Contents:

Part A. ORDINARY DIFFERENTIAL EQUATIONS	1	(324)
First-Order Differential Equations	2	(60)
Basic Concepts and Ideas	2	(8)
Separable Differential Equations	10	(3)
Modeling: Separable Equations	13	(7)
Reduction to Separable Form. Optional	20	(3)
Exact Differential Equations	23	(4)
Integrating Factors	27	(3)
Linear Differential Equations	30	(7)
Modeling: Electric Circuits	37	(6)
Orthogonal Trajectories of Curves. Optional	43	(5)
Approximate Solutions: Direction Fields, Iteration	48	(5)
Existence and Uniqueness of Solutions	53	(9)
Chapter Review Questions and Problems	58	(2)
Chapter Summary	60	(2)
Second-Order Linear Differential Equations	62	(66)
Homogeneous Linear Equations	62	(7)
Homogeneous Equations with Constant Coefficients	69	(4)
Case of Complex Roots. Complex Exponential Function	73	(4)
Differential Operators. Optional	77	(3)
Modeling: Free Oscillations (Mass-Spring System)	80	(10)
Euler-Cauchy Equation	90	(3)
Existence and Uniqueness Theory. Wronskian	93	(6)
Nonhomogeneous Equations	99	(3)
Solution by Undetermined Coefficients	102	(4)
Solution by Variation of Parameters	106	(3)
Modeling: Forced Oscillations. Resonance	109	. ,
Modeling of Electric Circuits	116	(5)
Complex Method for Particular Solutions. Optional	121	(7)
Chapter Review Questions and Problems	124	
Chapter Summary	126	
Higher Order Linear Differential Equations	128	(24)
Homogeneous Linear Equations	128	(8)
Homogeneous Equations with Constant Coefficients	136	. ,
Nonhomogeneous Equations	141	(2)
Method of Undetermined Coefficients	143	. ,
Method of Variation of Parameters	146	. ,
Chapter Review Questions and Problems	150	
Chapter Summary	151	
Systems of Differential Equations. Phase Plane, Stability		(45)
Introduction: Vectors, Matrices	152	
Introductory Examples	158	
Basic Concepts and Theory	163	
Homogeneous Linear Systems with Constant Coefficients		(10)
Phase Plane, Critical Points, Stability	176	(4)

Phase Plane Methods for Nonlinear Systems	180 (6)
Nonhomogeneous Linear Systems	186 (11)
Chapter Review Questions and Problems	193 (2)
Chapter Summary	195 (2)
Series Solutions of Differential Equations. Special Functions	197 (64)
Power Series Method	197 (4)
Theory of the Power Series Method	201 (8)
Legendre's Equation. Legendre Polynomials Pn(x)	209 (6)
Frobenius Method	215 (10)
Bessel's Equation. Bessel Functions Jv(x)	225 (7)
Further Properties of $Jv(x)$	232 (4)
Bessel Functions of the Second Kind	236 (5)
Sturm-Liouville Problems. Orthogonality	241 (8)
Eigenfunction Expansions	249 (12)
Chapter Review Questions and Problems	258 (1)
Chapter Summary	259 (2)
Laplace Transforms	261 (64)
Laplace Transform. Inverse Transform. Linearity	262 (6)
Transforms of Derivatives and Integrals	268 (7)
s-Shifting, t-Shifting, Unit Step Function	275 (9)
Further Applications. Dirac's Delta Function	284 (5)
Differentiation and Integration of Transforms	289 (4)
Convolution. Integral Equations	293 (6)
Partial Fractions. Systems of Differential Equations	299 (10)
Periodic Functions. Further Applications	309 (8)
Laplace Transform: General Formulas	317 (1)
Table of Laplace Transforms	318 (7)
Chapter Review Questions and Problems	320 (3)
Chapter Summary	323 (2)
Part B. LINEAR ALGEBRA, VECTOR CALCULUS	325 (240)
Linear Algebra: Matrices, Vectors, Determinants	326 (102
Basic Concepts	327 (3)
Matrix Addition, Scalar Multiplication	330 (4)
Matrix Multiplication	334 (10)
Linear Systems of Equations. Gauss Elimination	344 (10)
Linear Independence. Vector Space. Rank of a Matrix	354 (7)
Linear Systems: General Properties of Solutions	361 (4)
Inverse of a Matrix	365 (5)
Determinants	370 (10)
Rank in Terms of Determinants. Cramer's Rule	380 (6)
Eigenvalues, Eigenvectors	386 (6)
Some Applications of Eigenvalue Problems	392 (5)
Symmetric, Skew-Symmetric, and Orthogonal Matrices	392 (3) 397 (4)
Hermitian, Skew-Hermitian, and Unitary Matrices	401 (7)
Properties of Eigenvectors. Diagonalization	408 (6)
Vector Spaces, Inner Product Spaces, Linear Transformations. Optional	414 (14)

Chapter Review Questions and Problems	422 (4)
Chapter Summary	426 (2)
Vector Differential Calculus. Grad, Div, Curl	428 (72)
Vector Algebra in 2-Space and 3-Space	429 (7)
Inner Product (Dot Product)	436 (6)
Vector Product (Cross Product)	442 (9)
Vector and Scalar Functions and Fields. Derivatives	451 (6)
Curves. Tangents. Arc Length	457 (7)
Velocity and Acceleration	464 (5)
Curvature and Torsion of a Curve. Optional	469 (3)
Review from Calculus in Several Variables. Optional	472 (3)
Gradient of a Scalar Field. Directional Derivative	475 (7)
Divergence of a Vector Field	482 (4)
Curl of a Vector Field	486 (2)
Grad, Div, Curl in Curvilinear Coordinates. Optional	488 (12)
Chapter Review Questions and Problems	494 (3)
Chapter Summary	497 (3)
Vector Integral Calculus. Integral Theorems	500 (65)
Line Integrals	500 (7)
Line Integrals Independent of Path	507 (8)
From Calculus: Double Integrals. Optional	515 (7)
Green's Theorem in the Plane	522 (7)
Surfaces for Surface Integrals	529 (5)
Surface Integrals	534 (10)
Triple Integrals. Divergence Theorem of Gauss	544 (6)
Further Applications of the Divergence Theorem	550 (6)
Stokes's Theorem	556 (9)
Chapter Review Questions and Problems	562 (1)
Chapter Summary	563 (2)
Part C. FOURIER ANALYSIS AND PARTIAL DIFFERENTIAL	565 (140)
EQUATIONS	
Fourier Series, Integrals, and Transforms	566 (60)
Periodic Functions. Trigonometric Series	566 (3)
Fourier Series	569 (8)
Functions of Any Period $p = 2L$	577 (3) 580 (5)
Even and Odd Functions	580 (5) 585 (2)
Half-Range Expansions	585 (3) 588 (2)
Complex Fourier Series. Optional Forced Oscillations	588 (3) 591 (4)
Approximation by Trigonometric Polynomials	595 (3)
Fourier Integrals	598 (8)
Fourier Cosine and Sine Transforms	606 (5)
Fourier Transform	611 (8)
Tables of Transforms	619 (7)
Chapter Review Questions and Problems	612 (7) (7) (7) (622 (2))
Chapter Summary	624 (2)
	(-)

Partial Differential Equations	626 (79)
Basic Concepts	627 (2)
Modeling: Vibrating String, Wave Equation	629 (2)
Separation of Variables. Use of Fourier Series	631 (8)
D'Alembert's Solution of the Wave Equation	639 (6)
Heat Equation: Solution by Fourier Series	645 (12)
Heat Equation: Solution by Fourier Integrals	657 (5)
Modeling: Membrane, Two-Dimensional Wave Equation	662 (2)
Rectangular Membrane, Use of Double Fourier Series	664 (8)
Laplacian in Polar Coordinates	672 (3)
Circular Membrane. Use of Fourier-Bessel Series	675 (7)
Laplace's Equation. Potential	682 (4)
Laplacian in Spherical Coordinates. Legendre's Equation	686 (6)
Solution by Laplace Transforms	692 (4)
Solution by Fourier Transforms	696 (9)
Chapter Review Questions and Problems	700 (2)
Chapter Summary	702 (3)
Part D. COMPLEX ANALYSIS	705 (211)
Complex Numbers. Complex Analytic Functions	706 (45)
Complex Numbers. Complex Plane	706 (5)
Polar Form of Complex Numbers. Powers and Roots	711 (7)
Curves and Regions in the Complex Plane	718 (3)
Limit. Derivative. Analytic Function	721 (5)
Cauchy-Riemann Equations	726 (5)
Exponential Function	731 (4)
Trigonometric Functions, Hyperbolic Functions	735 (4)
Logarithm. General Power	739 (4)
Mapping by Special Functions. Optional	743 (8)
Chapter Review Questions and Problems	747 (2)
Chapter Summary	749 (2)
Complex Integration	751 (30)
Line Integral in the Complex Plane	751 (4)
Two Integration Methods. Examples	755 (6)
Cauchy's Integral Theorem	761 (7)
Existence of Indefinite Integral	768 (2)
Cauchy's Integral Formula	770 (4)
Derivatives of Analytic Functions	774 (7)
Chapter Review Questions and Problems	778 (2)
Chapter Summary	780 (1)
Power Series, Taylor Series, Laurent Series	781 (56)
Sequences, Series, Convergence Tests	781 (10)
Power Series	791 (5)
Functions Given by Power Series	796 (6)
Taylor Series	802 (6)
Power Series: Practical Methods	808 (4)
Uniform Convergence	812 (9)

Laurent Series	821 (7)
Singularities and Zeros. Infinity	828 (9)
Chapter Review Questions and Problems	834 (1)
Chapter Summary	835 (2)
Residue Integration Method	837 (22)
Residues	837 (5)
Residue Theorem	842 (3)
Evaluation of Real Integrals	845 (4)
Further Types of Real Integrals	849 (10)
Chapter Review Questions and Problems	856 (1)
Chapter Summary	857 (2)
Conformal Mapping	859 (26)
Conformal Mapping	859 (4)
Linear Fractional Transformations	863 (5)
Special Linear Fractional Transformations	868 (5)
Mapping by Other Functions	873 (5)
Riemann Surfaces	878 (7)
Chapter Review Questions and Problems	883 (1)
Chapter Summary	884 (1)
Complex Analysis Applied to Potential Theory	885 (31)
Electrostatic Fields	886 (4)
Use of Conformal Mapping	890 (4)
Heat Problems	894 (4)
Fluid Flow	898 (7)
Poisson's Integral Formula	905 (5)
General Properties of Harmonic Functions	910 (6)
Chapter Review Questions and Problems	914 (1)
Chapter Summary	915 (1)
Part E. NUMERICAL METHODS	916 (167)
Numerical Methods in General	918 (54)
Introduction	919 (6)
Solution of Equations by Iteration	925 (11)
Interpolation	936 (13)
Splines	949 (8)
Numerical Integration and Differentiation	957 (15)
Chapter Review Questions and Problems	968 (2)
Chapter Summary	970 (2)
Numerical Methods in Linear Algebra	972 (62)
Linear Systems: Gauss Elimination	972 (9)
Linear Systems: LU-Factorization, Matrix Inversion	981 (5)
Linear Systems: Solution by Iteration	986 (7)
Linear Systems: Ill-Conditioning, Norms	993 (7)
Method of Least Squares	1000(4)
Matrix Eigenvalue Problems: Introduction	1004(2)
Inclusion of Matrix Eigenvalues	1006(6)
Eigenvalues by Iteration (Power Method)	1012(4)

Deflation of a Matrix	1016(3)
Householder Tridiagonalization and QR-Factorization	1019(15)
Chapter Review Questions and Problems	1029(2)
Chapter Summary	1031(3)
Numerical Methods for Differential Equations	1034(49)
Methods for First-Order Differential Equations	1034(10)
Multistep Methods	1044(4)
Methods for Second-Order Differential Equations	1048(7)
Numerical Methods for Elliptic Partial Differential Equations	1055(10)
Neumann and Mixed Problems. Irregular Boundary	1065(5)
Methods for Parabolic Equations	1070(5)
Methods for Hyperbolic Equations	1075(8)
Chapter Review Questions and Problems	1078(3)
Chapter Summary	1081(2)
Part F. OPTIMIZATION, GRAPHS	1083(65)
Unconstrained Optimization, Linear Programming	1084(21)
Basic Concepts. Unconstrained Optimization	1084(4)
Linear Programming	1088(4)
Simplex Method	1092(5)
Simplex Method: Degeneracy, Difficulties in Starting	1097(8)
Chapter Review Questions and Problems	1102(2)
Chapter Summary	1104(1)
Graphs and Combinatorial Optimization	1105(43)
Graphs and Digraphs	1105(5)
Shortest Path Problems. Complexity	1110(6)
Bellman's Optimality Principle. Dijkstra's Algorithm	1116(4)
Shortest Spanning Trees. Kruskal's Greedy Algorithm	1120(5)
Prim's Algorithm for Shortest Spanning Trees	1125(3)
Networks. Flow Augmenting Paths	1128(6)
FordFulkerson Algorithm for Maximum Flow	1134(4)
Assignment Problems. Bipartite Matching	1138(10)
Chapter Review Questions and Problems	1145(2)
Chapter Summary	1147(1)
Part G. PROBABILITY AND STATISTICS	1148(1)
Probability Theory	1149(56)
Experiments, Outcomes, Events	1149(4)
Probability	1153(7)
Permutations and Combinations	1160(5)
Random Variables, Probability Distributions	1165(8)
Mean and Variance of a Distribution	1173(5)
Binomial, Poisson, and Hypergeometric Distributions	1178(6)
Normal Distribution	1184(7)
Distributions of Several Random Variables	1191(14)
Chapter Review Questions and Problems	1200(3)
Chapter Summary	1203(2)
Mathematical Statistics	1205(2)
manomatical Statistics	1203(1)

Nature and Purpose of Statistics	1205(2)
Random Sampling. Random Numbers	1207(2)
Processing of Samples	1209(7)
Sample Mean, Sample Variance	1216(3)
Estimation of Parameters	1219(3)
Confidence Intervals	1222(10)
Testing of Hypotheses, Decisions	1232(12)
Quality Control	1244(5)
Acceptance Sampling	1249(6)
Goodness of Fit. x2-Test	1255(3)
Nonparametric Tests	1258(3)
Pairs of Measurements. Fitting Straight Lines	1261(6)
Chapter Review Questions and Problems	1267(3)
Chapter Summary	1270
APPENDIX 1 References	A1 (1)
APPENDIX 2 Answers to Odd-Numbered Problems	A6 (1)
APPENDIX 3 Auxiliary Material	A66
A3.1 Formulas for Special Functions	A66
A3.2 Partial Derivatives	A72
A3.3 Sequences and Series	A74
APPENDIX 4 Additional Proofs	A77
APPENDIX 5 Tables	A97
Index	I1