Syllabus for Intro to Applied Mathematics/Mathematical Methods II

- 1. Fourier Series and Transforms
- 2. Ordinary Differential Equations I (Constant coefficient differential equations and the Laplace transform)
- 3. Variational Calculus (Euler equation, Lagrange's Equation, and some example problems)
- 4. Assorted Special Functions
 - a. Gamma, Beta, and Error Functions
 - b. Asymptotic Series and Stirling's Formula
- 5. Ordinary Differential Equations II
 - a. Series solution of differential equations
 - b. Orthogonal functions, Legendre polynomials, Bessel functions
 - c. Other classes of orthogonal functions and their ODEs
- 6. Partial Differential Equations
 - a. Basic types of PDEs
 - b. model problems (heat flow, vibrating string, steady state temperature)
- 7. Complex Function Theory
 - a. contour integrals and Cauchy's theorem
 - b. Laurent series and the residue calculus
 - c. conformal maps