

Course Title: Partial Differential Equations

Course Code: MATH-304

Course Type: Major Math

Prerequisites: Ordinary Differential Equations

Credit Hours: 3 (3 + 0)

Course Objectives: Partial Differential Equations (PDEs) are at the heart of applied mathematics and many other scientific disciplines. After the completion of the course, students will be able to:

- Understand fundamental concepts of PDEs, identification and classification of their different types.
- Learn technique of separation of variables to solve partial differential equations and analyze the behavior of solutions in terms of eigen function expansions.
- Apply elementary solution techniques and be able to interpret the results and solve specific problems in major area of studies.

Course Contents:

First Order Partial Differential Equations: Introduction, Formation of PDEs, Linear PDEs of the first order, Cauchy's problem for quasilinear first-order PDEs, First order nonlinear equations, Special types of first order equations.

Second order Partial Differential Equations: PDEs of second order in two independent variables with variable coefficients, Linear transformation from one equation to another, normal form, Cauchy's problem for second order PDEs in two independent variables.

Adjoint Equations: Adjoint operator, Self-adjoint equation and operator, Linear PDEs in n independent variables, Lagrange's identity, Green's theorem for self-adjoint operator.

Boundary Value Problems: Laplace equation, Dirichlet problem for a circle, Poisson's integral for a circle, solution of Laplace equation in cartesian, Cylindrical, and spherical coordinates, The wave equation in one dimension, Wave equation in higher dimensions, The heat equation.

Recommended Books:

1. Dennemyer, R., *Introduction to Partial Differential Equations and Boundary Value Problems*, McGraw Hill, 1st edition, 1968.
2. Haberman, R., *Elementary Applied Partial Differential Equations*, Prentice Hall, 1997.
3. Pinsky, M. A., *Partial differential equations and boundary-value problems with applications*, Amer Mathematical Society, 3rd edition, 2011.
4. Sneddon, I. N., *Elements of Partial Differential Equations*, Dover Publishing, 2006.

5. Zauderer, E., *Partial Differential Equations of Applied Mathematics*, Wiley-Interscience, 2nd edition, 1998.
