

Contents

Preface xiii

Ţ	r irst-	Order Differential Educations
	1.1	How Differential Equations Arise 1
	1.2	Basic Ideas and Terminology 9
	1.3	The Geometry of First-Order DE 18
	1.4	Separable DE 29
	1.5	Some Simple Population Models 38
	1.6	First-Order Linear DE 44
	1.7	Two Modeling Problems Governed
		by First-Order Linear DE 51
	1.8	Change of Variables 61
	1.9	Exact DE 71
	1.10	Summary of Techniques for Solving First-Order DE 80
:	1.11	Numerical Solution to First-Order DE 82
	1.12	Some Higher Order DE 91
	1.13	The Phase Plane 96

	2.1	Basic Theoretical Results 107
	2.2	Reduction of Order 114
	2.3	Second-Order Homogeneous Constant Coefficient Linear DE 119
	2.4	The Method of Undetermined Coefficients 125
	2.5	Complex-Valued Trial Solutions 133
	2.6	Oscillations of a Mechanical System 136
	2.7	RLC Circuits 150
	2.8	The Variation-of-Parameters Method 154
O	2.9	A DE with Nonconstant Coefficients 160
3	2.9	
3	2.9	A DE with Nonconstant Coefficients 160
3	2.9	A DE with Nonconstant Coefficients 160 ices and Systems of Linear Algebraic Equations 1
3	2.9 Matr	A DE with Nonconstant Coefficients 160 ices and Systems of Linear Algebraic Equations 1 Matrices: Definitions and Notation 168
3	2.9 Matr 3.1 3.2	A DE with Nonconstant Coefficients 160 ices and Systems of Linear Algebraic Equations 1 Matrices: Definitions and Notation 168 Matrix Algebra 172
3	2.9 Matr 3.1 3.2 3.3	A DE with Nonconstant Coefficients 160 ices and Systems of Linear Algebraic Equations 1 Matrices: Definitions and Notation 168 Matrix Algebra 172 Terminology and Notation for Systems of Linear Equations 185
3	2.9 Matri 3.1 3.2 3.3 3.4	A DE with Nonconstant Coefficients 160 ices and Systems of Linear Algebraic Equations 1 Matrices: Definitions and Notation 168 Matrix Algebra 172 Terminology and Notation for Systems of Linear Equations 185 Elementary Row Operations and Row-Echelon Matrices 190

4 Determinants 232

- 4.1 The Definition of a Determinant 2324.2 Properties of Determinants 242
- 4.2 Properties of Determinants 24
- 4.3 Cofactor Expansions 253
- 4.4 Summary of Determinants 264

7.3 7.4

5	Vector	Spaces 271
	5.1	Vectors in \mathbb{R}^n 272
	5.2	Definition of a Vector Space 278
	5.3	Subspaces 285
	5.4	Spanning Sets 292
	5.5	Linear Dependence and Linear Independence 300
	5.6	Bases and Dimension 312
	5.7	Row Space and Column Space 324
	5.8	The Rank-Nullity Theorem 329
	5.9	Inner Product Spaces 334
	5.10	Orthogonal Sets of Vectors and the Gram-Schmidt Procedure
	5.11	Summary of Results 351
6		Transformations and the value/Eigenvector Problem 355
	6.1	Definition of a Linear Transformation 356
	6.2	Transformations of R ² 364
	6.3	The Kernel and Range of a Linear Transformation 371
	6.4	Further Properties of Linear Transformations 378
	6.5	The Algebraic Eigenvalue/Eigenvector Problem 385
	6.6	General Results for Eigenvalues and Eigenvectors 396
	6.7	Diagonalization 403
	6.8	Orthogonal Diagonalization and Quadratic Forms 410
	6.9	Summary of Results 420
7	Linear	Differential Equations of Order n 422
	7.1	General Theory for Linear Differential Equations 423

The Method of Undetermined Coefficients: Annihilators

The Variation-of-Parameters Method

435

Systems of Differential Equations 448

8.1	Introduction 448		
8.2	First-Order Linear Systems 450		
8.3	Vector Formulation 455		
8.4	General Results for First-Order Linear Differential Systems	461	
8.5	Homogeneous Constant Coefficient VDE:		
	Nondefective Coefficient Matrix 466		
8.6	Homogeneous Constant Coefficient VDE: Defective Coefficient Matrix 475		
8.7	Variation-of-Parameters for Linear Systems 485		
8.8	Some Applications of Linear Systems of Differential		
	Equations 490		
8.9	An Introduction to the Matrix Exponential Function 501		
8.10	The Matrix Exponential Function and Systems of		
	Differential Equations 506		
8.11	The Phase Plane for Linear Autonomous Systems 514		
8.12	Nonlinear Systems 523		

9 The Laplace Transform and Some Elementary Applications 533

9.8

9.9

9.1	The Definition of the Laplace Transform 533			
9.2	The Existence of the Laplace Transform and the Inverse Transform			
9.3 ·	Periodic Functions and the Laplace Transform 544			
9.4	The Transform of Derivatives and the Solution of Initial-Value Problems 547			
9.5	The First Shifting Theorem 552			
9.6	The Unit Step Function 556			
0 7	The Second Shifting Theorem 559			

Impulsive Driving Terms: The Dirac Delta Function

572

The Convolution Integral

539

567

	10.1	Introduction 579
•	10.2	A Review of Power Series 580
	10.3	Series Solutions about an Ordinary Point 587
	10.4	The Legendre Equation 596
	10.5	Series Solutions about a Regular Singular Point 605
	10.6	Frobenius Theory 614
	10.7	Bessel's Equation of Order p 627
		•
APPENDIX	A Revi	iew of Complex Numbers 639
APPENDIX 2	A Revi	iew of Partial Fractions 645
APPENDIX 3	A Revi	iew of Integration Techniques 652
APPENDIX 4	An Ex Differe	istence and Uniqueness Theorem for First-Order ntial Equations 660
APPENDIX 5	Linear	ly Independent Solutions to $x^{2}y'' + xp(x)y' + q(x)y = 0 672$

Answers to Odd-Numbered Problems 676

Index 699

10 Series Solutions to Differential Equations 579