Information Sheet MATH464 Fall 2020 Transform Methods for Scientists and Engineers

Instructor: Radu Balan

Lectures: Tuesday, Thursday, 3:30pm-4:45pm,

ONLINE POLICY: You are encouraged but not required to have your video on during *lectures*. Feel free to use virtual background. However *you are required to turn on the camera during exams*. Please contact me for any technical problems.

Zoom link: https://umd.zoom.us/j/95850549219

Meeting ID: 958 5054 9219

Office Hours: Thursdays, 5:00pm-6:15pm; ONLINE

Contact Information: Email rvbalan@math.umd.edu, Math Building, Room 2308,

x55492 / CSCAMM, Room 4131, x51217

MATH 464 is an introduction to transform methods used in science and engineering applications. Lectures cover topics including: Fourier transform, Fourier series, Laplace transform. Poisson summation, and sampling. Optional Topics: Distributions and operational calculus, PDEs, Wavelet transform, Radon transform. Applications: Imaging, Speech Processing, PDEs of Mathematical Physics, Communications, Inverse Problems.

Prerequisite: MATH 246

Recommended Textbook: A First Course in Fourier Analysis, David W. Kammler, Cambridge University Press 2007

Additional Reading Materials:

Introduction to the Mathematics of Medical Imaging, Charles L. Epstein, SIAM 2008 Analysis, Elliott H. Lieb and Michael Loss, AMS 2001.

Harmonic Analysis and Applications, John J. Benedetto, CRC Press 1996

Grading. There will be two mid-term exams (100 points each), homework assignments (for a total of 100 points), and a final exam (100 points - cumulative). Students are allowed one single-sided formula sheet during the mid-term, and one double-sided formula sheet during the final.

Exam dates: First Mid-term (tentatively) on Tuesday, October 20, 3:30pm-4:45pm. Second mid-term: (tentatively) on Thursday, December 10, 3:30pm-4:45pm. Final exam: TBD.

Review Sessions. There will be optional review sessions before exams.

Homeworks. Homework must be submitted on the date assigned. Homework must be prepared without consulting any other person. You may however consult any written reference. In this case you should cite the reference. Results taken from the reference should be (re)stated to the notation used in the course. Explanations should be given in complete English sentences. Written work must be legible and clear.

Academic Integrity. You are expected to adhere to the University's Code of Academic Integrity, available on the University's web site, at: https://www.shc.umd.edu

Students with Disabilities: If you have a documented disability and wish to discuss academic accommodations with me, please contact me as soon as possible. **Religious Observances.** If you will be absent from class because of religious observances, please submit a list of the dates of your absences within a couple of days.

Syllabus MATH 464 / Fall 2020 Transform Methods for Scientists and Engineers

Recommended Textbook: A First Course in Fourier Analysis, David W. Kammler, Cambridge University Press 2007

- 1. Introduction
 - a. Sets, Functions, Continuity, Integrability
 - b. Motivating Examples: Heat Equation, Image Processing
- 2. Fourier analysis
 - a. Definition for L¹ functions
 - b. Plancherel Theorem. Extension to L²
 - c. Inversion formulae
 - d. Algebraic and Analytic properties of Fourier transform
 - e. Fourier Series
 - f. Pointwise convergence results
 - g. Fourier Transform for other spaces of functions.
- 3. Sampling Theory
 - a. Bandlimited functions
 - b. The Shannon-Kotel'nikov-Whittaker sampling formula
 - c. Poisson Summation Formula
 - d. Application: A/D Convertors
- 4. Generalized Functions (Tempered Distributions)
 - a. Test functions. Properties
 - b. Tempered Distributions: convolution, products
 - c. Tempered distributions: Fourier Transform and Differential Calculus
- 5. Applications to Partial Differential Equations
 - a. Heat equation
 - b. Wave equation. Vibrating String.
- 6. Windowed Fourier Transform
 - a. Local information content: time and frequency localization
 - b. Spectrograms and Short-Time Fourier Transforms
 - c. Applications to Audio Signal Processing
- 7. Continuous Wavelet Transform
 - a. Analysis and Synthesis Formulae
 - b. Scalograms and examples