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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

the subject of this book is the solution of stiff differential equations and of differential algebraic systems this second edition contains new material including new numerical tests recent progress in numerical differential algebraic equations and improved fortran codes from the reviews a superb book throughout illuminating graphics sketches and quotes from papers of researchers in the field add an element of easy informality and motivate the text mathematics today

this book presents a complete theory of ordinary differential equations with many illustrative examples and interesting exercises a rigorous treatment is offered in this book with clear proofs for the theoretical results and with detailed solutions for the examples and problems this book is intended for undergraduate students who major in mathematics and have acquired a prerequisite knowledge of calculus and partly the knowledge of a complex variable and are now reading advanced calculus and linear algebra additionally the comprehensive coverage of the theory with a wide array of examples and detailed solutions would appeal to mathematics graduate students and researchers as well as graduate students in majors of other disciplines as a handy reference advanced knowledge is provided in this book with details developed beyond the basics optional sections where main results are extended offer an understanding of further applications of ordinary differential equations

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

a major portion of this book discusses work which has appeared since the publication of the book similarity methods for differential equations springer verlag 1974 by the first author and j d cole the present book also includes a thorough and comprehensive treatment of lie groups of tranformations and their various uses for solving ordinary and partial differential equations no knowledge of group theory is assumed emphasis is placed on explicit computational algorithms to discover symmetries admitted by differential equations and to construct solutions resulting from symmetries this book should be particularly suitable for physicists applied mathematicians and engineers almost all of the examples are taken from physical and engineering problems including those concerned with heat conduction wave propagation and fluid flows a preliminary version was used as lecture notes for a two semester course taught by the first author at the university of british columbia in 1987 88 to graduate and senior undergraduate students in applied mathematics and physics chapters 1 to 4 encompass basic material more specialized topics are covered in chapters 5 to 7

this book deals with methods for solving nonstiff ordinary differential equations the first chapter describes the historical development of the classical theory and the second chapter includes a modern treatment of runge kutta and extrapolation methods chapter three begins with the classical theory of multistep methods and concludes with the theory of general linear methods the reader will benefit from many illustrations a historical and didactic approach and computer programs which help him her learn to solve all kinds of ordinary differential equations this new edition has been rewritten and new material has been included

this book presents in a unitary frame and from a new perspective the main concepts and results of one of the most fascinating branches of modern mathematics namely differential equations and offers the reader another point of view concerning a possible way to approach the problems of existence uniqueness approximation and continuation of the solutions to a cauchy problem in addition it contains simple introductions to some topics which are not usually included in classical textbooks the exponential formula conservation laws generalized solutions caratheodory solutions differential inclusions variational inequalities viability invariance and gradient systems in this new

edition some typos have been corrected and two new topics have been added delay differential equations and differential equations subjected to nonlocal initial conditions the bibliography has also been updated and expanded

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modern approach to differential equations presents subject in terms of ideas and concepts rather than special cases and tricks which traditional courses emphasized no prerequisites needed other than a good calculus course certain concepts from linear algebra used throughout problem section at end of each chapter 134 problems preface index

a useful guide to the interrelated areas of differential equations difference equations and queueing models difference and differential equations with applications in queueing theory presents the unique connections between the methods and applications of differential equations difference equations and markovian queues featuring a comprehensive collection of topics that are used in stochastic processes particularly in queueing theory the book thoroughly discusses the relationship to systems of linear differential difference equations the book demonstrates the applicability that queueing theory has in a variety of

fields including telecommunications traffic engineering computing and the design of factories shops offices and hospitals along with the needed prerequisite fundamentals in probability statistics and laplace transform difference and differential equations with applications in queueing theory provides a discussion on splitting delayed service and delayed feedback for single server multiple server parallel and series queue models applications in queue models whose solutions require differential difference equations and generating function methods exercises at the end of each chapter along with select answers the book is an excellent resource for researchers and practitioners in applied mathematics operations research engineering and industrial engineering as well as a useful text for upper undergraduate and graduate level courses in applied mathematics differential and difference equations queueing theory probability and stochastic processes

a book that emphasizes the importance of solving differential equations on a computer which comprises a large part of what has come to be called scientific computing an introductory chapter on this topic gives an overview of modern scientific computing outlining its applications and placing the subject in a larger context

this book presents the main concepts and results of differential equations and offers the reader another point of view concerning a possible way to approach the problems of existence uniqueness approximation and continuation of the solutions to a cauchy problem in addition it contains simple introductions to some topics which are not usually included in classical textbooks the exponential formula conservation laws generalized solutions caratheodory solutions differential inclusions variational inequalities viability invariance gradient systems

a brief exposition of some of the devices employed in solving differential equations the book is designed for undergraduate students of physics and engineering and students who intend to study higher mathematics

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practical concise text covers the existence and uniqueness theorem characteristics of first order equations boundary problems for second order linear equations asymptotic methods and differential equations in the complex field 1961 edition

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

through the previous three editions handbook of differential equations has proven an invaluable reference for anyone working within the field of mathematics including academics students scientists and professional engineers the book is a compilation of methods for solving and approximating differential equations these include the most widely applicable methods for solving and approximating differential equations as well as numerous methods topics include methods for ordinary differential equations partial differential equations stochastic differential equations and systems of such equations included for nearly every method are the types of equations to which the method is applicable the idea behind the method the procedure for carrying out the method at least one simple example of the method any cautions that should be exercised notes for more advanced users the fourth edition includes corrections many supplied by readers as well as many new methods and techniques these new and corrected entries make necessary improvements in this edition

written for beginners this well organized introduction promotes a solid understanding of differential equations that is flexible enough to meet the needs of many different disciplines with less emphasis on formal calculation than found in other books all the basic methods are covered first order equations separation exact form and linear equations as well as higher order cases linear equation with constant and variable coefficients laplace transform methods and boundary value problems the book ssystems focus induces an intuitive understanding of the concept of a solution of an initial value problem in order to resolve potential confusion about what is being approximated when a numerical

method is used the author outlines first order equations including linear and nonlinear equations and systems of differential equations as well as linear differential equations including the laplace transform and variable coefficients nonlinear differential equations and boundary problems and pdes for those looking for a solid introduction to differential equations

the author professor kurzweil is one of the world s top experts in the area of ordinary differential equations a fact fully reflected in this book unlike many classical texts which concentrate primarily on methods of integration of differential equations this book pursues a modern approach the topic is discussed in full generality which at the same time permits us to gain a deep insight into the theory and to develop a fruitful intuition the basic framework of the theory is expanded by considering further important topics like stability dependence of a solution on a parameter caratheodory s theory and differential relations the book is very well written and the prerequisites needed are minimal some basics of analysis and linear algebra as such it is accessible to a wide circle of readers in particular to non mathematicians

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