18.034, Spring Semester 2006 General Information

Class meetings: Monday, Wednesday, and Friday 1:00–2:00 in 12-142.

Text: Differential Equations, a Modeling Perspective, by Robert L. Borrelli and Courtney S. Coleman, 2nd edition, Wiley, 2004.

Lecturer: David Vogan, 2-281 (x3-4991, dav@math.mit.edu). Office hours are Monday 11-12 and Wednesday 2-3, or by appointment.

Recitation meetings: Monday and Wednesday 10:00–11:00 in 12-142.

Recitation instructor: David Vogan

Homework assigned during lectures. Due in recitation each Monday. Late work is not accepted. **Exams:** One-hour exams during the lecture hour on Friday, March 10, and Friday, April 21. The

exams will be closed book, and calculators will not be allowed.

Grading: In-class exams will be worth 25% each, the final exam 30%, and problem sets 20%.

Syllabus

Doing the reading *before* class offers you the priceless (©MasterCard) possibility of catching the lecturer in an error.

Wed 2/8 Wed 2/8 Fri 2/10	Recitation Lecture 1 Lecture 2	Modeling and terminology (Ch. 1) Linear differential equations (2.1, 2.2)
Mon 2/13 Mon 2/13 Wed 2/15 Wed 2/15 Fri 2/17	Recitation Lecture 3 Recitation Lecture 4 Lecture 5	Uniqueness of solutions (2.3, A1) Existence of solutions (Picard iterates) (Ch. 2, A2) Extension of solutions (Ch. 2, A3)
Tues 2/21 Tues 2/21 Wed 2/22 Wed 2/22 Fri 2/24	Recitation Lecture 6 Recitation Lecture 7 Lecture 8	Slope fields, separable equations (2.4, 2.5) Qualitative analysis (2.8) Approximate numerical solutions (page 122)
Mon 2/27 Mon 2/27 Wed 3/1 Wed 3/1 Fri 3/3	Recitation Lecture 9 Recitation Lecture 10 Lecture 11	Homogeneous second order linear ODEs (3.1, 3.2) Direction fields, complex numbers (3.3) Inhomogeneous second order linear ODEs (3.5, 3.6)
Mon 3/6 Mon 3/6 Wed 3/8 Wed 3/8 Fri 3/10	Recitation Lecture 12 Recitation Lecture 13 Lecture 14	Theory of second order linear and nonlinear ODEs (3.7, 3.8) Beats, resonance, frequency response (4.1, 4.3) EXAM 1 on Lectures 1–13
Mon 3/13 Mon 3/13 Wed 3/15 Wed 3/15 Fri 3/17	Recitation Lecture 15 Recitation Lecture 16 Lecture 17	Trigonometric Fourier series (10.1, 10.2) Half-range and exponential Fourier series (10.3) Dirac's delta function (page 328)

Mon 3/20 Mon 3/20 Wed 3/22 Wed 3/22 Fri 3/24	Recitation Lecture 18 Recitation Lecture 19 Lecture 20	Laplace transform and IVPs (5.1) Properties of Laplace transform (5.2, 5.3) Convolution (5.4)
Mon 4/3 Mon 4/3 Wed 4/5 Wed 4/5 Fri 4/7	Recitation Lecture 21 Recitation Lecture 22 Lecture 23	Compartment models, linear algebra (6.1, page 421) Eigenvalues, eigenvectors, eigenspaces (6.2) Homogeneous linear systems: real eigenvalues (6.3)
Mon 4/10 Mon 4/10 Wed 4/12 Wed 4/12 Fri 4/14	Recitation Lecture 24 Recitation Lecture 25 Lecture 26	Homogeneous linear systems: complex eigenvalues (6.4) Inhomogeneous linear systems, matrix exponentials (6.6) Theory of general linear systems (6.8)
Mon 4/17 Wed 4/19 Wed 4/19 Fri 4/21	Patriot's Day Recitation Lecture 27 Lecture 28	Holiday Lie groups, review EXAM 2 covering lectures 1–25
Mon 4/24 Mon 4/24 Wed 4/26 Wed 4/26 Fri 4/28	Recitation Lecture 29 Recitation Lecture 30 Lecture 31	Fundamental theorem (7.1) Autonomous systems, interacting species models (7.2, 7.3) Stability of autonomous systems (8.1, 8.2)
Mon 5/1 Mon 5/1 Wed 5/3 Wed 5/3 Fri 5/5	Recitation Lecture 32 Recitation Lecture 33 Lecture 34	Conservative systems, Lyapunov functions (8.3, page 508) Limit cycles, planar autonomous systems (9.1, 9.2) Power series solutions (11.1)
Mon 5/8 Mon 5/8 Wed 5/10 Wed 5/10 Fri 5/12	Recitation Lecture 35 Recitation Lecture 36 Lecture 37	Solutions near ordinary points (11.2) Regular singular points (11.3) Solutions near regular singular points (11.4)
Mon 5/15 Mon 5/15 Wed 5/17 Wed 5/17	Recitation Lecture 38 Recitation Lecture 39	Special functions Review

FINAL EXAM week of 5/22-5/26 to be scheduled by Registrar.