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Ordinary And Partial Differential Equations

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Ordinary differential equation - Wikipedia

Ordinary and Partial Differential Equations and Applications Prof. P. N. Agrawal Dr. D.N. Pandey Department of Mathematics IIT Roorkee.

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First and second order ordinary differential equations with applications, Laplace transforms, series solutions and qualitative behavior, Fourier series, partial differential equations, boundary value problems, Sturm-Liouville theory. Intended primarily for engineering and science students. Prerequisite: Mathematics 216. Not open to students who have had Mathematics 356.

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A dramatic difference between ordinary and partial differential equations is the dimension of the solution space. For ordinary differential equations, the dimension of the solution space is finite; it is equal to the order of the differential equation.

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Two classes of differential equations: • O.D.E. (ordinary differential equations): linear and non-linear; • P.D.E. (partial differential equations). (not covered in math250, but in math251) Some concepts related to differential equations: • system: a collection of several equations with several unknowns.