Topics of Mathematics in the PhD Admission Procedure

Suggested reading: given parts of E. Kreyszig: Advanced Engineering Mathematics (10th edn., Wiley, 2010.). Thomas's Calculus can also be used in reviewing basics of Mathematics.

Topic	pages
Operations with natural, rational, real and complex numbers Properties of infinite sequences and series Limit of infinite series, tests for convergence Linear and quadratic interpolation, interpolation polynomials Curve fitting with the Least Squares Method Basic rules of differentiation, derivatives of elementary functions	608-618 671-674 674-679 808-811 872-875 (inner cover)
guotients	838-839
Integrations: special techniques of the formulation of integral functions Numerical approximation of definite integrals of univariate and multivariate functions Power series, interval of convergence, differentiation and integration of univariate and multivariate functions	(inner cover) 827-832, 836-838 680-683, 687-688
Taylor series and Taylor polynomial of elementary functions Fourier series of periodic functions in one variable, technique of series expansion Properties of orthogonal series Multivariate scalar functions: partial and directional derivatives Potential and gradient Ordinary Differential Equations Classification, criterion of existence and uniqueness of a solution Initial Value Problems, Boundary Value Problems, Eigenvalue Problems Analytic and numeric solution to first-order differential equations Problems described by linear differential equations Partial Differential Equations: classification, examples	690-695 474-479, 483-484 498-500, 504-505 392-394, 396-397 395-396, 400-401 2-4 27-29, 38-42 6, 499 9-12, 20-22, 79-82 3, 62-68 540-541, 555
Conditions on the existence of the unique solution of problems with place and time dependent variables	545-549
variables Initial and Boundary Value Problems Solution methods: Difference Method Vectors in the plane and in the space Vector operations, components of a vector written in an orthogonal/skew vector basis Vector functions in one variable Differential geometry of planar and spatial curves Trihedron, arc length, curvature and torsion of a space curve Representation of surfaces in Cartesian and polar coordinate systems Level curve, gradient, surface normal Area of a surface Vector-vector functions: derivation, Jacobian matrix and the Jacobian Vector-vector functions: integral over a line/surface Divergence and rotation Theorems for integral transformation Technical applications Matrix arithmetics, rank and determinant of a matrix, expansion of a determinant Existence criterion of the inverse of a matrix Eigenvalues, eigenvectors Homogeneous and inhomogeneous system of linear equations, role of the rank in the existence	604-605 923-925 354-355 356-360 378-380 381-387 389-390 439-440 398-399 441-442 741 413-416, 443-446 402-408 433, 453, 464 436, 460 282-283, 292-293, 295-297 301-304 322-328, 334-337 288-291
and uniqueness of the solution Numerical solution to systems of linear equations with a quadratic matrix of coefficients Probability: definitions based on Combinatorics and set theory Conditional probability, independence of events Discrete and continuous random variables, properties of probability and distribution functions Important distributions Mean and variance of a distribution	846-847, 852-853, 864-867 1018-1021 1022-1023 1029-1033 1039, 1041, 1045-1046 1035-1038