

King Fahd University of Petroleum and Minerals
Department of Mathematics & Statistics
MATH 513 Mathematical Methods for Engineers

Semester I, 2015-2016 (152) Dr. F. D. Zaman

Text Book: Advanced Engineering Mathematics with MATLAB, Dean G. Duffy, 3rd Edition (Chapman and Hall/CRC).

Additional Reading:

1. D.W.Trim, Applied Partial Differential Equations (International Thomson Publishing)
2. P.V.O'Neil, Advanced Engineering Mathematics (Thomson Brooks).

Objectives: This course is designed to introduce basic methods in Linear Algebra and Partial Differential Equations to students of engineering and science.

Outcomes: By the end of this course, the student should be able to

□ Obtain Fourier series representations of commonly used functions □ Solve the Sturm Liouville Problems □ Know basic properties of the Laplace and Fourier Transforms and be able to find transforms of commonly used functions □ Know about basic linear partial differential equations (PDEs) □ Solve these PDEs using the Fourier Series and the Laplace and Fourier Transforms □ Understand and apply basic linear algebra

Bulletin Description:

Laplace transforms including the convolution theorem, error and gamma functions. The method of Frobenius for series solutions to differential equations. Fourier series, Fourier-Bessel series and boundary value problems, Sturm-Liouville theory. Partial differential equations: separation of variables and Laplace transforms and Fourier integrals methods. The heat equation. Laplace equation, and wave equation. Eigenvalue problems for matrices, diagonalization.

Instructor: F.D. Zaman
Office: 5 - 430 Phone 2189
Email:
fzaman@kfupm.edu.sa

Evaluation Scheme:

Major # 1 25 % Major # 2 25 % Assignments/Attendance 15 % Final 35 %

| Week | Chapter | Topic | HW |
|------|----------|--|---|
| 1 | | Partial Differential Equations of Mathematical Physics – Classification and commonly used PDEs | - |
| 2 | 4.1-4.2 | Fourier Series | Page 190: 3, 6, 14 Page 198-199: 1, 3 |
| 3 | 4.3-4.4 | Fourier Series Contd. | Page 203-204: 2, 8, 10 Page 208: 1, 3 |
| 4 | 5.1 | Fourier Transforms | Page 247-249: 2, 6, 8, 10 |
| | | | |
| 5 | 5.2-5.3 | Fourier Transforms | Page 265: 3 |
| 6 | 6.1-6.2 | Laplace Transforms | Page 296:2,3 Page 302: 1, 3, 9, 10 |
| 7 | 6.3-6.4 | Laplace Transforms | Page 309-311: 5, 12, 17, 23, 27, 39, 41 Page 315: 4 |
| 8 | 6.5-6.7 | Laplace Transform, Properties and Related Results | Page 327:5, 12 Page 331: 2,4 |
| 9 | 9.1-9.2 | The Sturm Liouville Problem | Page 441-442: 2, 8, 11,12 Page 445: 2 |
| 10 | 9.4-9.5 | Legendre and Bessel Equations | Page 466: 1, 5, 7 Page 485-487: 2,4, 13, 16 |
| | | | |
| 11 | | Boundary value of Problems of PDEs: Separation of Variables | To be announced |
| 12 | | Transform Methods | To be announced |
| 13 | - | PDEs by Transform methods | To be announced |
| 14 | 15.115.4 | Matrices, Gauss Jordan Elimination method Determinants and Cramer's Rule | Page 889: 3, 5, 8 |
| 15 | 15.5 | Eigenvalue Problems and Diagonalization of Matrices | Page 897: 4, 6, 8 |
| 16 | 15.6 | First-Order Systems & Applications Matrices & Linear Systems | Page 905: 2, 8, 17 |