

Contents

Preface	xiii
1. Dimensional Analysis and One-Dimensional Dynamics	1
1.1 Dimensional Analysis	2
1.1.1 The Program of Applied Mathematics	2
1.1.2 Dimensional Methods	5
1.1.3 The Pi Theorem	10
1.1.4 Proof of the Pi Theorem	22
1.2 Scaling	30
1.2.1 Characteristic Scales	30
1.2.2 A Chemical Reactor Problem	33
1.2.3 The Projectile Problem	36
1.3 Differential Equations	46
1.3.1 Review of Elementary Methods	47
1.3.2 Stability and Bifurcation	58
2. Two-Dimensional Dynamical Systems	77
2.1 Phase Plane Phenomena	77
2.2 Linear Systems	87
2.3 Nonlinear Systems	94
2.4 Bifurcations	103
2.5 Reaction Kinetics	112
2.5.1 The Law of Mass Action	113
2.5.2 Enzyme Kinetics	123
2.6 Pathogens	126
2.6.1 Virus Infections	127

2.6.2	Immune System Response	130
2.6.3	Epidemics in Populations	133
2.6.4	Macroparasitic Infections	139
3.	Perturbation Methods and Asymptotic Expansions	149
3.1	Regular Perturbation	150
3.1.1	Motion in a Resistive Medium	153
3.1.2	Nonlinear Oscillations	155
3.1.3	The Poincaré–Lindstedt Method	158
3.1.4	Asymptotic Analysis	160
3.2	Singular Perturbation	170
3.2.1	Algebraic Equations	170
3.2.2	Differential Equations	173
3.2.3	Boundary Layers	174
3.3	Boundary Layer Analysis	179
3.3.1	Inner and Outer Approximations	179
3.3.2	Matching	181
3.3.3	Uniform Approximations	183
3.3.4	General Procedures	186
3.4	Initial Layers	191
3.4.1	Damped Spring–Mass System	191
3.4.2	Enzyme Kinetics	195
3.5	The WKB Approximation	202
3.5.1	The Nonoscillatory Case	205
3.5.2	The Oscillatory Case	207
3.6	Asymptotic Expansion of Integrals	210
3.6.1	Laplace Integrals	211
3.6.2	Integration by Parts	214
3.6.3	Other Integrals	216
4.	Calculus of Variations	221
4.1	Variational Problems	221
4.1.1	Functionals	221
4.1.2	Examples	223
4.2	Necessary Conditions for Extrema	227
4.2.1	Normed Linear Spaces	227
4.2.2	Derivatives of Functionals	231
4.2.3	Necessary Conditions	233
4.3	The Simplest Problem	236
4.3.1	The Euler Equation	236
4.3.2	Solved Examples	239
4.3.3	First Integrals	240

4.4	Generalizations	245
4.4.1	Higher Derivatives	245
4.4.2	Several Functions	247
4.4.3	Natural Boundary Conditions	249
4.5	Hamilton's Principle	253
4.5.1	Hamilton's Equations	259
4.5.2	The Inverse Problem	262
4.6	Isoperimetric Problems	266
5.	Boundary Value Problems and Integral Equations	275
5.1	Boundary-Value Problems	277
5.2	Sturm-Liouville Problems	284
5.2.1	The Eigenvalue Problem	285
5.2.2	Eigenfunction Expansions and Bases	295
5.2.3	Best Approximation and Hilbert Spaces	302
5.3	Classical Fourier Series	310
5.4	Integral Equations	317
5.4.1	Volterra Equations	319
5.4.2	Fredholm Equations with Degenerate Kernels	325
5.4.3	Symmetric Kernels	331
5.5	Green's Functions	339
5.5.1	Inverses of Differential Operators	340
5.5.2	Physical Interpretation	342
5.5.3	Green's Function via Eigenfunctions	348
5.6	Distributions	352
5.6.1	Test Functions	352
5.6.2	Distributions	355
5.6.3	Distribution Solutions to Differential Equations	360
6.	Partial Differential Equations	365
6.1	Basic Concepts	365
6.1.1	Linearity and Superposition	370
6.2	Conservation Laws	375
6.2.1	One Dimension	375
6.2.2	Several Dimensions	378
6.2.3	Constitutive Relations	383
6.2.4	Probability and Diffusion	387
6.2.5	Boundary Conditions	390
6.3	Equilibrium Equations	397
6.3.1	Laplace's Equation	397
6.3.2	Basic Properties	401
6.4	Eigenfunction Expansions	404

6.4.1	Spectrum of the Laplacian	405
6.4.2	Evolution Problems	408
6.5	Integral Transforms	415
6.5.1	Laplace Transforms	415
6.5.2	Fourier Transforms	423
6.6	Stability of Solutions	435
6.6.1	Reaction–Diffusion Equations	435
6.6.2	Pattern Formation	437
6.7	Distributions	443
6.7.1	Elliptic Problems	443
6.7.2	Fourier Transforms of Distributions	448
6.7.3	Diffusion Problems	449
7.	Wave Phenomena	457
7.1	Waves	457
7.1.1	The Advection Equation	463
7.2	Nonlinear Waves	470
7.2.1	Nonlinear Advection	470
7.2.2	Traveling Wave Solutions	477
7.2.3	Conservation Laws	483
7.3	Quasi-linear Equations	488
7.3.1	Age-Structured Populations	492
7.4	The Wave Equation	497
7.4.1	The Acoustic Approximation	497
7.4.2	Solutions to the Wave Equation	501
7.4.3	Scattering and Inverse Problems	507
7.4.4	The Schrödinger Equation	510
8.	Mathematical Models of Continua	523
8.1	Kinematics and Mass Conservation	524
8.1.1	Description of Flow	524
8.1.2	Mass Conservation	530
8.2	Momentum and Energy	534
8.2.1	Momentum Conservation	534
8.2.2	Stress Waves in Solids	538
8.2.3	Thermodynamics and Energy Conservation	545
8.3	Gas Dynamics	551
8.3.1	Riemann’s Method	551
8.3.2	Rankine–Hugoniot Conditions	557
8.4	Fluid Motions in \mathbb{R}^3	560
8.4.1	Kinematics	560
8.4.2	Dynamics	567

8.4.3	Energy and Constitutive Theory	574
9.	Discrete Models	585
9.1	One-Dimensional Models	586
9.1.1	Linear and Nonlinear Models	586
9.1.2	Equilibria, Stability, and Chaos	591
9.2	Systems of Difference Equations	599
9.2.1	Linear Models	599
9.2.2	Nonlinear Interactions	610
9.3	Stochastic Models	619
9.3.1	Elementary Probability	619
9.3.2	Stochastic Processes	626
9.3.3	Environmental and Demographic Models	630
9.4	Probability-Based Models	636
9.4.1	Markov Processes	636
9.4.2	Random Walks	642
9.4.3	The Poisson Process	647
Index		653