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FOURIER SERIES AND BOUNDARY VALUE PROBLEMS 5TH EDITION FEATURED TITLES FOR PARTIAL DIFFERENTIAL EQUATIONS, it ends occurring subconscious one of the favored ebook APPLIED PARTIAL DIFFERENTIAL EQUATIONS WITH FOURIER SERIES AND BOUNDARY VALUE PROBLEMS 5TH EDITION FEATURED TITLES FOR PARTIAL DIFFERENTIAL EQUATIONS collections that we have. This is why you remain in the best website to see the incredible book to have.

Ordinary Differential Equations - William A. Adkins 2012-07-01 Unlike most texts in differential equations, this textbook gives an early presentation of the Laplace transform, which is then used to motivate and develop many of the remaining differential equation concepts for which it is particularly well suited. For example, the standard solution methods for constant coefficient linear differential equations are immediate and simplified, and solution methods for constant coefficient systems are streamlined. By introducing the Laplace transform early in the text, students become proficient in its use while at the same time learning the standard topics in differential equations. The text also includes proofs of several important theorems that are not usually given in introductory texts. These include a proof of the injectivity of the Laplace transform and a proof of the existence and uniqueness theorem for linear constant coefficient differential equations. Along with its unique traits, this text contains all the topics needed for a standard three- or four-hour, sophomore-level differential equations course for students majoring in science or engineering. These topics include: first order differential equations, general linear differential equations with constant coefficients, second order linear differential equations with variable coefficients, power series methods, and linear systems of differential equations. It is assumed that the reader has had the equivalent of a one-year course in college calculus.

Partial Differential Equations - Walter A. Strauss 2007-12-21 Partial Differential Equations presents a balanced and comprehensive introduction to the concepts and techniques required to solve problems containing unknown functions of multiple variables. While focusing on the three most classical partial differential equations (PDEs)–the wave, heat, and Laplace equations—this detailed text also presents a broad practical perspective that merges mathematical concepts with real-world application in diverse areas including molecular structure, photon and electron interactions, radiation of electromagnetic waves, vibrations of a solid, and many more. Rigorous pedagogical tools aid in student comprehension; advanced topics are introduced frequently, with minimal technical jargon, and a wealth of exercises reinforce vital skills and invite additional self-study. Topics are presented in a logical progression, with major concepts such as wave propagation, heat and diffusion, electrostatics, and quantum mechanics placed in contexts familiar to students of various fields in science and engineering. By understanding the properties and applications of PDEs, students will be equipped to better analyze and interpret central processes of the natural world.

Iterative Methods for Sparse Linear Systems - Yousef Saad 2003-04-01

Mathematics of Computing -- General.

Numerical Methods for Ordinary Differential Equations - David F. Griffiths 2010-11-11

Numerical Methods for Ordinary Differential Equations is a self-contained introduction to a fundamental field of numerical analysis and scientific computation. Written for undergraduate students with a mathematical background, this book focuses on the analysis of numerical methods without losing sight of the practical nature of the subject. It covers the topics traditionally treated in a first course, but also highlights new and emerging themes. Chapters are broken down into `lecture' sized pieces, motivated and illustrated by numerous theoretical and computational examples. Over 200 exercises are provided and these are starred according to their degree of difficulty. Solutions to all exercises are available to authorized instructors. The book covers key foundation topics: o Taylor series methods o Runge--Kutta methods o Linear multistep methods o Convergence o Stability and a range of modern themes: o Adaptive stepsize selection o Long term dynamics o Modified equations o Geometric integration o Stochastic differential equations The prerequisite of a basic university-level calculus class is assumed, although appropriate background results are also summarized in appendices. A dedicated website for the book containing extra information can be found via www.springer.com

Fundamentals of Engineering Numerical Analysis - Parviz Moin 2010-08-23

Since the original publication of this book, available computer power has increased greatly. Today, scientific computing is playing an ever more prominent role as a tool in scientific discovery and engineering analysis. In this second edition, the key addition is an introduction to the finite element method. This is a widely used technique for solving partial differential equations (PDEs) in complex domains. This text introduces numerical methods and shows how to develop, analyse, and use them. Complete MATLAB programs for all the worked examples are now available at www.cambridge.org/Moin, and more than 30 exercises have been added. This thorough and practical book is intended as a first course in numerical analysis, primarily for new graduate students in engineering and physical science. Along with mastering the fundamentals of numerical methods, students will learn to write their own computer programs using standard numerical methods.

An Introduction to Partial Differential Equations - Michael Renardy 2006-04-18

Partial differential equations are fundamental to the modeling of natural phenomena. The desire to understand the solutions of these equations has always had a prominent place in the efforts of mathematicians and has inspired such diverse fields as complex function theory, functional analysis, and algebraic topology. This book, meant for a beginning graduate audience, provides a thorough introduction to partial differential equations.

Numerical Solution of Differential Equations - Zhilin Li 2017-11-30

This introduction to finite difference and finite element methods is aimed at graduate students who need to solve differential equations. The prerequisites are few (basic calculus, linear algebra, and ODEs) and so the book will be accessible and useful to readers from a range of disciplines across science and engineering. Part I begins with finite difference methods. Finite element methods are then introduced in Part II. In each part, the authors begin with a comprehensive discussion of one-dimensional problems, before proceeding to consider two or higher dimensions. An emphasis is placed on numerical algorithms, related mathematical theory, and essential details in the implementation, while some useful packages are also introduced. The authors also provide well-tested MATLAB® codes, all available online.

Partial Differential Equations - Lawrence C. Evans 2010

This is the second edition of the now definitive text on partial differential equations (PDE). It offers a comprehensive survey of modern techniques in the theoretical study of PDE with particular emphasis on nonlinear equations. Its wide scope and clear exposition make it a great text for a graduate course in PDE. For this edition, the author has made numerous changes, including a new chapter on nonlinear wave equations, more than 80 new exercises, several new sections, a significantly expanded bibliography. About the First Edition: I have used this book for both regular PDE and topics courses. It has a wonderful combination of insight and technical detail...Evans' book is evidence of his mastering of the field and the clarity of presentation (Luis Caffarelli, University of Texas) It is fun to teach from Evans' book. It explains many of the essential ideas and techniques of partial differential equations ...Every graduate student in analysis should read it. (David Jerison, MIT) I use Partial Differential Equations to prepare my students for their Topic exam, which is a requirement before starting working on their dissertation. The book provides an excellent account of PDE's ...I am very happy with the preparation it provides my students. (Carlos Kenig, University of Chicago) Evans' book has already attained the status of a classic. It is a clear choice for students just learning the subject, as well as for experts who wish to broaden their knowledge ...An outstanding reference for many aspects of the field. (Rafe Mazzeo, Stanford University.

Numerical Methods for Elliptic and Parabolic Partial Differential Equations - Peter Knabner 2006-05-26

This text provides an application oriented introduction to the numerical methods for partial differential equations. It covers finite difference, finite element, and finite volume methods, interweaving theory and applications throughout. The book examines modern topics such as adaptive methods, multilevel methods, and methods for convection-dominated problems and includes detailed illustrations and extensive exercises.

Partial Differential Equations and Solitary Waves Theory - Abdul-Majid Wazwaz 2010-05-28

"Partial Differential Equations and Solitary Waves Theory" is a self-contained book divided into two parts: Part I is a coherent survey bringing together newly developed methods for solving PDEs. While some traditional techniques are presented, this part does not require thorough understanding of abstract theories or compact concepts. Well-selected worked examples and exercises shall guide the reader through the text. Part II provides an extensive exposition of the solitary waves theory. This part handles nonlinear evolution equations by methods such as Hirota's bilinear method or the tanh-coth method. A self-contained treatment is presented to discuss complete integrability of a wide class of nonlinear equations. This part presents in an accessible manner a systematic presentation of solitons, multi-soliton solutions, kinks, peakons, cuspons, and compactons. While the whole book can be used as a text for advanced undergraduate and graduate students in applied mathematics, physics and engineering, Part II will be most useful for graduate students and researchers in mathematics, engineering, and other related fields. Dr. Abdul-Majid Wazwaz is a Professor of Mathematics at Saint Xavier University, Chicago, Illinois, USA.

Numerical Methods for Stochastic Partial Differential

Equations with White Noise - Zhongqiang Zhang 2017-09-01 This book covers numerical methods for stochastic partial differential equations with white noise using the framework of Wong-Zakai approximation. The book begins with some motivational and background material in the introductory chapters and is divided into three parts. Part I covers numerical stochastic ordinary differential equations. Here the authors start with numerical methods for SDEs with delay using the Wong-Zakai approximation and finite difference in time. Part II covers temporal white noise. Here the authors consider SPDEs as PDEs driven by white noise, where discretization of white noise (Brownian motion) leads to PDEs with smooth noise, which can then be treated by numerical methods for PDEs. In this part, recursive algorithms based on Wiener chaos expansion and stochastic collocation methods are presented for linear stochastic advection-diffusion-reaction equations. In addition, stochastic Euler equations are exploited as an application of stochastic collocation methods, where a numerical comparison with other integration methods in random space is made. Part III covers spatial white noise. Here the authors discuss numerical methods for nonlinear elliptic equations as well as other equations with additive noise. Numerical methods for SPDEs with multiplicative noise are also discussed using the Wiener chaos expansion method. In addition, some SPDEs driven by non-Gaussian white noise are discussed and some model reduction methods (based on Wick-Malliavin calculus) are presented for generalized polynomial chaos expansion methods. Powerful techniques are provided for solving stochastic partial differential equations. This book can be considered as self-contained. Necessary background knowledge is presented in the appendices. Basic knowledge of probability theory and stochastic calculus is presented in Appendix A. In Appendix B some semi-analytical methods for SPDEs are presented. In Appendix C an introduction to Gauss quadrature is provided. In Appendix D, all the conclusions which are needed for proofs are presented, and in Appendix E a method to compute the convergence rate empirically is included. In addition, the authors provide a thorough review of the topics, both theoretical and computational exercises in the book with practical discussion of the effectiveness of the methods.

Supporting Matlab files are made available to help illustrate some of the concepts further. Bibliographic notes are included at the end of each chapter. This book serves as a reference for graduate students and researchers in the mathematical sciences who would like to understand state-of-the-art numerical methods for stochastic partial differential equations with white noise.

Applied Partial Differential Equations - Richard Haberman 2013

Normal 0 false false false This book emphasizes the physical interpretation of mathematical solutions and introduces applied mathematics while presenting differential equations. Coverage includes Fourier series, orthogonal functions, boundary value problems, Green's functions, and transform methods. This text is ideal for readers interested in science, engineering, and applied mathematics.

Applied Partial Differential Equations with Fourier Series and Boundary Value Problems (Classic Version) - Richard Haberman 2018-03-15

This title is part of the Pearson Modern Classics series. Pearson Modern Classics are acclaimed titles at a value price. Please visit www.pearsonhighered.com/math-classics-series for a complete list of titles. Applied Partial Differential Equations with Fourier Series and Boundary Value Problems emphasizes the physical interpretation of mathematical solutions and introduces applied mathematics while presenting differential equations. Coverage includes Fourier series, orthogonal functions, boundary value problems, Green's functions, and transform methods. This text is ideal for readers interested in science, engineering, and applied mathematics.

Ordinary and Partial Differential Equation Routines in C, C++, Fortran, Java, Maple, and MATLAB - H.J. Lee 2003-11-24 This book provides a set of ODE/PDE integration routines in the six most widely used computer languages, enabling scientists and engineers to apply ODE/PDE analysis toward solving complex problems. This text concisely reviews integration algorithms, then analyzes the widely used Runge-Kutta method. It first presents a complete code before discussin

Boundary Value Problems - David L. Powers 2014-05-10 Boundary Value Problems is a text material on partial differential equations that teaches solutions of boundary value problems. The book also aims to build up intuition about how the solution of a problem should behave. The text consists of seven chapters. Chapter 1 covers the important topics of Fourier Series and Integrals. The second chapter deals with the heat equation, introducing separation of variables. Material on boundary conditions and Sturm-Liouville systems is included here. Chapter 3 presents the wave equation; estimation of eigenvalues by the Rayleigh quotient is mentioned briefly. The potential equation is the topic of Chapter 4, which closes with a section on classification of partial differential equations. Chapter 5 briefly covers multidimensional problems and special functions. The last two chapters, Laplace Transforms and Numerical Methods, are discussed in detail. The book is intended for third and fourth year physics and engineering students.

Mathematical Models - Richard Haberman 1998-12-01

The author uses mathematical techniques to give an in-depth look at models for mechanical vibrations, population dynamics, and traffic flow.

Introductory Differential Equations - Martha L. L. Abell 2014-08-19

Introductory Differential Equations, Fourth Edition, offers both narrative explanations and robust sample problems for a first semester course in introductory ordinary differential equations (including Laplace transforms) and a second course in Fourier series and boundary value problems. The book provides the foundations to assist students in learning not only how to read and understand differential equations, but also how to read technical material in more advanced texts as they progress through their studies. This text is for courses that are typically called (Introductory) Differential Equations, (Introductory) Partial Differential Equations, Applied Mathematics, and Fourier Series. It follows a traditional approach and includes ancillaries like Differential Equations with Mathematica and/or Differential Equations with Maple. Because many students need a lot of pencil-and-paper practice to master the essential concepts, the exercise sets are particularly comprehensive with a wide array of exercises ranging from straightforward to challenging. There are also new applications and extended projects made relevant to everyday life through the use of examples in a broad range of contexts. This book will be of interest to undergraduates in math, biology, chemistry, economics, environmental sciences, physics, computer science and engineering. Provides the foundations to assist students in learning how to read and understand the subject, but also helps students in learning how to read technical material in more advanced texts as they progress through their studies Exercise sets are particularly comprehensive with a wide range of exercises ranging from straightforward to challenging Includes new applications and extended projects made relevant to "everyday life" through the use of examples in a broad range of contexts Accessible approach with applied examples and will be good for non-math students, as well as for undergrad classes

A First Course in Differential Equations with Modeling Applications - Dennis G. Zill 2012-03-15

A FIRST COURSE IN DIFFERENTIAL EQUATIONS WITH MODELING APPLICATIONS, 10th Edition strikes a balance between the analytical, qualitative, and quantitative approaches to the study of differential equations. This proven and accessible text speaks to beginning engineering and math students through a wealth of pedagogical aids, including an abundance of examples, explanations, Remarks boxes, definitions, and group projects. Written in a straightforward, readable, and helpful style, this book provides a thorough treatment of boundary-value problems and partial differential equations. Important Notice: Media content referenced within the product description or the product text may not be available in the ebook version.

Advanced Engineering Mathematics - Michael Greenberg 2013-09-20

Appropriate for one- or two-semester Advanced Engineering Mathematics courses in departments of Mathematics and Engineering. This clear, pedagogically rich book develops a strong understanding of the mathematical principles and practices that today's engineers and scientists need to know. Equally effective as either a textbook or reference manual, it approaches mathematical concepts from a practical-use perspective making physical applications more vivid and substantial. Its comprehensive instructional framework supports a conversational, down-to-earth narrative style offering easy accessibility and frequent opportunities for application and reinforcement.

Applied Mathematics - J. David Logan 2013-05-28

Praise for the Third Edition "Future mathematicians, scientists, and engineers should find the book to be an excellent introductory text for coursework or self-study as well as worth its shelf space for reference." –MAA Reviews Applied Mathematics, Fourth Edition is a thoroughly updated and revised edition on the applications of modeling and analyzing natural, social, and technological processes. The book covers a wide range of key topics in mathematical methods and modeling and highlights the connections between mathematics and the applied and natural sciences. The Fourth Edition covers both standard and modern topics, including scaling and dimensional analysis; regular and singular perturbation; calculus of variations; Green's functions and integral equations; nonlinear wave propagation; and stability and bifurcation. The book provides extended coverage of mathematical biology, including biochemical kinetics, epidemiology, viral dynamics, and parasitic disease. In addition, the new edition features: Expanded coverage on orthogonality, boundary value problems, and distributions, all of which are motivated by solvability and eigenvalue problems in elementary linear algebra Additional MATLAB® applications for computer algebra system calculations Over 300 exercises and 100 illustrations that demonstrate important concepts New examples of dimensional analysis and scaling along with new tables of dimensions and units for easy reference Review material, theory, and examples of ordinary differential equations New material on applications to quantum mechanics, chemical kinetics, and modeling diseases and viruses Written at an accessible level for readers in a wide range of scientific fields, Applied Mathematics, Fourth Edition is an ideal text for introducing modern and advanced techniques of applied mathematics to upper-undergraduate and graduate-level students in mathematics, science, and engineering. The book is also a valuable reference for engineers and scientists in government and industry.

Introduction to Numerical Analysis - J. Stoer 2013-03-09 On the occasion of this new edition, the text was enlarged by several new sections. Two sections on B-splines and their computation were added to the chapter on spline functions: Due to their special properties, their flexibility, and the availability of well-tested programs for their computation, B-splines play an important role in many applications. Also, the authors followed suggestions by many readers to supplement the chapter on elimination methods with a section dealing with the solution of large sparse systems of linear equations. Even though such systems are usually solved by iterative methods, the realm of elimination methods has been widely extended due to powerful techniques for handling sparse matrices. We will explain some of these techniques in connection with the Cholesky algorithm for solving positive definite linear systems. The chapter on eigenvalue problems was enlarged by a section on the Lanczos algorithm; the sections on the LR and QR algorithm were rewritten and now contain a description of implicit shift techniques. In order to some extent take into account the progress in the area of ordinary differential equations, a new section on implicit differential equa tions and differential-algebraic systems was added, and the section on stiff differential equations was updated by describing further methods to solve such equations.

Partial Differential Equations and Boundary-value Problems with Applications - Mark A. Pinsky 1991

Written for advanced level courses in Partial Differential Equations (sometimes called

Fourier Series or Boundary Value Problems) in departments of Maths, Physics, and Engineering. Both Calculus and Differential Equations are prerequisites for this course. Pinsky's text, while still covering more traditional material in early chapters, de-emphasizes the use of special functions and rigorous proofs while emphasizing the use of Green's function, approximation methods, numerical methods, and asymptotic methods.

Advanced Calculus - Lynn Harold Loomis 2014-02-26

An authorised reissue of the long out of print classic textbook, Advanced Calculus by the late Dr Lynn Loomis and Dr Shlomo Sternberg both of Harvard University has been a revered but hard to find textbook for the advanced calculus course for decades. This book is based on an honors course in advanced calculus that the authors gave in the 1960's. The foundational material, presented in the unstarred sections of Chapters 1 through 11, was normally covered, but different applications of this basic material were stressed from year to year, and the book therefore contains more material than was covered in any one year. It can accordingly be used (with omissions) as a text for a year's course in advanced calculus, or as a text for a three-semester introduction to analysis. The prerequisites are a good grounding in the calculus of one variable from a mathematically rigorous point of view, together with some acquaintance with linear algebra. The reader should be familiar with limit and continuity type arguments and have a certain amount of mathematical sophistication. As possible introductory texts, we mention Differential and Integral Calculus by R Courant, Calculus by T Apostol, Calculus by M Spivak, and Pure Mathematics by G Hardy. The reader should also have some experience with partial derivatives. In overall plan the book divides roughly into a first half which develops the calculus (principally the differential calculus) in the setting of normed vector spaces, and a second half which deals with the calculus of differentiable manifolds.

Differential Equations with Mathematica - Martha L. Abell 1997

The second edition of this groundbreaking book integrates new applications from a variety of fields, especially biology, physics, and engineering. The new handbook is also completely compatible with Mathematica version 3.0 and is a perfect introduction for

Mathematica beginners. The CD-ROM contains built-in commands that let the users solve problems directly using graphical solutions.

Elementary Differential Equations with Boundary Value Problems - William Trench 2001

This Student Solutions Manual provides worked solutions to the even-numbered problems, along with a free CD-ROM that contains selected problems from the book and solves them using Maple. The CD contains the Maple kernal.

Partial Differential Equations and Boundary-Value Problems with Applications - Mark A. Pinsky 2011

Building on the basic techniques of separation of variables and Fourier series, the book presents the solution of boundary-value problems for basic partial differential equations: the heat equation, wave equation, and Laplace equation, considered in various standard coordinate systems--rectangular, cylindrical, and spherical. Each of the equations is derived in the three-dimensional context; the solutions are organized according to the geometry of the coordinate system, which makes the mathematics especially transparent. Bessel and Legendre functions are studied and used whenever appropriate throughout the text.

The notions of steady-state solution of closely related stationary solutions are developed for the heat equation; applications to the study of heat flow in the earth are presented. The problem of the vibrating string is studied in detail both in the Fourier transform setting and from the viewpoint of the explicit representation (d'Alembert formula). Additional chapters include the numerical analysis of solutions and the method of Green's functions for solutions of partial differential equations. The exposition also includes asymptotic methods (Laplace transform and stationary phase). With more than 200 working examples and 700 exercises (more than 450 with answers), the book is suitable for an undergraduate course in partial differential equations.

Introduction to Partial Differential Equations - Peter J. Olver 2013-11-08

This textbook is designed for a one year course covering the fundamentals of partial differential equations, geared towards advanced undergraduates and beginning graduate students in mathematics, science, engineering, and elsewhere. The exposition carefully balances solution techniques, mathematical rigor, and significant applications, all illustrated by numerous examples. Extensive exercise sets appear at the end of almost every subsection, and include straightforward computational problems to develop and reinforce new techniques and results, details on theoretical developments and proofs, challenging projects both computational and conceptual, and supplementary material that motivates the student to delve further into the subject. No previous experience with the subject of partial differential equations or Fourier theory is assumed, the main prerequisites being undergraduate calculus, both one- and multi-variable, ordinary differential equations, and basic linear algebra. While the classical topics of separation of variables, Fourier analysis, boundary value problems, Green's functions, and special functions continue to form the core of an introductory course, the inclusion of nonlinear equations, shock wave dynamics, symmetry and similarity, the Maximum Principle, financial models, dispersion and solutions, Huygens' Principle, quantum mechanical systems, and more make this text well attuned to recent developments and trends in this active field of contemporary research. Numerical approximation schemes are an important component of any introductory course, and the text covers the two most basic approaches: finite differences and finite elements.

Differential Equations with Boundary-value Problems - Dennis G. Zill 2005

Now enhanced with the innovative DE Tools CD-ROM and the iLrn teaching and learning system, this proven text explains the "how" behind the material and strikes a balance between the analytical, qualitative, and quantitative approaches to the study of differential equations. This accessible text speaks to students through a wealth of pedagogical aids, including an abundance of examples, explanations, "Remarks" boxes, definitions, and group projects. This book was written with the student's understanding firmly in mind. Using a straightforward, readable, and helpful style, this book provides a thorough treatment of boundary-value problems and partial differential equations.

Applied Partial Differential Equations - J. David Logan 2012-12-06

This textbook is for the standard, one-semester, junior-senior course that often goes by the title "Elementary Partial Differential Equations" or "Boundary Value Problems;'

The audience usually consists of stu dents in mathematics, engineering, and the physical sciences. The topics include derivations of some of the standard equations of mathemati cal physics (including the heat equation, the· wave equation, and the Laplace's equation) and methods for solving those equations on bounded and unbounded domains. Methods include eigenfunction expansions or separation of variables, and methods based on Fourier and Laplace transforms. Prerequisites include calculus and a post-calculus differential equations course. There are several excellent texts for this course, so one can legitimately ask why one would wish to write another. A survey of the content of the existing titles shows that their scope is broad and the analysis detailed; and they often exceed five hundred pages in length. These books gen erally have enough material for two, three, or even four semesters. Yet, many undergraduate courses are one-semester courses. The author has often felt that students become a little uncomfortable when an instructor jumps around in a long volume searching for the right topics, or only par tially covers some topics; but they are secure in completely mastering a short, well-defined introduction. This text was written to proVide a brief, one-semester introduction to partial differential equations.

Computational Optimization of Systems Governed by Partial Differential Equations - Alfio Borzi 2012-01-26

This book provides a bridge between continuous optimization and PDE modelling and focuses on the numerical solution of the corresponding problems. Intended for graduate students in PDE-constrained optimization, it is also suitable as an introduction for researchers in scientific computing or optimization.

Elementary Applied Partial Differential Equations - Richard Haberman 1987

This text is designed for engineers, scientists, and mathematicians with a background in elementary ordinary differential equations and calculus.

Differential Equations and Boundary Value Problems: Computing and Modeling, Global Edition - C. Henry Edwards 2016-03-02

For introductory courses in Differential Equations. This best-selling text by these well-known authors blends the traditional algebra problem solving skills with the conceptual development and geometric visualisation of a modern differential equations course that is essential to science and engineering students. It reflects the new qualitative approach that is altering the learning of elementary differential equations, including the wide availability of scientific computing environments like Maple, Mathematica, and MATLAB. Its focus balances the traditional manual methods with the new computer-based methods that illuminate qualitative phenomena and make accessible a wider range of more realistic applications. Seldom-used topics have been trimmed and new topics added: it starts and ends with discussions of mathematical modeling of real-world phenomena, evident in figures, examples, problems, and applications throughout the text. The full text downloaded to your computer With eBooks you can: search for key concepts, words and phrases make highlights and notes as you study share your notes with friends eBooks are downloaded to your computer and accessible either offline through the Bookshelf (available as a free download), available online and also via the iPad and Android apps. Upon purchase, you'll gain instant access to this eBook. Time limit The eBooks products do not have an expiry date. You will continue to access your digital ebook products whilst you have your Bookshelf installed.

Solving PDEs in C++ - Yair Shapira 2012-06-07

In this much-expanded second edition, author Yair Shapira presents new applications and a substantial extension of the original object-oriented framework to make this popular and comprehensive book even easier to understand and use. It not only introduces the C and C++ programming languages, but also shows how to use them in the numerical solution of partial differential equations (PDEs). The book leads readers through the entire solution process, from the original PDE, through the discretization stage, to the numerical solution of the resulting algebraic system. The high level of abstraction available in C++ is particularly useful in the implementation of complex mathematical objects, such as unstructured mesh, sparse matrix, and multigrid hierarchy, often used in numerical modeling. The well-debugged and tested code segments implement the numerical methods efficiently and transparently in a unified object-oriented approach.

Stochastic Differential Equations - Bernt Oksendal 2013-04-17

From the reviews: "The author, a lucid mind with a fine pedagogical instinct, has written a splendid text. He starts out by stating six problems in the introduction in which stochastic differential equations play an essential role in the solution. Then, while developing stochastic calculus, he frequently returns to these problems and variants thereof and to many other problems to show how the theory works and to motivate the next step in the theoretical development. Needless to say, he restricts himself to stochastic integration with respect to Brownian motion. He is not hesitant to give some basic results without proof in order to leave room for "some more basic applications... The book can be an ideal text for a graduate course, but it is also recommended to analysts (in particular, those working in differential equations and deterministic dynamical systems and control) who wish to learn quickly what stochastic differential equations are all about." Acta Scientiarum Mathematicarum, Tom 50, 3-4, 1986#1 "The book is well written, gives a lot of nice applications of stochastic differential equation theory, and presents theory and applications of stochastic differential equations in a way which makes the book useful for mathematical seminars at a low level. (...) The book (will) really motivate scientists from non-mathematical fields to try to understand the usefulness of stochastic differential equations in their fields." Metrica#2

Elementary Applied Partial Differential Equations - Richard Haberman 1998

This work aims to help the beginning student to understand the relationship between mathematics and physical problems, emphasizing examples and problem-solving.

Basic Partial Differential Equations - David. Bleecker 2018-01-18

Methods of solution for partial differential equations (PDEs) used in mathematics, science, and engineering are clarified in this self-contained source. The reader will learn how to use PDEs to predict system behaviour from an initial state of the system and from external influences, and enhance the success of endeavours involving reasonably smooth, predictable changes of measurable quantities. This text enables the reader to not only find solutions of many PDEs, but also to interpret and use these solutions. It offers 6000 exercises ranging from routine to challenging. The palatable, motivated proofs enhance understanding and retention of the material. Topics not usually found in books at this level include but examined in this text: the application of linear and nonlinear first-order PDEs to the evolution of population densities and to traffic shocks convergence of numerical solutions of PDEs and implementation on a computer convergence of Laplace series on spheres quantum mechanics of the hydrogen atom solving PDEs on manifolds The text requires some knowledge of calculus but none on differential equations or linear algebra.

Linear Partial Differential Equations for Scientists and Engineers - Tyn Myint-U 2007-04-05

This significantly expanded fourth edition is designed as an introduction to the theory and applications of linear PDEs. The authors provide fundamental concepts, underlying principles, a wide range of applications, and various methods of solutions to PDEs. In addition to essential standard material on the subject, the book contains new material that is not usually covered in similar texts and reference books. It also contains a large number of worked examples and exercises dealing with problems in fluid mechanics, gas dynamics, optics, plasma physics, elasticity, biology, and chemistry; solutions are provided.

Chebyshev and Fourier Spectral Methods - John P. Boyd

2013-06-05

Completely revised text applies spectral methods to boundary value, eigenvalue, and time-dependent problems, but also covers cardinal functions, matrix-solving methods, coordinate transformations, much more. Includes 7 appendices and over 160 text figures.

Schaum's Outline of Differential Equations, 4th Edition - Richard Bronson 2014-02-19

Tough Test Questions? Missed Lectures? Not Enough Time? Fortunately, there's Schaum's. This all-in-one-package includes more than 550 fully solved problems, examples, and practice exercises to sharpen your problem-solving skills. Plus, you will have access to 30 detailed videos featuring Math instructors who explain how to solve the most commonly tested problems--it's just like having your own virtual tutor! You'll find everything you need to build confidence, skills, and knowledge for the highest score possible. More than 40 million students have trusted Schaum's to help them succeed in the classroom and on exams. Schaum’s is the key to faster learning and higher grades in every subject. Each Outline presents all the essential course information in an easy-to-follow, topic-by-topic format. Helpful tables and illustrations increase your understanding of the subject at hand. This Schaum's Outline gives you 563 fully solved problems Concise explanation of all course concepts Covers first-order, second-order, and nth-order equations Fully compatible with your classroom text, Schaum's highlights all the important facts you need to know. Use Schaum's to shorten your study time--and get your best test scores! Schaum's Outlines--Problem Solved.

Scaling of Differential Equations

- Hans Petter Langtangen

2016-06-15

The book serves both as a reference for various scaled models with corresponding dimensionless numbers, and as a resource for learning the art of scaling. A special feature of the book is the emphasis on how to create software for scaled models, based on existing software for unscaled models. Scaling (or non-dimensionalization) is a mathematical technique that greatly simplifies the setting of input parameters in numerical simulations. Moreover, scaling enhances the understanding of how different physical processes interact in a differential equation model. Compared to the existing literature, where the topic of scaling is frequently encountered, but very often in only a brief and shallow setting, the present book gives much more thorough explanations of how to reason about finding the right scales. This process is highly problem dependent, and therefore the book features a lot of worked examples, from very simple ODEs to systems of PDEs, especially from fluid mechanics. The text is easily accessible and example-driven. The first part on ODEs fits even a lower undergraduate level, while the most advanced multiphysics fluid mechanics examples target the graduate level. The scientific literature is full of scaled models, but in most of the cases, the scales are just stated without thorough mathematical reasoning. This book explains how the scales are found mathematically. This book will be a valuable read for anyone doing numerical simulations based on ordinary or partial differential equations.