Contents

Preface

	duction; Differential Equations rst Order	
1.1	Introduction, 1	
1.2	Some Elementary Facts about Differential Equations, 4	
1.3	The Linear Equation—The Initial-Value Problem, 12	
1.4	More on Linear Equations—The General Solution, 19	
1.5	Nonlinear Equations—Separation of Variables, 23	
1.6	Exact Nonlinear Differential Equations, 31	
1.7	Some Special Techniques—A Historical Note, 40	
1.8	Numerical Solutions—An Introduction, 45	
	r Equations der Two and Higher	50
2.1	Introductory Remarks, 56	
2.2	The Euclidean Plane and Solution Spaces, 62	

vii

iv CONTENTS

5

 2.3 The Solution Space for y" + a₁y' + a₀y = 0, 69 2.4 The Nonhomogeneous Equation of Order Two, 79 2.5 The Homogeneous Equation with Constant Coefficients, 85 2.6 Constant Coefficient Equations of Higher Order, 91 2.7 The Nonhomogeneous Equation with Constant Coefficients, 97 2.8 Some Applications, 103 2.9 Solving the Second Order Equation Numerically, 117 *2.10 Vector Spaces and Related Ideas, 124 					
More	on Numerical Techniques	134			
3.1	Introduction, 134				
3.2	Introduction to Single-Step Procedures, 139				
3.3	Runge-Kutta Schemes of Higher Order, 145				
*3.4	Predictor-Corrector Methods, 151				
3.5	Differential Equations of Higher Order and Systems, 156				
Introd	luction to Power Series Methods	164			
4.1	Introduction, 164				
4.2	Second Order Linear Equations—Examples, 172				
4.3	Some General Results—Ordinary Points, 178				
4.4	Singular Problems—Euler Equations, 183				
4.5	Solutions Near a Regular Singular Point, 189				
4.6	Bessel's Equation, 196				
*4.7	Some Computational Considerations, 204				
Elemo	ents of the Laplace Transform	211			
5.1	Introduction, 211				
5.2	Definitions and Examples, 213				
5.2	Some Key Properties, 220				
5.4	The Laplace Transform and Differential Equations, 229				
5.5	The Convolution Theorem—Green's Functions, 235				
*5.6					
*5.7	Application to Other Types of Problems, 243				
3.7	Unit Impulses—the Delta Function, 250				

CONTENTS

6	Line	ar Systems	260
	6.1	Introduction, 260	
	6.2	Some Facts from Linear Algebra, 265	
	6.3	The General Homogeneous System, 277	
	6.4	The General Nonhomogeneous Equation, 285	
	6.5	The Homogeneous Equation with Constant Coefficients, 293	
	6.6	When the Eigenvectors Are Deficient, 302	
		ndix— Existence and Uniqueness Theorems	314
	Answe	ers to Problems	325
	Index		339