

MATH 551: Applied Partial Differential Equations and Complex Variables

$$\nabla^2 u = f(x, y, z) \quad \left\{ \begin{array}{l} u = \sum_k c_k \phi_k \quad c_k = -\frac{\langle f, \psi_k \rangle}{\lambda_k \langle \phi_k, \psi_k \rangle} \\ u = \int G f d\tilde{x} \quad G = -\sum_k \frac{\psi_k \phi_k}{\lambda_k \langle \phi_k, \psi_k \rangle} \end{array} \right.$$

Fall 2020 [18205/18206]

Prof. Thomas Witelski

Mon, Wed, Fri 1:45–2:35 pm

<http://www.math.duke.edu/~witelski/551>

A course on analytical methods for solving linear differential equations:

- Fourier eigen-expansions and spectral theory for linear operators
- Adjoint problems and Fredholm integral equations
- Separation of variables for PDE in 2D, 3D
- Green's functions and integral representations of solutions
- Complex contour integrals and Fourier/Laplace transforms

Applications:

- Theoretical foundations for many problems in engineering and science
- Basis for advanced computational methods
- Designed for students in applied math, science, and engineering

Prerequisites: Undergraduate-level background in linear algebra and ordinary differential equations.