



Midterm Exam Outline

Math 124B: Numerical Analysis

Professor: Paul J. Atzberger

- Fourier Series
 - real-valued sine/cosine expansion
 - coefficients from function integrations
 - series representations
 - complex-valued exponential expansion
 - coefficients from function integrations
 - series representations
 - conversion between
 - real-valued A_n, B_n coefficients
 - complex-valued coefficients c_n
- Analysis
 - definitions of convergence
 - uniform convergence
 - pointwise convergence
 - L^2 -convergence
 - weak convergence
- Fourier Methods
 - theorems for convergence (conditions)
 - uniform convergence
 - pointwise convergence
 - L^2 -convergence
 - ability to compute fourier series representations of
 - continuous functions
 - discontinuous functions
 - L^2 -functions
- Solution of Parabolic PDEs
 - Fourier series approaches in cases
 - periodic boundary conditions.
 - homogeneous dirichlet boundary conditions.
 - homogeneous neumann boundary conditions.
 - inhomogeneous dirichlet boundary conditions, $h(t)$, $j(t)$.
- Solution of Hyperbolic PDEs
 - Fourier series approaches in cases
 - periodic boundary conditions.
 - homogeneous dirichlet boundary conditions.

- Solution of Elliptic PDEs (2D/3D)
 - maximum principle
 - existence and uniqueness
 - Fourier series approaches in cases
 - rectangle: dirichlet boundary conditions (homogeneous).
 - rectangle: neumann boundary conditions (homogeneous).
 - cube: dirichlet boundary conditions (homogeneous).
 - cube: neumann boundary conditions (homogeneous).