

Ordinary And Partial Differential Equations Chand Full Edition

Lie's group theory of differential equations unifies the many ad hoc methods known for solving differential equations and provides powerful new ways to find solutions. The theory has applications to both ordinary and partial differential equations and is not restricted to linear equations. Applications of Lie's Theory of Ordinary and Partial Differential Equations provides a concise, simple introduction to the application of Lie's theory to the solution of differential equations. The author emphasizes clarity and immediacy of understanding rather than encyclopedic completeness, rigor, and generality. This enables readers to quickly grasp the essentials and start applying the methods to find solutions. The book includes worked examples and problems from a wide range of scientific and engineering fields.

Nach seinem bekannten und viel verwendeten Buch über gewöhnliche Differentialgleichungen widmet sich der berühmte Mathematiker Vladimir Arnold nun den partiellen Differentialgleichungen in einem neuen Lehrbuch. In seiner unnachahmlich eleganten Art führt er über einen geometrischen, anschaulichen Weg in das Thema ein, und ermöglicht den Lesern so ein vertieftes Verständnis der Natur der partiellen Differentialgleichungen. Für Studierende der Mathematik und Physik ist dieses Buch ein Muss. Wie alle Bücher Vladimir Arnolds ist dieses Buch voller geometrischer Erkenntnisse. Arnold illustriert jeden Grundsatz mit einer Abbildung. Das Buch behandelt die elementarsten Teile des Fachgebiets and beschränkt sich hauptsächlich auf das Cauchy-Problem und das Neumann-Problem für die klassischen Lineargleichungen der mathematischen Physik, insbesondere auf die Laplace-Gleichung und die Wellengleichung, wobei die Wärmeleitungsgleichung und die Korteweg-de-Vries-Gleichung aber ebenfalls diskutiert werden. Die physikalische Intuition wird besonders hervorgehoben. Eine große Anzahl von Problemen ist übers ganze Buch verteilt, und ein ganzer Satz von Aufgaben findet sich am Ende. Was dieses Buch so einzigartig macht, ist das besondere Talent Arnolds, ein Thema aus einer neuen, frischen Perspektive zu beleuchten. Er lüftet gerne den Schleier der Verallgemeinerung, der so viele mathematische Texte umgibt, und enthüllt die im wesentlichen einfachen, intuitiven Ideen, die dem Thema zugrunde liegen. Das kann er besser als jeder andere mathematische Autor.

This textbook is intended for college, undergraduate and graduate students, emphasizing mainly on ordinary differential equations. However, the theory of characteristics for first order partial differential equations and the classification of second order linear partial differential operators are also included. It contains the basic material starting from elementary solution methods for ordinary differential equations to advanced methods for first order partial differential equations. In addition to the theoretical background, solution methods are strongly emphasized. Each section is completed with problems and exercises, and the solutions are also provided. There are special sections devoted to more applied tools such as implicit equations, Laplace transform, Fourier method, etc. As a novelty, a method for finding exponential polynomial solutions is presented which is based on the author's work in spectral synthesis. The presentation is self-contained, provided the reader has general undergraduate knowledge.

This book has been designed for Undergraduate (Honours) and Postgraduate students of various Indian Universities. A set of objective problems has been provided at the end of each chapter which will be useful to the aspirants of competitive examinations

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Although occasionally there may be certain imperfections with these old texts, we feel they deserve to be made available for future generations to enjoy.

This book is about the theory and applications of Partial Differential Equations of First Order (PDEFO). Many interesting topics in physics such as constant motion of dynamical systems, renormalization theory, Lagrange transformation, ray trajectories, and Hamilton–Jacobi theory are or can be formulated in terms of partial differential equations of first order. In this book, the author illustrates the utility of the powerful method of PDEFO in physics, and also shows how PDEFO are useful for solving practical problems in different branches of science. The book focuses mainly on the applications of PDEFO, and the mathematical formalism is treated carefully but without diverging from the main objective of the book. Request Inspection Copy

This book is addressed to mathematics and physics students who want to develop an interdisciplinary view of mathematics, from the age of Riemann, Poincaré and Darboux to basic tools of modern mathematics. It enables them to acquire the sensibility necessary for the formulation and solution of difficult problems, with an emphasis on concepts, rigour and creativity. It consists of eight self-contained parts: ordinary differential equations; linear elliptic equations; calculus of variations; linear and non-linear hyperbolic equations; parabolic equations; Fuchsian functions and non-linear equations; the functional equations of number theory; pseudo-differential operators and pseudo-differential equations. The author leads readers through the original papers and introduces new concepts, with a selection of topics and examples that are of high pedagogical value.

A Course in Ordinary and Partial Differential Equations discusses ordinary differential equations and partial differential equations. The book reviews the solution of elementary first-order differential equations, existence theorems, singular solutions, and linear equations of arbitrary order. It explains the solutions of linear equations with constant coefficients, operational calculus, and the solutions of linear differential equations. It also explores the techniques of computing for the solution of systems of linear differential equations, which is similar to the solutions of linear equations of arbitrary order. The text proves that if the coefficients of some differential equations possess certain restricted types of singularities, the solution will have Taylor series expansions about the singular points. The investigator can calculate a divergent series whose partial sums numerically approximate the solution for large x if the point in question is infinity, of which the series will be a Taylor series of negative powers of x . The book also explains the Fourier transform, its applications to partial differential equations, as well as the Hilbert space approach to partial differential equations. The book is a stimulating material for mathematicians, for professors, or for students of pure and applied mathematics, physics, or engineering.

This well-acclaimed book, now in its twentieth edition, continues to offer an in-depth presentation of the fundamental concepts and their applications of ordinary and partial differential equations providing systematic solution techniques. The book provides step-by-step proofs of theorems to enhance students' problem-solving skill and includes plenty of carefully chosen solved examples to illustrate the

concepts discussed.

This text explores the essentials of partial differential equations as applied to engineering and the physical sciences. Discusses ordinary differential equations, integral curves and surfaces of vector fields, the Cauchy-Kovalevsky theory, more. Problems and answers.

This book introduces finite difference methods for both ordinary differential equations (ODEs) and partial differential equations (PDEs) and discusses the similarities and differences between algorithm design and stability analysis for different types of equations. A unified view of stability theory for ODEs and PDEs is presented, and the interplay between ODE and PDE analysis is stressed. The text emphasizes standard classical methods, but several newer approaches also are introduced and are described in the context of simple motivating examples.

The statement which expresses the equality of two expressions is known as an equation. A differential equation is a kind of mathematical equation that shows the connection between a function and its derivatives. Functions represent the physical quantities and derivatives show their rates of change. The differential equation seeks to define the relationship between the two. It can be classified into various types such as ordinary differential equations and partial differential equations. Ordinary differential equation contains one or more than one function of an independent variable. It is related to the derivatives of these functions. Partial differential equations contain unknown multi-variable functions as well as their partial derivatives. These are generally used to formulate problems which contain functions of several variables. The topics included in this book on ordinary and partial differential equations are of utmost significance and bound to provide incredible insights to readers. It presents researches and studies performed by experts across the globe. This book is appropriate for students seeking detailed information in this area as well as for experts.

Covers ODEs and PDEs—in One Textbook Until now, a comprehensive textbook covering both ordinary differential equations (ODEs) and partial differential equations (PDEs) didn't exist. Fulfilling this need, Ordinary and Partial Differential Equations provides a complete and accessible course on ODEs and PDEs using many examples and exercises as well as intuitive, easy-to-use software. Teaches the Key Topics in Differential Equations The text includes all the topics that form the core of a modern undergraduate or beginning graduate course in differential equations. It also discusses other optional but important topics such as integral equations, Fourier series, and special functions. Numerous carefully chosen examples offer practical guidance on the concepts and techniques. Guides Students through the Problem-Solving Process Requiring no user programming, the accompanying computer software allows students to fully investigate problems, thus enabling a deeper study into the role of boundary and initial conditions, the dependence of the solution on the parameters, the accuracy of the solution, the speed of a series convergence, and related questions. The ODE module compares students' analytical solutions to the results of computations while the PDE module demonstrates the sequence of all necessary analytical solution steps.

In this undergraduate/graduate textbook, the authors introduce ODEs and PDEs through 50 class-tested lectures. Mathematical concepts are explained with clarity and rigor, using fully worked-out examples and helpful illustrations. Exercises are provided at the end of each chapter for practice. The treatment of ODEs is developed in conjunction with PDEs and is aimed mainly towards applications. The book covers important applications-oriented topics such as solutions of ODEs in form of power series, special functions, Bessel functions, hypergeometric functions, orthogonal functions and polynomials, Legendre, Chebyshev, Hermite, and Laguerre polynomials, theory of Fourier series. Undergraduate and graduate students in mathematics, physics and engineering will benefit from this book. The book assumes familiarity with calculus.

This revised and updated text, now in its second edition, continues to present the theoretical concepts of methods of solutions of ordinary and partial differential equations. It equips students with the various tools and techniques to model different physical problems using such equations. The book discusses the basic concepts of ordinary and partial differential equations. It contains different methods of solving ordinary differential equations of first order and higher degree. It gives the solution methodology for linear differential equations with constant and variable coefficients and linear differential equations of second order. The text elaborates simultaneous linear differential equations, total differential equations, and partial differential equations along with the series solution of second order linear differential equations. It also covers Bessel's and Legendre's equations and functions, and the Laplace transform. Finally, the book revisits partial differential equations to solve the Laplace equation, wave equation and diffusion equation, and discusses the methods to solve partial differential equations using the Fourier transform. A large number of solved examples as well as exercises at the end of chapters help the students comprehend and strengthen the underlying concepts. The book is intended for undergraduate and postgraduate students of Mathematics (B.A./B.Sc., M.A./M.Sc.), and undergraduate students of all branches of engineering (B.E./B.Tech.), as part of their course in Engineering Mathematics. New to the SECOND Edition • Includes new sections and subsections such as applications of differential equations, special substitution (Lagrange and Riccati), solutions of non-linear equations which are exact, method of variation of parameters for linear equations of order higher than two, and method of undetermined coefficients • Incorporates several worked-out examples and exercises with their answers • Contains a new Chapter 19 on 'Z-Transforms and its Applications'.

The theory of differential-operator equations is one of two modern theories for the study of both ordinary and partial differential equations, with numerous applications in mechanics and theoretical physics. Although a number of published works address differential-operator equations of the first and second orders, to date none offer a treatment of the higher orders. In Differential-Operator Equations, the authors present a systematic treatment of the theory of differential-operator equations of higher order, with applications to partial differential equations. They construct a theory that allows application to both regular and irregular differential problems. In particular, they study problems that cannot be solved by various known methods and irregular problems not addressed in existing monographs. These include Birkhoff-irregularity, non-local boundary value conditions, and non-smoothness of the boundary of the domains. Among this volume's other points of interest are: The Abel basis property of a system of root functions Irregular boundary value problems The theory of hyperbolic equations in Gevrey space The theory of boundary value problems for elliptic differential equations with a parameter

The primary objective of the textbook is to provide the basic concepts of ordinary and partial differential equations as per the requirement of the students appearing for B.A. (Prog.) Semester-V, B.Sc. (Hons.) (Mathematics and Physics) under CBCS pattern followed by Central Universities of India including the University of Delhi. This book covers the entire syllabus of the paper Differential Equations — Generic Elective of IIIrd Semester (GE-3) for all Honours courses other than Mathematics and B.Tech. of various Universities. It is also useful for various competitive examinations and the School of Open Learning, University of Delhi. There are Eleven Chapters in this book and in each of them, the concepts are properly supported by illustrations followed by several varied types of examples to provide students an integrated view of theory and applications. There are about 247 examples in this book. A large number of self-practice problems and answers have been added in each chapter to enable students to learn. Most of the questions conform to the examination style followed in the University examinations and professional examinations.

Numerical Solution of Ordinary and Partial Differential Equations is based on a summer school held in Oxford in August-September 1961. The book is organized into four parts. The first three cover the numerical solution of ordinary differential equations, integral equations, and partial differential equations of quasi-linear form. Most of the techniques are evaluated from the standpoints of accuracy, convergence, and stability (in the various senses of these terms) as well as ease of coding and convenience of machine computation. The last part, on practical problems, uses and develops the techniques for the treatment of problems of the greatest difficulty and complexity, which tax not only the best machines but also the best brains. This book was written for scientists who have problems to solve, and who

want to know what methods exist, why and in what circumstances some are better than others, and how to adapt and develop techniques for new problems. The budding numerical analyst should also benefit from this book, and should find some topics for valuable research. The first three parts, in fact, could be used not only by practical men but also by students, though a preliminary elementary course would assist the reading.

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This book presents methods for the computational solution of differential equations, both ordinary and partial, time-dependent and steady-state. Finite difference methods are introduced and analyzed in the first four chapters, and finite element methods are studied in chapter five. A very general-purpose and widely-used finite element program, PDE2D, which implements many of the methods studied in the earlier chapters, is presented and documented in Appendix A. The book contains the relevant theory and error analysis for most of the methods studied, but also emphasizes the practical aspects involved in implementing the methods. Students using this book will actually see and write programs (FORTRAN or MATLAB) for solving ordinary and partial differential equations, using both finite differences and finite elements. In addition, they will be able to solve very difficult partial differential equations using the software PDE2D, presented in Appendix A. PDE2D solves very general steady-state, time-dependent and eigenvalue PDE systems, in 1D intervals, general 2D regions, and a wide range of simple 3D regions. Contents:Direct Solution of Linear SystemsInitial Value Ordinary Differential EquationsThe Initial Value Diffusion ProblemThe Initial Value Transport and Wave ProblemsBoundary Value ProblemsThe Finite Element MethodsAppendix A — Solving PDEs with PDE2DAppendix B — The Fourier Stability MethodAppendix C — MATLAB ProgramsAppendix D — Answers to Selected Exercises Readership: Undergraduate, graduate students and researchers. Key Features:The discussion of stability, absolute stability and stiffness in Chapter 1 is clearer than in other textsStudents will actually learn to write programs solving a range of simple PDEs using the finite element method in chapter 5In Appendix A, students will be able to solve quite difficult PDEs, using the author's software package, PDE2D. (a free version is available which solves small to moderate sized problems)Keywords:Differential Equations;Partial Differential Equations;Finite Element Method;Finite Difference Method;Computational Science;Numerical AnalysisReviews: "This book is very well written and it is relatively easy to read. The presentation is clear and straightforward but quite rigorous. This book is suitable for a course on the numerical solution of ODEs and PDEs problems, designed for senior level undergraduate or beginning level graduate students. The numerical techniques for solving problems presented in the book may also be useful for experienced researchers and practitioners both from universities or industry." Andrzej Icha Pomeranian Academy in Słupsk Poland

This book explores the basic concepts of ordinary and partial differential equations in a simple, systematic and easy-to-understand manner. It details modelling and applications of the subject and describes various analytical methods for solving them. The lucid writing style with numerous solved examples works together to help render conceptual clarity. Salient Features: • Covers all the important topics like ordinary differential equations of first order, applications of first-order ODE, higher order linear ODE, series solutions of ODE, special functions, first-order PDE, second-order PDE, Fourier series solution of PDE, Laplace transforms and its applications • Stepwise problem-solving approach with explanation of principles and concepts through ample worked-out examples

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