Partial Differential Equations 4th Edition

Rich in proofs, examples, and exercises, this widely adopted text emphasizes physics and engineering applications. The Student Solutions Manual can be downloaded free from Dover's site; the Instructor Solutions Manual is available upon request. 2004 edition, with minor revisions.

Used in undergraduate classrooms across the USA, this is a clearly written, rigorous introduction to differential equations and their applications. Fully understandable to students who have had one year of calculus, this book distinguishes itself from other differential equations texts through its engaging application of the subject matter to interesting scenarios. This fourth edition incorporates earlier introductory material on bifurcation theory and adds a new chapter on Sturm-Liouville boundary value problems. Computer programs in C, Pascal, and Fortran are presented throughout the text to show readers how to apply differential equations towards quantitative problems.

This book is intended to be a comprehensive introduction to the subject of partial differential equations. It should be useful to graduate students at all levels beyond that of a basic course in measure theory. It should also be of interest to professional mathematicians in analysis, mathematical physics, and differential geometry. This work will be divided into three volumes, the first of which focuses on the theory of ordinary differential equations and a survey of basic linear PDEs.

The book is intended as an advanced undergraduate or first-year graduate course for students from various disciplines, including applied mathematics, physics and engineering. It has evolved from courses offered on partial differential equations (PDEs) over the last several years at the Politecnico di Milano. These courses had a twofold purpose: on the one hand, to teach students to appreciate the interplay between theory and modeling in problems arising in the applied sciences, and on the other to provide them with a solid theoretical background in numerical methods, such as finite elements. Accordingly, this textbook is divided into two parts. The first part, chapters 2 to 5, is more elementary in nature and focuses on developing and studying basic problems from the macro-areas of diffusion, propagation and transport, waves and vibrations. In turn the second part, chapters 6 to 11, concentrates on the development of Hilbert spaces methods for the variational formulation and the analysis of (mainly) linear boundary and initial-boundary value problems.

This is a textbook for an introductory graduate course on partial differential equations. Han focuses on linear equations of first and second order. An important feature of his treatment is that the majority of the techniques are applicable more generally. In particular, Han emphasizes a priori estimates throughout the text, even for those equations that can be solved explicitly. Such estimates are indispensable tools for proving the existence and uniqueness of solutions to PDEs, being especially important for nonlinear equations. The estimates are also crucial to establishing properties of the solutions, such as the continuous dependence on parameters. Han's book is suitable for students interested in the mathematical theory of partial differential equations, either as an overview of the subject or as an introduction leading to further study.

This new edition features the latest tools for modeling, characterizing, and solving partial differential equations The Third Edition of this classic text offers a comprehensive guide to modeling, characterizing, and solving partial differential equations (PDEs). The author provides all the theory and tools necessary to solve problems via exact, approximate, and numerical methods. The Third Edition retains all the hallmarks of its previous editions, including an emphasis on practical applications, clear writing style and logical organization, and extensive use of real-world examples. Among the new and revised material, the book features: * A new section at the end of each original chapter, exhibiting the use of specially constructed Maple procedures that solve PDEs via many of the methods presented in the chapters. The results can be evaluated numerically or displayed graphically. * Two new chapters that present finite difference and finite element methods for the solution of PDEs. Newly constructed Maple procedures are provided and used to carry out each of these methods. All the numerical results can be displayed graphically. * A related FTP site that includes all the Maple code used in the text. * New exercises in each chapter, and answers to many of the exercises are provided via the FTP site. A supplementary Instructor's Solutions Manual is available. The book begins with a demonstration of how the three basic types of equations-parabolic, hyperbolic, and elliptic-can be derived from random walk models. It then covers an exceptionally broad range of topics, including questions of stability, analysis of singularities, transform methods, Green's functions, and perturbation and asymptotic treatments. Approximation methods for simplifying complicated problems and solutions are described, and linear and nonlinear problems not easily solved by standard methods are examined in depth. Examples from the fields of engineering and physical sciences are used liberally throughout the text to help illustrate how theory and techniques are applied to actual problems. With its extensive use of examples and exercises, this text is recommended for advanced undergraduates and graduate students in engineering, science, and applied mathematics, as well as professionals in any of these fields. It is possible to use the text, as in the past, without use of the new Maple material.

This textbook is for the standard, one-semester, junior-senior course that often goes by the title "Elementary Partial Differential Equations" or "Boundary Value Problems". The audience consists of students in mathematics, engineering, and the sciences. The topics include derivations of some of the standard models of mathematical physics and methods for solving those equations on unbounded and bounded domains, and applications of PDE's to biology. The text differs from other texts in its brevity; yet it provides coverage of the main topics usually studied in the standard course, as well as an introduction to using computer algebra packages to solve and understand partial differential equations. For the 3rd edition the section on numerical methods has been considerably expanded to reflect their central role in PDE's. A treatment of the finite element method has been included and the code for numerical calculations is now written for MATLAB. Nonetheless the brevity of the text has been maintained. To further aid the reader in mastering the material and using the book, the clarity of the exercises has been improved, more routine exercises have been included, and the entire text has been visually reformatted to improve readability.

This book is based on a course I have given five times at the University of Michigan, beginning in 1973. The aim is to present an introduction to a sampling of ideas, phenomena, and methods from the subject of partial differential equations that can be presented in one semester and requires no previous knowledge of differential equations. The problems, with hints and discussion, form an important and integral part of the course. In our department, students with a variety of specialties-notably differen tial geometry, numerical analysis, mathematical physics, complex analysis, physics, and partial differential equations-have a need for such a course. The goal of a one-term course forces the omission of many topics. Everyone, including me, can find fault with the selections that I have made. One of the things that makes partial differential equations difficult to learn is that it uses a wide variety of tools. In a short course, there is no time for the leisurely development of background material. Consequently, I suppose that the reader is trained in advanced calculus, real analysis, the rudiments of complex analysis, and the language offunctional analysis. Such a background is not unusual for the students mentioned above. Students missing one of the "essentials" can usually catch up simultaneously. A more difficult problem is what to do about the Theory of Distributions.

This is the second edition of the now definitive text on partial differential equations (PDE). It offers a comprehensive survey of modern techniques in the theoretical study of PDE with particular emphasis on nonlinear equations. Its wide scope and clear exposition make it a great text for a graduate course in PDE. For this edition, the author has made numerous changes, including a new chapter on nonlinear wave equations, more than 80 new exercises, several new sections, a significantly expanded bibliography. About the First Edition: I have used this book for both regular PDE and topics courses. It has a wonderful combination of insight and technical detail. ... Evans' book is evidence of his mastering of the field and the clarity of presentation. --Luis Caffarelli, University of Texas It is fun to teach from Evans' book. It explains many of the essential ideas and techniques of partial differential equations ... Every graduate student in analysis should read it. --David Jerison, MIT I use Partial Differential Equations to prepare my students for their Topic exam, which is a requirement before starting working on their dissertation. The book provides an excellent account of PDE's ... I am very happy with the preparation it provides my students. --Carlos Kenig, University of Chicago Evans' book has already attained the status of a classic. It is a clear choice for students just learning the subject, as well as for experts who wish to broaden their knowledge ... An outstanding reference for many aspects of the field. --Rafe Mazzeo, Stanford University

Elliptic Partial Differential Equations by Qing Han and FangHua Lin is one of the best textbooks I know. It is the perfect introduction to PDE. In 150 pages or so it covers an amazing amount of wonderful and extraordinary useful material. I have used it as a textbook at both graduate and undergraduate levels which is possible since it only requires very little background material yet it covers an enormous amount of material.

In my opinion it is a must read for all interested in analysis and geometry, and for all of my own PhD students it is indeed just that. I cannot say enough good things about it--it is a wonderful book. --Tobias Colding This volume is based on PDE courses given by the authors at the Courant Institute and at the University of Notre Dame, Indiana. Presented are basic methods for obtaining various a priori estimates for second-order equations of elliptic type with particular emphasis on maximal principles, Harnack inequalities, and their applications. The equations considered in the book are linear; however, the presented methods also apply to nonlinear problems. This second edition has been thoroughly revised and in a new chapter the authors discuss several methods for proving the existence of solutions of primarily the Dirichlet problem for various types of elliptic equations.

This title is part of the Pearson Modern Classics series. Pearson Modern Classics are acclaimed titles at a value price. Please visit www.pearsonhighered.com/math-classics-series for a complete list of titles. Applied Partial Differential Equations with Fourier Series and Boundary Value Problems emphasizes the physical interpretation of mathematical solutions and introduces applied mathematics while presenting differential equations. Coverage includes Fourier series, orthogonal functions, boundary value problems, Green's functions, and transform methods. This text is ideal for readers interested in science, engineering, and applied mathematics.

Provides more than 150 fully solved problems for linear partial differential equations and boundary value problems. Partial Differential Equations: Theory and Completely Solved Problems offers a modern introduction into the theory and applications of linear partial differential equations (PDEs). It is the material for a typical third year university course in PDEs. The material of this textbook has been extensively class tested over a period of 20 years in about 60 separate classes. The book is divided into two parts. Part I contains the Theory part and covers topics such as a classification of second order PDEs, physical and biological derivations of the heat, wave and Laplace equations, separation of variables, Fourier series, D'Alembert's principle, Sturm-Liouville theory, special functions, Fourier transforms and the method of characteristics. Part II contains more than 150 fully solved problems, which are ranked according to their difficulty. The last two chapters include sample Midterm and Final exams for this course with full solutions.

A comprehensive description of the current theoretical and numerical aspects of inverse problems in partial differential equations. Applications include recovery of inclusions from anomalies of their gravity fields, reconstruction of the interior of the human body from exterior electrical, ultrasonic, and magnetic measurement. By presenting the data in a readable and informative manner, the book introduces both scientific and engineering researchers as well as graduate students to the significant work done in this area in recent years, relating it to broader themes in mathematical analysis.

This work was initiated in the summer of 1985 while all of the authors were at the Center of Nonlinear Studies of the Los Alamos National Laboratory; it was then continued and polished while the authors were at Indiana Univer sity, at the University of Paris-Sud (Orsay), and again at Los Alamos in 1986 and 1987. Our aim was to present a direct geometric approach in the theory of inertial manifolds (global analogs of the unstable-center manifolds) for dissipative partial differential equations. This approach, based on Cauchy integral mani folds for which the solutions of the partial differential equations are the generating characteristic curves, has the advantage that it provides a sound basis for numerical Galerkin schemes obtained by approximating the inertial manifold. The work is self-contained and the prerequisites are at the level of a graduate student. The theoretical part of the work is developed in Chapters 2-14, while in Chapters 15-19 we apply the theory to several remarkable partial differ ential equations.

This book offers an ideal introduction to the theory of partial differential equations. It focuses on elliptic equations and systematically develops the relevant existence schemes, always with a view towards nonlinear problems. It also develops the main methods for obtaining estimates for solutions of elliptic equations: Sobolev space theory, weak and strong solutions, Schauder estimates, and Moser iteration. It also explores connections between elliptic, parabolic, and hyperbolic equations as well as the connection with Brownian motion and semigroups. This second edition features a new chapter on reaction-diffusion equations and systems.

Partial Differential EquationsSpringer Science & Business Media

The third of three volumes on partial differential equations, this is devoted to nonlinear PDE. It treats a number of equations of classical continuum mechanics, including relativistic versions, as well as various equations arising in differential geometry, such as in the study of minimal surfaces, isometric imbedding, conformal deformation, harmonic maps, and prescribed Gauss curvature. In addition, some nonlinear diffusion problems are studied. It also introduces such analytical tools as the theory of L Sobolev spaces, H lder spaces, Hardy spaces, and Morrey spaces, and also a development of Calderon-Zygmund theory and paradifferential operator calculus. The book is aimed at graduate students in mathematics, and at professional mathematicians with an interest in partial differential equations, mathematical physics, differential geometry, harmonic analysis and complex analysis. ^

Complete solutions for all problems contained in a widely used text for advanced undergraduates in mathematics. Covers diffusion-type problems, hyperbolic-type problems, elliptic-type problems, and numerical and approximate methods. 2016 edition.

An Introduction to Partial Differential Equations with MATLAB®, Second Edition illustrates the usefulness of PDEs through numerous applications and helps students appreciate the beauty of the underlying mathematics. Updated throughout, this second edition of a bestseller shows students how PDEs can model diverse problems, including the flow of heat, the propagation of sound waves, the spread of algae along the ocean’s surface, the fluctuation in the price of a stock option, and the quantum mechanical behavior of a hydrogen atom. Suitable for a two-semester introduction to PDEs and Fourier series for mathematics, physics, and engineering students, the text teaches the equations based on method of solution. It provides both physical and mathematical motivation as much as possible. The author treats problems in one spatial dimension before dealing with those in higher dimensions. He covers PDEs on bounded domains and then on unbounded domains, introducing students to Fourier series early on in the text. Each chapter’s prelude explains what and why material is to be covered and considers the material in a historical setting. The text also contains many exercises, including standard ones and graphical problems using MATLAB. While the book can be used without MATLAB, instructors and students are encouraged to take advantage of MATLAB’s excellent graphics capabilities. The MATLAB code used to generate the tables and figures is available in an appendix and on the author’s website.

This highly useful text shows the reader how to formulate a partial differential equation from the physical problem and how to solve the equation.

Does entropy really increase no matter what we do? Can light pass through a Big Bang? What is certain about the Heisenberg uncertainty principle? Many laws of physics are formulated in terms of differential equations, and the questions above are about the nature of their solutions. This book puts together the three main aspects of the topic of partial differential equations, namely theory, phenomenology, and applications, from a contemporary point of view. In addition to the three principal examples of the wave equation, the heat equation, and Laplace's equation, the book has chapters on dispersion and the Schrödinger equation, nonlinear hyperbolic conservation laws, and shock waves. The book covers material for an introductory course that is aimed at beginning graduate or advanced undergraduate level students.

Readers should be conversant with multivariate calculus and linear algebra. They are also expected to have taken an introductory level course in analysis. Each chapter includes a comprehensive set of exercises, and most chapters have additional projects, which are intended to give students opportunities for more in-depth and open-ended study of solutions of partial differential equations and their properties.

Overview The subject of partial differential equations has an unchanging core of material but is constantly expanding and evolving. The core consists of solution methods, mainly separation of variables, for boundary value problems with constant coeffi cients in geometrically simple domains. Too often an introductory course focuses exclusively on these core problems and techniques and leaves the student with the impression that there is no more to the subject. Questions of existence, uniqueness, and well-posedness are ignored. In particular there is a lack of connection between the analytical side of the subject and the numerical side. Furthermore nonlinear problems are omitted because they are too hard to deal with analytically. Now, however, the availability of convenient, powerful computational software has made it possible to enlarge the scope of the introductory course. My goal in this text is to give the student a broader picture of the subject. In addition to the basic core subjects, I have included material on nonlinear problems and brief discussions of numerical methods. I feel that it is important for the student to see nonlinear problems and numerical methods at the beginning of the course, and not at the end when we run usually run out of time. Furthermore, numerical methods should be introduced for each equation as it is studied, not lumped together in a final chapter.

Partial differential equations are fundamental to the modeling of natural phenomena. The desire to understand the solutions of these equations has always had a prominent place in the efforts of mathematicians and has inspired such diverse fields as complex function theory, functional analysis, and algebraic topology. This book, meant for a beginning graduate audience, provides a thorough introduction to partial differential equations.

The third of three volumes on partial differential equations, this is devoted to nonlinear PDE. It treats a number of equations of classical continuum mechanics, including relativistic versions, as well as various equations arising in differential geometry, such as in the study of minimal surfaces, isometric imbedding, conformal deformation, harmonic maps, and prescribed Gauss curvature. In addition, some nonlinear diffusion problems are studied. It also introduces such analytical tools as the theory of L Sobolev spaces, H lder spaces, Hardy spaces, and Morrey spaces, and also a development of Calderon-Zygmund theory and paradifferential operator calculus. The book is aimed at graduate students in mathematics, and at professional mathematicians with an interest in partial differential equations, mathematical physics, differential geometry, harmonic analysis and complex analysis

In this undergraduate/graduate textbook, the authors introduce ODEs and PDEs through 50 class-tested lectures. Mathematical concepts are explained with clarity and rigor, using fully worked-out examples and helpful illustrations. Exercises are provided at the end of each chapter for practice. The treatment of ODEs is developed in conjunction with PDEs and is aimed mainly towards applications. The book covers important applications-oriented topics such as solutions of ODEs in form of power series, special functions, Bessel functions, hypergeometric functions, orthogonal functions and polynomials, Legendre, Chebyshev, Hermite, and Laguerre polynomials, theory of Fourier series. Undergraduate and graduate students in mathematics, physics and engineering will benefit from this book. The book assumes familiarity with calculus.

This textbook is designed for a one year course covering the fundamentals of partial differential equations, geared towards advanced undergraduates and beginning graduate students in mathematics, science, engineering, and elsewhere. The exposition carefully balances solution techniques, mathematical rigor, and significant applications, all illustrated by numerous examples. Extensive exercise sets appear at the end of almost every subsection, and include straightforward computational problems to develop and reinforce new techniques and results, details on theoretical developments and proofs, challenging projects both computational and conceptual, and supplementary material that motivates the student to delve further into the subject. No previous experience with the subject of partial differential equations or Fourier theory is assumed, the main prerequisites being undergraduate calculus, both one- and multi-variable, ordinary differential equations, and basic linear algebra. While the classical topics of separation of variables, Fourier analysis, boundary value problems, Green's functions, and special functions continue to form the core of an introductory course, the inclusion of nonlinear equations, shock wave dynamics, symmetry and similarity, the Maximum Principle, financial models, dispersion and solitons, Huygens'. Principle, quantum mechanical systems, and more make this text well attuned to recent developments and trends in this active field of contemporary research. Numerical approximation schemes are an important component of any introductory course, and the text covers the two most basic approaches: finite differences and finite elements. Peter J. Olver is professor of mathematics at the University of Minnesota. His wide-ranging research interests are centered on the development of symmetry-based methods for differential equations and their manifold applications. He is the author of over 130 papers published in major scientific research journals as well as 4 other books, including the definitive Springer graduate text, Applications of Lie Groups to Differential Equations, and another undergraduate text, Applied Linear Algebra. A Solutions Manual for instrucors is available by clicking on "Selected Solutions Manual" under the Additional Information section on the right-hand side of this page.

Suitable for advanced undergraduate and graduate students, this text presents the general properties of partial differential equations, including the elementary theory of complex variables. Topics include one-dimensional wave equation, properties of elliptic and parabolic equations, separation of variables and Fourier series, nonhomogeneous problems, and analytic functions of a complex variable. Solutions. 1965 edition.

Covers ODEs and PDEs—in One Textbook Until now, a comprehensive textbook covering both ordinary differential equations (ODEs) and partial differential equations (PDEs) didn’t exist. Fulfilling this need, Ordinary and Partial Differential Equations provides a complete and accessible course on ODEs and PDEs using many examples and exercises as well as intuitive, easy-to-use software. Teaches the Key Topics in Differential Equations The text includes all the topics that form the core of a modern undergraduate or beginning graduate course in differential equations. It also discusses other optional but important topics such as integral equations, Fourier series, and special functions. Numerous carefully chosen examples offer practical guidance on the concepts and techniques. Guides Students through the Problem-Solving Process Requiring no user programming, the accompanying computer software allows students to fully investigate problems, thus enabling a deeper study into the role of boundary and initial conditions, the dependence of the solution on the parameters, the accuracy of the solution, the speed of a series convergence, and related questions. The ODE module compares students' analytical solutions to the results of computations while the PDE module demonstrates the sequence of all necessary analytical solution steps.

The aim of this text is to aquaint the student with the fundamental classical results of partial differential equations and to guide them into some of the modern theory, enabling them to read more advanced works on the subject.

This book is a very well-accepted introduction to the subject. In it, the author identifies the significant aspects of the theory and explores them with a limited amount of machinery from mathematical analysis. Now, in this fourth edition, the book has again been updated with an additional chapter on Lewy's example of a linear equation without solutions.

This textbook is a self-contained introduction to partial differential equations.It has been designed for undergraduates and first year graduate students majoring in mathematics, physics, engineering, or science.The text provides an introduction to the basic equations of mathematical physics and the properties of their solutions, based on classical calculus and ordinary differential equations. Advanced concepts such as weak solutions and discontinuous solutions of nonlinear conservation laws are also considered.

This two-volume work focuses on partial differential equations (PDEs) with important applications in mechanical and civil engineering, emphasizing mathematical correctness, analysis, and verification of solutions. The presentation involves a discussion of relevant PDE applications, its derivation, and the formulation of consistent boundary conditions.

An Introduction to Partial Differential Equations with MATLAB, Second Edition illustrates the usefulness of PDEs through numerous applications and helps students appreciate the beauty of the underlying mathematics. Updated throughout, this second edition of a bestseller shows students how PDEs can model diverse problems, including the flow of heat,

This textbook is a self-contained introduction to partial differential equations. It is designed for undergraduate and first year graduate students who are mathematics, physics, engineering or, in general, science majors. The goal is to give an introduction to the basic equations of mathematical physics and the properties of their solutions, based on classical calculus and ordinary differential equations. Advanced concepts such as weak solutions and discontinuous solutions of nonlinear conservation laws are also considered. The material is illustrated with model examples. Mathematics software products such as Mathematica and Maple in ScientificWorkPlace are used in both graphical and computational aspects.

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This significantly expanded fourth edition is designed as an introduction to the theory and applications of linear PDEs. The authors provide fundamental concepts, underlying principles, a wide range of applications, and various methods of solutions to PDEs. In addition to essential standard material on the subject, the book contains new material that is not usually covered in similar texts and reference books. It also contains a large number of worked examples and exercises dealing with problems in fluid mechanics, gas dynamics, optics, plasma physics, elasticity, biology, and chemistry; solutions are provided.

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