

- Introduction, General Commands p. 1
- Part A. Ordinary Differential Equations (ODE's) p. 6
- Chapter 1 First-Order ODE's p. 7
- Ex. 1.1 General Solutions p. 7
- Ex. 1.2 Direction Fields p. 8
- Ex. 1.3 Mixing Problems p. 10
- Ex. 1.4 Integrating Factors p. 11
- Ex. 1.5 Bernoulli's Equation p. 12
- Ex. 1.6 RL-Circuit p. 13
- Problems for Chapter 1 p. 14
- Chapter 2 Linear ODE's of Second and Higher Order p. 17
- Ex. 2.1 General Solution. Initial Value Problem p. 17
- Ex. 2.2 Mass-Spring System. Complex Roots. Damped Oscillations p. 19
- Ex. 2.3 The Three Cases of Damping p. 19
- Ex. 2.4 The Three Cases for an Euler-Cauchy Equation p. 21
- Ex. 2.5 Wronskian p. 22
- Ex. 2.6 Nonhomogeneous Linear ODE's p. 23
- Ex. 2.7 Solution by Undetermined Coefficients p. 24
- Ex. 2.8 Solution by Variation of Parameters p. 25
- Ex. 2.9 Forced Vibrations. Resonance. Beats p. 26
- Ex. 2.10 RLC-Circuit p. 27
- Problems for Chapter 2 p. 28
- Chapter 3 Systems of Differential Equations. Phase Plane, Qualitative Methods p. 31
- Ex. 3.1 Solving a System of ODE's by DSolve. Initial Value Problem p. 31
- Ex. 3.2 Use of Matrices in Solving Systems of ODE's p. 33
- Ex. 3.3 Critical Points. Node p. 34
- Ex. 3.4 Proper Node, Saddle Point, Center, Spiral Point p. 36
- Ex. 3.5 Pendulum Equation p. 37
- Ex. 3.6 Nonhomogeneous System p. 38
- Ex. 3.7 Method of Undetermined Coefficients p. 39
- Problems for Chapter 3 p. 40
- Chapter 4 Series Solutions of Differential Equations p. 42
- Ex. 4.1 Power Series Solutions. Plots from Them. Numerical Values p. 43
- Ex. 4.2 Legendre Polynomials p. 44
- Ex. 4.3 Legendre's Differential Equation p. 45
- Ex. 4.4 Orthogonality. Fourier-Legendre Series p. 47
- Ex. 4.5 Frobenius Method p. 48
- Ex. 4.6 Bessel's Equation. Bessel Functions p. 50
- Problems for Chapter 4 p. 52
- Chapter 5 Laplace Transform Method for Solving ODE's p. 55
- Ex. 5.1 Transforms and Inverse Transforms p. 55
- Ex. 5.2 Differential Equations p. 56
- Ex. 5.3 Forced Vibrations. Resonance p. 58
- Ex. 5.4 Unit Step Function (Heaviside Function), Dirac's Delta p. 59
- Ex. 5.5 Solution of Systems by Laplace Transform p. 61
- Ex. 5.6 Formulas on General Properties of the Laplace Transform p. 62

- Problems for Chapter 5 p. 64
- Part B. Linear Algebra, Vector Calculus p. 66
- Chapter 6 Matrices, Vectors, Determinants. Linear Systems of Equations p. 66
- Ex. 6.1 Matrix Addition, Scalar Multiplication, Matrix Multiplication. Vectors p. 66
- Ex. 6.2 Special Matrices p. 69
- Ex. 6.3 Changing and Composing Matrices, Accessing Entries. Submatrices p. 70
- Ex. 6.4 Solution of a Linear System p. 73
- Ex. 6.5 Linear Systems: A Further Case p. 74
- Ex. 6.6 Gauss Elimination; Back Substitution p. 75
- Problems for Chapter 6 p. 77
- Chapter 7 Matrix Eigenvalue Problems p. 79
- Ex. 7.1 Eigenvalues, Eigenvectors, Accessing Spectrum p. 79
- Ex. 7.2 Real Matrices with Complex Eigenvalues p. 81
- Ex. 7.3 Orthogonal Matrices and Transformations p. 81
- Ex. 7.4 Complex Matrices p. 83
- Ex. 7.5 Similarity of Matrices. Diagonalization p. 84
- Problems for Chapter 7 p. 86
- Chapter 8 Vectors in  $\mathbb{R}^2$  and  $\mathbb{R}^3$ . Dot and Cross Products. Grad, Div, Curl p. 88
- Ex. 8.1 Vectors, Addition, Scalar Multiplication p. 89
- Ex. 8.2 Inner Product. Cross Product p. 89
- Ex. 8.3 Differentiation of Vectors. Curves and their Properties p. 91
- Ex. 8.4 Gradient. Directional Derivative. Potential p. 92
- Ex. 8.5 Divergence, Laplacian, Curl p. 94
- Problems for Chapter 8 p. 95
- Chapter 9 Vector Integral Calculus. Integral Theorems p. 98
- Ex. 9.1 Line Integrals p. 98
- Ex. 9.2 Independence of Path p. 99
- Ex. 9.3 Double Integrals. Moments of Inertia p. 100
- Ex. 9.4 Green's Theorem in the Plane p. 101
- Ex. 9.5 Surface Integrals. Flux p. 103
- Ex. 9.6 Divergence Theorem of Gauss p. 104
- Ex. 9.7 Stokes's Theorem p. 106
- Problems for Chapter 9 p. 107
- Part C. Fourier Analysis and Partial Differential Equations p. 110
- Chapter 10 Fourier Series, Integrals, and Transforms p. 110
- Ex. 10.1 Functions of Period  $2\pi$ . Even Functions. Gibbs Phenomenon p. 111
- Ex. 10.2 Functions of Arbitrary Period. Odd Functions p. 112
- Ex. 10.3 Half-Range Expansions p. 114
- Ex. 10.4 Rectifier p. 117
- Ex. 10.5 Trigonometric Approximation. Minimum Square Error p. 117
- Ex. 10.6 Fourier Integral, Fourier Transform p. 118
- Problems for Chapter 10 p. 119
- Chapter 11 Partial Differential Equations (PDE's) p. 122
- Ex. 11.1 Wave Equation. Separation of Variables. Animation p. 122
- Ex. 11.2 One-Dimensional Heat Equation p. 124

- Ex. 11.3 Heat Equation, Laplace Equation p. 125
- Ex. 11.4 Rectangular Membrane. Double Fourier Series p. 127
- Ex. 11.5 Laplacian. Circular Membrane. Bessel Equation p. 128
- Problems for Chapter 11 p. 131
- Part D. Complex Analysis p. 133
- Chapter 12 Complex Numbers and Functions. Conformal Mapping p. 133
- Ex. 12.1 Complex Numbers. Polar Form. Plotting p. 133
- Ex. 12.2 Equations. Roots. Sets in the Complex Plane p. 136
- Ex. 12.3 Cauchy-Riemann Equations. Harmonic Functions p. 138
- Ex. 12.4 Conformal Mapping p. 140
- Ex. 12.5 Exponential, Trigonometric, and Hyperbolic Functions p. 143
- Ex. 12.6 Complex Logarithm p. 145
- Problems for Chapter 12 p. 147
- Chapter 13 Complex Integration p. 149
- Ex. 13.1 Indefinite Integration of Analytic Functions p. 149
- Ex. 13.2 Integration: Use of Path. Path Dependence p. 149
- Ex. 13.3 Contour Integration by Cauchy's Integral Theorem and Formula p. 151
- Problems for Chapter 13 p. 153
- Chapter 14 Power Series, Taylor Series p. 154
- Ex. 14.1 Sequences and their Plots p. 154
- Ex. 14.2 Convergence Tests for Complex Series p. 155
- Ex. 14.3 Power Series. Radius of Convergence p. 156
- Ex. 14.4 Taylor Series p. 156
- Ex. 14.5 Uniform Convergence p. 158
- Problems for Chapter 14 p. 160
- Chapter 15 Laurent Series. Residue Integration p. 162
- Ex. 15.1 Laurent Series p. 162
- Ex. 15.2 Singularities and Zeros p. 163
- Ex. 15.3 Residue Integration p. 164
- Ex. 15.4 Real Integrals of Rational Functions of cos and sin p. 166
- Ex. 15.5 Improper Real Integrals of Rational Functions p. 167
- Problems for Chapter 15 p. 169
- Chapter 16 Complex Analysis in Potential Theory p. 171
- Ex. 16.1 Complex Potential. Related Plots p. 171
- Ex. 16.2 Use of Conformal Mapping p. 172
- Ex. 16.3 Fluid Flow p. 173
- Ex. 16.4 Series Representation of Potential p. 175
- Ex. 16.5 Mean Value Theorem for Analytic Functions p. 176
- Problems for Chapter 16 p. 177
- Part E. Numerical Methods p. 179
- Chapter 17 Numerical Methods in General p. 179
- Ex. 17.1 Loss of Significant Digits. Quadratic Equation p. 179
- Ex. 17.2 Fixed-Point Iteration p. 180
- Ex. 17.3 Solving Equations by Newton's Method p. 182
- Ex. 17.4 Solving Equations by the Secant Method p. 183
- Ex. 17.5 Solving Equations by the Bisection Method. Module p. 183

- Ex. 17.6 Polynomial Interpolation p. 185
- Ex. 17.7 Spline Interpolation p. 186
- Ex. 17.8 Numerical Integration p. 188
- Problems for Chapter 17 p. 189
- Chapter 18 Numerical Linear Algebra p. 191
- Ex. 18.1 Gauss Elimination. Pivoting p. 191
- Ex. 18.2 Doolittle LU-Factorization p. 193
- Ex. 18.3 Cholesky Factorization p. 195
- Ex. 18.4 Gauss-Jordan Elimination. Matrix Inversion p. 196
- Ex. 18.5 Gauss-Seidel Iteration for Linear Systems p. 198
- Ex. 18.6 Vector and Matrix Norms. Condition Numbers p. 199
- Ex. 18.7 Fitting Data by Least Squares p. 202
- Ex. 18.8 Approximation of Eigenvalues: Collatz Method p. 203
- Ex. 18.9 Approximation of Eigenvalues: Power Method p. 204
- Ex. 18.10 Approximation of Eigenvalues: QR-Factorization p. 205
- Problems for Chapter 18 p. 210
- Chapter 19 Numerical Methods for Differential Equations p. 213
- Ex. 19.1 Euler Method p. 213
- Ex. 19.2 Improved Euler Method p. 214
- Ex. 19.3 Classical Runge-Kutta Method (RK). Module p. 215
- Ex. 19.4 Adams-Moulton Multistep Method p. 217
- Ex. 19.5 Classical Runge-Kutta Method for Systems (RKS) p. 219
- Ex. 19.6 Classical Runge-Kutta-Nystroem Method (RKN) p. 220
- Ex. 19.7 Laplace Equation. Boundary Value Problem p. 221
- Ex. 19.8 Heat Equation. Crank-Nicolson Method p. 225
- Problems for Chapter 19 p. 228
- Part F. Optimization, Graphs p. 230
- Chapter 20 Unconstrained Optimization. Linear Programming p. 230
- Ex. 20.1 Method of Steepest Descent p. 230
- Ex. 20.2 Simplex Method of Constrained Optimization p. 232
- Problems for Chapter 20 p. 234
- Chapter 21 No examples, no problems
- Part G. Probability and Statistics p. 235
- Chapter 22 Data Analysis. Probability Theory p. 235
- Ex. 22.1 Data Analysis: Mean, Variance, Standard Deviation p. 235
- Ex. 22.2 Data Analysis: Histograms p. 236
- Ex. 22.3 Discrete Probability Distributions p. 237
- Ex. 22.4 Normal Distribution p. 241
- Problems for Chapter 22 p. 243
- Chapter 23 Mathematical Statistics p. 245
- Ex. 23.1 Random Numbers p. 245
- Ex. 23.2 Confidence Interval for the Mean of the Normal Distribution With Known Variance p. 246
- Ex. 23.3 Confidence Interval for the Mean of the Normal Distribution With Unknown Variance. t-Distribution p. 247

- Ex. 23.4 Confidence Interval for the Variance of the Normal Distribution.  $\chi^2$ -Distribution p. 248
- Ex. 23.5 Test for the Mean of the Normal Distribution p. 249
- Ex. 23.6 Test for the Mean: Power Function p. 249
- Ex. 23.7 Test for the Variance of the Normal Distribution p. 251
- Ex. 23.8 Comparison of Means p. 252
- Ex. 23.9 Comparison of Variances. F-Distribution p. 253
- Ex. 23.10 Chi-Square Test for Goodness of Fit p. 253
- Ex. 23.11 Regression p. 254
- Problems for Chapter 23 p. 256
- Appendix 1 References p. A1
- Appendix 2 Answers to Odd-Numbered Problems p. A2
- Index p. J1