

COURSE OF STUDY **THREE-YEAR BACHELOR PROGRAMME
IN MATHEMATICS**

ACADEMIC YEAR **2023-2024**

ACADEMIC SUBJECT **MATHEMATICAL ANALYSIS 4**

| General information | |
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| Programme year | Second |
| Term | Second semester (February 26, 2024 – May 31, 2024) |
| European Credit Transfer and Accumulation System credits (ECTS) | 8 |
| SSD | MAT/05 – Mathematical Analysis |
| Language | Italian |
| Mode of attendance | Not mandatory |

| Lecturers | | |
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| Name and surname | Anna Maria Candela (instructor of record) | Elvira Mirenghi |
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| Telephone | +39 080 544 2669 | +39 080 544 2675 |
| Department and office | Department of Mathematics room 20 second floor | Department of Mathematics room 29 second floor |
| Virtual meeting room | Microsoft Teams, code tpkfion | |
| Web page | https://www.dm.uniba.it/en/members/candela | https://www.dm.uniba.it/en/members/mirenghi |
| Office hours | In-person or online. Days and times have to be arranged by e-mail. | In-person or online. Days and times have to be arranged by e-mail. |

| Work schedule | | | | |
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| | Total | Lectures | Hands-on learning (recitations) | Self-study |
| Hours | 200 | 48 | 30 | 122 |
| ECTS credits | 8 | 6 | 2 | |

| Learning objectives | |
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| | This course is aimed at providing further language and techniques of classical Mathematical Analysis, in particular concerning ordinary differential equations and their qualitative behavior, basics on Peano-Jordan measure and Riemannian integration, basics on Lebesgue measure and Lebesgue integration for functions of several variables, basics on differential forms and their applications, basics on both line and surface integrals. |

| Course prerequisites | |
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| | In order to understand and be able to apply most of the techniques taught in this course, students have to master the basic knowledge given at the first year and in the first semester of the second year of a degree course in Mathematics. More precisely: classical Mathematical Analysis for real single variable functions (differential and integral calculus), curves and functions in several variables, basics on metric and normed spaces, basics on Linear and Matrix Algebra, basics on Analytic Geometry in the plane and in the space. |



| Syllabus | |
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| Course contents | <p>Line integrals Line integral of a function, its properties and its applications.</p> <p>Basics on Peano-Jordan measure theory and Riemannian integration Outline on plurintervals in \mathbb{R}^N and Peano-Jordan measurable sets (bounded and unbounded). Properties of Peano-Jordan measure. Measure of product spaces. Outline on Riemann integral in bounded or in unbounded measurable sets. Cylindroid. Integration in product spaces. Barycenter. Normal sets and reduction formulas for multiple integrals. Change of variables for multiple integrals.</p> <p>Differential 1-forms Vector field and differential 1-forms. Exact differential 1-forms, their primitives and related properties. Linear integral of a differential 1-form. Physical meaning: conservative fields, potential, work. Integration criteria for differential 1-forms. Closed differential 1-forms and irrotational fields. Relation between closed and exact differential 1-forms. Closed differential forms in starshaped open domains. Positive homogeneous closed differential 1-forms. Gauss-Green formulas in the plane. Closed differential 1-forms in simply connected open domains.</p> <p>Lebesgue measure and integral theory Lebesgue measurable sets. Properties of the Lebesgue measure. Lebesgue measurable functions and related properties. The Lebesgue integral for simple functions, non-negative measurable functions and absolutely integrable functions. Properties of the Lebesgue integral. Vitali-Lebesgue Theorem. Beppo-Levi monotone convergence Theorem. Fatou's Lemma. Lebesgue Dominated Convergence Theorem.</p> <p>Ordinary differential equations Introduction to ordinary differential equations. Ordinary differential equations in normal form and Cauchy problems. Theorem of Peano. Local and global existence and uniqueness theorem for ordinary differential equations in normal form. Prolongability of solutions and maximum range of solutions. The sublinear case. General, particular and singular integrals. Equivalence between differential equations of higher order and suitable systems of first order differential equations. Systems of linear first order differential equations: existence and uniqueness of the solution in large. Wronskian of n solutions and its properties. Dimension of the solutions set of a homogeneous system of linear first order differential equations. General integral of a complete linear system of first order differential equations. Lagrange method for the computation of a particular integral. Linear differential n-order equations with constant coefficients: characteristic equation. Linearly independent solutions for differential equations with constant coefficients, once known the roots of the characteristic equation. Linear differential n-order equations with variable coefficients. Solution methods for the following first order differential equations: separable variables, Manfredi's (or homogeneous), of type $y' = f[(ax+by+c)/(a'x+b'y+c')]$, linear, Bernoulli's, Clairaut's, Lagrange's, with an integrating factor. Second order differential equations which may be reduced to first order differential equations. Lowering the order of a differential equations of order n with constant coefficients. Euler's equations. Simple systems of linear differential equations.</p> <p>Surfaces and surface integrals Parametric surfaces in \mathbb{R}^3: properties and examples. Tangent plane and</p> |

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| | <p>normal versor. Regular surfaces. Area of a regular surface. Area of a rotational surface. Surface integral of a function. Oriented surfaces. Flow of a vector field through a surface. Divergence (or Gauss) Theorem in \mathbb{R}^3. Stokes (or rotor) Theorem.</p> <p>Hypersurfaces in \mathbb{R}^N</p> <p>k-dimensional manifolds and hypersurfaces in \mathbb{R}^N. Tangent space and normal space to a manifold. Measurement and integration on the k-dimensional submanifolds of \mathbb{R}^N. Divergence Theorem in \mathbb{R}^N.</p> |
| Reference books | <ul style="list-style-type: none"> • N. Fusco - P. Marcellini – C. Sbordone, <i>Lezioni di Analisi Matematica Due</i>, Zanichelli Ed., Bologna, 2020. (Chapters 4, 5, 6, 7, 8, 9, 10, 12) • F. Gazzola, <i>Analisi Matematica 2</i>, Società Ed. Esculapio, Bologna 2022 • P. Marcellini – C. Sbordone, <i>Esercitazioni di Analisi Matematica Due</i>, Prima parte, Zanichelli Ed., Bologna, 2018 • P. Marcellini – C. Sbordone, <i>Esercitazioni di Analisi Matematica Due</i>, Seconda parte, Zanichelli Ed., Bologna, 2018 |
| Additional course materials | <p>It is recommended to complete textbooks with notes taken at lesson. The recommended textbooks can be replaced by any other books of Mathematical Analysis which cover the topics of the program. If using notes found on internet, a careful check about their author is strongly recommended.</p> |
| Repository | Notes of both professors are available upon request. |

| Expected learning outcomes | |
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| Knowledge and understanding | Fundamental concepts in the classical Mathematical Analysis and related mathematical proof techniques. |
| Applying knowledge and understanding | The acquired mathematical knowledge is useful in large part of Mathematics and its applications. |
| Soft skills | <p><i>Making judgements</i>: Students have to develop critical thinking so to distinguish between essential and nonessential assumptions, moreover they have to identify the most appropriate mathematical tools for solving a given problem and have to realize the limitations of techniques and methods.</p> |
| | <p><i>Communication skills</i>: Students have to acquire both language and advanced mathematical formalism so to be able to retrieve useful information from Maths textbooks, to discuss mathematical results and to describe, to analyze and to solve given problems.</p> |
| | <p><i>Learning skills</i>: Students have to acquire the ability to study and understand mathematical topics, and also to retrieve useful information from Maths textbooks so to apply them for solving problems.</p> |

| Teaching methods | |
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| | <p>Classroom lectures which include exercises whose purpose is to make students acquire the ability to apply theoretical concepts.</p> <p>Teaching will take place in-person, anyway according to the Academic Senate's resolutions.</p> |

| Assessment | |
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| Assessment methods | <p>The final grade comes from:</p> <ul style="list-style-type: none"> • a written exam (about two hours long), • an oral exam. <p>The written test is preparatory to the oral exam. Its result will be communicated either by e-mail or through platform ESSE3.</p> |
| Evaluation criteria | <ul style="list-style-type: none"> • <i>Knowledge and understanding</i>: The oral exam is designed to assess the |

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| | <p>level of knowledge attained for mastering definitions and theoretical results in the program.</p> <ul style="list-style-type: none"> • <i>Applying knowledge and understanding</i>: students have to be able to apply the acquired theoretical knowledge for: solving exercises on line integrals and multiple integrals, solving exercises on differential 1-forms, solving exercises on ordinary differential equations/systems and related Cauchy problems, solving exercises on surface integrals of a function. • <i>Making judgement</i>: students have to be able to distinguish between essential and nonessential assumptions, with a critical approach and following a logical thread in proofs, and also to choose the right mathematical tools and techniques for dealing with complex mathematical problems. • <i>Communication skills</i>: students have to be able to discuss mathematical notions in a rigorous way. • <i>Learning skills</i>: students have to be able to contextualize mathematical topics and eventually extend their knowledge independently. |
| Grading policy | <p>The final grade, out of thirty, takes into account both the written and the oral part. The exam is passed if the final grade is greater than or equal to 18/30. For taking the oral exam, a student must pass the written test with a grade which is greater than or equal to 15/30.</p> |

| Further information | |
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| | Attendance is strongly recommended. |