

# Differential Equations With Mathematica

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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

these materials developed and thoroughly class tested over many years by the authors are for use in courses at the sophomore junior level a prerequisite is the calculus of one variable although calculus of several variables and linear algebra are recommended the text covers the standard topics in first and second order equations power series solutions first order systems laplace transforms numerical methods and stability of non linear systems liberal use is made of programs in mathematica both for symbolic computations and graphical displays the programs are described in separate sections as well as in the accompanying mathematica notebooks however the book has been designed so that it can be read with or without mathematica and no previous knowledge of mathematica is required the cd rom contains the mathematica solution of worked examples a selection of various mathematica notebooks mathematica movies and sample labs for students mathematica programs and additional problem example files will be available online through the telos site and the authors dedicated web site

the purpose of this book is to provide the reader with a comprehensive introduction to the applications of symmetry analysis to ordinary and partial differential equations the theoretical background of physics is illustrated by modern methods of computer algebra the presentation of the material in the book is based on mathematica 3.0 notebooks the entire printed version of this book is available on the accompanying cd the text is presented in such a way that the reader can interact with the calculations and experiment with the models and methods also contained on the cd is a package called mathlie in honor of sophus lie carrying out the calculations automatically the application of symmetry analysis to problems from physics mathematics and engineering is demonstrated by many examples the study of symmetries of differential equations is an old subject thanks to sophus lie we today have available to us important information on the behavior of differential equations symmetries can be used to find exact solutions symmetries can be applied to verify and to develop numerical schemes they can provide conservation laws for differential equations the theory presented here is based on lie containing improvements and generalizations made by later mathematicians who rediscovered and used lie's work the presentation of lie's theory in connection with mathematica is novel and vitalizes an old theory the extensive symbolic calculations necessary under lie's theory are supported by mathlie a package written in mathematica

this book changes the emphasis in the traditional ordinary differential equations ode course by using a mathematical software system to introduce numerical methods geometric interpretation symbolic computation and qualitative analysis into the course in a basic way includes concise instructions for using mathematica on three popular computer platforms windows macintosh and the x window system it focuses on the specific features of mathematica that are useful for analyzing differential equations and it also describes the features of the mathematica notebook interface that are necessary for creating a finished document

symbolic mathematics software have played an important role in learning calculus and differential equations mathematica is one of the most powerful software being used to solve various types of problems in mathematics this book presents a clear and easy to understand on how to use mathematica to solve calculus and differential equation problems the book

contains essential topics that are taught in calculus and differential equation courses these topics are the limits differentiation integration series ordinary differential equations laplace and fourier transforms as well as special functions normally encountered in solving science and engineering problems numerical methods in addition are employed when the exact solutions are not available the finite element method developed in the latest mathematica version is used to analyse partial differential equations for problems with complex geometry the partial differential equations could be in elliptic parabolic and hyperbolic forms a large number of examples are presented with detailed derivation for their solutions before using mathematica to confirm the same results with the clear explanation of all topics in this book and with the help of mathematica software students will enjoy learning calculus and differential equations as compared to the traditional way in the past

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early training in the elementary techniques of partial differential equations is invaluable to students in engineering and the sciences as well as mathematics however to be effective an undergraduate introduction must be carefully designed to be challenging yet still reasonable in its demands judging from the first edition s popularity instructors and students agree that despite the subject s complexity it can be made fairly easy to understand revised and updated to reflect the latest version of mathematica partial differential equations and boundary value problems with mathematica second edition meets the needs of mathematics science and engineering students even better while retaining systematic coverage of theory and applications the authors have made extensive changes that improve the text s accessibility thoroughness and practicality new in this edition upgraded and expanded mathematica sections that include more exercises an entire chapter on boundary value problems more on inverse operators legendre functions and bessel functions simplified treatment of green s functions that make it more accessible to undergraduates a section on the numerical computation of green s functions mathematica codes for solving most of the problems discussed boundary value problems from continuum mechanics particularly on boundary layers and fluctuating flows wave propagation and dispersion with its emphasis firmly on solution methods this book is ideal for any mathematics curricula it succeeds not only in preparing readers to meet the challenge of pdes but also in imparting the inherent beauty and applicability of the subject

the purpose of this companion volume to our text is to provide instructors and eventu ally

students with some additional information to ease the learning process while further documenting the implementations of mathematica and ode in an ideal world this volume would not be necessary since we have systematically worked to make the text unambiguous and directly useful by providing in the text worked examples of every technique which is discussed at the theoretical level however in our teaching we have found that it is helpful to have further documentation of the various solution techniques introduced in the text the subject of differential equations is particularly well suited to self study since one can always verify by hand calculation whether or not a given proposed solution is a bona fide solution of the differential equation and initial conditions accordingly we have not reproduced the steps of the verification process in every case rather content with the illustration of some basic cases of verification in the text as we state there students are strongly encouraged to verify that the proposed solution indeed satisfies the requisite equation and supplementary conditions

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an introduction to linear and nonlinear partial differential equations with extensive use of the popular computational mathematics computer program mathematica to illustrate techniques and solutions and to provide examples that in many cases would not be practical otherwise no prior knowledge of

partial differential equations pdes play an important role in the natural sciences and technology because they describe the way systems natural and other behave the inherent suitability of pdes to characterizing the nature motion and evolution of systems has led to their wide ranging use in numerical models that are developed in order to analyze systems that are not otherwise easily studied numerical solutions for partial differential equations contains all the details necessary for the reader to understand the principles and applications of advanced numerical methods for solving pdes in addition it shows how the modern computer system algebra mathematica can be used for the analytic investigation of such numerical properties as stability approximation and dispersion

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differential equations with mathematica 3e is a supplemental text that can enrich and enhance any first course in ordinary differential equations designed to accompany wiley's ode texts written by brannan boyce boyce diprima borrelli coleman and lomen lovelock this supplement helps instructors move towards an earlier use of numerical and geometric methods place a greater emphasis on systems including nonlinear ones and increase discussions of both the benefits and possible pitfalls in numerical solution of odes by providing an introduction to the software that is integrated with the relevant mathematics differential equations with mathematica can bring students to a level of expertise in the mathematical software system that will allow them to use it in other mathematics engineering or science courses

this textbook is a self contained introduction to partial differential equations it has been designed for undergraduates and first year graduate students majoring in mathematics physics engineering or science the text provides an introduction to the basic equations of mathematical physics and the properties of their solutions based on classical calculus and ordinary differential equations advanced concepts such as weak solutions and discontinuous solutions of nonlinear conservation laws are also considered

following the work of yorke and li in 1975 the theory of discrete dynamical systems and difference equations developed rapidly the applications of difference equations also grew rapidly especially with the introduction of graphical interface software that can plot trajectories calculate lyapunov exponents plot bifurcation diagrams and find ba

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mathematica by example presents the commands and applications of mathematica a system for doing mathematics on a computer this text serves as a guide to beginning users of mathematica and users who do not intend to take advantage of the more specialized applications of mathematica the book combines symbolic manipulation numerical mathematics outstanding graphics and a sophisticated programming language it is comprised of 10 chapters chapter 1 gives a brief background of the software and how to install it in the computer chapter 2 introduces the essential commands of mathematica basic operations on numbers expressions and functions are introduced and discussed chapter 3 provides mathematica's built in calculus commands the fourth chapter presents elementary operations on lists and tables this chapter is a prerequisite for chapter 5 which discusses nested lists and tables in detail the purpose of chapter 6 is to illustrate various computations mathematica can perform when solving differential equations chapters 7 8 and 9 introduce mathematica packages that are not found in most mathematica reference book the final chapter covers the mathematica help feature engineers computer scientists physical scientists mathematicians business professionals and students will find the book useful

goals and emphasis of the book mathematicians have begun to find productive ways to incorporate computing power into the mathematics curriculum there is no attempt here to use computing to avoid doing differential equations and linear algebra the goal is to make some first ex plorations in the subject accessible to students who have had one year of calculus some of the sciences are now using the symbol manipulative power of mathemat ica to make more of their subject accessible this book is one way of doing so for differential equations and linear algebra i believe that if a student s first exposure to a subject is pleasant and exciting then that student will seek out ways to continue the study of the subject the theory of differential equations and of linear algebra permeates the discussion every topic is supported by a statement of the theory but the primary thrust here is obtaining solutions and information about solutions rather than proving theorems there are other courses where proving theorems is central the goals of this text are to establish a solid understanding of the notion of solution and an appreciation for the confidence that the theory gives during a search for solutions later the student can have the same confidence while personally developing the theory

these materials developed and thoroughly class tested over many years by the authors are for use in courses at the sophomore junior level a prerequisite is the calculus of one variable although calculus of several variables and linear algebra are recommended the text covers the standard topics in first and second order equations power series solutions first order systems laplace transforms numerical methods and stability of non linear systems liberal use is made of programs in mathematica both for symbolic computations and graphical displays the programs are described in separate sections as well as in the accompanying mathematica notebooks however the book has been designed so that it can be read with or without mathematica and no previous knowledge of mathematica is required the cd rom contains the mathematica solution of worked examples a selection of various mathematica notebooks mathematica movies and sample labs for students mathematica programs and additional problem example files will be available online through the telos site and the authors dedicated web site

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