

Contents

Preface	xi
----------------	-----------

1

Ordinary Differential Equations	1
--	----------

1.1	Introduction	1
1.2	Linear Dependence	3
1.3	Complete Solutions of Linear Equations	4
1.4	The Linear Differential Equation of First Order	6
1.5	Linear Differential Equations with Constant Coefficients	8
1.6	The Equidimensional Linear Differential Equation	12
1.7	Properties of Linear Operators	15
1.8	Simultaneous Linear Differential Equations	18
1.9	Particular Solutions by Variation of Parameters	24
1.10	Reduction of Order	28
1.11	Determination of Constants	30
1.12	Special Solvable Types of Nonlinear Equations	31

2

The Laplace Transform	53
------------------------------	-----------

2.1	An introductory Example	53
2.2	Definition and Existence of Laplace Transforms	55

- 2.3 Properties of Laplace Transforms 58
- 2.4 The Inverse Transform 62
- 2.5 The Convolution 63
- 2.6 Singularity Functions 65
- 2.7 Use of Table of Transforms 67
- 2.8 Applications to Linear Differential Equations with
Constant Coefficients 72
- 2.9 The Gamma Function 76

3

Numerical Methods for Solving Ordinary Differential Equations 93

- 3.1 Introduction 93
- 3.2 Use of Taylor Series 94
- 3.3 The Adams Method 96
- 3.4 The Modified Adams Method 100
- 3.5 The Runge–Kutta Method 102
- 3.6 Picard's Method 105
- 3.7 Extrapolation with Differences 107

4

Series Solutions of Differential Equations: Special Functions 118

- 4.1 Properties of Power Series 118
- 4.2 Illustrative Examples 122
- 4.3 Singular Points of Linear Second-Order Differential
Equations 126
- 4.4 The Method of Frobenius 128
- 4.5 Treatment of Exceptional Cases 134
- 4.6 Example of an Exceptional Case 136
- 4.7 A Particular Class of Equations 138
- 4.8 Bessel Functions 141
- 4.9 Properties of Bessel Functions 147
- 4.10 Differential Equations Satisfied by Bessel Functions 151
- 4.11 Ber and Bei Functions 153
- 4.12 Legendre Functions 155
- 4.13 The Hypergeometric Function 162
- 4.14 Series Solutions Valid for Large Values of x 163

5

Boundary-Value Problems and Characteristic-Function Representations 186

- 5.1 Introduction 186
- 5.2 The Rotating String 188
- 5.3 The Rotating Shaft 192
- 5.4 Buckling of Long Columns Under Axial Loads 195
- 5.5 The Method of Stodola and Vianello 197
- 5.6 Orthogonality of Characteristic Functions 203
- 5.7 Expansion of Arbitrary Functions in Series of Orthogonal Functions 207
- 5.8 Boundary-Value Problems Involving Nonhomogeneous Differential Equations 211
- 5.9 Convergence of the Method of Stodola and Vianello 212
- 5.10 Fourier Sine Series and Cosine Series 214
- 5.11 Complete Fourier Series 219
- 5.12 Term-by-Term Differentiation of Fourier Series 223
- 5.13 Fourier-Bessel Series 226
- 5.14 Legendre Series 230
- 5.15 The Fourier Integral 234

6

Vector Analysis 269

- 6.1 Elementary Properties of Vectors 269
- 6.2 The Scalar Product of Two Vectors 271
- 6.3 The Vector Product of Two Vectors 273
- 6.4 Multiple Products 275
- 6.5 Differentiation of Vectors 277
- 6.6 Geometry of a Space Curve 278
- 6.7 The Gradient Vector 281
- 6.8 The Vector Operator ∇ 283
- 6.9 Differentiation Formulas 284
- 6.10 Line Integrals 287
- 6.11 The Potential Function 291
- 6.12 Surface Integrals 294
- 6.13 Interpretation of Divergence. The Divergence Theorem 297
- 6.14 Green's Theorem 301
- 6.15 Interpretation of Curl. Laplace's Equation 302
- 6.16 Stokes's Theorem 303
- 6.17 Orthogonal Curvilinear Coordinates 306

- 6.18 Special Coordinate Systems 311
- 6.19 Application to Two-Dimensional Incompressible Fluid Flow 313
- 6.20 Compressible Ideal Fluid Flow 316

7

Topics in Higher-Dimensional Calculus 342

- 7.1 Partial Differentiation. Chain Rules 342
- 7.2 Implicit Functions. Jacobian Determinants 347
- 7.3 Functional Dependence 350
- 7.4 Jacobians and Curvilinear Coordinates. Change of Variables in Integrals 352
- 7.5 Taylor Series 354
- 7.6 Maxima and Minima 356
- 7.7 Constraints and Lagrange Multipliers 357
- 7.8 Calculus of Variations 360
- 7.9 Differentiation of Integrals Involving a Parameter 364
- 7.10 Newton's Iterative Method 367

8

Partial Differential Equations 384

- 8.1 Definitions and Examples 384
- 8.2 The Quasi-Linear Equation of First Order 387
- 8.3 Special Devices. Initial Conditions 392
- 8.4 Linear and Quasi-Linear Equations of Second Order 396
- 8.5 Special Linear Equations of Second Order, with Constant Coefficients 397
- 8.6 Other Linear Equations 400
- 8.7 Characteristics of Linear First-Order Equations 403
- 8.8 Characteristics of Linear Second-Order Equations 408
- 8.9 Singular Curves on Integral Surfaces 414
- 8.10 Remarks on Linear Second-Order Initial-Value Problems 417
- 8.11 The Characteristics of a Particular Quasi-Linear Problem 417

9

Solutions of Partial Differential Equations of Mathematical Physics 439

- 9.1 Introduction 439
- 9.2 Heat Flow 441
- 9.3 Steady-State Temperature Distribution in a Rectangular Plate 443
- 9.4 Steady-State Temperature Distribution in a Circular Annulus 446

- 9.5 Poisson's Integral 450
- 9.6 Axisymmetrical Temperature Distribution in a Solid Sphere 451
- 9.7 Temperature Distribution in a Rectangular Parallelepiped 453
- 9.8 Ideal Fluid Flow about a Sphere 456
- 9.9 The Wave Equation. Vibration of a Circular Membrane 459
- 9.10 The Heat-Flow Equation. Heat Flow in a Rod 461
- 9.11 Duhamel's Superposition Integral 463
- 9.12 Traveling Waves 467
- 9.13 The Pulsating Cylinder 470
- 9.14 Examples of the Use of Fourier Integrals 473
- 9.15 Laplace Transform Methods 477
- 9.16 Application of the Laplace Transform to the Telegraph Equations for a Long Line 480
- 9.17 Nonhomogeneous Conditions. The Method of Variation of Parameters 484
- 9.18 Formulation of Problems 490
- 9.19 Supersonic Flow of Ideal Compressible Fluid Past an Obstacle 495

10

Functions of a Complex Variable

539

- 10.1 Introduction. The Complex Variable 539
- 10.2 Elementary Functions of a Complex Variable 541
- 10.3 Other Elementary Functions 544
- 10.4 Analytic Functions of a Complex Variable 550
- 10.5 Line Integrals of Complex Functions 554
- 10.6 Cauchy's Integral Formula 560
- 10.7 Taylor Series 561
- 10.8 Laurent Series 563
- 10.9 Singularities of Analytic Functions 567
- 10.10 Singularities at Infinity 575
- 10.11 Significance of Singularities 578
- 10.12 Residues 580
- 10.13 Evaluation of Real Definite Integrals 583
- 10.14 Theorems on Limiting Contours 589
- 10.15 Indented Contours 592
- 10.16 Integrals Involving Branch Points 595

11

Applications of Analytic Function Theory

622

- 11.1 Introduction 622
- 11.2 Inversion of Laplace Transforms 622

11.3	Inversion of Laplace Transforms with Branch Points. The Loop Integral	625
11.4	Conformal Mapping	628
11.5	Applications to Two-Dimensional Fluid Flow	632
11.6	Basic Flows	634
11.7	Other Applications of Conformal Mapping	638
11.8	The Schwarz–Christoffel Transformation	641
11.9	Green’s Functions and the Dirichlet Problem	652
11.10	The Use of Conformal Mapping	658
11.11	Other Two-Dimensional Green’s Functions	661

Answers to Problems	703
----------------------------	------------

Index	721
--------------	------------

