



SF1633 Differential Equations I

6.0 credits

Differentialekvationer I

This is a translation of the Swedish, legally binding, course syllabus.

Establishment

Course syllabus for SF1633 valid from Autumn 2007

Grading scale

A, B, C, D, E, FX, F

Education cycle

First cycle

Main field of study

Mathematics, Technology

Specific prerequisites

Basic knowledge of linear algebra and calculus, as presented in 5B1132/SF1618 Analytiska metoder och linjär algebra I and 5B1133/SF1619 Analytiska metoder och linjär algebra II.

Language of instruction

The language of instruction is specified in the course offering information in the course catalogue.

Intended learning outcomes

To give the students

- acquaintance with the fundamental theory of ordinary differential equations.
- ability to solve certain types of (systems of) ordinary differential equations using standard methods.
- ability to analyze (systems of) ordinary differential equations using geometric and qualitative methods.
- ability to compute Laplace transforms.
- ability to compute Fourier series.
- ability to solve separable partial differential equations and to find solutions to boundary value problems using Fourier methods.
- the possibility to gain deeper insights into areas relevant for their education.
- ability to use suitable computer software for symbolic as well as graphic investigations of the problems mentioned above.
- ability to attack modeling problems.

Course contents

- First order ordinary differential equations: Fundamental theory and concepts. Modeling. Directional fields and solution curves. Autonomous equations. Stationary solutions. Stability. Separable equations. Linear equations.
- Linear ordinary differential equations of higher order: Fundamental theory. Methods of solution for constant coefficient equations. Vibrational phenomena.
- Systems of linear ordinary differential equations: Fundamental theory and concepts. Solving linear systems with constant coefficients using eigenvalue methods and variation of parameters.
- Autonomous systems of ordinary differential equations: Fundamental concepts. Stationary solutions and their stability. Global phase portraits. Modeling.
- The Laplace transform and its applications.
- Fourier series with applications.
- Linear partial differential equations: Separation of variables. Solution of classical boundary value problems (wave equation, heat equation, Laplace's equation) using Fourier methods.

Course literature

Zill-Cullen/Differential Equations with Boundary-Value Problems, 6:th ed.

Råde-Westergren/Mathematics Handbook for Science and Engineering.

Examination

- TEN1 - Examination, 6.0 credits, grading scale: A, B, C, D, E, FX, F

Based on recommendation from KTH's coordinator for disabilities, the examiner will decide how to adapt an examination for students with documented disability.

The examiner may apply another examination format when re-examining individual students.

If the course is discontinued, students may request to be examined during the following two academic years.

Other requirements for final grade

Oral and/or written exam, plus continuous examination (TEN1; 6 hp).

Ethical approach

- All members of a group are responsible for the group's work.
- In any assessment, every student shall honestly disclose any help received and sources used.
- In an oral assessment, every student shall be able to present and answer questions about the entire assignment and solution.