Math 4233 - Intermediate Differential Equations
Syllabus - Fall 2008

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Office Hours: Mondays 3:30–4:30 pm
Wednesdays and Fridays 8:00–9:00 am

Lectures MWF, 2:30–3:20, 004A HES


Prerequisites: Math 2233 (Elementary Differential Equations)
Math 3013 (Linear Algebra)

Course Objectives: This course focuses on the interaction of linear algebra and systems of
linear differential equations, the theory of stability of nonlinear
differential equations, partial differential equations and separation of variables,
the theory of Fourier series and its application to partial differential equations,
Sturm-Liouville theory, and orthogonal series of functions.

Homework: Homework problems will be assigned daily in class. All the
homework assigned during a given week will be due at the
beginning of the first class of the following week.
There will be two midterm examinations worth 100 pts each
and one final examination worth 150 pts.

Grades: Grades will be determined exclusively from homework, midterm,
and final exam scores.

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<thead>
<tr>
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<th>Points</th>
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<tbody>
<tr>
<td>2 Midterm Examinations</td>
<td>200</td>
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<tr>
<td>Homework and Quizes</td>
<td>25</td>
</tr>
<tr>
<td>Final Examination</td>
<td>150</td>
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<td><strong>Total</strong></td>
<td><strong>375</strong></td>
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Note: The final exam will be on Wednesday, December 10, 2:00 – 3:50pm, in HES 004A

Letter grades will be assigned as follows:

- A: 337 - 375 pts.
- B: 300 - 336 pts.
- C: 262 - 299 pts.
- D: 225 - 261 pts.
- F: 0 - 224 pts.
Math 4233
Course Outline

I. Systems of First Order Differential Equations
   A. Review of Linear Algebra and Matrices
   B. Eigenvectors and Eigenvalues
   C. Basic Theory of Systems of First Order Differential Equations
   D. Homogeneous Linear Systems with Constant Coefficients
   E. Complex Eigenvalues
   F. Fundamental Matrices
   G. Repeated Eigenvalues

II. Nonlinear Differential Equations and Stability
   A. Phase Space: Linear Systems
   B. Autonomous Systems and Stability
   C. Almost Linear Systems
   D. Competing Species
   E. Predator-Prey Equations
   F. Liapunov's Second Method
   G. Periodic Solutions and Limit Cycles
   F. Chaos and Strange Attractors

FIRST EXAM

III. Partial Differential Equations and Fourier Series
   A. Two-Point Boundary Value Problems
   B. Fourier Series
   C. Convergence of Fourier Series
   D. Even and Odd Functions
   E. Separation of Variables
   F. The Heat Equation
   G. The Wave Equation
   H. Laplace's Equation

SECOND EXAM

IV. Sturm-Liouville Theory
   A. Sturm-Liouville Boundary Value Problems
   B. Nonhomogeneous Boundary Value Problems
   C. Singular Sturm-Liouville Problems
   D. Bessel Functions
   E. Series of Orthogonal Functions

VII. Numerical Methods
   A. The Euler Method
   B. The Runge-Kutta Method
   C. Multi-step Methods

FINAL EXAM
   2:00 – 3:50 pm, Wednesday, December 10, HES 004A