## CONTENTS

PREFACE		Vii
CHAPTER	I: LINEAR ALGEBRAIC EQUATIONS	
1.2 1.3 1.4 1.5 1.6 1.7	Introduction Cramer's Solution Gaussian Elimination On the Evaluation of Determinants A Basic Formula Maximization General Case Green's Function Imbedding Bibliography and Comments	1 1 2 3 5 6 6 7 7
CHAPTER	II: FINDING THE SQUARE ROOT OF A POSITIVE DEFINITE MATRIX	
2.2 2.3 2.4 2.5 2.6 2.7 2.8 2.9	Introduction Use of the Canonical Representation A Formula from Control Theory Upper and Lower Bounds Dynamic Programming Discussion Square Roots Commutivity Bounds General Matrices Bibliography and Comments	11 12 12 12 13 13 13 14

## CHAPTER III: LARGEST AND SMALLEST CHARACTERISTIC ROOTS

3.1 3.2 3.3 3.4 3.5 3.6 3.7 3.8 3.9 3.10 3.11	Introduction Positive Definite Matrices Better Bounds Accuracy of Estimates Associated Characteristic Vector The Rayleigh Quotient Symmetric Matrices Application to Sturm-Liouville Equations Application to Integral Equations General Matrices The Smallest Characteristic Root of a Sturm-Liouville	15 16 16 17 18 18 18 19
3.12 3.13 3.14 3.15 3.16 3.17	The Equation The Equation Determining the Characteristic Values Discussion Analytic Preliminaries Inequalities Rate of Convergence Example R+1	19 23 23 24 25 26 27
3,18	Inequalities for $\prod_{i=1}^{II} \lambda_i$	28
3.19 3.20 3.21 3.22 3.23 3.24 3.25 3.26 3.27 3.28 3.29 3.30	The Equation $u'' + \lambda(1+t)u = 0$ Alternate Computational Scheme for Polynomial Coefficients Extension to Higher Order Equations The Rayleigh Quotient and Dynamic Programming Dynamic Programming Approach Computational Aspects Nonlinear Characteristic Value Problems Higher Characteristic Values Matrix Theory Selective Computation On The Integral Equation $\lambda f(x) = \int_0^a K(x-y)f(y)dy$ First Proof Second Proof An Approximation Method for Small a On the Non-Negativity of Green's Functions Statement of Results Discussion Proof of Theorem On An Iterative Procedure for Obtaining the Perron	29 32 33 34 35 36 37 37 38 38 39 42 47 48 49 50
	Root of a Positive Matrix On The Second Greatest Characteristic Root Of A	51
3.38 3.39 3.40	Positive Definite Matrix Determination of $\lambda 2$ Determination of $\lambda_1 \lambda_2$	55 59 59
3.41 3.42	The Modified Kronecker Sum And Product Characteristic Values Bibliography and Comments	60 60 60

93

93

94

94

96

## CHAPTER IV: ON THE DETERMINATION OF CHARACTERISTIC VALUES FOR A

CHAPTER	CLASS OF STURM-LIOUVILLE PROBLEMS	
4.6 4.7 4.8 4.9 4.10	Introduction The Equation Determining The Characteristic Values Discussion Analytic Preliminaries Inequalities Rate of Convergence Discussion	62 65 66 68 69 70 71 74
CHAPTER	V: LINEAR DIFFERENTIAL EQUATIONS WITH CONSTANT COEFFICIENTS	
5.1 5.2 5.3 5.4 5.5 5.6 5.7 5.8 5.9 5.10 5.11	A Result of Ostrowski	77 77 78 81 81 82 82 83 83 84 84 85
CHAPTER	VI: LINEAR DIFFERENTIAL EQUATIONS WITH VARIABLE COEFFICIENTS	
6.1 6.2 6.3 6.4 6.5 6.6 6.7 6.8	Introduction Periodic Matrices A Nonsingular Matrix is an Exponential The Determination of P(t) A Perturbation Procedure Asymptotic Behavior Differential Quadrature and Long-Term Integration Long-Term Integration Differential Quadrature	86 87 87 88 89 90 91 92

g(y) Linear

g(y) Linear g(y) Nonlinear Partial Differential Equations Use of the Laplace Transform Finding a Particular Solution Bibliography and Comments

6.10

6.11

6.12

6.13

6.14

•••	
CHAPTER VII: NONLINEAR DIFFERENTIAL EQUATIONS	
7.1 Introduction 7.2 Fundamental Semigroup Relation 7.3 Acceleration of Iteration and Powers of Two 7.4 Relative Invariants 7.5 An Alternate Approach 7.6 Relative Invariants in the Commensurable Case 7.7 Nonlinear Differential Equations 7.8 Stochastic Differential Equations 7.9 Relative Invariants 7.10 Burger's Equation 7.11 Carleman Linearization 7.12 Truncation 7.13 Discussion 7.14 Solutions Which Exist for all t Bibliography and Comments	97 98 98 98 100 101 105 108 109 110 111 111 111 112 113
CHAPTER VIII: ASYMPTOTIC BEHAVIOR	
<ul> <li>8.1 Introduction</li> <li>8.2 Motivation of Method</li> <li>8.3 Radiative Transfer</li> <li>8.4 Time-Dependent Processes</li> <li>8.5 Gradient Techniques</li> <li>8.6 Asymptotic Behavior of Solutions to Initial Value Problems</li> <li>8.7 A Representation of the Solution for Large t</li> <li>8.8 Partial Differential Equations For A and Ψ</li> <li>8.9 The Solution of (8.8.8)</li> <li>8.10 Connection With The Results Of Franchetti</li> <li>8.11 A Representation Of The Solution For Large t</li> <li>8.12 A Partial Differential Equation For B(x, θ) And Its Solution</li> <li>8.13 Some Remarks On More General Cases</li> <li>8.14 The Poincaré - Lyapunov Theorem</li> <li>8.15 The Determination of f(c)</li> <li>8.16 The Asymptotic Behavior Of Other Solutions</li> <li>8.17 Some Characteristic Roots With Positive Real Part</li> <li>8.18 Some Characteristic Roots With Zero Real Part</li> <li>8.19 An Important Functional Equation</li> </ul>	115 116 117 121 122 124 129 130 132 134 137 138 139 140 141 143 143
Bibliography and Comments	143
CHAPTER IX: PARTIAL DIFFERENTIAL EQUATIONS AND DYNAMIC PROGRAMMING	
9.1 Introduction	145
9.2 Calculus Of Variations As A Multistage Decision Process 9.3 A New Formalism 9.4 Riccati Equations	146 148 150

	xv
9.5 Layered Functionals 9.6 Dynamic Programming Approach 9.7 Quadratic Case 9.8 Bounds Bibliography and Comments	150 151 153 153 154
CHAPTER X: PARTIAL DIFFERENTIAL EQUATIONS AND INVARIANT IMBEDDING	
10.1 Introduction 10.2 On The Fundamental Equations of Invariant Imbedding 10.3 The Case N = 2 10.4 Integral Conditions 10.5 Mixed Conditions 10.6 Selective Computation Bibliography and Comments	155 155 157 159 160 160
CHAPTER XI: MAXIMUM ALTITUDE	
11.1 Introduction 11.2 Vertical Motion - I 11.3 Vertical Motion - II 11.4 Computational Aspects 11.5 Maximum Altitude 11.6 Maximum Range 11.7 Maximum Penetration Bibliography and Comments	162 162 163 164 165 165 165 166
CHAPTER XII: SEMIGROUPS IN SPACE	
12.1 Introduction 12.2 Imbedding in Time 12.3 Advantages and Disadvantages 12.4 Iteration 12.5 Imbedding in Space 12.6 Advantages and Disadvantages 12.7 An Imbedding in Structure 12.8 Associated Partial Differential Equation 12.9 Imbedding in Structure 12.10 Applications in Mathematical Physics 12.11 Application to Combinatories 12.12 Discussion Bibliography and Comments	167 168 169 170 171 172 173 174 175 175 176
CHAPTER XIII: VARIATIONAL PROBLEMS AND FUNCTIONAL EQUATIONS	
<ul> <li>13.1 Introduction</li> <li>13.2 Derivation of the Functional Equations</li> <li>13.3 Some Generalizations</li> <li>Bibliography and Comments</li> </ul>	177 178 178 179

CHAPTER XIV:	ALLOCATION PROCESSES,	LAGRANGE	MULTIPLIERS	AND	THE
	MAXIMUM TRANSFORM				

	14.2 14.3 14.4 14.5	Introduction Lagrange Multipliers Successive Approximations Application to the Calculus of Variations Maximum Transform	180 180 183 183 184
	14.6 14.7	Definitions Analytic Properties of the Maximum Transform	186 190
	14.7	Optimal Distribution of Effort	194
	14.9	A Multistage Allocation Process	197
		The General Transform T	198
		Minimum and Multiplicative Convolution	204
	14.12	Examples of Transforms	206
		The Maximum Transform and Semigroups of	
		Transformations	208
	14.14	Solutions of the Functional Equation	210
	14.15	Parametric Representation	210
		Bibliography and Comments	211
	APPEND	IX A	
	14.A.1	Introduction	. 212
		Linear Systems of Algebraic Equations	212
	14.A.3	Evaluation of a Polynomial	213
	14.A.4	Evaluation of an Exponential	214
	14.A.5	Discussion	214
	APPEND	IX B	
	14.B.2	Introduction The Medians of an Isosceles Triangle Discussion	216 217 219
۰.	10.150 <b>T</b>	THREY	221
ગ	JBJECT	TINDEX	221