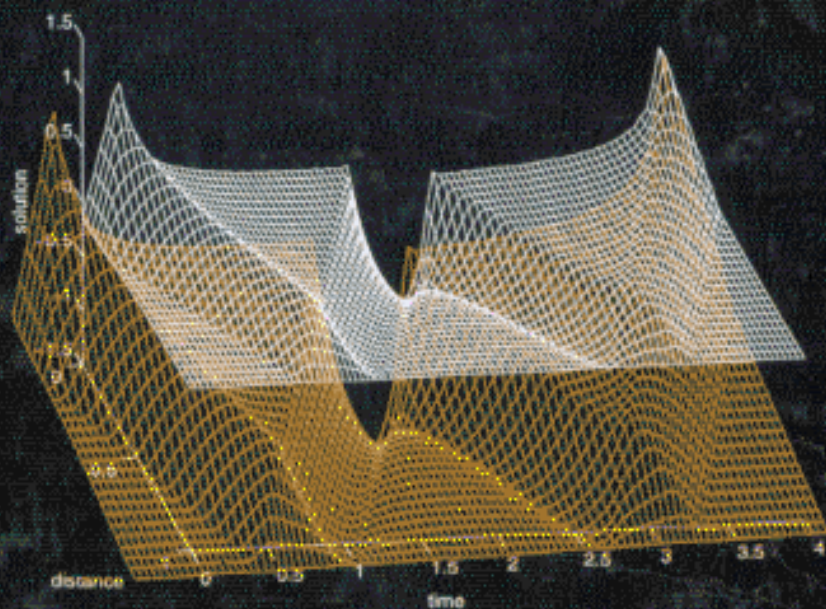


ADVANCED ENGINEERING MATHEMATICS with MATLAB[®] SECOND EDITION



Dean G. Duffy



CHAPMAN & HALL/CRC

Contents

Dedication

Acknowledgments

Introduction

1 Complex Variables	1
1.1 Complex Numbers	1
1.2 Finding Roots	6
1.3 The Derivative in the Complex Plane: The Cauchy-Riemann Equations	9
1.4 Line Integrals	19
1.5 The Cauchy-Goursat Theorem	24
1.6 Cauchy's Integral Formula	28
1.7 Taylor and Laurent Expansions and Singularities	32
1.8 Theory of Residues	39
1.9 Evaluation of Real Definite Integrals	45
1.10 Cauchy's Principal Value Integral	54

2 First-Order Ordinary Differential Equations	61
2.1 Classification of Differential Equations	61
2.2 Separation of Variables	65
2.3 Homogeneous Equations	78
2.4 Exact Equations	79
2.5 Linear Equations	82
2.6 Graphical Solutions	95
2.7 Numerical Methods	98
3 Higher-Order Ordinary Differential Equations	107
3.1 Homogeneous Linear Equations with Constant Coefficients	112
3.2 Simple Harmonic Motion	120
3.3 Damped Harmonic Motion	126
3.4 Method of Undetermined Coefficients	131
3.5 Forced Harmonic Motion	137
3.6 Variation of Parameters	145
3.7 Euler-Cauchy Equation	152
3.8 Phase Diagrams	156
3.9 Numerical Methods	161
4 Fourier Series	167
4.1 Fourier Series	167
4.2 Properties of Fourier Series	181
4.3 Half-Range Expansions	189
4.4 Fourier Series with Phase Angles	195
4.5 Complex Fourier Series	198
4.6 The Use of Fourier Series in the Solution of Ordinary Differential Equations	203
4.7 Finite Fourier Series	212

5 The Fourier Transform	227
5.1 Fourier Transforms	227
5.2 Fourier Transforms Containing the Delta Function	238
5.3 Properties of Fourier Transforms	241
5.4 Inversion of Fourier Transforms	254
5.5 Convolution	269
5.6 Solution of Ordinary Differential Equations by Fourier Transforms	273
6 The Laplace Transform	283
6.1 Definition and Elementary Properties	283
6.2 The Heaviside Step and Dirac Delta Functions	291
6.3 Some Useful Theorems	297
6.4 The Laplace Transform of a Periodic Function	306
6.5 Inversion by Partial Fractions: Heaviside's Expansion Theorem	309
6.6 Convolution	317
6.7 Integral Equations	321
6.8 Solution of Linear Differential Equations with Constant Coefficients	326
6.9 Transfer Functions, Green's Function, and Indicial Admittance	344
6.10 Inversion by Contour Integration	350
7 The Z-Transform	359
7.1 The Relationship of the Z-Transform to the Laplace Transform	360
7.2 Some Useful Properties	367
7.3 Inverse Z-Transforms	375
7.4 Solution of Difference Equations	386
7.5 Stability of Discrete-Time Systems	393

8 The Hilbert Transform	399
8.1 Definition	399
8.2 Some Useful Properties	410
8.3 Analytic Signals	417
8.4 Causality: The Kramers-Kronig Relationship	420
9 The Sturm-Liouville Problem	423
9.1 Eigenvalues and Eigenfunctions	423
9.2 Orthogonality of Eigenfunctions	434
9.3 Expansion in Series of Eigenfunctions	437
9.4 A Singular Sturm-Liouville Problem: Legendre's Equation	443
9.5 Another Singular Sturm-Liouville Problem: Bessel's Equation	460
10 The Wave Equation	479
10.1 The Vibrating String	479
10.2 Initial Conditions: Cauchy Problem	482
10.3 Separation of Variables	483
10.4 D'Alembert's Formula	503
10.5 The Laplace Transform Method	512
10.6 Numerical Solution of the Wave Equation	534
11 The Heat Equation	545
11.1 Derivation of the Heat Equation	546
11.2 Initial and Boundary Conditions	547
11.3 Separation of Variables	548
11.4 The Laplace Transform Method	591
11.5 The Fourier Transform Method	607
11.6 The Superposition Integral	614
11.7 Numerical Solution of the Heat Equation	627

12 Laplace's Equation	635
12.1 Derivation of Laplace's Equation	635
12.2 Boundary Conditions	638
12.3 Separation of Variables	639
12.4 The Solution of Laplace's Equation on the Upper Half-Plane	678
12.5 Poisson's Equation on a Rectangle	680
12.6 The Laplace Transform Method	684
12.7 Numerical Solution of Laplace's Equation	686
13 Vector Calculus	693
13.1 Review	693
13.2 Divergence and Curl	701
13.3 Line Integrals	707
13.4 The Potential Function	712
13.5 Surface Integrals	714
13.6 Green's Lemma	722
13.7 Stokes' Theorem	726
13.8 Divergence Theorem	733
14 Linear Algebra	743
14.1 Fundamentals of Linear Algebra	743
14.2 Determinants	751
14.3 Cramer's Rule	756
14.4 Row Echelon Form and Gaussian Elimination	759
14.5 Eigenvalues and Eigenvectors	770
14.6 Systems of Linear Differential Equations	779
Answers to the Odd-Numbered Problems	785
Index	809