Ordinary Differential Equations-A(H) (MA230) Syllabus

Spring 2025, SUSTech

Instructor: SU Linlin (苏琳琳)

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Office Hours: Tue 2:00pm-4:00pm or by appointment

Teaching Assistant: CHEN Zuoyu (陈祚俣)

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Class Schedule:

Lecture: Tue(odd weeks) & Thu(every week) 10:20am-12:10pm 三教 305

Tutorial class: Fri(every week) 4:20pm-6:10pm 三教 205

QQ Class Group: 820832601

Textbook:

Elementary Differential Equations and Boundary Value Problems, 11th edition, William E. Boyce, Richard C. DiPrima and Douglas C. Meade, Wiley, 2017.

References:

1. Differential Equations with Boundary Value Problems, second edition, John Polking, Albert Boggess and David Arnold, Pearson, 2005.

2. 常微分方程教程, 第二版, 丁同仁, 李承治, 高等教育出版社, 2004年.

Course Policies:

- The **semester grade** will be given according to performance in quizzes (30%) + midterm (30%) + final exam (40%).
- Calculators and cell phones will not be allowed in quizzes, mid-term test, and final exam.
- Homework will be assigned for each section covered in class but will not be collected.
- The quizzes will be given every week in tutorial classes, each lasting about 20 minutes. NO make-up quizzes. Two lowest quiz scores will be dropped.
- There will be one in class midterm, lasting two hours. The tentative midterm date is Thursday of Weak 8, April 10th.
- There will be <u>NO make-up midterm</u>. However, if you have a written excuse from your doctor or school official, and if you notify me within 3 days of the date of the test that you are forced to miss, your final exam will weigh 70%.

Course Contents and Schedule: LH=lecture hour=50 minutes

- 1. Introduction (2 LHs)
 - 1.1. Some Basic Mathematical Models; Direction Fields
 - 1.2. Solutions of Some Differential Equations
 - 1.3. Classification of Differential Equations
- 2. First Order Differential Equations (12 LHs)
 - 2.1. Linear Equations; Method of Integrating Factors

- 2.2. Separable Equations in Variables
- 2.3. Modeling with First Order Equations
- 2.4. Differences between Linear and Nonlinear Equations
- 2.5. Autonomous Equations and Population Dynamics
- 2.6. Exact Equations and Integrating Factors
- 2.7. Elementary Transformation Method
- 2.8. The Existence and Uniqueness Theorem
- 2.9. Proof of the Existence and Uniqueness Theorem
- 2.10. Peano's Existence Theorem
- 2.11. Extensions of Solutions
- 2.12. Comparison Theorems
- 3. Second Order Linear Equations (8 LHs)
 - 3.1. Homogeneous Equations with Constant Coefficients
 - 3.2. Solutions of Linear Homogeneous Equations; the Wronskian
 - 3.3. Complex Roots of the Characteristic Equation
 - 3.4. Repeated Roots; Reduction of Order
 - 3.5. Nonhomogeneous Equations; Method of Undetermined Coefficients
 - 3.6. Variation of Parameters
 - 3.7. Mechanical and Electrical Vibrations
 - 3.8 Sturm Oscillation Theorem
- 4. High Order Linear Equations (2 LHs)
 - 4.1. General Theory of nth Order Linear Equations
 - 4.2. Homogeneous Equations with Constant Coefficients
 - 4.3. The Method of Undetermined Coefficients
 - 4.4. The Method of Variation of Parameters
- 5. Systems of First Order Linear Equations (8 LHs)
 - 5.1. Introduction
 - 5.2. Review of Matrices
 - 5.3. Basic Theory of Systems of First Order Linear Equations
 - 5.4. Continuous Dependence of Solutions on Initial Conditions and Parameters
 - 5.5. Homogeneous Linear Systems with Constant Coefficients
 - 5.6. Complex Eigenvalues
 - 5.7. Fundamental Matrices
 - 5.8. Repeated Eigenvalues
 - 5.9. Nonhomogeneous Linear Systems
- 6. Nonlinear Differential Equations and Stability (8 LHs)
 - 6.1. The Phase Plane: Linear Systems
 - 6.2. Autonomous Systems and Stability
 - 6.3. Locally Linear Systems
 - 6.4. Liapunov's Second Method
 - 6.5 Periodic Solutions and Limit Cycles
 - 6.6 Poincare-Bendixson Theorem
- 7. Sturm-Liouville Theory (4 LHs)
 - 7.1. Eigenvalues and Eigenfunctions
 - 7.2. Existence and Properties of Eigenvalues
 - 7.3. An Application to the Heat Equation