

# CONTENTS

Part A. Ordinary Differential Equations. . . . .	1
Chapter 1 First-Order Differential Equations. . . . .	2
1.1 Basic Concepts and Ideas, 2	
1.2 Geometrical Meaning of $y' = f(x, y)$ . Direction Fields, 10	
1.3 Separable Differential Equations, 14	
1.4 Modeling: Separable Equations, 19	
1.5 Exact Differential Equations. Integrating Factors, 25	
1.6 Linear Differential Equations. Bernoulli Equation, 33	
1.7 Modeling: Electric Circuits, 41	
1.8 Orthogonal Trajectories of Curves. <i>Optional</i> , 48	
1.9 Existence and Uniqueness of Solutions. Picard Iteration, 52	
Chapter Review, 59	
Chapter Summary, 61	
Chapter 2 Linear Differential Equations of Second and Higher Order . . . . .	64
2.1 Homogeneous Linear Equations of Second Order, 64	
2.2 Second-Order Homogeneous Equations with Constant Coefficients, 72	
2.3 Case of Complex Roots. Complex Exponential Function, 76	
2.4 Differential Operators. <i>Optional</i> , 81	
2.5 Modeling: Free Oscillations (Mass–Spring System), 83	
2.6 Euler–Cauchy Equation, 93	
2.7 Existence and Uniqueness Theory. Wronskian, 97	
2.8 Nonhomogeneous Equations, 101	
2.9 Solution by Undetermined Coefficients, 104	
2.10 Solution by Variation of Parameters, 108	
2.11 Modeling: Forced Oscillations. Resonance, 111	
2.12 Modeling of Electric Circuits, 118	
2.13 Higher Order Linear Differential Equations, 124	
2.14 Higher Order Homogeneous Equations with Constant Coefficients, 132	
2.15 Higher Order Nonhomogeneous Equations, 138	
Chapter Review, 142	
Chapter Summary, 143	
Chapter 3 Systems of Differential Equations, Phase Plane, Qualitative Methods. . . . .	146
3.0 Introduction: Vectors, Matrices, Eigenvalues, 146	
3.1 Introductory Examples, 152	
3.2 Basic Concepts and Theory, 159	
3.3 Homogeneous Systems with Constant Coefficients. Phase Plane, Critical Points, 162	
3.4 Criteria for Critical Points. Stability, 170	
3.5 Qualitative Methods for Nonlinear Systems, 175	
3.6 Nonhomogeneous Linear Systems, 184	
Chapter Review, 190	
Chapter Summary, 192	

<b>Chapter 4 Series Solutions of Differential Equations.</b>	
<b>Special Functions . . . . .</b>	<b>194</b>
4.1 Power Series Method, 194	
4.2 Theory of the Power Series Method, 198	
4.3 Legendre's Equation. Legendre Polynomials $P_n(x)$ , 205	
4.4 Frobenius Method, 211	
4.5 Bessel's Equation. Bessel Functions $J_\nu(x)$ , 218	
4.6 Bessel Functions of the Second Kind $Y_\nu(x)$ , 228	
4.7 Sturm–Liouville Problems. Orthogonal Functions, 233	
4.8 Orthogonal Eigenfunction Expansions, 240	
Chapter Review, 247	
Chapter Summary, 248	
<b>Chapter 5 Laplace Transforms . . . . .</b>	<b>250</b>
5.1 Laplace Transform. Inverse Transform. Linearity. Shifting, 251	
5.2 Transforms of Derivatives and Integrals. Differential Equations, 258	
5.3 Unit Step Function. Second Shifting Theorem. Dirac's Delta Function, 265	
5.4 Differentiation and Integration of Transforms, 275	
5.5 Convolution. Integral Equations, 279	
5.6 Partial Fractions. Differential Equations, 284	
5.7 Systems of Differential Equations, 291	
5.8 Laplace Transform: General Formulas, 296	
5.9 Table of Laplace Transforms, 297	
Chapter Review, 299	
Chapter Summary, 302	
<b>Part B. Linear Algebra, Vector Calculus. . . . .</b>	<b>303</b>
<b>Chapter 6 Linear Algebra: Matrices, Vectors, Determinants.</b>	
<b>Linear Systems of Equations . . . . .</b>	<b>304</b>
6.1 Basic Concepts. Matrix Addition, Scalar Multiplication, 305	
6.2 Matrix Multiplication, 311	
6.3 Linear Systems of Equations. Gauss Elimination, 321	
6.4 Rank of a Matrix. Linear Independence. Vector Space, 331	
6.5 Solutions of Linear Systems: Existence, Uniqueness, General Form, 338	
6.6 Determinants. Cramer's Rule, 341	
6.7 Inverse of a Matrix. Gauss–Jordan Elimination, 350	
6.8 Vector Spaces, Inner Product Spaces, Linear Transformations. <i>Optional</i> , 358	
Chapter Review, 365	
Chapter Summary, 367	
<b>Chapter 7 Linear Algebra: Matrix Eigenvalue Problems . . . . .</b>	<b>370</b>
7.1 Eigenvalues, Eigenvectors, 371	
7.2 Some Applications of Eigenvalue Problems, 376	
7.3 Symmetric, Skew-Symmetric, and Orthogonal Matrices, 381	
7.4 Complex Matrices: Hermitian, Skew-Hermitian, Unitary, 385	
7.5 Similarity of Matrices. Basis of Eigenvectors. Diagonalization, 392	
Chapter Review, 398	
Chapter Summary, 399	
<b>Chapter 8 Vector Differential Calculus. Grad, Div, Curl. . . . .</b>	<b>400</b>
8.1 Vector Algebra in 2-Space and 3-Space, 401	
8.2 Inner Product (Dot Product), 408	

8.3 Vector Product (Cross Product), 414  
 8.4 Vector and Scalar Functions and Fields. Derivatives, 423  
 8.5 Curves. Tangents. Arc Length, 428  
 8.6 Curves in Mechanics. Velocity and Acceleration, 435  
 8.7 Curvature and Torsion of a Curve. *Optional*, 440  
 8.8 Review from Calculus in Several Variables. *Optional*, 443  
 8.9 Gradient of a Scalar Field. Directional Derivative, 446  
 8.10 Divergence of a Vector Field, 453  
 8.11 Curl of a Vector Field, 457  
*Chapter Review*, 459  
*Chapter Summary*, 461

**Chapter 9 Vector Integral Calculus. Integral Theorems . . . . . 464**

9.1 Line Integrals, 464  
 9.2 Line Integrals Independent of Path, 471  
 9.3 From Calculus: Double Integrals. *Optional*, 478  
 9.4 Green's Theorem in the Plane, 485  
 9.5 Surfaces for Surface Integrals, 491  
 9.6 Surface Integrals, 496  
 9.7 Triple Integrals. Divergence Theorem of Gauss, 505  
 9.8 Further Applications of the Divergence Theorem, 510  
 9.9 Stokes's Theorem, 515  
*Chapter Review*, 521  
*Chapter Summary*, 522

**Part C. Fourier Analysis and Partial Differential Equations. . . . . 525**

**Chapter 10 Fourier Series, Integrals, and Transforms . . . . . 526**

10.1 Periodic Functions. Trigonometric Series, 527  
 10.2 Fourier Series, 529  
 10.3 Functions of Any Period  $p = 2L$ , 537  
 10.4 Even and Odd Functions. Half-Range Expansions, 541  
 10.5 Complex Fourier Series. *Optional*, 547  
 10.6 Forced Oscillations, 550  
 10.7 Approximation by Trigonometric Polynomials, 553  
 10.8 Fourier Integrals, 557  
 10.9 Fourier Cosine and Sine Transforms, 564  
 10.10 Fourier Transform, 569  
 10.11 Tables of Transforms, 576  
*Chapter Review*, 579  
*Chapter Summary*, 580

**Chapter 11 Partial Differential Equations. . . . . 582**

11.1 Basic Concepts, 583  
 11.2 Modeling: Vibrating String, Wave Equation, 585  
 11.3 Separation of Variables. Use of Fourier Series, 587  
 11.4 D'Alembert's Solution of the Wave Equation, 595  
 11.5 Heat Equation: Solution by Fourier Series, 600  
 11.6 Heat Equation: Solution by Fourier Integrals and Transforms, 610  
 11.7 Modeling: Membrane, Two-Dimensional Wave Equation, 616  
 11.8 Rectangular Membrane. Use of Double Fourier Series, 619  
 11.9 Laplacian in Polar Coordinates, 626  
 11.10 Circular Membrane. Use of Fourier-Bessel Series, 629

11.11	Laplace's Equation in Cylindrical and Spherical Coordinates. Potential,	636
11.12	Solution by Laplace Transforms,	643
	<i>Chapter Review,</i>	647
	<i>Chapter Summary,</i>	648
<b>Part D.</b>	<b>Complex Analysis . . . . .</b>	<b>651</b>
	<b>Chapter 12 Complex Numbers and Functions.</b>	
	<b>Conformal Mapping . . . . .</b>	<b>652</b>
12.1	Complex Numbers. Complex Plane,	652
12.2	Polar Form of Complex Numbers. Powers and Roots,	657
12.3	Derivative. Analytic Function,	663
12.4	Cauchy–Riemann Equations. Laplace's Equation,	669
12.5	Geometry of Analytic Functions: Conformal Mapping,	674
12.6	Exponential Function,	679
12.7	Trigonometric Functions, Hyperbolic Functions,	682
12.8	Logarithm. General Power,	687
12.9	Linear Fractional Transformations. <i>Optional,</i>	692
12.10	Riemann Surfaces. <i>Optional,</i>	699
	<i>Chapter Review,</i>	701
	<i>Chapter Summary,</i>	702
	<b>Chapter 13 Complex Integration . . . . .</b>	<b>704</b>
13.1	Line Integral in the Complex Plane,	704
13.2	Cauchy's Integral Theorem,	713
13.3	Cauchy's Integral Formula,	721
13.4	Derivatives of Analytic Functions,	725
	<i>Chapter Review,</i>	730
	<i>Chapter Summary,</i>	731
	<b>Chapter 14 Power Series, Taylor Series . . . . .</b>	<b>732</b>
14.1	Sequences, Series, Convergence Tests,	732
14.2	Power Series,	741
14.3	Functions Given by Power Series,	746
14.4	Taylor Series and Maclaurin Series,	751
14.5	Uniform Convergence. <i>Optional,</i>	759
	<i>Chapter Review,</i>	767
	<i>Chapter Summary,</i>	768
	<b>Chapter 15 Laurent Series, Residue Integration . . . . .</b>	<b>770</b>
15.1	Laurent Series,	770
15.2	Singularities and Zeros. Infinity,	776
15.3	Residue Integration Method,	781
15.4	Evaluation of Real Integrals,	787
	<i>Chapter Review,</i>	794
	<i>Chapter Summary,</i>	796
	<b>Chapter 16 Complex Analysis Applied to Potential Theory . . . . .</b>	<b>798</b>
16.1	Electrostatic Fields,	799
16.2	Use of Conformal Mapping,	804
16.3	Heat Problems,	808
16.4	Fluid Flow,	812
16.5	Poisson's Integral Formula,	819
16.6	General Properties of Harmonic Functions,	822

*Chapter Review, 826*

*Chapter Summary, 827*

**Part E. Numerical Methods . . . . . 828**

**Software . . . . . 829**

**Chapter 17 Numerical Methods in General. . . . . 830**

17.1 Introduction: Floating Point. Round-off, Error Propagation, etc., 831

17.2 Solution of Equations by Iteration, 838

17.3 Interpolation, 848

17.4 Splines, 861

17.5 Numerical Integration and Differentiation, 869

*Chapter Review, 882*

*Chapter Summary, 884*

**Chapter 18 Numerical Methods in Linear Algebra . . . . . 886**

18.1 Linear Systems: Gauss Elimination, 886

18.2 Linear Systems: LU-Factorization, Matrix Inversion, 894

18.3 Linear Systems: Solution by Iteration, 900

18.4 Linear Systems: Ill-Conditioning, Norms, 906

18.5 Method of Least Squares, 914

18.6 Matrix Eigenvalue Problems: Introduction, 917

18.7 Inclusion of Matrix Eigenvalues, 920

18.8 Eigenvalues by Iteration (Power Method), 925

18.9 Tridiagonalization and QR-Factorization, 929

*Chapter Review, 938*

*Chapter Summary, 940*

**Chapter 19 Numerical Methods for Differential Equations . . . . . 942**

19.1 Methods for First-Order Differential Equations, 942

19.2 Multistep Methods, 952

19.3 Methods for Systems and Higher Order Equations, 956

19.4 Methods for Elliptic Partial Differential Equations, 962

19.5 Neumann and Mixed Problems. Irregular Boundary, 971

19.6 Methods for Parabolic Equations, 976

19.7 Methods for Hyperbolic Equations, 982

*Chapter Review, 984*

*Chapter Summary, 987*

**Part F. Optimization, Graphs . . . . . 989**

**Chapter 20 Unconstrained Optimization, Linear Programming . . . . . 990**

20.1 Basic Concepts. Unconstrained Optimization, 990

20.2 Linear Programming, 994

20.3 Simplex Method, 998

20.4 Simplex Method: Degeneracy, Difficulties in Starting, 1002

*Chapter Review, 1007*

*Chapter Summary, 1008*

**Chapter 21 Graphs and Combinatorial Optimization . . . . . 1010**

21.1 Graphs and Digraphs, 1010

21.2 Shortest Path Problems. Complexity, 1015

21.3 Bellman's Optimality Principle. Dijkstra's Algorithm, 1020

21.4 Shortest Spanning Trees. Kruskal's Greedy Algorithm, 1024