Contents

PREFACE ix

CHAPTER 1 HEAT EQUATION 1

3.1 Introduction

73 3.2 Statement of Convergence Theorem 74

1.1	Introduction 7	
1.2	Derivation of the Conduction of Heat in a One-Dimension	nal Rod
1.3	Boundary Conditions 10	Kou
1.4	Equilibrium Temperature Distribution 12	
1.5	Derivation of the Heat Equation in Two or Three Dimensi	ons 7
CHAPTER	2 METHOD OF SEPARATION OF VARIABLES	28
2.1	Introduction 28	
2.2	Linearity 29	
2.3	Heat Equation with Zero Temperatures at Finite Ends	31
2.4	Worked Examples with the Heat Equation	
	(Other Boundary Value Problems) 50	
2.5	Laplace's Equation: Solutions and Qualitative Properties	60
CHAPTER	3 FOURIER SERIES 73	

vi Contents

3.3 3.4 3.5 3.6 3.7 3.8	Fourier Cosine and Sine Series 80 Term-by-term Differentiation of Fourier Series 97 Term-by-term Integration of Fourier Series 107 Riemann-Lebesgue Lemmas 110 Fourier Series Convergence Proof (for Continuous Functions) 118 Functions with Jump Discontinuities and the Gibbs Phenomenon 123
CHAPTER	4 VIBRATING STRINGS AND MEMBRANES 127
4.1	Introduction 127
4.2	Derivation of a Vertically Vibrating String 127
4.3	Boundary Conditions 132
4.4	
4.5	Vibrating Membrane 141
CHAPTER	5 STURM-LIOUVILLE EIGENVALUE PROBLEMS 143
<i>5</i> .1	Introduction 143
5.2	Examples 144
5.3	Sturm-Liouville Eigenvalue Problems 147
5.4	Worked Example—Heat Flow in a Nonuniform
	Rod without Sources 155
5.5	Self-Adjoint Operators and Sturm-Liouville Eigenvalue Problems 159
5.6	
5.7	
5.8	Boundary Conditions of the Third Kind 180
5.9	Large Eigenvalues (Asymptotic Behavior) 193
<i>5</i> .10	Approximation Properties 197
CHAPTER	6 PARTIAL DIFFERENTIAL EQUATIONS WITH AT LEAST THREE INDEPENDENT VARIABLES 202
6.1	Introduction 202
6.2	Separation of the Time Variable 203
6.3	
6.4	Statements and Illustrations of Theorems for the Eigenvalue Problem $ abla^2\phi + \lambda\phi = 0$ 214
6.5	220
6.6	· · · · · · · · · · · · · · · · · · ·
6.7	
6.8	

338

CHAPTER 7 NONHOMOGENEOUS PROBLEMS 257

- 7.1 Introduction 257
- 7.2 Heat Flow with Sources and Nonhomogeneous Boundary Conditions 257
- 7.3 Method of Eigenfunction Expansion with Homogeneous Boundary Conditions (Differentiating Series of Eigenfunctions) 263
- 7.4 Method of Eigenfunction Expansion Using Green's Formula (with or without Homogeneous Boundary Conditions) 268
- 7.5 Forced Vibrating Membranes and Resonance 272
- 7.6 Poisson's Equation 280

CHAPTER 8 GREEN'S FUNCTIONS FOR TIME-INDEPENDENT PROBLEMS 287

- 8.1 Introduction 287
- 8.2 One-Dimensional Heat Equation 287
- 8.3 Green's Functions for Boundary Value Problems for Ordinary Differential Equations 291
- 8.4 Fredholm Alternative and Modified Green's Functions 307
- 8.5 Green's Functions for Poisson's Equation 316
- 8.6 Summary 336

CHAPTER 9 INFINITE DOMAIN PROBLEMS—FOURIER TRANSFORM SOLUTIONS OF PARTIAL DIFFERENTIAL EQUATIONS

- 9.1 Introduction 338
- 9.2 Heat Equation on an Infinite Domain 338
- 9.3 Complex Form of Fourier Series 341
- 9.4 Fourier Transform Pair 344
- 9.5 Fourier Transform and the Heat Equation 352
- 9.6 Fourier Sine and Cosine Transforms—The Heat Equation on Semi-infinite Intervals 362
- 9.7 Worked Examples Using Transforms 371

CHAPTER 10 GREEN'S FUNCTIONS FOR TIME-DEPENDENT PROBLEMS 390

- 10.1 Introduction 390
- 10.2 Green's Functions for the Wave Equation 390
- 10.3 Green's Functions for the Heat Equation 405

viii Contents

CHAPTER 1	1	THE	WAVE	EQUATION	AND	THE	METHOD
		OF	CHARA	CTERISTICS	41	7	

11.1	Introduction 417
11.2	Characteristics for First-Order Wave Equations 418
11.3	Method of Characteristics for the One-Dimensional
	Wave Equation 422
11.4	Semi-infinite Strings and Reflections 429
11.5	Method of Characteristics for a Vibrating String of
	Fixed Length 434

CHAPTER 12 A BRIEF INTRODUCTION TO LAPLACE TRANSFORM SOLUTION OF PARTIAL DIFFERENTIAL EQUATIONS 438

12.1	Introduction 438	
12.2	Elementary Properties of the Laplace Transform 439	
12.3	Green's Functions for Initial Value Problems for	
	Ordinary Differential Equations 447	
12.4	An Elementary Signal Problem for the Wave Equation	449
12.5	A Signal Problem for a Vibrating String of Finite Length	452
12.6	The Wave Equation and Its Green's Function 455	
12.7	Inversion of Laplace Transforms Using Contour Integrals	
	in the Complex Plane 458	
12.8	Solving the Wave Equation Using Laplace Transforms	
	(with Complex Variables) 462	
12.9	A Vibrating String with an Attached Mass 464	

CHAPTER 13 AN ELEMENTARY DISCUSSION OF FINITE DIFFERENCE NUMERICAL METHODS FOR PARTIAL DIFFERENTIAL EQUATIONS 473

13.1	Introduction 4/3	
13.2	Finite Differences and Truncated Taylor Series	474
13.3	Heat Equation 479	
13.4	Two-Dimensional Heat Equation 500	
13.5	Wave Equation 503	
13.6	Laplace's Equation 505	

SELECTED ANSWERS TO STARRED EXERCISES 512

BIBLIOGRAPHY 518

INDEX 521