Introduction To Ordinary Differential Equations 4th Edition

This text explores the essentials of partial differential equations as applied to engineering and the physical sciences. Discusses ordinary differential equations, integral curves and surfaces of vector fields, the Cauchy-Kovalevsky theory, more. Problems and answers.

This introductory text explores 1st- and 2nd-order differential equations, series solutions, the Laplace transform, difference equations, much more. Numerous figures, problems with solutions, notes. 1994 edition. Includes 268 figures and 23 tables.

Excellent introductory text for students with one year of calculus. Topics include complex numbers, determinants, orthonormal bases, symmetric and hermitian matrices, first order non-linear equations, linear differential equations, Laplace transforms, Bessel functions and boundary-value problems. Includes 48 black-and-white illustrations. Exercises with solutions. Index.

This brief modern introduction to the subject of ordinary differential equations emphasizes stability theory. Concisely and lucidly expressed, it is intended as a supplementary text for advanced undergraduates or beginning graduate students who have completed a first course in ordinary differential equations. The author begins by developing the notions of a fundamental system of solutions, the Wronskian, and the corresponding fundamental matrix. Subsequent chapters explore the linear equation with constant coefficients, stability theory for autonomous and nonautonomous systems, and the problems of the existence and uniqueness of solutions and related topics. Problems at the end of each chapter and two Appendixes on special topics enrich the text.

A thorough and systematic first course in elementary differential equations for undergraduates in mathematics and science, with many exercises and problems (with answers).

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 Web site and the authors dedicated web site.

This book provides a self-contained introduction to ordinary differential equations and dynamical systems suitable for beginning graduate students. The first part begins with some simple examples of explicitly solvable equations and a first glance at qualitative methods. Then the fundamental results concerning the initial value problem are proved: existence, uniqueness, extensibility, dependence on initial conditions. Furthermore, linear equations are considered, including the Floquet theorem, and some perturbation results. As somewhat independent topics, the Frobenius method for linear equations in the complex domain is established and Sturm-Liouville boundary value problems, including oscillation theory, are investigated. The second part introduces the concept of a dynamical system. The Poincare-Bendixson theorem is proved, and several examples of planar systems from classical mechanics, ecology, and electrical engineering are investigated. Moreover, attractors, Hamiltonian systems, the KAM theorem, and periodic solutions are discussed. Finally, stability is studied, including the stable manifold and the Hartman-Grobman theorem for both continuous and discrete systems. The third part introduces chaos, beginning with the basics for iterated interval maps and ending with the Smale-Birkhoff theorem and the Melnikov method for homoclinic orbits. The text contains almost three hundred exercises. Additionally, the use of mathematical software systems is incorporated throughout, showing how they can help in the study of differential equations.

The Fourth Edition of the best-selling text on the basic concepts, theory, methods, and applications of ordinary differential equations retains the clear, detailed style of the first three editions. Includes new material on matrix methods, numerical methods, the Laplace transform, and an appendix on polynomial equations. Stresses fundamental methods, and features traditional applications and brief introductions to the underlying theory.

In recent years the study of numerical methods for solving ordinary differential equations has seen many new developments. This second edition of the author's pioneering text is fully revised and updated to acknowledge many of these developments. It includes a complete treatment of linear multistep methods whilst maintaining its unique and comprehensive emphasis on Runge-Kutta methods and general linear methods. Although the specialist topics are taken to an advanced level, the entry point to the volume as a whole is not especially demanding. Early chapters provide a wide-ranging introduction to differential equations and difference equations together with a survey of numerical differential equation methods, based on the fundamental Euler method with more sophisticated methods presented as generalizations of Euler. Features of the book include Introductory work on differential and difference equations. A comprehensive introduction to the theory and practice of solving ordinary differential equations numerically. A detailed analysis of Runge-Kutta methods and of linear multistep methods. A complete study of general linear methods from both theoretical and practical points of view. The latest results on practical general linear methods and their implementation. A balance between informal discussion and rigorous mathematical style. Examples and exercises integrated into each chapter enhancing the suitability of the book as a course text or a self-study treatise. Written in a lucid style by one of the worlds leading authorities on numerical methods for ordinary differential equations and drawing upon his vast experience, this new edition provides an accessible and self-contained introduction, ideal for researchers and students following courses on numerical methods, engineering and other sciences.

The mathematical formulations of problems in physics, economics, biology, and other sciences are usually embodied in differential equations. The analysis of the resulting equations then provides new insight into the original problems. This book describes the tools for performing that analysis. The first chapter treats single differential equations, emphasizing linear and nonlinear first order equations, linear second order equations, and a class of nonlinear second order equations arising from Newton's laws. The first order linear theory starts with a self-contained presentation of the exponential and trigonometric functions, which plays a central role in the subsequent development of this chapter. Chapter 2 provides a mini-course on linear algebra, giving detailed treatments of linear transformations, determinants and invertibility, eigenvalues and eigenvectors, and generalized eigenvectors. This treatment is more detailed than that in most differential equations texts, and provides a solid foundation for the next two chapters. Chapter 3 studies linear systems of differential equations. It starts with the matrix exponential, melding material from Chapters 1 and 2, and uses this exponential as a key tool in the linear theory. Chapter 4 deals with nonlinear systems of differential equations. This uses all the material developed in the first three chapters and moves it to a deeper level. The chapter includes theoretical studies, such as the fundamental existence and uniqueness theorem, but also has numerous examples, arising from Newtonian physics, mathematical biology, electrical circuits, and geometrical problems. These studies bring in variational methods, a fertile source of nonlinear systems of differential equations. The reader who works through this book will be well prepared for advanced studies in dynamical systems, mathematical physics, and partial differential equations.

Superb, self-contained graduate-level text covers standard theorems concerning linear systems, existence and uniqueness of solutions, and dependence on parameters. Focuses on stability theory and its applications to oscillation phenomena, self-excited oscillations, more. Includes exercises.

Designed for a rigorous first course in ordinary differential equations, Ordinary Differential Equations: Introduction and Qualitative Theory, Third Edition includes basic material such as the existence and properties of solutions, linear equations, autonomous equations, and stability as well as more advanced topics in periodic solutions of

This book presents a method for solving linear ordinary differential equations based on the factorization of the differential operator. The approach for the case of constant coefficients is elementary, and only requires a basic knowledge of calculus and linear algebra. In particular, the book avoids the use of distribution theory, as well as the other more advanced approaches: Laplace transform, linear systems, the general theory of linear equations with variable coefficients and variation of parameters. The case of variable coefficients is addressed using Mammana’s result for the factorization of a real linear ordinary differential operator into a product of first-order (complex) factors, as well as a recent generalization of this result to the case of complex-valued coefficients.
Ordinary differential equations serve as mathematical models for many exciting real world problems. Rapid growth in the theory and applications of differential equations has resulted in a continued interest in their study by students in many disciplines. This textbook organizes material around theorems and proofs, comprising of 42 class-tested lectures that effectively convey the subject in easily manageable sections. The presentation is driven by detailed examples that illustrate how the subject works. Numerous exercise sets, with an "answers and hints" section, are included. The book further provides a background and history of the subject.

A first course in ordinary differential equations for mathematicians, scientists and engineers. Solutions are provided.

The text of this edition has been revised to bring it into line with current teaching, including an expansion of the material on bifurcations and chaos. It is directed towards practical applications of the theory with examples and problems.

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.

The book comprises a rigorous and self-contained treatment of initial-value problems for ordinary differential equations. It additionally develops the basics of control theory, which is a unique feature in current textbook literature. The following topics are particularly emphasised: • existence, uniqueness and continuation of solutions, • continuous dependence on initial data, • flows, • qualitative behaviour of solutions, • limit sets, • stability theory, • invariance principles, • introductory control theory, • feedback and stabilization. The last two items cover classical control theoretic material such as linear control theory and absolute stability of nonlinear feedback systems. It also includes an introduction to the more recent concept of input-to-state stability. Only a basic grounding in linear algebra and analysis is assumed. Ordinary Differential Equations will be suitable for final year undergraduate students of mathematics and appropriate for beginning postgraduates in mathematics and in mathematically oriented engineering and science.

"This textbook primarily intended for Undergraduate, Honours and Engineering courses as well as NET/GATE and other competitive examinations presupposes no background other than elementary calculus. All the methods given in the book are explained with the help of solved examples. A large number of unsolved exercises have also been provided on each topic."--BOOK JACKET.

This text's integrated applications and models, along with graphical and numerical procedures, motivate and explain mathematical techniques. Applied exercises are drawn from a variety of fields, including engineering and life sciences. Numerical methods are covered early and woven throughout the text. The author uses a spiraling approach to develop more abstract concepts so students aren't overwhelmed with definitions and theorems at first.

An Introduction to Ordinary Differential EquationsCourier Corporation

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The author, Professor Kurzweil, is one of the world's top experts in the area of ordinary differential equations - a fact fully reflected in this book. Unlike many classical texts which concentrate primarily on methods of integration of differential equations, this book pursues a modern approach: the topic is discussed in full generality which, at the same time, permits us to gain a deep insight into the theory and to develop a fruitful intuition. The basic framework of the theory is expanded by considering further important topics like stability, dependence of a solution on a parameter, Carathéodory's theory and differential relations. The book is very well written, and the prerequisites needed are minimal - some basics of analysis and linear algebra. As such, it is accessible to a wide circle of readers, in particular to non-mathematicians.

The series is devoted to the publication of monographs and high-level textbooks in mathematics, mathematical methods and their applications. Apart from covering important areas of current interest, a major aim is to make topics of an interdisciplinary nature accessible to the non-specialist. The works in this series are addressed to advanced students and researchers in mathematics and theoretical physics. In addition, it can serve as a guide for lectures and seminars on a graduate level. The series de Gruyter Studies in Mathematics was founded ca. 30 years ago by the late Professor Heinz Bauer and Professor Peter Gabriel with the aim to establish a series of monographs and textbooks of high standard, written by scholars with an international reputation presenting current fields of research in pure and applied mathematics. While the editorial board of the Studies has changed with the years, the aspirations of the Studies are unchanged. In times of rapid growth of mathematical knowledge carefully written monographs and textbooks written by experts are needed more than ever, not least to pave the way for the next generation of mathematicians. In this sense the editorial board and the publisher of the Studies are devoted to continue the Studies as a service to the mathematical community. Please submit any book proposals to Niels Jacob.

This is a thoroughly updated and expanded 4th edition of the classic text Nonlinear Ordinary Differential Equations by Dominic Jordan and Peter Smith. Including numerous worked examples and diagrams, further exercises have been incorporated into the text and answers are provided at the back of the book. Topics include phase plane analysis, nonlinear damping, small parameter expansions and singular perturbations, stability, Liapunov methods, Poincare sequences, homoclinicbifurcation and Liapunov exponents.Over 500 end-of-chapter problems are also included and as an additional resource fully-worked solutions to these are provided in the accompanying text Nonlinear Ordinary Differential Equations: Problems and Solutions, (OUP, 2007).Both texts cover a wide variety of applications whilst keeping mathematical prequisites to a minimum making these an ideal resource for students and lecturers in engineering, mathematics and the sciences.

Skillfully organized introductory text examines origin of differential equations, then defines basic terms and outlines the general solution of a differential equation. Subsequent sections deal with integrating factors; dilution and accretion problems; linearization of first order systems; Laplace Transforms; Newton's Interpolation Formulas, more.

This systematically-organized text on the theory of differential equations deals with the basic concepts and the methods of solving ordinary differential equations. Various existence theorems, properties of uniqueness, oscillation and stability theories, have all been explained with suitable examples to enhance students' understanding of the subject. The book also discusses in sufficient detail the qualitative, the quantitative, and the approximation techniques, linear equations with variable and constants coefficients, regular singular points, and homogeneous equations with analytic coefficients. Finally, it explains Riccati equation, boundary value problems, the Sturm–Liouville problem, Green's function, the Picard's theorem, and the Sturm–Picone theorem. The text is supported by a number of worked-out examples to make the concepts clear, and it also provides a number of exercises help students test their knowledge and improve their skills in solving differential equations. The book is intended to serve as a text for the postgraduate students of mathematics and applied mathematics. It will also be useful to the candidates preparing to sit for the competitive examinations such as NET and GATE.