

Applied Math Syllabus for PhD Qualify Exam
Math 634 and Math 635

1. Existence and Uniqueness of Solutions to Ordinary Differential Equations:
 - Existence of solutions;
 - The contraction mapping principle.
 - Uniqueness of solutions;
 - Gronwall inequality.
 - Continuation of solutions;
 - Dependence of solutions on initial conditions and Parameters;
2. Linear Differential Equations and Linearization:
 - Linear systems with constant coefficients;
 - Jordan normal form of matrices, fundamental solutions.
 - Nonautonomous linear systems;
 - Fundamental metric solutions, the variation of constants formula.
 - Floquet theory for periodic systems
3. Stability of Equilibrium Points
 - Stability and asymptotic stability
 - Lyapunov functions
 - Gradient Systems
 - Phase-plane analysis
4. Poincare-Bendixon Theory
 - Invariant sets, omega-limit sets, alpha-limit sets
 - Limit cycles
 - Van der Pol's equation
5. Stability of Nonautonomous Equations
 - Stability, asymptotic stability, uniform stability, uniformly asymptotic stability
 - Stability of linear systems
 - Existence of Periodic orbits
 - Fredholm Alternative
 - Stability of Periodic orbits
 - Orbital stability
 - Poincare section and Poincare maps
6. Stable and Unstable Manifolds
7. Discrete Dynamical Systems
 - Stability of Critical Points
 - Stable and unstable manifolds
 - Structural stability, Hartman-Grobman theorem
 - Smooth conjugacy
 - Bifurcations
 - Dynamical bifurcations, bifurcations from simple Eigenvalues, global bifurcations, Crandall-Robinowitz Theorem, Periodic doubling bifurcations, Feigenbaum universal numbers
 - Symbolic dynamics and Smale Horseshoe maps, transversal homolinc orbits
8. Center Manifolds
 - Hopf Bifurcations
9. Normal form theory
10. Averaging and local bifurcations
11. Homoclinic Bifurcations, Melnikov functions
 - Exponential dichotomy, shadowing lemma
 - Uniform Contraction Principle. Gronwall's Inequality. Variation of Constants Formula
12. Geometric Theory of Ordinary Differential Equations
 - Stability of Equilibrium, Lyapunov Fuctions, Gradient Systems, Invariant Set, Omega-limit set, Alpha-limit set, Poincare-Bendixon Theorem, Floquet Theory, Existence and Stability of Periodic Solutions, Stable and Unstable Manifold Theorem, Center Manifold Theorem, Hartman-Grobman Theorem,
13. Dynamical Systems Theory.