

Math 2350 Applied Linear Algebra and Differential Equations

Course outline - 2023-2024 Spring

Instructor

Prof. J. R. Chasnov
Rm. 3456; Phone 2358 7448; machas@ust.hk
Office hours: by appointment

Lectures

L1: Mon, Wed 9:00-10:20am 4619

Teaching Assistants and Tutorials

T1a: Wed 2:00-2:50pm 1410 (HUANG Haohan/hhuangbu)
T1b: Mon 7:00-7:50pm 1410 (LIU, Yonglin/yliuks)

Course Description

Credits: 3 units; Topic: Linear algebra and differential equations
Exclusions: MATH 2111, MATH 2121, MATH 2131, MATH 2351, MATH 2352
Prerequisites: AL Pure Mathematics/AL Applied Mathematics; or MATH 1014; or MATH 1018; or MATH 1020; or MATH 1024

Student Learning Resources

Course Lecture Notes can be obtained as a pdf file:
<https://www.math.hkust.edu.hk/~machas/applied-linear-algebra-and-differential-equations.pdf>
Textbooks (for reference): Linear Algebra and its Applications by David Lay; Elementary Differential Equations and Boundary Value Problems by Boyce & DiPrima.

Intended Learning Outcomes

Upon successful completion of this course, students should

1. Develop an understanding of the core ideas and concepts of linear algebra and ordinary differential equations;
2. Recognize the power of abstraction and generalization, carry out mathematical work with independent judgement;
3. Apply rigorous, analytical and numeric approach to analyze and solve problems using concepts of linear algebra and differential equations;
4. Demonstrate skills in reading, interpreting and communicating mathematical content which are integrated into other disciplines or appear in everyday life;
5. Develop the mathematical maturity to undertake higher level studies in mathematically related fields.

Assessment Scheme

Worksheets: 10%
Midterm: 40%
Final: 50%

Assessing Course ILOs

1, 2, 3, 4, 5
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Week 1:

0.14 Course introduction; complex numbers

Week 2:

1.1-1.8 Matrices, transposes, inverses, rotations, permutations, projections

Week 3:

2.1-2.5 Gaussian elimination, reduced row echelon form, inverses, LU decomposition

Week 4:

3.1-3.4 Vector and inner-product spaces,

Week 5:

3.5-3.7 Four fundamental vector spaces of a matrix, Gram-Schmidt, orthogonal projections

Week 6:

3.9-3.10, 4.1-4.4 Least squares, determinants

Week 7:

5.1-5.3 Eigenvalues and eigenvectors, diagonalization

Week 8

6.1, 7.1, 7.2, 7.3 Introduction to odes, Euler method, separable equations, linear equations

Week 9

7.4, 8.1- 8.3 Applications, Euler method 2D, superposition, Wronskian

Week 10

8.4-8.6 Homogeneous odes, difference equations, inhomogeneous odes

Week 11

8.8-8.9 Inhomogeneous odes, resonance, applications, damped resonance

Week 12

9, 10.1-10.4 Series solutions, systems of first-order linear odes

Week 13

10.5 Normal modes, Final exam review