



上海财经大学

Shanghai University of Finance & Economics

中国上海市国定路777号 邮编200433 777 Guoding Road, Shanghai, 200433, China

Shanghai University of Finance & Economics

2019 Summer Program

MATH 200 Linear Algebra and Differential Equations

Course Outline

Term: June 3 – June 28, 2019

Class Hours: 14:00-15:50 (Monday through Friday)

Course Code: MATH 200

Instructor: Professor Vadim Olshevsky

Home Institution: University of Connecticut

Office Hours: TBA and by appointment

Email: olshevsky@gmail.com

Credit: 4

Class Hours: This course will have 52 class hours, including 32 lecture hours, professor 8 office hours, 8-hour TA discussion sessions, 4-hour review sessions.

Course Description:

This is a hybrid course that introduces basic concepts of linear algebra and differential equations. These two topics (put together) provide a very important toolkit for modeling real-world phenomena in science, engineering, business, etc. The course will cover linear algebra concepts such as vector spaces, linear dependence and independence, matrices, eigenvalues and eigenvectors, etc., and differential equation topics such as: uniqueness and existence of solutions to differential equations, first order equations, second order homogeneous and non-homogeneous equations, higher order equations, linear systems of differential equations, the heat equation and applications of differential equations.

Course Objectives:

The major objective of this course is to introduce students to the basic concepts of linear algebra, differential equations, and applications of differential equations. Students will be expected to understand the basic concepts of differential equations well enough to be able to decide when, how, and why to apply them to real-world phenomena and to be able to interpret and communicate the results. This



course is designed to help students progress in developing analytical thinking, critical reasoning, problem-solving, and communication skills. The goal is to obtain a useful mastery of basic concepts and methods to fully understand and appreciate the theory and practice of differential equations. Additionally, the course is expected to prepare students for studies in other disciplines in the sciences, engineering, business, etc.

Prerequisite: Calculus 2

Two Required Textbooks:

1) Linear Algebra and Its Applications, Fifth edition, by David C. Lay, Steven Lay, Judy McDonald Pearson, 2016.

Please do not buy this book before coming to class. The instructor will provide a direct link to the publisher's My Lab site, where you can get it with a discount as well as with an access to the online homework assignments.

2) Willian E. Boyce, Richard C. DiPrima: Elementary Differential Equations and Boundary Value Problems, 11th edition, Wiley, 2018.

Please do not buy this book before coming to class. The instructor will provide a direct link to the publisher's WileyPlus site, where you can get it with a discount as well as with an access to the online homework assignments.

Homework:

There will be online Pearson's My Lab and WileyPlus homework assignments for each section of the text. Each assignment will be made available on several days before the section is covered in class. The due date for each assignment will be set by your instructor and will generally be two or three days after the material is covered in class. You will get five attempts for each question.

Grading & Evaluation

Grade Range

Attendance and participation: 10%

Homework: 30%

Midterm: 30%

Final: 30%

A 90-100

B 80-89

C 70-79

D 60-69

F 0-59

Course Schedule:

Week1 *Linear Algebra*: Introduction, linear systems, matrices, Gaussian elimination, reduced row echelon form, matrix operations, matrix inverses, determinants.

Week2 *Linear Algebra*: vector spaces, linear combinations, span and independence, subspaces, bases and dimension.



Week3 Differential Equations: Existence and uniqueness of solutions, first order linear, separable, exact, Bernoulli equations. Second order homogeneous and nonhomogeneous equations, mass-spring problem, and higher order equations.

Week4 Differential Equations: Laplace transforms and solutions of initial value problems. Power series solutions of differential equations. Systems of linear ordinary differential equations. Fourier series and introduction to partial differential equations (heat equation).

Detailed Course Outline:

Week	Date	Chapter	Topic
1	06/03/2019	1 Linear Algebra	1.1 Introduction
			1.2 Linear systems
			1.3 Matrices
	06/04/2019		1.3 Matrix operations
	06/05/2019		1.4 Gaussian elimination
	06/07/2019		1.5 Reduced row echelon form
			1.6 Matrix determinants and inverses
	06/10/2019		1.7 Eigenvalues and eigenvectors
2		2 Linear Algebra	2.1 Vector spaces
			2.2 Linear combinations
	06/11/2019		2.3 Span
			2.4 Linear independence
	06/12/2019		2.5 Subspaces
			2.6 Basis and dimension
	06/13/2019		Exam 1
3	06/17/2019	3 First order ordinary differential equations	3.1 Existence and uniqueness of solutions
			3.2 First order linear and separable equations
	06/18/2019		3.3 Exact and homogeneous first order equations
			3.4 Special integrating factor, substitutions and Bernoulli equations
	06/19/2019		4.1 Homogeneous equations
			4.2 Non- Homogeneous equations
	06/20/2019	4 Second and higher order ordinary differential equations	4.3 Mass-spring problem
			4.4 Higher order equations



	06/24/2019		4.5 Laplace transforms and solutions of IVPs 4.6 Power series solution on IVPs
4	06/25/2019	5 Systems of linear differential equations	5.1 Systems of linear ordinary differential equations
	06/26/2019	6 Partial differential equations	6.1 Fourier series 6.2 Introduction to partial differential equations (heat equation)
	06/27/2019		Final Exam
	06/28/2018		Discussion of final exam

Student responsibilities/expectations:

The main course material will be presented through lectures. A discussion session, to be held every Friday will offer an opportunity for students to discuss course material and assigned problems with a teaching assistant (TA). Students are advised to keep pace with the course material as it is being presented. Consequently, students should endeavor to attend all class meetings and discussion sessions, be early for class, and spend sufficient time working on assigned homework problems. If for any reason a student misses a class, he/she should endeavor to obtain the notes and learn the missed material before the next class meeting. Students should not hesitate to ask questions or seek additional assistance to ensure that they are staying on pace with the class. Students will be expected to come to class prepared and ready to participate actively. Please, turn off your cell phones and put aside any unrelated material before class begins. Students should exhibit a sense of responsibility and respect towards fellow students. Late-coming to class or early departure from class meetings will not be allowed.

Examinations:

There will be one midterm exam plus one cumulative final exam. The exams will contain problems to solve and definitions, brief explanations of concepts, and simple proofs.