Elements Of Ordinary Differential Equations And Special Functions

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Theory of Ordinary Differential Equations Springer
Linear Ordinary Differential Equations, a text for advanced undergraduate or beginning graduate students, presents a thorough development of the main topics in linear differential equations. A rich collection of applications, examples, and exercises illustrates each topic. The authors reinforce students' understanding of calculus, linear algebra, and analysis while introducing the many applications of differential equations in science and engineering. Three recurrent themes run through the book. The methods of linear algebra are applied directly to the analysis of systems with constant or periodic coefficients and serve as a guide in the study of eigenvalues and eigenfunction expansions. The use of power series, beginning with the matrix exponential function leads to the special functions solving classical equations. Techniques from real analysis illuminate the development of series solutions, existence theorems for initial value problems, the asymptotic behavior solutions, and the convergence of eigenfunction expansions.
Finite Element Methods Birkhäuser
These Lecture Notes have been compiled from the material presented by the second author in a lecture series ('Nachdiplomvorlesung') at the Department of Mathematics of the ETH Zurich during the summer term 2002. Concepts of 'self adaptivity' in the numerical solution of differential equations are discussed with emphasis on Galerkin finite element methods. The key issues are a posteriori er ror estimation and automatic mesh adaptation. Besides the traditional approach of energy-norm error control, a new duality-based technique, the Dual Weighted Residual method (or shortly D WR method) for goal-oriented error estimation is discussed in detail. This method aims at economical computation of arbitrary quantities of physical interest by properly adapting the computational mesh. This is typically required in the design cycles of technical applications. For example, the drag coefficient of a body immersed in a viscous flow is computed, then it is minimized by varying certain control parameters, and finally the stability of the resulting flow is investigated by solving an eigenvalue problem. 'Goal-oriented' adaptivity is designed to achieve these tasks with minimal cost. The basics of the DWR method and various of its applications are described in the following survey articles: R. Rannacher [114], Error control in finite element computations. In: Proc. of Summer School Error Control and Adaptivity in Scientific Computing (H. Bulgak and C. Zenger, eds), pp. 247-278. Kluwer Academic Publishers, 1998. M. Braack and R. Rannacher [42], Adaptive finite element methods for low Mach-number flows with chemical reactions.
Handbook of Ordinary Differential Equations Courier Corporation
A powerful tool for the approximate solution of differential equations, the finite element is extensively used in industry and research. This book offers students of engineering and physics a comprehensive view of the principles involved, with numerous illustrative examples and exercises. Starting

with continuum boundary value problems and the need for numerical discretization, the text examines finite difference methods, weighted residual methods in the context of continuous trial functions, and piecewise defined trial functions and the finite element method. Additional topics include higher order finite element approximation, mapping and numerical integration, variational methods, and partial discretization and time-dependent problems. A survey of generalized finite elements and error estimates concludes the text.
Differential Equations Academic Press
Exact solutions of differential equations continue to play an important role in the understanding of many phenomena and processes throughout the natural sciences in that they can verify the correctness of or estimate errors in solutions reached by numerical, asymptotic, and approximate analytical methods. The new edition of this bestselling handboo
Numerical Solution of Boundary Value Problems for Ordinary Differential Equations SIAM
Master the finite element method with this masterful and practical volume An Introduction to the Finite Element Method (FEM) for Differential Equations provides readers with a practical and approachable examination of the use of the finite element method in mathematics. Author Mohammad Asadzadeh covers basic FEM theory, both in one-dimensional and higher dimensional cases. The book is filled with concrete strategies and useful methods to simplify its complex mathematical contents. Practically written and carefully detailed, An Introduction to the Finite Element Method covers topics including: An introduction to basic ordinary and partial differential equations The concept of fundamental solutions using Green's function approaches Polynomial approximations and interpolations, quadrature rules, and iterative numerical methods to solve linear systems of equations Higher-dimensional interpolation procedures Stability and convergence analysis of FEM for differential equations This book is ideal for upper-level undergraduate and graduate students in natural science and engineering. It belongs on the shelf of anyone seeking to improve their understanding of differential equations.
Elements Of Ordinary Differential Equations And Special Functions CRC Press
Skillfully organized introductory text examines origin of differential equations, then defines basic terms and outlines the general solution of a differential equation. Subsequent sections deal with integrating factors; dilution and accretion problems; linearization of first order systems; Laplace Transforms; Newton's Interpolation Formulas, more.
Elements of Ordinary Differential Equations and Special Functions New Age International
Ordinary differential equations - the building blocks of mathematical modelling - are also key elements of disciplines as diverse as engineering and economics. While mastery of these equations is essential, adhering to any one method of solving them is not: this book stresses alternative examples and analyses by means of which the student can build an understanding of a number of approaches to finding solutions and understanding their behaviour. This book offers not only an applied perspective for the student learning to solve differential equations, but also the challenge to apply these analytical tools in the context of singular perturbations, which arises in many areas of application. An important resource for the advanced undergradute, this book would be equally useful for the beginning graduate student investigating further approaches to these essential equations.
Linear Ordinary Differential Equations HarperCollins Publishers
This is the practical introduction to the analytical approach taken in Volume 2. Based upon courses in partial differential equations over the last two decades, the text covers the classic canonical equations, with the method of separation of variables introduced at an early stage. The characteristic method for first order equations acts as an introduction to the classification of second order quasi-linear problems by characteristics. Attention then moves to different co-ordinate systems, primarily those with cylindrical or spherical symmetry. Hence a discussion of special functions arises quite naturally, and in each case the major properties are derived. The next section deals with the use of integral transforms and extensive methods for inverting them, and concludes with links to the use of Fourier series.
Ordinary Differential Equations in the Complex Domain John Wiley & Sons
This text features numerous worked examples in its presentation of elements from the theory of partial differential equations, emphasizing forms suitable for solving equations. Solutions to odd-numbered problems appear at the end. 1957 edition.
Analytic Methods for Partial Differential Equations Courier Corporation
Uses mathematical, numerical, and programming tools to solve differential equations for physical phenomena and engineering problems Introduction to Computation and Modeling for Differential Equations, Second Edition features the essential principles and applications of problem solving across disciplines such as engineering, physics, and chemistry. The Second Edition integrates the science of solving differential equations with mathematical, numerical, and programming tools, specifically with methods involving ordinary differential equations; numerical methods for initial value problems (IVPs); numerical methods for boundary value problems (BVPs); partial differential equations (PDEs); numerical methods for parabolic, elliptic, and hyperbolic PDEs; mathematical modeling with differential equations; numerical solutions; and finite difference and finite element methods. The author features a unique “Five-M” approach: Modeling, Mathematics, Methods, MATLAB®, and Multiphysics, which facilitates a thorough understanding of how models are created and preprocessed mathematically with scaling, classification, and approximation and also demonstrates how a problem is solved numerically using the appropriate mathematical methods. With numerous real-world examples to aid in the visualization of the solutions, Introduction to Computation and Modeling for Differential Equations, Second Edition includes: New sections on topics including variational formulation, the finite element method, examples of discretization, ansatz methods such as Galerkin’s method for BVPs, parabolic and elliptic PDEs, and finite volume methods Numerous practical examples with applications in mechanics, fluid dynamics, solid mechanics, chemical engineering, heat conduction, electromagnetic field theory, and control theory, some of which are solved with computer programs MATLAB and COMSOL Multiphysics® Additional exercises that introduce new methods, projects, and problems to further illustrate possible applications A related website with select solutions to the exercises, as well as the MATLAB data sets for ordinary differential equations (ODEs) and PDEs Introduction to Computation and Modeling for Differential Equations, Second Edition is a useful textbook for upper-undergraduate and graduate-level courses in scientific computing, differential equations, ordinary differential equations, partial differential equations, and numerical methods. The book is also an excellent self-study guide for mathematics, science, computer science, physics, and engineering students, as well as an excellent reference for practitioners and consultants who use differential equations and numerical methods in everyday situations.
Elements of Ordinary Differential Equations Courier Corporation
Linear Systems of Ordinary Differential Equations, with Periodic and Quasi-Periodic Coefficients
Elements of Ordinary Differential Equations Cambridge University Press
The Handbook of Ordinary Differential Equations: Exact Solutions, Methods, and Problems, is an exceptional and complete reference for scientists and engineers as it contains over 7,000 ordinary differential equations with solutions. This book contains more equations and methods used in the field than any other book currently available. Included in the handbook are exact, asymptotic, approximate analytical, numerical symbolic and qualitative methods that are used for solving and analyzing linear and nonlinear equations. The authors also present formulas for effective construction of solutions and many different equations arising in various applications like heat transfer, elasticity, hydrodynamics and more. This extensive handbook is the perfect resource for engineers and scientists searching for an exhaustive reservoir of information on ordinary differential equations.
Elements of partial differential equations Cambridge University Press
The Numerical Solution of Ordinary and Partial Differential Equations is an introduction to the numerical solution of ordinary and partial differential equations. Finite difference methods for solving partial differential equations are mostly classical low order formulas, easy to program but not ideal for problems with poorly behaved solutions or (especially) for problems in irregular multidimensional regions. FORTRAN77 programs are used to implement many of the methods studied. Comprised of six chapters, this book begins with a review of direct methods for the solution of linear systems, with emphasis on the special features of the linear systems that arise when differential equations are solved. The next four chapters deal with the more commonly used finite difference methods for solving a variety of problems, including both ordinary differential equations and partial differential equations, and both initial value and boundary value problems. The final chapter is an overview of the basic ideas behind the finite element method and covers the Galerkin method for boundary value problems. Examples using piecewise linear trial functions, cubic hermite trial functions, and triangular elements are presented. This monograph is appropriate for senior-level undergraduate or first-year graduate students of mathematics.
Ordinary Differential Equations Academic Press
Ordinary Differential Equations And Special Functions Form A Central Part In Many Branches Of Physics And Engineering. A Large Number Of Books Already Exist In These Areas And Informations Are Therefore Available In A Scattered Form. The Present Book Tries To Bring Out Some Of The Most Important Concepts Associated With Linear Ordinary Differential Equations And The Special Functions Of Frequent Occurrence, In A Rather Elementary Form.The Methods Of Obtaining Series Solution Of Second Order Linear Ordinary Differential Equations Near An Ordinary Point As Well As Near A Regular Singular Point Have Been Explained In An Elegant Manner And, As Applications Of These Methods, The Special Functions Of Hermite And Bessel Have Been Dealt With.The Special Functions Of Legendre And Laguerre Have Also Been Discussed Briefly. An Appendix Is Prepared To Deal With Other Special Functions Such As The Beta Function, The Gamma Function, The Hypergeometric Functions And The Chebyshev Polynomials In A Short Form.The Topics Involving The Existence Theory And The Eigenvalue Problems Have Also Been Discussed In The Book To Create Motivation For Further Studies In The Subject.Each Chapter Is Supplemented With A Number Of Worked Out Examples As Well As A Number Of Problems To Be Handled For Better Understanding Of The Subject. R Contains A List Of Sixteen Important Books Forming The Bibliography.In This Second Edition The Text Has Been Thoroughly Revised.
Elements of Partial Differential Equations John Wiley & Sons
Numerical analysis presents different faces to the world. For mathematicians it is a bona fide mathematical theory with an applicable flavour. For scientists and engineers it is a practical, applied subject, part of the standard repertoire of modelling techniques. For computer scientists it is a theory on the interplay of computer architecture and algorithms for real-number calculations. The tension between these standpoints is the driving force of this book, which presents a rigorous account of the fundamentals of numerical analysis of both ordinary and partial differential equations. The point of departure is mathematical but the exposition strives to maintain a balance between theoretical, algorithmic and applied aspects of the subject. In detail, topics covered include numerical solution of ordinary differential equations by multistep and Runge-Kutta methods; finite difference and finite elements techniques for the Poisson equation; a variety of algorithms to solve large, sparse algebraic systems; methods for parabolic and hyperbolic differential equations and techniques of their analysis. The book is accompanied by an appendix that presents brief back-up in a number of mathematical topics. Dr Iserles concentrates on fundamentals: deriving methods from first principles, analysing them with a variety of mathematical techniques and occasionally discussing questions of implementation and applications. By doing so, he is able to lead the reader to theoretical understanding of the subject without neglecting its practical aspects. The outcome is a textbook that is mathematically honest and rigorous and provides its target audience with a wide range of skills in both ordinary and partial differential equations.
Introduction to Ordinary Differential Equations SIAM
This textbook presents a first introduction to PDEs on an elementary level, enabling the reader to understand what partial differential equations are, where they come from and how they can be solved. The intention is that the reader understands the basic principles which are valid for particular types of PDEs, and to acquire some classical methods to solve them, thus the authors restrict their considerations to fundamental types of equations and basic methods. Only basic facts from calculus and linear ordinary differential equations of first and second order are needed as a prerequisite. An elementary introduction to the basic principles of partial differential equations. With many illustrations. The book is addressed to students who intend to specialize in mathematics as well as to students of physics, engineering, and economics.
Elements of Ordinary Differential Equations John Wiley & Sons
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.

Ordinary Differential Equations Franklin Classics Trade Press

Mathematical Aspects of Finite Elements in Partial Differential Equations addresses the mathematical questions raised by the use of finite elements in the numerical solution of partial differential equations. This book covers a variety of topics, including finite element method, hyperbolic partial differential equation, and problems with interfaces. Organized into 13 chapters, this book begins with an overview of the class of finite element subspaces with numerical examples. This text then presents as models the Dirichlet problem for the potential and bipotential operator and discusses the question of non-conforming elements using the classical Ritz- and least-squares-method. Other chapters consider some error estimates for the Galerkin problem by such energy considerations. This book discusses as well the spatial discretization of problem and presents the Galerkin method for ordinary differential equations using polynomials of degree k. The final chapter deals with the continuous-time Galerkin method for the heat equation. This book is a valuable resource for mathematicians.

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Elements of Partial Differential Equations De Gruyter Textbook

This book presents practical applications of the finite element method to general differential equations. The underlying strategy of deriving the finite element solution is introduced using linear ordinary differential equations, thus allowing the basic concepts of the finite element solution to be introduced without being obscured by the additional mathematical detail required when applying this technique to partial differential equations. The author generalizes the presented approach to partial differential equations which include nonlinearities. The book also includes variations of the finite element method such as different classes of meshes and basic functions. Practical application of the theory is emphasised, with development of all concepts leading ultimately to a description of their computational implementation illustrated using Matlab functions. The target audience primarily comprises applied researchers and practitioners in engineering, but the book may also be beneficial for graduate students.

Finite Elements and Approximation John Wiley & Sons

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