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Course Description:

Math 5587-8 is a year course that introduces the basics of partial differential equations, guided by applications in physics and engineering.

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Prerequisites: Math 5587
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or equivalent. Basic
familiarity with a
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(Matlab or Mathematica
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numerical work.

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material we will be
covering, we will need to
recall and use material
normally covered in an
elementary course on
ordinary differential
equations. In these notes,
we will very briefly
review the main
topics that will be
needed later. For more
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in linear algebra.

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Separable Solutions We
now turn our attention to
differential equations in

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which the “ unknown function to be determined ” — which we will usually denote by u — depends on two or more variables. Hence the derivatives are partial derivatives with respect to the various variables.

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equations and interpret
the answers by the end of

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the semester.

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which deal with functions of a single variable and their derivatives.)

Differential Equations |
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In mathematics, a partial differential equation (PDE) is a differential equation that contains unknown multivariable functions and their partial derivatives. PDEs are used to formulate

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variables, and are either
solved by hand, or used
to create a computer
model.

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