



## CHAPTER 1. The Origin of Nonlinear Differential Equations

1.0	Introduction	1
1.1	What is Nonlinearity?	2
1.2	Equations from Diffusion Theory	4
1.3	Equations from Fluid Mechanics	8
1.4	Equations from Solid Mechanics	10
1.5	Miscellaneous Examples	13
1.6	Selected References	17
	References	17

## CHAPTER 2. Transformation and General Solutions

2.0	Introduction	20
2.1	Transformations on Dependent Variables	21
2.2	Transformations on Independent Variables	31
2.3	Mixed Transformations	35
2.4	The Unknown Function Approach	47
2.5	General Solutions	49
2.6	General Solutions of First-Order Equations	50
2.7	General Solutions of Second-Order Equations	58
2.8	Table of General Solutions	65
	References	69

## CHAPTER 3. Exact Methods of Solution

3.0	Introduction	71
3.1	The Quasi-Linear System	72
3.2	An Example of the Quasi-Linear Theory	78
3.3	The Poisson-Euler-Darboux Equation	84
3.4	Remarks on the PED Equation	88
3.5	One-Dimensional Anisentropic Flows	90
3.6	An Alternate Approach to Anisentropic Flow	94
3.7	General Solution for Anisentropic Flow	100
3.8	Vibration of a Nonlinear String	103
3.9	Other Examples of the Quasi-Linear Theory	109
3.10	Direct Separation of Variables	109
3.11	Other Solutions Obtained by <i>Ad Hoc</i> Assumptions	117
	References	121

**CHAPTER 4. Further Analytic Methods**

4.0	Introduction	123
4.1	An <i>Ad Hoc</i> Solution from Magneto-Gas Dynamics	123
4.2	The Utility of Lagrangian Coordinates	126
4.3	Similarity Variables	133
4.4	Similarity via One-Parameter Groups	135
4.5	Extensions of the Similarity Procedure	141
4.6	Similarity via Separation of Variables	144
4.7	Similarity and Conservation Laws	150
4.8	General Comments on Transformation Groups	156
4.9	Similarity Applied to Moving Boundary Problems	158
4.10	Similarity Considerations in Three Dimensions	162
4.11	General Discussion of Similarity	166
4.12	Integral Equation Methods	167
4.13	The Hodograph	171
4.14	Simple Examples of Hodograph Application	173
4.15	The Hodograph in More Complicated Problems	177
4.16	Utilization of the General Solutions of Chapter 2	180
4.17	Similar Solutions in Heat and Mass Transfer	183
4.18	Similarity Integrals in Compressible Gases	186
4.19	Some Disjoint Remarks	190
	References	192

**CHAPTER 5. Approximate Methods**

5.0	Introduction	195
5.1	Perturbation Concepts	196
5.2	Regular Perturbations in Vibration Theory	197
5.3	Perturbation and Plasma Oscillations	198
5.4	Perturbation in Elasticity	204
5.5	Other Applications	207
5.6	Perturbation about Exact Solutions	208
5.7	The Singular Perturbation Problem	211
5.8	Singular Perturbations in Viscous Flow	215
5.9	The "Inner-Outer" Expansion (a Motivation)	219
5.10	The Inner and Outer Expansions	222
5.11	Examples	226
5.12	Higher Approximations for Flow past a Sphere	231
5.13	Asymptotic Approximations	237
5.14	Asymptotic Solutions in Diffusion with Reaction	240
5.15	Weighted Residual Methods: General Discussion	243
5.16	Examples of the Use of Weighted Residual Methods	249
5.17	Comments on the Methods of Weighted Residuals	261
5.18	Mathematical Problems of Approximate Methods	262
	References	267

**CHAPTER 6. Further Approximate Methods**

6.0	Introduction	271
6.1	Integral Methods in Fluid Mechanics	271
6.2	Nonlinear Boundary Conditions	278
6.3	Integral Equations and Boundary Layer Theory	280
6.4	Iterative Solutions for $\nabla^2 u = bu^2$	284
6.5	The Maximum Operation	287
6.6	Equations of Elliptic Type and the Maximum Operation	289
6.7	Other Applications of the Maximum Operation	292
6.8	Series Expansions	295
6.9	Goertler's Series	299
6.10	Series Solutions in Elasticity	301
6.11	"Traveling Wave" Solutions by Series	305
	References	312

**CHAPTER 7. Numerical Methods**

7.0	Introduction	315
7.1	Terminology and Computational Molecules	316
	<b>A. Parabolic Equations</b>	
7.2	Explicit Methods for Parabolic Systems	320
7.3	Some Nonlinear Examples	324
7.4	Alternate Explicit Methods	326
7.5	The Quasi-Linear Parabolic Equation	330
7.6	Singularities	330
7.7	A Treatment of Singularities (Example)	334
7.8	Implicit Procedures	338
7.9	A Second-Order Method for $Lu = f(x, t, u)$	343
7.10	Predictor Corrector Methods	345
7.11	Traveling Wave Solutions	348
7.12	Finite Differences Applied to the Boundary Layer Equations	349
7.13	Other Nonlinear Parabolic Examples	355
	<b>B. Elliptic Equations</b>	
7.14	Finite Difference Formula for Elliptic Equations in Two Dimensions	365
7.15	Linear Elliptic Equations	370
7.16	Methods of Solution of $Au = v$	373
7.17	Point Iterative Methods	375
7.18	Block Iterative Methods	384
7.19	Examples of Nonlinear Elliptic Equations	389
7.20	Singularities	411
	<b>C. Hyperbolic Equations</b>	
7.21	Method of Characteristics	416
7.22	The Supersonic Nozzle	423
7.23	Properties of Hyperbolic Systems	426

7.24	One-Dimensional Isentropic Flow	432
7.25	Method of Characteristics: Numerical Computation	435
7.26	Finite Difference Methods: General Discussion	437
7.27	Explicit Methods	438
7.28	Explicit Methods in Nonlinear Second-Order Systems	440
7.29	Implicit Methods for Second-Order Equations	443
7.30	“Hybrid” Methods for a Nonlinear First-Order System	445
7.31	Finite Difference Schemes in One-Dimensional Flow	448
7.32	Conservation Equations	453
7.33	Interfaces	454
7.34	Shocks	456
7.35	Additional Methods	461
	<b>D. Mixed Systems</b>	
7.36	The Role of Mixed Systems	462
7.37	Hydrodynamic Flow and Radiation Diffusion	462
7.38	Nonlinear Vibrations of a Moving Threadline	464
	References	467
 <b>CHAPTER 8. Some Theoretical Considerations</b>		
8.0	Introduction	474
8.1	Well-Posed Problems	475
8.2	Existence and Uniqueness in Viscous Incompressible Flow	478
8.3	Existence and Uniqueness in Boundary Layer Theory	482
8.4	Existence and Uniqueness in Quasi-Linear Parabolic Equations	486
8.5	Uniqueness Questions for Quasi-Linear Elliptic Equations	487
	References	489
 <b>APPENDIX. Elements of Group Theory</b>		
A.1	Basic Definitions	491
A.2	Groups of Transformations	492
 <b>AUTHOR INDEX</b>		
<b>SUBJECT INDEX</b>		
		495
		501

