Syllabus

MATH 601-602: Methods of Applied Mathematics - I

PART I: Linear Algebra

1. Chapter 1: Matrices and Systems of Equations

- Systems of Linear Equations
- Row Echelon Form
- Matrix Arithmatic
- Matrix Algebra
- Elementary Matrices
- 2. Chapter 2: Determinants
 - The Determinant of a Matrix
 - Properties of Determinants

3. Chapter 3: Vector Spaces

- Definition
- Subspaces
- Linear Independence
- Basis and Dimension
- Change of Basis
- Row Space and Column Space
- 4. Chapter 4: Linear Transformations
 - Definition and Examples
 - Matrix Representations of Linear Transformations
 - Similarity
- 5. Chapter 5: Orthogonality
 - The Scalar Product in \mathbb{R}^n
 - Orthogonal Subspaces
 - Least Squares Problems
 - Inner Product Spaces
 - Orthonormal Sets
 - The Gram-Schmidt Orthogonalization Process
- 6. Chapter 6: Eigenvalues
 - Eigenvalues and Eigenvectors
 - Systems of Linear Differential Equations
 - Diagonalization

PART II: Complex Variables

- 1. Chapter 1: Complex Numbers
 - Complex numbers
 - Complex Plane (\mathbb{C}) Versus Eucledean Plane (\mathbb{R}^2)
 - Polar Coordinates
 - De Moivre's Theorem
 - Roots of a Complex Number
- 2. Chapter 2: Convergence and Limit
 - Convergence and Limit; Cauchy Criterion, Tests for Convergence
 - Functions of a Complex Variable: Continuity
 - Sequences and Series of Functions; Power Series
- 3. Chapter 3: Differentiation and Integration
 - Differentiation: Cauchy-Riemann Equations
 - Integration: Green's Theorem in the Real and Complex Plane, Cauchy's Theorem, Morera's Theorem
 - Differentiation and Integration of Power Series
 - Cauchy's Integral Formulas and Related Theorems: Cauchy's Theorem in Multiply Connected Domains, Liouville's Theorem
 - The Taylor and Laurent Expansions
 - Singularities of Analytic Functions
- 4. Chapter 4: Residue Theory and Evaluation of Integrals and Series
 - Residues
 - Calculation of Residues
 - The Residue Theorem
 - Partial Fractions
 - Residue at Infinity
 - Evaluation of Real Integrals