

University of Óbuda John von Neumann Faculty of Informatics		Institute of Applied Mathematics		
Name and code: <i>Differential equations</i> NMXDE1PMNE		Credits:3 <i>2022/23 year I. semester</i>		
Subject lecturers: Dr. Zoltán Léka				
Prerequisites (with code):		-		
Weekly hours:	Lecture: 2	Seminar.: 1	Lab. hours: 0	Consultation: 0
Way of assessment:	Two midterm exams + written exam			
Course description:				
Goal: To provide an overview of the fundamental concepts of one and two-dimensional dynamical systems. Moreover, the course discusses the methods of calculus of variations with applications in mechanics, and elements of PDEs (heat and wave equations in Euclidean spaces)				
Course description: Dynamics of first and second order differential equations, stability of fixed points through linearization. Energy methods and Lyapunov direct methods. Periodic solutions, limit cycles. Calculus of variations. Hamiltonian and Lagrangian systems, Legendre transform. Elements of PDEs: method of characteristics, heat equation, wave equation.				

Lecture schedule		
Education week	Topic	
1.	First-order ordinary differential equations: linear, exact and separable systems	
2.	Dynamics of first order autonomous differential equations, fixed points.	
3.	Dynamics of second order systems: Jacobian matrix, characterization of fixed points through linearization, stability	
4.	Energy methods, Lyapunov s theorems on stability	
5.	Periodic solutions, limit cycles: divergence criterion, Poincaré-Bendixson theorem	
6.	1st written exam	
7.	Introduction to variational calculus: brachistochrone problem, Euler-Lagrange equations	
8.	Calculus of variations in mechanics, Hamiltonian systems	
9.	Hamiltonian and Lagrangian systems, Legendre transformation	
10.	Partial differential equations: method of characteristics	
11.	Second order partial differential equations, classification	
12.	Laplace operator, Dirichlet energy and the heat equation	
13.	2nd written exam	
14.	Goursat- and Cauchy problems, the wave equation.	
Midterm requirements		
	Education week	Topic
		Weekly home assignments, and two midterms

Final grade calculation methods

Achieved result	Grade
89%-100%	excellent (5)
76%-88<%	good (4)
63%-75<%	satisfactory (3)
51%-62<%	passed (2)
0%-50<%	failed (1)

Type of exam

Written exam of 180 mins

Type of replacement

One midterm of the semester can be replaced at the final week

References

R. Kent Nagle, Edward B. Saff, Arthur David Snider: Fundamentals of Differential Equations and Boundary Value Problems, 8th Edition, Addison-Wesley, 2011.

D. Strogatz: Non-linear dynamics and chaos, Westview Press, 2001.

Recommended:

E. Lieb, M. Loss: Analysis, Amer. Math. Soc., Providence, 2001.

Simon J. Malham: An introduction to Lagrangian and Hamiltonian mechanics, 2016.