CONTENTS

1. DIMENSIONAL ANALYSIS AND SCALING 1

1.1 Dimensional Analysis / 1
The Program of Applied Mathematics / 1
Dimensional Methods / 3
Exercises / 4

1.2 The Buckingham Pi Theorem / 5
Formulation / 5
Application to a Diffusion Problem / 7
Proof of the Pi Theorem / 10
Exercises / 14

1.3 Scaling / 16
Characteristic Scales / 16
Heat Conduction / 18
The Projectile Problem / 21
Scaling Known Functions / 26
Exercises / 30
References / 33

2. PERTURBATION METHODS 34

2.1 Regular Perturbation / 34
The Perturbation Method / 34
Motion in a Nonlinear Resistive Medium / 36

A Nonlinear Oscillator / 39
The Poincaré-Lindstedt Method / 42
Asymptotics / 44
Exercises / 49

2.2 Singular Perturbation / 53
Failure of Regular Perturbation / 53
Inner and Outer Approximations / 54
Algebraic Equations and Balancing / 58
Exercises / 59

2.3 Boundary Layer Analysis / 60
The Inner Approximation / 60
Matching / 62
Uniform Approximations / 63
A Worked Example / 64
Boundary Layer Phenomena / 66
Exercises / 69

2.4 Two Applications / 70
Damped Harmonic Oscillator / 71
A Chemical Kinetics Problem / 76
Exercises / 83
References / 84

3. CALCULUS OF VARIATIONS **85**

3.1 Variational Problems / 85
Functionals / 85
Examples / 87
Exercises / 90

3.2 Necessary Conditions for Extrema / 90
Normed Linear Spaces / 90
Derivatives of Functionals / 95
Necessary Conditions / 98
Exercises / 99

3.3 The Simplest Problem / 101
The Euler Equation / 101
Solved Examples / 104
First Integrals / 106
Exercises / 108

3.4 Generalizations / 110
Higher Derivatives / 110

Several Functions / 112
Multiple Integral Problems / 114
Natural Boundary Conditions / 118
Exercises / 122

3.5 Hamiltonian Theory / 126
Hamilton's Principle / 126
Hamilton's Principle Versus Newton's Law / 132
The Canonical Formalism / 133
The Inverse Problem / 137
Exercises / 140

3.6 Isoperimetric Problems / 143
Necessary Conditions / 143
Exercises / 148
References / 150

4. EQUATIONS OF APPLIED MATHEMATICS **151**

4.1 Partial Differential Equations / 151
Definitions / 151
Linearity versus Nonlinearity / 155
Superposition / 157
Exercises / 158

4.2 The Diffusion Equation / 159
Heat Conduction / 159
Well-Posed Problems / 162
Diffusion in Higher Dimensions / 166
Exercises / 172

4.3 Classical Techniques / 174
Separation of Variables / 174
Fourier Series / 178
Sturm-Liouville Problems / 182
Integral Transforms / 188
Exercises / 195

4.4 Integral Equations / 199
Classification and Origins / 199
Relationship to Differential Equations / 204
Fredholm Equations / 208
Symmetric Kernels / 212
Volterra Equations / 216
Exercises / 224
References / 229

5. WAVE PHENOMENA IN CONTINUOUS SYSTEMS 230

5.1 Wave Propagation / 230
Waves / 230
Linear Waves / 234
Nonlinear Waves / 237
Burgers' Equation / 242
The Korteweg-deVries Equation / 245
Conservation Laws / 248
Quasi-Linear Equations / 253
Exercises / 260

5.2 Mathematical Models of Continua / 264
Kinematics / 264
Mass Conservation / 270
Momentum Conservation / 272
Thermodynamics and Energy Conservation / 276
The Acoustic Approximation / 282
Stress Waves in Solids / 284
Exercises / 288

5.3 The Wave Equation / 292
D'Alembert's Solution / 292
Scattering and Inverse Problems / 298
Exercises / 301

5.4 Gasdynamics / 305
Conservation Laws / 305
Riemann's Method / 307
The Rankine-Hugoniot Conditions / 313
Exercises / 315

5.5 Fluid Motions in R^3 / 316
Kinematics / 316
Dynamics / 323
Energy / 331
Exercises / 335
References / 340

6. STABILITY AND BIFURCATION 341

6.1 Intuitive Ideas / 342
Stability and Population Dynamics / 342
Bifurcation of a Bead on a Hoop / 346

Stability and Chemotaxis of Amoebae / 351
Exercises / 357

6.2 One Dimensional Problems / 357
Stability / 357
Classification of Bifurcation Points / 364
Exchange of Stability / 368
Continuously Stirred Tank Reactor / 373
Exercises / 377

6.3 Two Dimensional Problems / 378
Phase Plane Phenomena / 378
Linear Systems / 385
Nonlinear Systems / 391
Bifurcation / 394
Exercises / 404

6.4 Hydrodynamic Stability / 406
A Layered Fluid / 406
Perturbation Equations / 408
Rayleigh's Example / 410
Exercises / 414
References / 415

7. SIMILARITY METHODS **416**

7.1 Invariant Variational Problems / 418
Local Lie Groups / 418
Invariance of Functionals / 423
The Noether Theorem / 429
Conservation Laws in Mechanics / 435
Exercises / 437

7.2 Invariant Partial Differential Equations / 441
Self-Similar Solutions / 441
Similarity and Dimensional Analysis / 444
The Method of Stretchings / 447
The Lie Plane / 457
Exercises / 461

7.3 The General Similarity Method / 464
Local Lie Groups on R^3 / 464
Invariant Partial Differential Equations / 469
The Determination of Symmetries / 474
Self-Similar Solutions / 476

Exercises / 486
References / 488

8. DIFFERENCE METHODS FOR PARTIAL DIFFERENTIAL EQUATIONS **489**

8.1 Finite Difference Methods / 490
Discretization / 490
Discrete Approximations for Derivatives / 493
Exercises / 496

8.2 The Diffusion Equation / 497
An Explicit Scheme / 497
Truncation Error and Convergence / 500
Implicit Scheme / 503
General Boundary Conditions / 509
Stability / 510
Matrix Stability Analysis / 513
Exercises / 514

8.3 The Laplace Equation / 517
Finite Difference Approximation / 517
Iterative Methods for Linear Systems / 521
The Neumann Problem / 533
Accelerating Iterative Schemes / 540
Exercises / 543

8.4 Hyperbolic Equations / 547
The Wave Equation / 547
Hyperbolic Systems / 552
Characteristic Methods / 558
Conservation Laws / 562
Exercises / 564
References / 566

INDEX **567**