

## The Department of Mathematics

2017–18–B term

**Course Name** Methods Of Mathematical Analysis

**Course Number** 201.1.9481

**Course web page**

<https://math.bgu.ac.il/en/teaching/spring2018/courses/methods-of-mathematical-a>

**Lecturer** Prof. Nina Chernyavskaya, <nina@bgu.ac.il>, Office 307

**Office Hours** <https://math.bgu.ac.il/en/teaching/hours>

### Abstract

### Requirements and grading<sup>1</sup>

### Course topics

Ordinary Differential Equations Basic concepts: ordinary differential equations, differential equations of the first order, general solution, initial value problems, partial solutions. Linear differential equations with separable variables, exact equations, integration factor, homogeneous equations. Existence and Uniqueness theorem (without proof). System of differential equation of first order, solution by matrixes. Linear differential equations of second order, non-homogeneous equations, Wronskian. Linear differential equations of n-th order. Integral Transforms Laplace transform, properties of the Laplace transform. Convolution of two functions and convolution theorem. Heavyside (unit step) function,  $\delta$ -function (Dirac), particularly continuous functions, their Laplace transform. Solution of non-homogeneous differential equations by Laplace transform. Fourier transform, properties of the Fourier transform. Convolution of two functions and convolution theorem. Cosines and Sine Fourier transform. Solution of integral equations by Fourier transform..

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<sup>1</sup>Information may change during the first two weeks of the term. Please consult the webpage for updates