

GUJARAT TECHNOLOGICAL UNIVERSITY

Advance Engineering Mathematics

SUBJECT CODE: 2130002

B.E. 3RD SEMESTER

Type of course: Engineering Mathematics

Prerequisite: The course follows from Calculus, Linear algebra

Rationale: Mathematics is a language of Science and Engineering

Teaching and Examination Scheme:

Teaching Scheme			Credits	Examination Marks						Total Marks
L	T	P	C	Theory Marks			Practical Marks			
				ESE (E)	PA (M)		PA (V)		PA (I)	
					PA	ALA	ESE	OEP		
3	2	0	5	70	20	10	30	0	20	150

Content:

Sr. No.	Topics	Teaching Hrs.	Module Weightage
1	Introduction to Some Special Functions: Gamma function, Beta function, Bessel function, Error function and complementary Error function, Heaviside's function, pulse unit height and duration function, Sinusoidal Pulse function, Rectangle function, Gate function, Dirac's Delta function, Signum function, Saw tooth wave function, Triangular wave function, Halfwave rectified sinusoidal function, Full rectified sine wave, Square wave function.	02	4
2	Fourier Series and Fourier integral: Periodic function, Trigonometric series, Fourier series, Functions of any period, Even and odd functions, Half-range Expansion, Forced oscillations, Fourier integral	05	10
3	Ordinary Differential Equations and Applications: First order differential equations: basic concepts, Geometric meaning of $y' = f(x,y)$ Direction fields, Exact differential equations, Integrating factor, Linear differential equations, Bernoulli equations, Modeling , Orthogonal trajectories of curves. Linear differential equations of second and higher order: Homogeneous linear differential equations of second order, Modeling: Free Oscillations, Euler- Cauchy Equations, Wronskian, Non homogeneous equations, Solution by undetermined coefficients, Solution by variation of parameters, Modeling: free Oscillations resonance and Electric circuits, Higher order linear differential equations, Higher order homogeneous with constant coefficient, Higher order non homogeneous equations. Solution by $[1/f(D)] r(x)$ method for finding particular integral.	11	20
4	Series Solution of Differential Equations: Power series method, Theory of power series methods, Frobenius method.	03	6
5	Laplace Transforms and Applications: Definition of the Laplace transform, Inverse Laplace transform, Linearity, Shifting theorem, Transforms of derivatives and integrals Differential equations, Unit step function Second shifting theorem,	09	15

	Dirac's delta function, Differentiation and integration of transforms, Convolution and integral equations, Partial fraction differential equations, Systems of differential equations		
6	Partial Differential Equations and Applications: Formation PDEs, Solution of Partial Differential equations $f(x,y,z,p,q) = 0$, Nonlinear PDEs first order, Some standard forms of nonlinear PDE, Linear PDEs with constant coefficients, Equations reducible to Homogeneous linear form, Classification of second order linear PDEs. Separation of variables use of Fourier series, D'Alembert's solution of the wave equation, Heat equation: Solution by Fourier series and Fourier integral	12	15

Reference Books:

1. Advanced Engineering Mathematics (8th Edition), by E. Kreyszig, Wiley-India (2007).
2. Engineering Mathematics Vol 2, by Baburam, Pearson
3. W. E. Boyce and R. DiPrima, Elementary Differential Equations (8th Edition), John Wiley (2005)
4. R. V. Churchill and J. W. Brown, Fourier series and boundary value problems (7th Edition), McGraw-Hill (2006).
5. T.M.Apostol, Calculus , Volume-2 (2nd Edition), Wiley Eastern , 1980

Course Outcome:

After learning the course the students should be able to

1. Fourier Series and Fourier Integral
 - Identify functions that are periodic. Determine their periods.
 - Find the Fourier series for a function defined on a closed interval.
 - Find the Fourier series for a periodic function.
 - Recall and apply the convergence theorem for Fourier series.
 - Determine whether a given function is even, odd or neither.
 - Sketch the even and odd extensions of a function defined on the interval $[0,L]$.
 - Find the Fourier sine and cosine series for the function defined on $[0,L]$
2. Ordinary Differential Equations and Their Applications
 - Model physical processes using differential equations.
 - Solve basic initial value problems, obtain explicit solutions if possible.
 - Characterize the solutions of a differential equation with respect to initial values.
 - Use the solution of an initial value problem to answer questions about a physical system.
 - Determine the order of an ordinary differential equation. Classify an ordinary differential equation as linear or nonlinear.
 - Verify solutions to ordinary differential equations.
 - Identify and solve first order linear equations.
 - Analyze the behavior of solutions.
 - Analyze the models to answer questions about the physical system modeled.
 - Recall and apply the existence and uniqueness theorem for first order linear differential equations.
 - Identify whether or not a differential equation is exact.
 - Use integrating factors to convert a differential equation to an exact equation and then solve.
 - Solve second order linear differential equations with constant coefficients that have a characteristic equation with real and distinct roots.
 - Describe the behavior of solutions.
 - Recall and verify the principal of superposition for solutions of second order linear differential equations.
 - Evaluate the Wronskian of two functions.

- Determine whether or not a pair of solutions of a second order linear differential equations constitute a fundamental set of solutions.
- Recall and apply Abel's theorem.
- Apply the method of reduction of order to find a second solution to a given differential equation.
- Apply the method of undetermined coefficients to solve non-homogeneous second order linear differential equations.
- Model undamped mechanical vibrations with second order linear differential equations, and then solve. Analyze the solution. In particular, evaluate the frequency, period, amplitude, phase shift, and the position at a given time.
- Define critically damped and over damped. Identify when these conditions exist in a system.
- Describe the phenomena of beats and resonance. Determine the frequency at which resonance occurs.
- Recall the definition of linear independence for a finite set of functions. Determine whether a set of functions is linearly independent or linearly dependent.
- Use the method of variation of parameters to solve non-homogeneous higher order linear differential equations.

3. Series Solution of Differential Equations

- Manipulate expressions involving summation notation. Change the index of summation.
- Find the general solution of a differential equation using power series.
- Given an initial value problem, use the differential equation to inductively determine the terms in the power series of the solution, expanded about the initial value.

4. Laplace Transforms and Applications

- Sketch a piecewise defined function. Determine if it is continuous, piecewise continuous or neither.
- Evaluate Laplace transforms from the definition.
- Determine whether an infinite integral converges or diverges.
- Evaluate inverse Laplace transforms.
- Use Laplace transforms to solve initial value problems.
- Convert piecewise defined functions to functions defined in terms of step functions and vice versa.
- Find the Laplace transform of a piecewise defined function.
- Apply the shifting theorems to evaluate Laplace transforms and inverse Laplace transforms.
- Use Laplace transforms to solve differential equations with discontinuous forcing functions.
- Define an idealized unit impulse function.
- Use Laplace transforms to solve differential equations that involve impulse functions.
- Evaluate the Laplace transform of a convolution of functions.
- Use the convolution theorem to evaluate inverse Laplace transforms.

5. Partial Differential Equations and Applications

- Determine the order of a partial differential equation.
- Classify a partial differential equation as linear or nonlinear.
- Verify solutions to partial differential equations.
- Apply the method of separation of variables to solve partial differential equations, if possible.
- Find the solutions of heat conduction problems in a rod using separation of variables.
- Solve steady state heat conduction problems in a rod with various boundary conditions.
- Solve the wave equation that models the vibration of a string with fixed ends.
- Describe the motion of a vibrating string.

- Solve Laplace's equation over a rectangular region for various boundary conditions.
- Solve Laplace's equation over a circular region for various boundary conditions.

List of Open Source Software/learning website:

1. NPTEL
http://www.cdeep.iitb.ac.in/nptel/Electrical%20&%20Comm%20Engg/Signals%20and%20System/Course_home4.30
<https://www.youtube.com/watch?v=DPg5T-YBQjU>
<https://www.youtube.com/watch?v=7fJeo1fylKI>
<https://www.youtube.com/watch?v=1FnBPmEWpus>
<https://www.youtube.com/watch?v=dgDIQ0VA0pA>
<https://www.youtube.com/watch?v=SoBs-YGQUdc>
<https://www.youtube.com/watch?v=Fh8m6ZdFaqU>
2. **Instructor(s):** Prof. Haynes Miller, Prof. Arthur Mattuck
<http://ocw.mit.edu/courses/mathematics/18-03-differential-equations-spring-2010/video-lectures/>
3. **Instructor:** Prof. Haynes Miller, Prof. Arthur Mattuck, Dr. John Lewis
<http://ocw.mit.edu/courses/mathematics/18-03sc-differential-equations-fall-2011/>

ACTIVE LEARNING ASSIGNMENTS: Preparation of power-point slides, which include videos, animations, pictures, graphics for better understanding theory and practical work – The faculty will allocate chapters/ parts of chapters to groups of students so that the entire syllabus to be covered. The power-point slides should be put up on the web-site of the College/ Institute, along with the names of the students of the group, the name of the faculty, Department and College on the first slide. The best three works should submit to GTU.