AMID01 MATHEMATICS III

UNIT-1 PARTIAL DIFFERENTIATION AND PARTIAL DIFFERENTIAL EQUATION

- 1.1 Introduction, Limit, Partial derivatives, Partial derivatives of Higher orders, Which variable is to be treated as constant,
- 1.2 Homogeneous function, Euler's Theorem on Homogeneous Functions, Introduction,
- 1.3 Total Differential Coefficient, Important Deductions, Typical cases, Geometrical Interpretation of dx dz, dy dz, Tangent plane to a surface,
- 1.4 Error determination, Jacobians, Properties of Jacobians, Jacobians of Implicit Functions,
- 1.5 Partial Derivatives of Implicit Functions by Jacobian, Taylor's series, Conditions for F(x, y) to be of two variables maximum or minimum, Lagrange's method of undermined Multipliers.

UNIT-2 PARTIAL DIFFERENTIAL EQUATIONS

- 2.1 Partial Differential Equations, Order, Method of Forming Partial Differential Equations,
- 2.2 Solution of Equation by direct Integration, Lagrange's Linear equation, Working Rule, Method of Multipliers,
- 2.3 Partial Differential Equations non- Linear in p,q, Linear Homogeneous Partial Diff. Eqn.,
- 2.4 Rules for finding the complimentary function, Rules for finding the particular Integral, Introduction,
- 2.5 Method of Separation of Variables, Equation of Vibrating Strain, Solution of Wave Equation, One Dimensional Heat Flow, Two dimensional Heat Flow.

UNIT-3 FOURIER SERIES

- 3.1 Periodic Functions, Fourier Series, Dirichlet's Conditions, Advantages of Fourier Series, Useful Integrals,
- 3.2 Determination of Fourier constants (Euler's Formulae), Functions defined in two or more sub spaces,
- 3.3 Even Functions, Half Range's series, Change of Interval, Parseval's Formula, Fourier series in Complex Form, Practical Harmonic Analysis.

UNIT-4 LAPLACE TRANSFORMATION

- 4.1 Introduction, Laplace Transform, Important Formulae, Properties of Laplace Transforms, Laplace Transform of the Derivative of f (t),
- 4.2 Laplace Transform of Derivative of order n, Laplace Transform of Integral off (t), Laplace Transform of t.f (t) (Multiplication by t),
- 4.3 Laplace Transform of 1 t f(t) (Diversion by t), Unit step function, second shifting theorem, Theorem, Impulse Function, Periodic Functions,
- 4.4 Convolution Theorem, Laplace Transform of Bessel function, Evaluation of Integral, Formulae of Laplace Transform, properties of Laplace Transform,
- 4.5 Inverse of Laplace Transform, Important formulae, Multiplication by s, Division of s (Multiplication by 1/s), First shifting properties, second shifting properties,
- 4.6 Inverse Laplace Transform of Derivatives, Inverse Laplace Transform of Integrals, Partial Fraction Method, Inverse Laplace Transform,

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4.7 Solution of Differential Equations, Solution of simultaneous equations, Inversion Formulae for the Laplace Transform.

UNIT-5 NUMERICAL TECHNIQUES

- 5.1 Solution of Ordinary Differential Equations,
- 5.2 Taylor's Series Method, Picard's method of successive approximations,
- 5.3 Euler's method, Euler's Modified formula, Runge's Formula, Runge's Formula (Third only),
- 5.4 Runge's Kutta Formula (Fourth order), and Higher order Differential Equations.

UNIT-6 NUMERICAL METHODS FOR SOLUTION OF PARTIAL DIFFERENTIAL EQUATION

- 6.1 General Linear partial differential equations, Finite-Difference Approximation to Derivatives,
- 6.2 Solution of Partial Differential equation(Laplace's method), Jacobi's Iteration Formula, Guass-Seidal method,
- 6.3 Successive over-Relanation or S.O.R. method, Poisson Equation, Heat equation (parabolic equations), Wave equation (Hyperbolic Equation).

Reference Books:

- 1. Transforms and Partial Differential Equations Paperback 22 June 2011 by <u>T</u> <u>Veerarajan</u> (Author)
- 2. Transforms and Partial Differential Equations (III Semester) Paperback 1 January 2014 by <u>Gunavathi K.</u> (Author)

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