PREFACE FOR THE TEACHER	xv
PREFACE FOR THE STUDENT	xvii
1. BASIC CONCEPTS	1
Lesson 1. How Differential Equations Originate.	1
Lesson 2. The Meaning of the Terms Set and Function. Im- plicit Functions. Elementary Functions.	5
A. The Meaning of the Term Set. 6 B. The Meaning of the Term <i>Function of One Independent Variable.</i> 6 C. Function of Two Independent Variables. 11 D. Implicit Function. 14 E. The Elementary Functions. 17	
Lesson 3. The Differential Equation.	20
A. Definition of an Ordinary Differential Equation: Order of a Differential Equation. 20 B. Solution of a Differential Equation. Explicit Solution. 21 C. Implicit Solution of a Differential Equation. 24	
Lesson 4. The General Solution of a Differential Equation.	28
A. Multiplicity of Solutions of a Differential Equation. 26 B. Method of Finding a Differential Equation if Its n-parameter Family of Solutions Is Known. 31 C. General Solution. Particular Solution. Initial Conditions. 33	
Lesson 5. Direction Field.	38
A. Construction of a Direction Field. The Isoclines of a Direction Field. 38 B. The Ordinary and Singular Points of the First Order Equation (5.11). 41	
2. SPECIAL TYPES OF DIFFERENTIAL EQUATIONS OF THE FIRST ORDER	46
Lesson 6. Meaning of the Differential of a Function.	
Separable Differential Equations.	47
A. Differential of a Function of One Independent Variable. 47 B. Differential of a Function of Two Independent Variables. 60 C. Differ-	

ential Equations with Separable Variables. 61

Lesson 7. First Order Differential Equation with Homogeneous Coefficients.

A. Definition of a Homogeneous Function. 67 B. Solution of a Differential Equation in Which the Coefficients of dx and dy Are Each Homogeneous Functions of the Same Order. 68

Lesson 8. Differential Equations with Linear Coefficients.

A. A Review of Some Plane Analytic Geometry. 69 B. Solution of a Differential Equation in Which the Coefficients of dx and dy are Linear, Nonhomogeneous, and When Equated to Zero Represent Non-C. A Second Method of Solving the Differential parallel Lines. 63 Equation (8.2) with Nonhomogeneous Coefficients. 66 **D.** Solution of a Differential Equation in Which the Coefficients of dx and dy Define Parallel or Coincident Lines. 67

Lesson 9. Exact Differential Equations.

A. Definition of an Exact Differential and of an Exact Differential Equation. 72 B. Necessary and Sufficient Condition for Exactness and Method of Solving an Exact Differential Equation. 73

Recognizable Exact Differential Equations. Lesson 10. **Integrating Factors.**

A. Recognizable Exact Differential Equations. 80 **B.** Integrating Factors. 88 C. Finding an Integrating Factor. 84

Lesson 11. The Linear Differential Equation of the First Order. Bernoulli Equation.

A. Definition of a Linear Differential Equation of the First Order. 91 **B.** Method of Solution of a Linear Differential Equation of the First Order. 99 C. Determination of the Integrating Factor $e^{\int P(x)dx}$. 94 D. Bernoulli Equation. 96

Lesson 12. Miscellaneous Methods of Solving a First Order **Differential Equation.**

A. Equations Permitting a Choice of Method. 99 B. Solution by Substitution and Other Means, 101

3. PROBLEMS LEADING TO DIFFERENTIAL EQUATIONS OF THE FIRST ORDER

Lesson 13. Geometric Problems. 107

Lesson 14. Trajectories.

B. Orthogonal Trajectories. 117 A. Isogonal Trajectories. 115 C. Orthogonal Trajectory Formula in Polar Coordinates. 118

57

62

70

80

91

99

107

122

138

168

Lesson 15. Dilution and Accretion Problems. Interest Problems. Temperature Problems. Decomposition and Growth Problems. Second Order Processes.

A. Dilution and Accretion Problems. 1221
 B. Interest Problems. 1261
 C. Temperature Problems. 1.29
 D. Decomposition and Growth
 Problems. 181
 E. Second Order Processes. 134

Lesson 16. Motion of a Particle Along a Straight Line– Vertical, Horizontal, Inclined.

A. Vertical Motion. 139 B. Horizontal Motion. 160 C. Inclined Motion. 164

Lesson 17. Pursuit Curves. Relative Pursuit Curves.

AJ Pursuit Curves. 168 B. Relative Pursuit Curve. 177

Lesson 17M Miscellaneous Types of Problems Leading to Equations of the First Order

A Flow of Water Through an Orifice. 183 B. First Order Linear IElectric Circuit. **184** C. Steady State Flow of Heat. **186** D. **Pres**sure--Atmospheric and Oceanic. **186** E. Rope or Chain Around a **Cylinder**, 188 F. Motion of a Complex System. **189** G. Variable IMass. Rocket Motion. 191 H. Rotation of the Liquid in a **Cylin**der. 193

4. LINEAR DIFFERENTIAL EQUATIONS OF ORDER GLEATER THAN ONE

Lesson 18. Complex Numbers and Complex Functions.

A. Complex Numbers. 197 B. Algebra of Complex Numbers. 800 C. Exponential, Trigonometric, and Hyperbolic Functions of Complex Numbers. 201

Lesson 19. Linear Independence of Functions. The Linear Differential Equation of Order n.

A. Linear Independence of Functions. 2051 B. The Linear Differential Equation of Order n_1 207

Lesson 20. Solution of the Homogeneous Linear Differential Equation of Order n with Constant Coefficients. 211

A. General Form of Its Solutions. **211 B.** Roots of the Characteristic Equation (20.14) Real and Distinct. **213** C. Roots of Characteristic Equation (20.14) Real but Some Multiple. 214 D. Some or All Roots of the Characteristic Equation (20.14) Imaginary. 217

183

197

205

viii Contents

Lesson 21. Solution of the Nonhomogeneous Linear Differential Equation of Order m with Constant Coefficients.

B. So-A. Solution by the Method of Undetermined Coefficients. 221 lution by the Use of Complex Variables. 230

Solution of the Nonhomogeneous Linear Differential Lesson 22. Equation by the Method of Variation of Parameters.

A. Introductory Remarks. 933 **B.** The Method of Variation of Parameters. 233

Lesson 23. Solution of the Linear Differential Equation with Nonconstant Coefficients. **Reduction of Order** Method.

A. Introductory Remarks. 241 B. Solution of the Linear Differential Equation with Nonconstant Coefficients by the Reduction of Order Method. 242

5. OPERATORS AND LAPLACE TRANSFORMS

Lesson 24. Differential and Polynomial Operators.

A. Definition of an Operator. Linear Property of Polynomial Opera-B. Algebraic Properties of Polynomial Operators. 255 tors. 251 C. Exponential Shift Theorem for Polynomial Operators. 260 D. Solution of a Linear Differential Equation with Constant Coefficients by Means of Polynomial Operators. 262

Lesson 25. Inverse Operators.

A. Meaning of an Inverse Operator. 269 B. Solution of (25.1) by Means of Inverse Operators. 272

Lesson 26. Solution of a Linear Differential Equation by **Means of the Partial Fraction Expansion of Inverse Operators.**

A. Partial Fraction Expansion Theorem. 283 **B.** First Method of Solving a Linear Equation by Means of the Partial Fraction Expansion of Inverse Operators. 288 C. A Second Method of Solving a Linear Equation by Means of the Partial Fraction Expansion of Inverse Operators. 290

Lesson 27. The Laplace Transform. Gamma Function.

A. Improper Integral. Definition of a Laplace Transform. 292 B. Properties of the Laplace Transform. 295 C. Solution of a Linear Equation with Constant Coefficients by Means of a Laplace Transform. 296 **D.** Construction of a Table of Laplace Transforms. 302 **E.** The Gamma Function. 306

263

292

233

221

1

250

241

6. PROBLEMS LEADING TO LINEAR DIFFERENTIAL EQUATIONS OF ORDER TWO

Lesson 28. Undamped Motion.

A. Free Undamped Motion. (Simple Harmonic Motion.) 313 B. Definitions in Connection with Simple Harmonic Motion. *317* C. Examples of Particles Executing Simple Harmonic Motion, Harmonic Oscillators. 323 D. Forced Undamped Motion. 338

Jesson 29. Damped Motion.

A. Free Damped Motion. (Damped Harmonic Motion.) 347 B. Forced Motion with Damping. 369

Lesson 30. Electric Circuits. Analog Computation.

A. Simple Electric Circuit. 369 B. Analog Computation. 376

lesson 30M. Miscellaneous Types of Problems Leading to Linear Equations of the Second Order

A. Problems Involving a Centrifugal Force. 380
B. Rolling Bodies.
381
C. Twisting Bodies. 383
D. Bending of Beams. 383

7. SYSTEMS OF DIFFERENTIAL EQUATIONS. LINEARIZATION OF FIRST ORDER SYSTEMS

Lesson 31. Solution of a System of Differential Equations.

A. Meaning of **a** Solution of a System of Differential Equations. 393 B. Definition and Solution of a System of First Order Equations. 394 C. Definition and Solution of a System of Linear First Order **Equa**tions. 396 D. Solution of a System of Linear Equations with Constant Coefficients by the Use of Operators. Nondegenerate Case. 398 E. An Equivalent Triangular System. 405 F. Degenerate Case. $f_1(D)g_2(D) - g_1(D)f_2(D) = 0.413$ G. Systems of Three Linear **Equations.** 415 H. Solution of a System of Linear Differential Equations with Constant Coefficients by Means of **Laplace** Transforms. 418

Lesson 32. Linearization of First Order Systems.

8. PROBLEMS GIVING RISE TO SYSTEMS OF EQUATIONS. SPECIAL TYPES OF SECOND ORDER LINEAR AND NON-LINEAR EQUATIONS SOLVABLE BY REDUCING TO SYSTEMS 440

Lesson 33. Mechanical, Biological, Electrical Problems Giving Rise to Systems of Equations.

A. A Mechanical Problem-Coupled Springs. 440 **B. A Biological** Problem. 447 C. An Electrical Problem. More Complex Circuits. 451

313

313

347

369

380

393

393

424

Lesson 34. Plane Motions Giving Rise to Systems of Equations. 459

A. Derivation of Velocity and Acceleration Formulas. 469
B. The Plane Motion of a Projectile. 463
C. Definition of a Central Force. Properties of the Motion of a Particle Subject to a Central Force. 470
D. Definitions of *Force Field*, Potential, Conservative *Field*. Conservation of Energy in e Conservative Field. 473
E. Path of a Particle in Motion Subject to a Central Force Whose Magnitude Is Proportional to Its Distance from a Fixed Point O. 476
F. Path of a Particle in Motion Subject to a Central Force Whose Magnitude Is Inversely Proportional to the Square of Its Distance from a Fixed Point O. 476
G. Planetary Motion. 491
H. Kepler's (1571-1630) Laws of Plane tary Motion. Proof of Newton's Inverse Square Law. 492

Lesson 35. Special Types of Second Order Linear and Nonlinear Differential Equations Solvable by Reduction to a System of Two First Order Equations.

500

506

531

A. Solution of a Second Order Nonlinear Differential Equation in Which y' and the Independent Variable x Are Absent. 500 **B.** Solution of e Second Order Nonlinear Differential Equation in Which the Dependent Variable y Is Absent. 502 C. Solution of a Second Order Nonlinear Equation in Which the Independent Variable x Is Absent. 503

Lesson 36. Problems Giving Rise to Special Types of Second Order Nonlinear Equations.

A. The Suspension Cable. 506
 B. A Special Central Force Problem. 521
 C. A Pursuit Problem Leading to a Second Order Nonlinear Differential Equation. 523
 D. Geometric Problems. 528

9. SERIES METHODS

Lesson 37.	Power Series Solutions of Linear Differential			
	Equations.	531		
A. Review of Linear	of Taylor Series and Related Matters. <i>531</i> B. Solution Differential Equations by Series Methods. <i>537</i>			

Series Solution of y'	= f(x,y)	. 548
	Series Solution of y'	Series Solution of $y' = f(x,y)$

Lesson 39. Series Solution of a Nonlinear Differential Equation of Order Greater Than One and of a System of First Order Differential Equations. 555

A. Series Solution of a System of First Order Differential Equations. 555
B. Series Solution of e System of Linear First Order Equations. 559
C. Series Solution of e Nonlinear Differential Equation of Order Greater Than One. 562

Lesson 40. Ordinary Points and Singularities of a Linear Differential Equation. Method of Frobenius.

A. Ordinary Points and Singularities of a Linear Differential Equation. 570 **B.** Solution of a Homogeneous Linear Differential Equation About a Regular Singularity. Method of Frobenius. 572

Lesson 41. The Legendre Differential Equation. Legendre Functions. Legendre Polynomials $P_k(x)$. Properties of Legendre Polynomials $P_k(x)$.

A. The Legendre Differential Equation. **591 B.** Comments on the Solution (41.18) of the Legendre Equation (41.1). Legendre Functions. Legendre Polynomials $P_k(x)$. **593** C. Properties of Legendre Polynomials $P_k(x)$. **598**

Lesson 42. The Bessel Differential Equation. Bessel Function of the First Kind $J_k(x)$. Differential Equations Leading to a Bessel Equation. Properties of $J_k(x)$.

A. The Bessel Differential Equation. 609 **B.** Bessel Functions of the **First Kind** $J_k(x)$. 611 C. Differential Equations Which Lead to a Bessel Equation. 616 **D.** Properties of Bessel Functions of the First Kind $J_k(x)$. 619

Lesson 43. The Laguerre Differential Equation. Laguerre Polynomials $L_k(x)$. Properties of $L_k(x)$. 624

A. The Laguerre Differential Equation and Its Solution. 624 **B.** The Laguerre Polynomial $L_k(x)$. 625 C. Some Properties of Laguerre Polynomials $L_k(x)$. 627

Lesson 44. Starting Method. Polygonal Approximation.

10. NUMERICAL METHODS

Lesson 45. An Improvement of the Polygonal Starting Method. 641

Lesson 46. Starting Method-Taylor Series. 645

A. Numerical Solution of y' = f(x,y) by Direct Substitution in a Taylor Series. **646 B.** Numerical Solution of y' = f(x,y) by the "Creeping Up" Process. **646**

Lesson 47. Starting Method-Runge-Kutta Formulas. 653

Lesson 48. Finite Differences. Interpolation.

A. Finite Differences. 659 B. Polynomial Interpolation. 661

570

591

631

632

659

xii Contents

Lesson 49.	Newton's Interpolation Formulas.	663
A. Newton (Backward mial Inter)	n's (Forward) Interpolation Formula. 663 B. Newton's) Interpolation Formula. 668 C. The Error in Polyno- polation. 670	
Lesson 50.	Approximation Formulas Including Simpson's and Weddle's Rule.	672
Lesson 51.	Milne's Method of Finding an Approximate Numerical Solution of $y' = f(x,y)$.	684
Lesson 52	. General Comments. Selecting h. Reducing h. Summary and an Example.	698
A. Comme ducing and ple. 694	Increasing h690B. Choosing the Size of h691C. Re-D. Summary and an Illustrative Exam-	
Lesson 53.	Numerical Methods Applied to a System of Two First Order Equations.	702
Lesson 54.	Numerical Solution of a Second Order Differential Equation.	707
Lesson 55.	Perturbation Method. First Order Equation.	713
Lesson 56.	Perturbation Method. Second Order Equation.	715
11. EXISTENC ORDER D	The AND UNIQUENESS THEOREM FOR THE FIRST IFFERENTIAL EQUATION $y' = f(x,y)$ PICARD'S ENVELOPES OF ADDAUT FOUND	
METHOD.	ENVELOPES. CLAIRAUT EQUATION.	719
Lesson 57.	Picard's Method of Successive Approximations.	720
Lesson 58.	An Existence and Uniqueness Theorem for the First Order Differential Equation $y' = f(x,y)$ Satisfying $y(x_0) = y_0$.	728
A. Converse Definition Theorems ness Theorem	gence and Uniform Convergence of a Sequence of Functions. of a Continuous Function. 7281 B. Lipschitz Condition. from Analysis. 731 C. Proof of the Existence and Unique- rem for the First Order Differential Equation $y' = f(x,y)$. 733	
Lesson 59.	The Ordinary and Singular Points of a First Order	

Differential Equation y' = f(x,y).

Lesson 60. Envelopes.

A. Envelopes of a Family of Curves. 748 B. Envelopes of a l-Parameter Family of Solutions. 754

Lesson 61. The Clairaut Equation.

12. EXISTENCE AND UNIQUENESS THEOREMS FOR A SYSTEM OF FIRST ORDER DIFFERENTIAL EQUATIONS AND FOR LINEAR AND NONLINEAR DIFFERENTIAL EQUATIONS OF ORDER GREATER THAN ONE.WRONSKIANS.

Lesson 62. An Existence and Uniqueness Theorem for a System of n First Order Differential Equations and for a Nonlinear Differential Equation of Order Greater Than One.

A. The Existence and Uniqueness Theorem for a System of n First Order Differential Equations. 763 B. Existence and Uniqueness Theorem for a Nonlinear Differential Equation of Order n_1 765 C. Existence and Uniqueness Theorem for a System of n Linear First Order Equations. 768

Lesson	63. Determinants. Wronskians.	770
A. A B. Wro	Brief Introduction to the Theory of Determinants. 770 onskians. 774	
Lesson (64. Theorems About Wronskians and the Linear Independence of a Set of Solutions of a Homogeneous Linear Differential Equation.	778
Lesson	65. Existence and Uniqueness Theorem for the Linear Differential Equation of Order <i>n</i> .	783
Bibliograph	hy	791

Index

747

757

763

763