

| MATDSCT 4.1: Partial Differential Equations and Integral Transforms |   |
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| Teaching Hours: 4 Hours/Week  | Credits: 4                                |
| Total Teaching Hours: 56 Hours                                      | Max. Marks: 100<br>(SEE - 60 + I.A. - 40) |

**Course Learning Outcomes:** This course will enable the students to

- Solve the Partial Differential Equations of the first order and second order.
- Formulate, classify and transform partial differential equations into canonical form.
- Solve linear and non-linear partial differential equations using various methods; and apply these methods to solving some physical problems.
- Able to solve wave equation and heat equation.
- Understand the concept of Laplace Transforms.
- Able to find the Fourier series and Fourier Transform of given functions.

#### Partial Differential Equations:

**Unit I:** Basic concepts–Formation of a partial differential equations by elimination of arbitrary constants and functions, Solution of partial differential equations –Lagrange’s linear equation of the form  $Pp + Qq = R$ , Standard types of first order non-linear partial differential equations, The complete integrals of the non-linear equation by Charpit’s method. **14Hrs**

**Unit II:** Homogeneous and non-homogeneous linear partial differential equations with constant coefficients, Partial differential equations of the second order. Classification of second-order partial differential equations, canonical forms. Solutions of the Heat equation and Wave equation (using Fourier series). **14Hrs**

#### Integral Transforms:

**Unit III: Laplace Transforms:** Definition, Basic Properties. Laplace transforms of some standard functions. Laplace transform of Periodic functions. Laplace transform of derivative and integral of a function. Convolution theorem. Inverse Laplace transforms and its properties. Solution of differential equations by using Laplace transforms. **14Hrs**

**Unit IV: Fourier Series and Transforms:** Periodic functions. Fourier Coefficients. Fourier series of functions with period  $2L$ . Fourier series of even and odd functions. Half range Cosine and Sine series. Fourier Transforms - Finite Fourier Cosine and Sine transforms. **14Hrs**

#### Reference Books:

1. D. A. Murray, Introductory Course in Differential Equations, Orient and Longman, 2017.
2. H. T. H. Piaggio, Elementary Treatise on Differential Equations and their Applications, CBS Publisher & Distributors, Delhi, 1985.
3. G. F. Simmons, Differential Equations, Tata McGrawHill, 1991.