

Contents

Preface	xvii
1 Introduction	1
2 The One-Dimensional Heat Equation	5
2.1 INTRODUCTION	5
2.2 DERIVATION OF HEAT CONDUCTION IN A ONE-DIMENSIONAL ROD	5
2.2.1 Derivation of the Mathematical Model	7
2.2.2 Initial Temperature	14
2.3 BOUNDARY CONDITIONS FOR A ONE-DIMENSIONAL ROD	17
2.3.1 Boundary Conditions of the First Kind	17
2.3.2 Boundary Conditions of the Second Kind	18
2.3.3 Boundary Conditions of the Third Kind	19
2.4 THE MAXIMUM PRINCIPLE AND UNIQUENESS	23
2.5 STEADY-STATE TEMPERATURE DISTRIBUTION	30
3 The One-Dimensional Wave Equation	41
3.1 INTRODUCTION	41
3.2 DERIVATION OF THE ONE-DIMENSIONAL WAVE EQUATION	41
3.3 BOUNDARY CONDITIONS	49
3.3.1 Boundary Conditions of the First Kind	50
3.3.2 Boundary Conditions of the Second Kind	50
3.3.3 Boundary Conditions of the Third Kind	50
3.4 CONSERVATION OF ENERGY FOR A VIBRATING STRING	54
3.5 METHOD OF CHARACTERISTICS	57
3.6 D'ALEMBERT'S SOLUTION TO THE ONE-DIMENSIONAL WAVE EQUATION	64

4	The Essentials of Fourier Series	73
4.1	INTRODUCTION	73
4.2	ELEMENTS OF LINEAR ALGEBRA	74
4.2.1	Vector Space	75
4.2.2	Linear Dependence, Linear Independence, and Basis	76
4.2.3	Orthogonality and Inner Product	78
4.2.4	Eigenvalues and Eigenvectors	83
4.2.5	Significance	85
4.3	A NEW SPACE: THE FUNCTION SPACE OF PIECEWISE SMOOTH FUNCTIONS	90
4.3.1	Inner Product, Orthogonality, and Basis in a Function Space	92
4.3.2	Definition of Trigonometric Fourier series	100
4.3.3	Fourier series Representation of Piecewise Smooth Functions	103
4.4	EVEN AND ODD FUNCTIONS AND FOURIER SERIES	119
5	Separation of Variables: The Homogeneous Problem	131
5.1	INTRODUCTION	131
5.2	OPERATORS: LINEAR AND HOMOGENEOUS EQUATIONS	132
5.2.1	Linear Operators	132
5.2.2	Linear Equations	136
5.3	SEPARATION OF VARIABLES: HEAT EQUATION	139
5.3.1	Spatial Problem Solution	141
5.3.2	Time Problem Solution	144
5.3.3	The Complete Solution	145
5.4	SEPARATION OF VARIABLES: WAVE EQUATION	153
5.4.1	Spatial Problem Solution	155
5.4.2	Time Problem Solution	156
5.4.3	The Complete Solution	156
5.5	THE MULTIDIMENSIONAL SPATIAL PROBLEM	164
5.5.1	Spatial Problem for $X(x)$	167
5.5.2	Spatial Problem for $Y(y)$	168
5.5.3	Time Problem	168
5.5.4	The Complete Solution	168
5.6	LAPLACE'S EQUATION	180
5.6.1	An Electrostatics Derivation of Laplace's Equation	180
5.6.2	Uniqueness of Solution	181
5.6.3	Laplace's Equation in Cartesian Coordinate System	182

6	The Calculus of Fourier Series	191
6.1	INTRODUCTION	191
6.2	FOURIER SERIES REPRESENTATION OF A FUNCTION: FOURIER SERIES AS A FUNCTION	191
6.3	DIFFERENTIATION OF FOURIER SERIES	195
6.4	INTEGRATION OF FOURIER SERIES	206
6.5	FOURIER SERIES AND THE GIBBS PHENOMENON	213
7	Separation of Variables: The Nonhomogeneous Problem	223
7.1	INTRODUCTION	223
7.2	NONHOMOGENEOUS PDES WITH HOMOGENEOUS BCS	224
7.3	HOMOGENEOUS PDE WITH NONHOMOGENEOUS BCS	236
	7.3.1 Homogeneous PDE—Nonhomogeneous Constant BCs	236
	7.3.2 Homogeneous PDE—Nonhomogeneous Variable BCs	242
7.4	NONHOMOGENEOUS PDE AND BCS	258
7.5	SUMMARY	277
8	The Sturm–Liouville Eigenvalue Problem	279
8.1	INTRODUCTION	279
8.2	DEFINITION OF THE STURM–LIOUVILLE EIGENVALUE PROBLEM	281
8.3	RAYLEIGH QUOTIENT	293
8.4	THE GENERAL PDE EXAMPLE	298
8.5	PROBLEMS INVOLVING HOMOGENEOUS BCS OF THE THIRD KIND	302
9	Solution of Linear Homogeneous Variable-Coefficient ODE	317
9.1	INTRODUCTION	317
9.2	SOME FACTS ABOUT THE GENERAL SECOND-ORDER ODE	318
9.3	EULER’S EQUATION	320
9.4	BRIEF REVIEW OF POWER SERIES	325
9.5	THE POWER SERIES SOLUTION METHOD	327
9.6	LEGENDER’S EQUATION AND LEGENDRE POLYNOMIALS	334
9.7	METHOD OF FROBENIUS AND BESSEL’S EQUATION	341
10	Classical PDE Problems	351
10.1	INTRODUCTION	351
10.2	LAPLACE’S EQUATION	351
	10.2.1 Laplace’s equation in the Polar Coordinate System	352

10.2.2	Laplace's equation in the Spherical Coordinate System	356
10.3	TRANSVERSE VIBRATIONS OF A THIN BEAM	364
10.3.1	Derivation of the Beam Equation	364
10.3.2	Transverse Vibrations of a Simply Supported Thin Beam	367
10.4	HEAT CONDUCTION IN A CIRCULAR PLATE	373
10.5	SCHRÖDINGER'S EQUATION	380
10.6	THE TELEGRAPHER'S EQUATION	389
10.6.1	Development of the Telegrapher's Equation	389
10.6.2	Application of the Telegrapher's Equation to a Neuron	391
10.7	INTERESTING PROBLEMS IN DIFFUSION	398
11	Fourier Integrals and Transform Methods	403
11.1	INTRODUCTION	403
11.2	THE FOURIER INTEGRAL	404
11.2.1	Development of the Fourier Integral	405
11.2.2	The Fourier Sine and Cosine Integrals	414
11.3	THE LAPLACE TRANSFORM	421
11.3.1	Laplace transform Solution Method of ODEs	422
11.3.2	The Error Function	424
11.3.3	Laplace Transform Solution Method of PDEs	425
11.4	THE FOURIER TRANSFORM	439
11.4.1	Fourier Cosine and Sine Transforms	442
11.4.2	Fourier Transform Theorems	444
11.5	FOURIER TRANSFORM SOLUTION METHOD OF PDES	450
	Appendices	462
	A Summary of the Spatial Problem	463
	B Proofs of Related Theorems	465
B.1	THEOREMS FROM CHAPTER 2	465
B.1.1	Leibniz's Formula	465
B.1.2	Maximum–Minimum Theorem	466
B.2	THEOREMS FROM CHAPTER 4	469
B.2.1	Eigenvectors of Distinct Eigenvalues Are Linearly Independent	469
B.2.2	Eigenvectors of Distinct Eigenvalues of an n by n Matrix Form a Basis for \mathbb{R}^n	470

B.3	THEOREM FROM CHAPTER 5	470
C	Basics from Ordinary Differential Equations	473
C.1	SOME SOLUTION METHODS FOR FIRST-ORDER ODES	473
C.1.1	First-Order ODE Where $k(t)$ Is a Constant	473
C.1.2	First-Order ODE Where $k(t)$ Is a Function	475
C.2	SOME SOLUTION METHODS OF SECOND-ORDER ODES	479
C.2.1	Second-Order Linear Homogeneous ODEs	479
C.2.2	Second-Order Linear Nonhomogeneous ODEs	485
D	Mathematical Notation	489
E	Summary of Thermal Diffusivity of Common Materials	491
F	Tables of Fourier and Laplace Transforms	493
F.1	TABLES OF FOURIER, FOURIER COSINE, AND FOURIER SINE TRANSFORMS	494
F.2	TABLE OF LAPLACE TRANSFORMS	498
	Bibliography	501
	Index	504