

MA3G1-15 Theory of Partial Differential Equations

23/24

Department

Warwick Mathematics Institute

Level

Undergraduate Level 3

Module leader

Andreas Dedner

Credit value

15

Module duration

10 weeks

Assessment

Multiple

Study location

University of Warwick main campus, Coventry

Description

Introductory description

In this module, methods for solving (or at least establishing the existence of a solution!) various types of pdes will be introduced. Unlike odes, the domain on which a pde is to be solved plays an important role. This module will show an essential role where much of the analysis which has been taught in the first two years, plays in the general theory of pdes. You will also see how advanced topics in analysis, such as MA3G7 Functional Analysis I, grew out of an abstract formulation of pdes.

[Module web page](#)

Module aims

The aim of this course is to introduce students to general questions of existence, uniqueness and properties of solutions to partial differential equations.

Students who have successfully taken this module should be aware of several different types of pdes, have a knowledge of some of the methods that are used for discussing existence and uniqueness of solutions to the Dirichlet problem for the Laplacian, have a knowledge of properties of harmonic functions, have a rudimentary knowledge of solutions of parabolic and wave

equations.

Outline syllabus

This is an indicative module outline only to give an indication of the sort of topics that may be covered. Actual sessions held may differ.

- Method of characteristics for first order PDEs.
- Fundamental solution of Laplace equation, Green's function.
- Harmonic functions and their properties, including compactness and regularity.
- Comparison and maximum principles.
- The Gaussian heat kernel, diffusion equations.
- Basics of wave equation (time permitting).

Learning outcomes

By the end of the module, students should be able to:

- Students who have successfully taken this module should be aware of several different types of pdes, have a knowledge of some of the methods that are used for discussing existence and uniqueness of solutions to the Dirichlet problem for the Laplacian, have a knowledge of properties of harmonic functions, have a rudimentary knowledge (including energy estimates) of solutions of parabolic equations in arbitrary dimensions.

Subject specific skills

Students who have successfully taken the module will have strong foundations to pursue further study on partial differential equations, as well as other branches of analysis. They will obtain important background on the structure of solutions to well-known and relevant equations; ranging from a qualitative description, to the comparison principles and the inequalities that relate to each of them. They will be left with solid background for further development on pure and applied mathematics at graduate level. However, the repertoire of techniques discussed in the course will also serve students who lean towards applied sciences, engineering and financing careers.

Transferable skills

Students who have successfully taken the module will have strong foundations to pursue further study on partial differential equations, as well as other branches of analysis. They will obtain important background on the structure of solutions to well-known and relevant equations; ranging from a qualitative description, to the comparison principles and the inequalities that relate to each of them. They will be left with solid background for further development on pure and applied mathematics at graduate level. However, the repertoire of techniques discussed in the course will also serve students who lean towards applied sciences, engineering and financing careers.

Study

Study time

Type	Required
Lectures	30 sessions of 1 hour (20%)
Tutorials	9 sessions of 1 hour (6%)
Private study	111 hours (74%)
Total	150 hours

Private study description

Review lectured material and work on set exercises.

Costs

No further costs have been identified for this module.

Assessment

You do not need to pass all assessment components to pass the module.

Students can register for this module without taking any assessment.

Assessment group B1

	Weighting	Study time
In-person Examination	100%	
3 hour exam, no books allowed		

- Answerbook Gold (24 page)

Assessment group R

	Weighting	Study time
In-person Examination - Resit	100%	

- Answerbook Gold (24 page)

Feedback on assessment

Exam feedback

Availability

Courses

This module is Optional for:

- Year 1 of TMAA-G1PD Postgraduate Taught Interdisciplinary Mathematics (Diploma plus MSc)
- Year 1 of TMAA-G1PC Postgraduate Taught Mathematics (Diploma plus MSc)
- UCSA-G4G1 Undergraduate Discrete Mathematics
 - Year 3 of G4G1 Discrete Mathematics
 - Year 3 of G4G1 Discrete Mathematics
- Year 3 of UCSA-G4G3 Undergraduate Discrete Mathematics
- Year 4 of UCSA-G4G4 Undergraduate Discrete Mathematics (with Intercalated Year)
- Year 4 of UCSA-G4G2 Undergraduate Discrete Mathematics with Intercalated Year
- USTA-G300 Undergraduate Master of Mathematics, Operational Research, Statistics and Economics
 - Year 3 of G300 Mathematics, Operational Research, Statistics and Economics
 - Year 4 of G300 Mathematics, Operational Research, Statistics and Economics
- Year 3 of UMAA-GL11 Undergraduate Mathematics and Economics
- Year 4 of UECA-GL12 Undergraduate Mathematics and Economics (with Intercalated Year)

This module is Core option list B for:

- UMAA-GV17 Undergraduate Mathematics and Philosophy
 - Year 3 of GV17 Mathematics and Philosophy
 - Year 3 of GV17 Mathematics and Philosophy
 - Year 3 of GV17 Mathematics and Philosophy
- Year 3 of UMAA-GV19 Undergraduate Mathematics and Philosophy with Specialism in Logic and Foundations

This module is Core option list D for:

- UMAA-GV18 Undergraduate Mathematics and Philosophy with Intercalated Year
 - Year 4 of GV18 Mathematics and Philosophy with Intercalated Year
 - Year 4 of GV18 Mathematics and Philosophy with Intercalated Year
- Year 4 of UMAA-GV19 Undergraduate Mathematics and Philosophy with Specialism in Logic and Foundations

This module is Option list A for:

- TMAA-G1PD Postgraduate Taught Interdisciplinary Mathematics (Diploma plus MSc)
 - Year 1 of G1PD Interdisciplinary Mathematics (Diploma plus MSc)
 - Year 2 of G1PD Interdisciplinary Mathematics (Diploma plus MSc)
- Year 1 of TMAA-G1P0 Postgraduate Taught Mathematics

- TMAA-G1PC Postgraduate Taught Mathematics (Diploma plus MSc)
 - Year 1 of G1PC Mathematics (Diploma plus MSc)
 - Year 2 of G1PC Mathematics (Diploma plus MSc)
- UMAA-G105 Undergraduate Master of Mathematics (with Intercalated Year)
 - Year 3 of G105 Mathematics (MMath) with Intercalated Year
 - Year 4 of G105 Mathematics (MMath) with Intercalated Year
 - Year 5 of G105 Mathematics (MMath) with Intercalated Year
- UMAA-G100 Undergraduate Mathematics (BSc)
 - Year 3 of G100 Mathematics
 - Year 3 of G100 Mathematics
 - Year 3 of G100 Mathematics
- UMAA-G103 Undergraduate Mathematics (MMath)
 - Year 3 of G100 Mathematics
 - Year 3 of G103 Mathematics (MMath)
 - Year 3 of G103 Mathematics (MMath)
 - Year 4 of G103 Mathematics (MMath)
 - Year 4 of G103 Mathematics (MMath)
- UMAA-G106 Undergraduate Mathematics (MMath) with Study in Europe
 - Year 3 of G106 Mathematics (MMath) with Study in Europe
 - Year 4 of G106 Mathematics (MMath) with Study in Europe
- Year 3 of UPXA-FG33 Undergraduate Mathematics and Physics (BSc MMathPhys)
- UPXA-GF13 Undergraduate Mathematics and Physics (BSc)
 - Year 3 of GF13 Mathematics and Physics
 - Year 3 of GF13 Mathematics and Physics
- UPXA-FG31 Undergraduate Mathematics and Physics (MMathPhys)
 - Year 3 of FG31 Mathematics and Physics (MMathPhys)
 - Year 3 of FG31 Mathematics and Physics (MMathPhys)
- Year 4 of UPXA-GF14 Undergraduate Mathematics and Physics (with Intercalated Year)
- Year 4 of USTA-G1G3 Undergraduate Mathematics and Statistics (BSc MMathStat)
- Year 5 of USTA-G1G4 Undergraduate Mathematics and Statistics (BSc MMathStat) (with Intercalated Year)
- USTA-GG14 Undergraduate Mathematics and Statistics (BSc)
 - Year 3 of GG14 Mathematics and Statistics
 - Year 3 of GG14 Mathematics and Statistics
- Year 4 of UMAA-G101 Undergraduate Mathematics with Intercalated Year
- USTA-Y602 Undergraduate Mathematics, Operational Research, Statistics and Economics
 - Year 3 of Y602 Mathematics, Operational Research, Stats, Economics
 - Year 3 of Y602 Mathematics, Operational Research, Stats, Economics
- Year 4 of USTA-Y603 Undergraduate Mathematics, Operational Research, Statistics, Economics (with Intercalated Year)

This module is Option list B for:

- Year 1 of TMAA-G1PE Master of Advanced Study in Mathematical Sciences
- Year 3 of USTA-G1G3 Undergraduate Mathematics and Statistics (BSc MMathStat)
- Year 4 of USTA-G1G4 Undergraduate Mathematics and Statistics (BSc MMathStat) (with Intercalated Year)

- Year 4 of USTA-GG17 Undergraduate Mathematics and Statistics (with Intercalated Year)

This module is Option list E for:

- USTA-G300 Undergraduate Master of Mathematics, Operational Research, Statistics and Economics
 - Year 3 of G30D Master of Maths, Op.Res, Stats & Economics (Statistics with Mathematics Stream)
 - Year 4 of G30D Master of Maths, Op.Res, Stats & Economics (Statistics with Mathematics Stream)
- USTA-G301 Undergraduate Master of Mathematics, Operational Research, Statistics and Economics (with Intercalated)
 - Year 3 of G30H Master of Maths, Op.Res, Stats & Economics (Statistics with Mathematics Stream)
 - Year 4 of G30H Master of Maths, Op.Res, Stats & Economics (Statistics with Mathematics Stream)
 - Year 5 of G30H Master of Maths, Op.Res, Stats & Economics (Statistics with Mathematics Stream)