

An Introduction To Differential Equations And Their Applications Stanley J Farlow

This book is intended to be an introduction to Delay Differential Equations for upper level undergraduates or beginning graduate mathematics students who have a reasonable background in ordinary differential equations and who would like to get to the applications quickly. The author has used preliminary notes in teaching such a course at Arizona State University over the past two years. This book focuses on the key tools necessary to understand the applications literature involving delay equations and to construct and analyze mathematical models involving delay differential equations. The book begins with a survey of mathematical models involving delay equations.

The mathematical formulations of problems in physics, economics, biology, and other sciences are usually embodied in differential equations. The analysis of the resulting equations then provides new insight into the original problems. This book describes the tools for performing that analysis. The first chapter treats single differential equations, emphasizing linear and nonlinear first order equations, linear second order equations, and a class of nonlinear second order equations arising from Newton's laws. The first order linear theory starts with a self-contained presentation of the exponential and trigonometric functions, which plays a central role in the subsequent development of this chapter. Chapter 2

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provides a mini-course on linear algebra, giving detailed treatments of linear transformations, determinants and invertibility, eigenvalues and eigenvectors, and generalized eigenvectors. This treatment is more detailed than that in most differential equations texts, and provides a solid foundation for the next two chapters. Chapter 3 studies linear systems of differential equations. It starts with the matrix exponential, melding material from Chapters 1 and 2, and uses this exponential as a key tool in the linear theory. Chapter 4 deals with nonlinear systems of differential equations. This uses all the material developed in the first three chapters and moves it to a deeper level. The chapter includes theoretical studies, such as the fundamental existence and uniqueness theorem, but also has numerous examples, arising from Newtonian physics, mathematical biology, electrical circuits, and geometrical problems. These studies bring in variational methods, a fertile source of nonlinear systems of differential equations. The reader who works through this book will be well prepared for advanced studies in dynamical systems, mathematical physics, and partial differential equations.

Excellent introductory text focuses on complex numbers, determinants, orthonormal bases, symmetric and hermitian matrices, first order non-linear equations, linear differential equations, Laplace transforms, Bessel functions, more. Includes 48 black-and-white illustrations. Exercises with solutions. Index.

The fun and easy way to understand and solve complex equations Many of the fundamental laws of physics,

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chemistry, biology, and economics can be formulated as differential equations. This plain-English guide explores the many applications of this mathematical tool and shows how differential equations can help us understand the world around us. *Differential Equations For Dummies* is the perfect companion for a college differential equations course and is an ideal supplemental resource for other calculus classes as well as science and engineering courses. It offers step-by-step techniques, practical tips, numerous exercises, and clear, concise examples to help readers improve their differential equation-solving skills and boost their test scores.

A Modern Introduction to Differential Equations, Third Edition, provides an introduction to the basic concepts of differential equations. The book begins by introducing the basic concepts of differential equations, focusing on the analytical, graphical and numerical aspects of first-order equations, including slope fields and phase lines. The comprehensive resource then covers methods of solving second-order homogeneous and nonhomogeneous linear equations with constant coefficients, systems of linear differential equations, the Laplace transform and its applications to the solution of differential equations and systems of differential equations, and systems of nonlinear equations.

Throughout the text, valuable pedagogical features support learning and teaching. Each chapter concludes with a summary of important concepts, and figures and tables are provided to help students visualize or summarize concepts. The book also includes examples and updated exercises drawn from biology, chemistry,

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and economics, as well as from traditional pure mathematics, physics, and engineering. Offers an accessible and highly readable resource to engage students Introduces qualitative and numerical methods early to build understanding Includes a large number of exercises from biology, chemistry, economics, physics and engineering Provides exercises that are labeled based on difficulty/sophistication and end-of-chapter summaries

For the past several years the Division of Applied Mathematics at Brown University has been teaching an extremely popular sophomore level differential equations course. The immense success of this course is due primarily to two factors. First, and foremost, the material is presented in a manner which is rigorous enough for our mathematics and applied mathematics majors, but yet intuitive and practical enough for our engineering, biology, economics, physics and geology majors. Secondly, numerous case histories are given of how researchers have used differential equations to solve real life problems. This book is the outgrowth of this course. It is a rigorous treatment of differential equations and their applications, and can be understood by anyone who has had a two semester course in Calculus. It contains all the material usually covered in a one or two semester course in differential equations. In addition, it possesses the following unique features which distinguish it from other textbooks on differential equations.

Introduction to Ordinary Differential Equations is a 12-chapter text that describes useful elementary

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methods of finding solutions using ordinary differential equations. This book starts with an introduction to the properties and complex variable of linear differential equations. Considerable chapters covered topics that are of particular interest in applications, including Laplace transforms, eigenvalue problems, special functions, Fourier series, and boundary-value problems of mathematical physics. Other chapters are devoted to some topics that are not directly concerned with finding solutions, and that should be of interest to the mathematics major, such as the theorems about the existence and uniqueness of solutions. The final chapters discuss the stability of critical points of plane autonomous systems and the results about the existence of periodic solutions of nonlinear equations. This book is great use to mathematicians, physicists, and undergraduate students of engineering and the science who are interested in applications of differential equation. This book is for students in a first course in ordinary differential equations. The material is organized so that the presentations begin at a reasonably introductory level. Subsequent material is developed from this beginning. As such, readers with little experience can start at a lower level, while those with some experience can use the beginning material as a review, or skip this part to proceed to the next level. The book contains methods of approximation to solutions of various types of differential equations with practical applications, which will serve as a guide to programming so that such differential equations can be solved numerically with the use of a computer. Students who intend to pursue a

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major in engineering, physical sciences, or mathematics will find this book useful.

Skillfully organized introductory text examines origin of differential equations, then defines basic terms and outlines the general solution of a differential equation. Subsequent sections deal with integrating factors; dilution and accretion problems; linearization of first order systems; Laplace Transforms; Newton's Interpolation Formulas, more.

Differential equations play a noticeable role in engineering, physics, economics, and other disciplines. They permit us to model changing forms in both mathematical and physical problems. These equations are precisely used when a deterministic relation containing some continuously varying quantities and their rates of change in space and/or time is recognized or postulated. This book is intended to provide a straightforward introduction to the concept of partial differential equations. It provides a diversity of numerical examples framed to nurture the intellectual level of scholars. It includes enough examples to provide students with a clear concept and also offers short questions for comprehension. Construction of real-life problems is considered in the last chapter along with applications. Research scholars and students working in the fields of engineering, physics, and different branches of mathematics need to learn the concepts of partial differential equations to solve their problems. This book will serve their needs instead of having to use more complex books that contain more concepts than needed. A thorough and systematic first course in elementary differential equations for undergraduates in mathematics and science, with many exercises and problems (with answers). The Second Edition of Ordinary Differential Equations: An Introduction to the Fundamentals builds on the successful First Edition. It is unique in its approach to motivation,

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precision, explanation and method. Its layered approach offers the instructor opportunity for greater flexibility in coverage and depth. Students will appreciate the author's approach and engaging style. Reasoning behind concepts and computations motivates readers. New topics are introduced in an easily accessible manner before being further developed later. The author emphasizes a basic understanding of the principles as well as modeling, computation procedures and the use of technology. The students will further appreciate the guides for carrying out the lengthier computational procedures with illustrative examples integrated into the discussion. Features of the Second Edition: Emphasizes motivation, a basic understanding of the mathematics, modeling and use of technology A layered approach that allows for a flexible presentation based on instructor's preferences and students' abilities An instructor's guide suggesting how the text can be applied to different courses New chapters on more advanced numerical methods and systems (including the Runge-Kutta method and the numerical solution of second- and higher-order equations) Many additional exercises, including two "chapters" of review exercises for first- and higher-order differential equations An extensive on-line solution manual About the author: Kenneth B. Howell earned bachelor's degrees in both mathematics and physics from Rose-Hulman Institute of Technology, and master's and doctoral degrees in mathematics from Indiana University. For more than thirty years, he was a professor in the Department of Mathematical Sciences of the University of Alabama in Huntsville. Dr. Howell published numerous research articles in applied and theoretical mathematics in prestigious journals, served as a consulting research scientist for various companies and federal agencies in the space and defense industries, and received awards from the College and University for outstanding teaching. He is also the author

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of Principles of Fourier Analysis, Second Edition (Chapman & Hall/CRC, 2016).

This text offers students in mathematics, engineering, and the applied sciences a solid foundation for advanced studies in mathematics. Features coverage of integral equations and basic scattering theory. Includes exercises, many with answers. 1988 edition.

For more than half a century, stochastic calculus and stochastic differential equations have played a major role in analyzing the dynamic phenomena in the biological and physical sciences, as well as engineering. the advancement of knowledge in stochastic differential equations is spreading rapidly across the graduate and postgraduate programs in universities around the globe. This will be the first available book that can be used in any undergraduate/graduate stochastic modeling/applied mathematics courses and that can be used by an interdisciplinary researcher with a minimal academic background. An Introduction to Differential Equations: Volume 2 is a stochastic version of Volume 1 ("An Introduction to Differential Equations: Deterministic Modeling, Methods and Analysis"). Both books have a similar design, but naturally, differ by calculi. Again, both volumes use an innovative style in the presentation of the topics, methods and concepts with adequate preparation in deterministic Calculus. Superb, self-contained graduate-level text covers standard theorems concerning linear systems, existence and uniqueness of solutions, and dependence on parameters. Focuses on stability theory and its applications to oscillation phenomena, self-excited oscillations, more. Includes exercises.

This very accessible guide offers a thorough introduction to the basics of differential equations and linear algebra. Expertly integrating the two topics, it explains concepts clearly and logically -without sacrificing level or rigor and supports

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material with a vast array of problems of varying levels for readers to choose from.

Introductory Differential Equations, Fourth Edition, offers both narrative explanations and robust sample problems for a first semester course in introductory ordinary differential equations (including Laplace transforms) and a second course in Fourier series and boundary value problems. The book provides the foundations to assist students in learning not only how to read and understand differential equations, but also how to read technical material in more advanced texts as they progress through their studies. This text is for courses that are typically called (Introductory) Differential Equations, (Introductory) Partial Differential Equations, Applied Mathematics, and Fourier Series. It follows a traditional approach and includes ancillaries like Differential Equations with Mathematica and/or Differential Equations with Maple. Because many students need a lot of pencil-and-paper practice to master the essential concepts, the exercise sets are particularly comprehensive with a wide array of exercises ranging from straightforward to challenging. There are also new applications and extended projects made relevant to everyday life through the use of examples in a broad range of contexts. This book will be of interest to undergraduates in math, biology, chemistry, economics, environmental sciences, physics,

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computer science and engineering. Provides the foundations to assist students in learning how to read and understand the subject, but also helps students in learning how to read technical material in more advanced texts as they progress through their studies Exercise sets are particularly comprehensive with a wide range of exercises ranging from straightforward to challenging Includes new applications and extended projects made relevant to "everyday life" through the use of examples in a broad range of contexts Accessible approach with applied examples and will be good for non-math students, as well as for undergrad classes

First-rate introduction for undergraduates examines first order equations, complex-valued solutions, linear differential operators, the Laplace transform, Picard's existence theorem, and much more.

Includes problems and solutions.

Partial Differential Equations presents a balanced and comprehensive introduction to the concepts and techniques required to solve problems containing unknown functions of multiple variables. While focusing on the three most classical partial differential equations (PDEs)—the wave, heat, and Laplace equations—this detailed text also presents a broad practical perspective that merges mathematical concepts with real-world application in diverse areas including molecular structure, photon and electron interactions, radiation of

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electromagnetic waves, vibrations of a solid, and many more. Rigorous pedagogical tools aid in student comprehension; advanced topics are introduced frequently, with minimal technical jargon, and a wealth of exercises reinforce vital skills and invite additional self-study. Topics are presented in a logical progression, with major concepts such as wave propagation, heat and diffusion, electrostatics, and quantum mechanics placed in contexts familiar to students of various fields in science and engineering. By understanding the properties and applications of PDEs, students will be equipped to better analyze and interpret central processes of the natural world.

This book discusses the complex theory of differential equations or more precisely, the theory of differential equations on complex-analytic manifolds. Although the theory of differential equations on real manifolds is well known – it is described in thousands of papers and its usefulness requires no comments or explanations – to date specialists on differential equations have not focused on the complex theory of partial differential equations. However, as well as being remarkably beautiful, this theory can be used to solve a number of problems in real theory, for instance, the Poincaré balayage problem and the mother body problem in geophysics. The monograph does not require readers to be familiar with advanced notions in

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complex analysis, differential equations, or topology. With its numerous examples and exercises, it appeals to advanced undergraduate and graduate students, and also to researchers wanting to familiarize themselves with the subject.

This book focuses the solutions of differential equations with MATLAB. Analytical solutions of differential equations are explored first, followed by the numerical solutions of different types of ordinary differential equations (ODEs), as well as the universal block diagram based schemes for ODEs. Boundary value ODEs, fractional-order ODEs and partial differential equations are also discussed.

This brief modern introduction to the subject of ordinary differential equations emphasizes stability theory. Concisely and lucidly expressed, it is intended as a supplementary text for advanced undergraduates or beginning graduate students who have completed a first course in ordinary differential equations. The author begins by developing the notions of a fundamental system of solutions, the Wronskian, and the corresponding fundamental matrix. Subsequent chapters explore the linear equation with constant coefficients, stability theory for autonomous and nonautonomous systems, and the problems of the existence and uniqueness of solutions and related topics. Problems at the end of each chapter and two Appendixes on special topics enrich the text.

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Designed for a rigorous first course in ordinary differential equations, *Ordinary Differential Equations: Introduction and Qualitative Theory*, Third Edition includes basic material such as the existence and properties of solutions, linear equations, autonomous equations, and stability as well as more advanced topics in periodic solutions of

A Modern Introduction to Differential Equations, Second Edition, provides an introduction to the basic concepts of differential equations. The book begins by introducing the basic concepts of differential equations, focusing on the analytical, graphical, and numerical aspects of first-order equations, including slope fields and phase lines. The discussions then cover methods of solving second-order homogeneous and nonhomogeneous linear equations with constant coefficients; systems of linear differential equations; the Laplace transform and its applications to the solution of differential equations and systems of differential equations; and systems of nonlinear equations. Each chapter concludes with a summary of the important concepts in the chapter. Figures and tables are provided within sections to help students visualize or summarize concepts. The book also includes examples and exercises drawn from biology, chemistry, and economics, as well as from traditional pure mathematics, physics, and engineering. This book is designed for undergraduate students

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majoring in mathematics, the natural sciences, and engineering. However, students in economics, business, and the social sciences with the necessary background will also find the text useful. Student friendly readability- assessible to the average student Early introduction of qualitative and numerical methods Large number of exercises taken from biology, chemistry, economics, physics and engineering Exercises are labeled depending on difficulty/sophistication End of chapter summaries Group projects

This book introduces a variety of neural network methods for solving differential equations arising in science and engineering. The emphasis is placed on a deep understanding of the neural network techniques, which has been presented in a mostly heuristic and intuitive manner. This approach will enable the reader to understand the working, efficiency and shortcomings of each neural network technique for solving differential equations. The objective of this book is to provide the reader with a sound understanding of the foundations of neural networks and a comprehensive introduction to neural network methods for solving differential equations together with recent developments in the techniques and their applications. The book comprises four major sections. Section I consists of a brief overview of differential equations and the relevant physical problems arising in science and engineering. Section II illustrates the history of neural networks starting from their beginnings in the 1940s through to the renewed interest

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of the 1980s. A general introduction to neural networks and learning technologies is presented in Section III. This section also includes the description of the multilayer perceptron and its learning methods. In Section IV, the different neural network methods for solving differential equations are introduced, including discussion of the most recent developments in the field. Advanced students and researchers in mathematics, computer science and various disciplines in science and engineering will find this book a valuable reference source.

This text explores the essentials of partial differential equations as applied to engineering and the physical sciences. Discusses ordinary differential equations, integral curves and surfaces of vector fields, the Cauchy-Kovalevsky theory, more. Problems and answers.

These notes provide a concise introduction to stochastic differential equations and their application to the study of financial markets and as a basis for modeling diverse physical phenomena. They are accessible to non-specialists and make a valuable addition to the collection of texts on the topic. --Srinivasa Varadhan, New York University This is a handy and very useful text for studying stochastic differential equations. There is enough mathematical detail so that the reader can benefit from this introduction with only a basic background in mathematical analysis and probability.

--George Papanicolaou, Stanford University This book covers the most important elementary facts regarding stochastic differential equations; it also describes some of the applications to partial differential equations,

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optimal stopping, and options pricing. The book's style is intuitive rather than formal, and emphasis is made on clarity. This book will be very helpful to starting graduate students and strong undergraduates as well as to others who want to gain knowledge of stochastic differential equations. I recommend this book enthusiastically.

--Alexander Lipton, Mathematical Finance Executive, Bank of America Merrill Lynch This short book provides a quick, but very readable introduction to stochastic differential equations, that is, to differential equations subject to additive "white noise" and related random disturbances. The exposition is concise and strongly focused upon the interplay between probabilistic intuition and mathematical rigor. Topics include a quick survey of measure theoretic probability theory, followed by an introduction to Brownian motion and the Ito stochastic calculus, and finally the theory of stochastic differential equations. The text also includes applications to partial differential equations, optimal stopping problems and options pricing. This book can be used as a text for senior undergraduates or beginning graduate students in mathematics, applied mathematics, physics, financial mathematics, etc., who want to learn the basics of stochastic differential equations. The reader is assumed to be fairly familiar with measure theoretic mathematical analysis, but is not assumed to have any particular knowledge of probability theory (which is rapidly developed in Chapter 2 of the book).

This book is written to meet the needs of undergraduates in applied mathematics, physics and engineering studying partial differential equations. It is a more

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modern, comprehensive treatment intended for students who need more than the purely numerical solutions provided by programs like the MATLAB PDE Toolbox, and those obtained by the method of separation of variables, which is usually the only theoretical approach found in the majority of elementary textbooks. This will fill a need in the market for a more modern text for future working engineers, and one that students can read and understand much more easily than those currently on the market. * Includes new and important materials necessary to meet current demands made by diverse applications * Very detailed solutions to odd numbered problems to help students * Instructor's Manual Available Excellent introductory text for students with one year of calculus. Topics include complex numbers, determinants, orthonormal bases, symmetric and hermitian matrices, first order non-linear equations, linear differential equations, Laplace transforms, Bessel functions and boundary-value problems. Includes 48 black-and-white illustrations. Exercises with solutions. Index.

Ordinary differential equations serve as mathematical models for many exciting real world problems. Rapid growth in the theory and applications of differential equations has resulted in a continued interest in their study by students in many disciplines. This textbook organizes material around theorems and proofs, comprising of 42 class-tested lectures that effectively convey the subject in easily manageable sections. The presentation is driven by detailed examples that illustrate how the subject works. Numerous exercise sets, with an

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"answers and hints" section, are included. The book further provides a background and history of the subject. The year 1215 saw a time of global upheaval from which the ripples can still be felt today - but it was also an age of domestic changes and the development of a way of life not entirely different from our own. From the oddest detail to the grandest political struggle, Danny Danzinger and John Gillingham paint an extraordinary picture of this fascinating age, featuring a cast of some of the most enduring names in history - Bad King John, Genghis Khan, St Francis of Assisi - as well as the thousands of ordinary people whose lives were affected by the historical events happening around them. The power struggles are balanced with the social issues of the day - fashion, communications, education, medicine, religion and sex - as the authors explore the attitudes and habits of a nation in flux, and the ways in which they sculpted the modern world.

In this book, there are five chapters: The Laplace Transform, Systems of Homogenous Linear Differential Equations (HLDE), Methods of First and Higher Orders Differential Equations, Extended Methods of First and Higher Orders Differential Equations, and Applications of Differential Equations. In addition, there are exercises at the end of each chapter above to let students practice additional sets of problems other than examples, and they can also check their solutions to some of these exercises by looking at "Answers to Odd-Numbered Exercises" section at the end of this book. This book is a very useful for college students who studied Calculus II, and other students who want to review some concepts of

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differential equations before studying courses such as partial differential equations, applied mathematics, and electric circuits II.

Introduction to Ordinary Differential Equations, Second Edition provides an introduction to differential equations. This book presents the application and includes problems in chemistry, biology, economics, mechanics, and electric circuits. Organized into 12 chapters, this edition begins with an overview of the methods for solving single differential equations. This text then describes the important basic properties of solutions of linear differential equations and explains higher-order linear equations. Other chapters consider the possibility of representing the solutions of certain linear differential equations in terms of power series. This book discusses as well the important properties of the gamma function and explains the stability of solutions and the existence of periodic solutions. The final chapter deals with the method for the construction of a solution of the integral equation and explains how to establish the existence of a solution of the initial value system. This book is a valuable resource for mathematicians, students, and research workers.

An Introduction to Nonlinear Partial Differential Equations is a textbook on nonlinear partial differential equations. It is technique oriented with an emphasis on applications and is designed to build a foundation for studying advanced treatises in the field. The Second Edition features an updated bibliography as well as an increase in the number of exercises. All software references have been updated with the latest version of MATLAB®, the

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corresponding graphics have also been updated using MATLAB®. An increased focus on hydrogeology...

This introductory text explores 1st- and 2nd-order differential equations, series solutions, the Laplace transform, difference equations, much more. Numerous figures, problems with solutions, notes. 1994 edition. Includes 268 figures and 23 tables.

Many textbooks on differential equations are written to be interesting to the teacher rather than the student. Introduction to Differential Equations with Dynamical Systems is directed toward students. This concise and up-to-date textbook addresses the challenges that undergraduate mathematics, engineering, and science students experience during a first course on differential equations. And, while covering all the standard parts of the subject, the book emphasizes linear constant coefficient equations and applications, including the topics essential to engineering students. Stephen Campbell and Richard Haberman--using carefully worded derivations, elementary explanations, and examples, exercises, and figures rather than theorems and proofs--have written a book that makes learning and teaching differential equations easier and more relevant. The book also presents elementary dynamical systems in a unique and flexible way that is suitable for all courses, regardless of length.

This textbook is designed for a one year course covering the fundamentals of partial differential equations, geared towards advanced undergraduates and beginning graduate students in mathematics, science, engineering, and elsewhere. The exposition carefully balances

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solution techniques, mathematical rigor, and significant applications, all illustrated by numerous examples. Extensive exercise sets appear at the end of almost every subsection, and include straightforward computational problems to develop and reinforce new techniques and results, details on theoretical developments and proofs, challenging projects both computational and conceptual, and supplementary material that motivates the student to delve further into the subject. No previous experience with the subject of partial differential equations or Fourier theory is assumed, the main prerequisites being undergraduate calculus, both one- and multi-variable, ordinary differential equations, and basic linear algebra. While the classical topics of separation of variables, Fourier analysis, boundary value problems, Green's functions, and special functions continue to form the core of an introductory course, the inclusion of nonlinear equations, shock wave dynamics, symmetry and similarity, the Maximum Principle, financial models, dispersion and solutions, Huygens' Principle, quantum mechanical systems, and more make this text well attuned to recent developments and trends in this active field of contemporary research. Numerical approximation schemes are an important component of any introductory course, and the text covers the two most basic approaches: finite differences and finite elements. An Introduction to Differential Equations and Their Applications Courier Corporation

This refreshing, introductory textbook covers both standard techniques for solving ordinary differential

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equations, as well as introducing students to qualitative methods such as phase-plane analysis. The presentation is concise, informal yet rigorous; it can be used either for 1-term or 1-semester courses. Topics such as Euler's method, difference equations, the dynamics of the logistic map, and the Lorenz equations, demonstrate the vitality of the subject, and provide pointers to further study. The author also encourages a graphical approach to the equations and their solutions, and to that end the book is profusely illustrated. The files to produce the figures using MATLAB are all provided in an accompanying website. Numerous worked examples provide motivation for and illustration of key ideas and show how to make the transition from theory to practice. Exercises are also provided to test and extend understanding: solutions for these are available for teachers.

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