

Syllabi 1992-2005

<i>Instructor</i> <i>Terms per year</i>		RP 2.0	RP 1.6	RP 1.6	RP 1.6	RP 1.1	RP 1.0	RP 1.0	RP 1.0	RP 1.0	RP 1.0
Integration and Functions		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
*	Gaussian integrals	✓	✓	✓	✓	✓			✓	✓	✓
*	Gamma function $[\Gamma(x)]$	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Beta function $[B(p, q)]$	✓	✓	✓	✓			✓	✓	✓	✓
	Error functions $[\text{erf}(x), \text{erfc}(x)]$	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Zeta function $[\zeta(n)]$	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Exponential fns $[\gamma(n, x), \Gamma(n, x), E_n(x), Ei(x)]$	✓	✓	✓	✓				✓	✓	✓
	Fresnel functions $[C(x), S(x)]$	✓	✓	✓	✓					✓	✓
	Sine integrals <i>et al.</i> $[li(x), Ci(x), si(x), Si(x)]$		✓	✓	✓						
	Elliptic integrals $[K(m), E(m)]$	✓	✓	✓	✓				✓	✓	✓
	Elliptic functions $[cn(x), sn(x), \text{et al.}]$. .	✓		✓					✓		
	Volume of n-sphere	✓	✓	✓	✓						
	Invariant integration (symmetry)		✓	✓	✓						
	Numerical quadrature	✓	✓	✓	✓	✓					
	Monte-Carlo integration	✓	✓	✓	✓						
*	Steepest descents	✓	✓	✓	✓					✓	✓
Infinite Series		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
	Convergence and uniform convergence . .	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Convergence tests	✓	✓	✓	✓	✓					✓
*	Summing infinite series	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Rational sums and polygamma functions .	✓		✓			✓	✓	✓	✓	✓
*	Power series and convergence		✓	✓	✓	✓	✓	✓	✓	✓	✓
	Series expansion methods		✓	✓	✓		✓	✓	✓	✓	✓
	Bernoulli numbers $[B_n]$		✓	✓	✓		✓			✓	✓
	Euler-Maclaurin formula			✓							
*	Asymptotic series		✓	✓	✓	✓	✓	✓	✓	✓	✓
	Stirling's formula		✓	✓	✓						✓
	Infinite products										
Ordinary Differential Equations		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
*	First-order (nonlinear) DEs	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Highest-order (nonlinear) DEs		✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Homogeneous linear DEs	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Linear independence and Wronskians . .	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Second solutions	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Inhomogeneous linear DEs (particular solns)	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Series expansions (Frobenius method) . .	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Legendre polynomials	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Bessel functions	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Singular solutions	✓		✓							
	Global analysis-1d flows			✓					✓	✓	✓
	Global analysis-2d flows			✓					✓	✓	✓
	Linear stability analysis								✓	✓	✓
	Fixed points and Poincaré theorem . . .								✓	✓	✓
	Strange attractors and chaos								✓	✓	✓
	Numerical methods	✓	✓	✓	✓	✓			✓	✓	✓

Orthogonal Fns & Eigenfunction Methods		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
*	Hermitian operators	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Sturm-Liouville theorem	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Delta functions	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Closure	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Orthogonalization	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Orthogonal series	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Operators with continuous spectra . . .				✓						
	Hankel transforms				✓						

Legendre Functions		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
*	Legendre <i>polynomials</i> $[P_n(x)]$	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Rodrigues' formula		✓	✓	✓	✓	✓	✓	✓	✓	✓
	Generating function	✓	✓	✓	✓			✓	✓	✓	✓
	Recurrence relations	✓	✓	✓	✓		✓	✓	✓	✓	✓
	Integral representations	✓	✓	✓							
	Orthogonality and Legendre Series . . .	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Legendre <i>functions</i> of order ν $[P_\nu(\cos \theta)]$.		✓	✓	✓						✓
	Legendre functions of the 2nd kind $[Q_n(x)]$.	✓	✓	✓	✓		✓		✓	✓	✓
	Other orthogonal poly's (Hermite, <i>etc</i>) . .		✓	✓	✓	✓	✓	✓	✓		✓

Spherical Harmonics (Y_l^m)		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
	Associated Legendre functions $[P_l^m]$. . .	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Spherical harmonics $[Y_l^m(\theta, \phi)]$	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Laplace series	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Completeness and 3d delta functions . .	✓	✓	✓	✓						
	Angular momentum	✓	✓	✓	✓						
	Addition theorem	✓	✓	✓	✓						
	Two-center integrals		✓	✓	✓						
	Multipole expansion		✓	✓	✓						
	Vector spherical harmonics			✓							

Cylindrical Bessel Functions (J, N, H, I, K)		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
	Overview of all Bessel functions	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Large and small x behavior	✓	✓	✓	✓	✓			✓	✓	✓
	Series solutions [J]	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Second solutions [N]	✓	✓	✓	✓	✓			✓	✓	✓
	Generating functions	✓	✓	✓	✓						
	Recurrence relations	✓	✓	✓	✓					✓	✓
	Hankel functions [H]	✓	✓	✓	✓						
	Integral representations	✓	✓	✓	✓						
	Modified Bessel functions [I, K]	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Integrals and diffraction	✓	✓	✓	✓						
	Asymptotic forms	✓	✓	✓	✓					✓	✓
	Orthogonality and Bessel series	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Drumhead	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓

Spherical Bessel Functions (j, n , <i>etc</i>)		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
	Raleigh formula	✓	✓	✓	✓						
	Orthogonality	✓	✓	✓	✓						
	Helmholtz resonator	✓	✓	✓	✓						
	Scattering theory	✓	✓	✓	✓						

Green's functions		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
*	Green's functions method for linear DEs				✓	✓	✓	✓	✓	✓	✓
	Green's theorem and symmetry				✓	✓		✓		✓	
	General approach (magic rule)				✓	✓	✓	✓	✓	✓	
*	Eigenfunction expansion of Green's fns (1D)				✓	✓	✓	✓	✓	✓	✓
	3D Green's fns (fundamental & Poisson eq.)		✓		✓	✓	✓	✓		✓	
	Method of Images		✓		✓	✓	✓	✓		✓	
	Reduction to 1D Green's fn				✓	✓		✓		✓	
	Eigenfunction expansion of Green's fns (3D)				✓	✓				✓	
	Spherical Green's functions	✓	✓	✓	✓						
	Cylindrical Green's functions	✓	✓	✓	✓						
Vector Calculus		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
	Line, Surface, and Volume Integrals	✓									
	Gauss' and Stokes' theorem	✓									
	Vector calculus identities and theorems	✓	✓		✓						
	Potential theory		✓	✓	✓						
	Uniqueness and Helmholtz' theorem		✓	✓	✓						
Coordinates		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
*	Cylindrical and spherical polar coordinates	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Coordinate transformations	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	General orthogonal coordinates	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Jacobian, volume element	✓	✓	✓	✓		✓	✓	✓	✓	✓
	Base vectors and unit vectors	✓	✓	✓	✓		✓		✓	✓	✓
	Metric tensor	✓	✓	✓	✓		✓			✓	✓
	Scale factors	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Coordinate curves and surfaces	✓	✓	✓	✓	✓	✓		✓	✓	✓
	Vector components	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Vector differential op's (grad, div, curl, ∇^2)	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
Tensors		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
*	Transformation laws	✓	✓	✓	✓						
*	Cartesian tensors	✓	✓	✓	✓						
*	Isotropic tensors (δ_{ij} , ε_{ijk})	✓	✓	✓	✓						
	Pseudotensors	✓	✓	✓	✓						
	Non-Cartesian tensors	✓	✓	✓	✓						
	General tensors	✓	✓	✓	✓						
	Tensor operations	✓	✓	✓	✓						
	Symmetry	✓	✓	✓	✓						
	Tensor differential operations	✓									
Non-orthogonal Coordinates		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
	Contravariant and covariant representations	✓			✓		✓				
	Reciprocal vectors		✓	✓	✓						
	Metric tensor	✓			✓						
	Vector differential operators (grad, div, curl, ∇^2)	✓			✓						
	Covariant derivatives and Christoffel [Γ_{ij}^k]	✓			✓						

Partial Differential Equations		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
*	Laplace/Poisson, heat, wave eqn	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Classification and boundary conditions	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Separation of variables	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Solutions of Laplace & Helmholtz's equation	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Rectangular Laplace problems	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Cylindrical Laplace problems (Bessel)	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Spherical Laplace problems (Sph Harmonics)	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓

Fourier Series and Transforms		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
*	Fourier series	✓	✓	✓	✓	✓			✓	✓	✓
*	Non-periodic Fourier series	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Convergence of Fourier series and Gibbs	✓	✓	✓	✓	✓		✓			✓
*	Orthogonal series	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Fourier Transforms	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Limit of Fourier series	✓	✓	✓	✓				✓	✓	✓
	Convergence of Fourier transforms	✓	✓	✓	✓	✓					✓
	Fourier transforms of derivatives, ODEs	✓	✓	✓	✓	✓		✓	✓	✓	✓
	Sine and cosine transforms	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Fourier integral	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Power spectra	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Parseval's identity	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Convolution theorem	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Transfer functions	✓	✓	✓	✓	✓	✓	✓		✓	✓
	Correlation and Wiener-Khinchin theorem	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Discrete Fourier transform	✓	✓	✓	✓		✓				
*	Numerical methods and FFT	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓

Laplace Transforms		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
	Derivation from Fourier	✓	✓	✓	✓	✓					✓
*	Definition and properties	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Inverse Laplace transformation	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	ODEs	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	PDEs	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Periodic functions	✓	✓	✓	✓						
	Other integral transforms	✓	✓	✓	✓		✓		✓	✓	✓

Integral Equations		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
	Fredholm and Volterra equations										
	DEs as an integral equations										
	Separable kernels										
	Neumann series										
	Hilbert-Schmidt theory										

Group Theory		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
	Finite group										
	Irreducible representations										
	Characters										
	Lie groups										
	SO(2), SO(3), SU(2)										
	Lorentz group										

Functions of a Complex Variable		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
*	Analytic functions and Cauchy-Riemann eqns	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Elementary functions	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Conformal mapping						✓	✓	✓	✓	✓
*	Cauchy's theorem and integral formula .	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Analytic continuation	✓	✓	✓	✓	✓					
*	Taylor and Laurent series	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Poles, zeroes, and branch points	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Residue theorem	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Contour integration	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Principal part integrals	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Conformal mapping	✓	✓	✓	✓					✓	✓
	Dispersion relations and Kramers-Kronig .	✓									

Probability Theory		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
*	Permutations and combinations			✓	✓		✓	✓	✓	✓	✓
*	Probability distributions	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Joint distributions	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Binomial distribution			✓	✓	✓	✓	✓	✓	✓	✓
*	Random walks	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Poisson distribution	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Random events and Poisson processes . .	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Waiting times	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Gaussian distributions	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
	Cauchy/Lorentzian distributions	✓	✓	✓	✓	✓	✓	✓			
	Gamma and beta distributions	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Transformed probability distribution . .	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Moment generation/characteristic functions	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓
*	Central limit theorem	✓	✓	✓	✓		✓	✓	✓	✓	✓

Mathematical Statistics		1992	1993	1994	1995	2000	2001	2002	2003	2004	2005
	Estimation of parameters										
	Confidence intervals										
	χ^2 distributions	✓	✓	✓	✓	✓	✓				
	Significance testing				✓						
	Regression and correlation										

Determinants and Matrices — none —

Calculus of Variations — none —

Topology — none —

Differential Geometry — none —

Differential Forms — none —

Graphs and Networks — none —