions of Linear Second Order Equations

- 3.1 Review the properties of power series
- 3.2 Series solution near an ordinary point
- 3.3 Regular singular points
- 3.4 Euler equations

4. System of Equations

- 4.1 Introduction to system of differential equations
- 4.2 linear systems: basic theory of homogeneous linear systems , constant coefficient
- 4.3 Homogeneous systems.

5: Introduction to Ordinary and Partial Differential Equations

- 5.1 Surfaces and Curves in Three Dimensions
- 5.2 Simultaneous Differential Equations of the First Order and the First Degree in Three Variables.
- 5.3 Methods of solution of $dx/P = dy/Q = dz/R$
- 5.4 Pfaffian Differential Forms and Equations.
- 5.5 Solution of Pfaffian Differential Equations in Three Variables

6: Partial Differential Equations

- 6.1 Introduction to Partial Differential Equations
- 6.2 Origin of first order Partial Differential Equations
- 6.3 Linear Equations of First order equations
- 6.4 Integral surfaces passing through given curve

7: Second Order Partial Differential Equations

- 7.1 The Origin of Second Order Partial Differential Equations.
- 7.2 Linear Partial Differential Equations with constant coefficients.
- 7.3 Methods of solving Linear Partial Differential Equations
 - 7.3.1. Solution of reducible equations
 - 7.3.2. Solution of irreducible equations with constant coefficients
 - 7.3.3. Rules of finding complementary functions
 - 7.3.4. Rule of finding particular integrals

8 : Classification of Partial Differential Equations

- 8.1 Classification of second order partial differential equations, canonical forms
- 8.2 Solution of Laplace equations by separation variables methods
- 8.3 Solution of periodic differential equations by separation variables method
- 8.4 Solution of wave equation by separation variables method.