

TABLE OF CONTENTS



TABLE OF CONTENTS

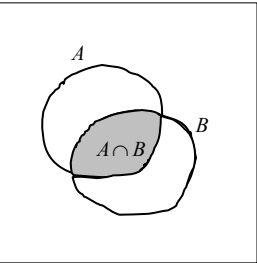
Preface ii

Course Objectives iv

Table of Contents v

Mathematical Notations and Symbols xi

CHAPTER I MATH FUNDAMENTALS 1



1.1 Sets, Numbers, Coordinates, Functions 4

1. Sets

2. Operations with sets

3. Proofs

4. Numbers

5. Constants and variables

6. Coordinates

7. Functions

8. Review questions and exercises

1.2 Complex Numbers 17

1. Definition of the Field of Complex Numbers:

Standard form

Exponential form

Trigonometric form

Euler’s Formula

2. Operations with Complex Numbers:

De Moivre’s Formula and n^{th} root

Properties of absolute value and complex conjugate

3. Examples

4. Review Questions and Exercises

5. Complex Numbers with Maple

1.3 Real Functions 27

1. Constant Function

2. Absolute Value

3. Linear Function

4. Quadratic Function

5. Polynomials

6. Rational Function

7. Irrational Functions

8. Exponential Function

9. Logarithmic Function

10. Trigonometric Functions

11. Inverse Trigonometric Functions

12. Hyperbolic Function

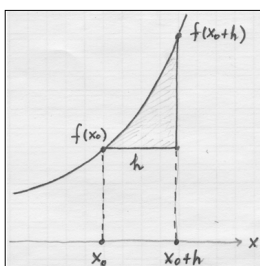
14. Review Questions and Exercises

1.4 Mathematical Induction 49

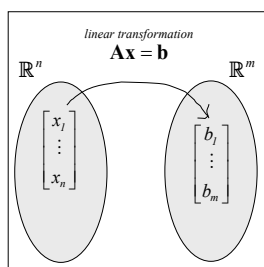
1. Definition

2. Example

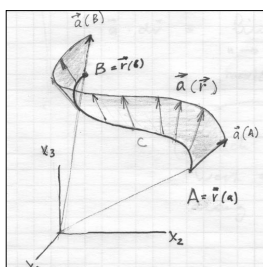
3. Review questions and exercises



2.1 Limits and Continuity	55
1. Limits	
limit of a function	
one-sided limits	
limits at infinity	
infinite limits	
2. Limit Theorems	
3. Examples	
4. Continuity	
5. Continuity Theorems	
6. Examples	
7. Review Questions and Exercises	
8. Limits and Continuity of Functions with Maple	
2.2 Differentiation	73
1. Definitions:	
derivative at the point	
the derivative function	
higher order derivatives	
geometrical sense	
physical sense	
2. Differentiation Rules	
3. Theorems	
4. Examples	
5. Review Questions and Exercises	
6. Differentiation Calculus with Maple	
2.3 Integration	87
1. Indefinite Integral and Antiderivative:	
properties of indefinite integral	
methods of integration	
2. Definite Integral:	
Riemann's Sum	
Fundamental Theorem of Calculus	
Properties of definite integral	
3. Improper Integrals	
4. Numerical Integration	
5. Application of Definite Integral	
6. Examples	
7. Theorems	
8. Review Questions and Exercises	
9. Integral Calculus with Maple	
2.4 Sequences and Series	121
1. Sequences	
2. Infinite Series	
3. Power Series	
4. Taylor Series	
5. Review Questions and Exercises	
6. Sequences and Series with Maple	
2.5 Graphing Functions	139
1. Definitions	
2. Graphing differentiable functions	
3. The general approach to plotting graph of a function	
4. Examples	
5. Review Questions and Exercises	
6. Graphing with Maple	



1. Vector Spaces
2. Linear Combination, Linear Independence, Basis
3. Vectors
4. Matrices
5. Linear Transformations with the Help of Matrices
6. Determinants
7. Matrix Inverse
8. Row Reduction
9. Linear Systems
10. Eigenvalue Problem
11. Linear Algebra with Maple
12. Review questions and exercises



4.1 Vectors and Tensors 205

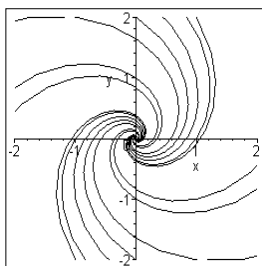
1. Introduction
1. Euclidean Space E_3
2. Geometric Vectors
3. Vector Spaces
4. Dot Product
5. Cross Product
6. Examples
7. Tensors
8. Tensor Algebra
9. Summary of Tensors
7. Review Questions and Exercises

4.2 Vector and Tensor Analysis..... 240

1. Tensor Function
2. Tensor Field
3. Space Curves
4. Level curves and surfaces
5. Operator “nabla”, gradient, directional derivative
6. Flux
Flux of the 2nd order tensor
7. Divergence
Divergence of 2nd order tensor field
8. Curl
9. Operator “nabla” and related differential operators
10. Line Integral
11. Volume Integral
12. The Divergence Theorem

4.2 Vector Analysis – Revisited and Enhanced 258

1. Vector Functions
3. Differentiation and integration of vector functions
4. Scalar and vector fields
5. Double integral
6. Surface integral of the scalar functions
7. Surface integral of the vector functions – flux of a vector field
8. Divergence
9. Curl
10. Line integral
11. Volume integral
12. Integral theorems



5.1 Ordinary Differential Equations – Basics 317

5.2 1st order ODEs 324

1. Exact ODEs
2. Equation Reducible to Exact – Integrating Factor
3. Separable Equations
4. Homogeneous Equations
5. Linear 1st Order ODEs
6. Special Equations: Bernoulli, Ricatti, Clairaut, Lagrange
7. Approximate and Numerical Methods for 1st Order ODEs
8. Equations of Reducible Order
9. Orthogonal Trajectories
10. Exercises

5.3 Linear ODEs 309

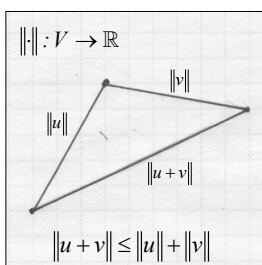
1. Linear ODE
2. Homogeneous Linear ODE
3. Non-Homogeneous Linear ODE
4. Fundamental Set of Linear ODE with Constant Coefficients
5. Particular sSolution of Linear ODE
6. Euler-Cauchy equation
7. Review Questions and Exercises
8. Linear ODE with Maple

5.4 Power Series Solution 329

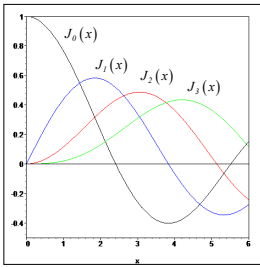
1. Definitions
2. Power Series Solution
3. The Method of Frobenius
4. Review Questions and Exercises
5. Power Series Solution with Maple

5.5 Systems of ODEs 345

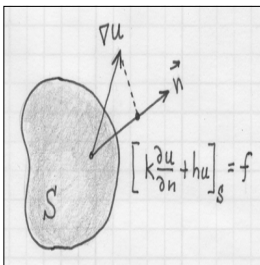
1. Definitions and Notations
2. Theory of Linear Systems of ODEs
3. The Fundamental Set of a Linear System with Constant Coefficients
4. Autonomous Systems
5. Examples
6. Review Questions and Exercises
7. Systems of ODEs with Maple



1. Normed Vector Spaces – Banach and Hilbert spaces
2. The Generalized Fourier series
3. Sturm-Liouville Theorem
4. Sturm-Liouville problem for equation $X'' - \mu X = 0$
Summary Table
Roots of transcendental equation
5. Review questions, examples and exercises



1. Heaviside step function $H(x)$
2. Dirac delta function $\delta(x)$
3. Sine integral function $Si(x)$
4. Error function $erf(x), erfc(x)$
5. Gamma function $\Gamma(x)$
6. Bessel functions $J_\nu(x), Y_\nu(x), I_\nu(x), K_\nu(x)$
7. Legendre functions $P_n(x)$



8.1 Fundamental Principles of Science and Engineering 535

1. Conservation of Mass
2. Conservation of Energy
3. Momentum Principle
4. Entropy Principle
5. Principles of State and Properties
6. Fundamental Phenomena in Engineering
7. Basics of Thermodynamics and Heat and Mass Transfer
8. Fundamental phenomena (empirical laws) of heat transfer
9. Vector analysis in heat and mass transfer
10. Domain
11. Derivation of the governing equation
12. Modelling of boundary conditions
13. Classical Initial-Boundary Value problems (IBVP)
14. Thermodynamical properties
15. Mathematical dimension in modelling heat transfer

8.2 The Method of Separation of Variables –

Stationary Boundary Value Problems..... 573

1. The Concept of Separation of Variables
2. The Laplace Equation:
 - basic case – 3 homogeneous boundary conditions
 - non-homogeneous boundary conditions – superposition principle
 - non-homogeneous equation (the Poisson Equation)
 - Laplace equation in cylindrical coordinates
 - Laplace equation in spherical coordinates
 - Review questions and exercises

8.3 The Method of Separation of Variables –

Transient Initial-Boundary Value Problems..... 605

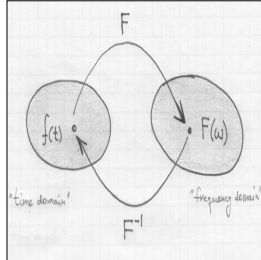
1. The Heat Equation – 1-D Plane Wall:
 - Basic case: homogeneous equation and boundary conditions
 - General case: non-homogeneous equation and boundary conditions, steady state solution – reduction to basic case
2. The Heat Equation 2-D and 3-D rectangular domain
 - The Helmholtz Equation – 3-D rectangular domain
 - Solid cylinder
 - Hollow cylinder
 - Solid sphere
 - Laplace's equation in spherical coordinates
4. The Wave Equation:
 - homogeneous equation with homogeneous boundary conditions
 - normal modes of string vibration

- Wave Equation in polar coordinates with angular symmetry
- 4. Singular Sturm-Liouville Problem – vibrations of ring string
- 5. Review questions and exercises

CHAPTER IX

THE INTEGRAL TRANSFORM METHODS

697



9.1 Laplace Transform	699
1. Definition	
2. Properties	
3. Examples	
4. Solution of IVP for ODEs	
5. Solution of PDE in Semi-Infinite Regions	
6. Wave Equation – semi-infinite string	
7. Solution of Volterra integral equation of the 2 nd kind Abel's integral equation	
8. Review Questions and Exercises	
9. Laplace Transform with Maple	
9.2 Fourier Transform	721
1. Definition	
2. Properties	
3. Examples	
4. Solution of ODE in the infinite domain	
5. Solution of PDEs in the infinite domain:	
1. The Heat Equation – Gauss's Kernel – Green's Function	
2. The Wave Equation – D'Alembert Solution	
3. The Laplace Equation – Poisson's Integral Formula	
6. Fourier Integrals – Fourier integral representations	
7. Integral Fourier transform in the semi-infinite regions	
1. Fourier integral transform kernel	
2. Heat Equation in the semi-infinite region	
3. Laplace's Equation in the semi-infinite strip	
4. Laplace's equation in the 1 st quadrant	
8. Review Questions and Exercises	
9.3 Finite Fourier Transform	753
1. Introduction – integral transform over finite interval	
Table – Finite Fourier Transform – kernel and operation properties	
2. Heat Equation in the finite layer	
3. Conduction and advection in the rectangular duct	
4. Heat equation in the sphere – roasting a turkey	
5. Examples and exercises	
9.4 Hankel Transform	803
1. Definition and operational properties	
2. Example – cooling of the space with initial bell-shaped temperature profile	
3. Instantaneous energy sources	
4. Heat Equation with instantaneous line source, cylindrical source, point source	
5. Wave Equation – axisymmetric infinite membrane	
6. Solution of PDE by application of two integral transforms (Fourier and Hankel)	
7. Finite Hankel Transform – definition and operational properties	
8. Development of velocity profile in a pipe under a pressure gradient	
9. Viscous flow inside of the rotating cylinder	
10. Annular cylindrical domain – Finite Hankel Transform-2 (FHT-2)	
11. Viscous flow between two cylinders	
12. Heat transfer through the cylindrical wall – Thermal shock	
13. Simple example of the transient heat transfer	
14. Some additional notes	

9.5 Generalization of the Integral Transform Method.....	855
1. Introduction	
2. Supplemental eigenvalue problem	
3. Finite Integral Transform	
4. Operational property of the Finite Integral Transfer	
5. Transient heat transfer in the fin	
9.6 Conjugate Integral Transform.....	869
1. Conjugate problem	
2. Supplemental Sturm-Liouville problem	
3. Two-layer unsteady Couette flow	
4. Flow over a heated block	
5. Exercises	
9.7 Additional Integral Transforms.....	897
1. Solution of 3-D heat equation in Cylindrical coordinates	
2. Mellin Transform	
3. Legendre Transform	
4. Jacobi and Gegenbauer Transform	
5. Laguerre Transform	
6. Hermit Transform	
7. Hilbert and Stiltjes transform	
8. Z Transform	
9. Analytical solution of the P-1 models of radiative transfer	

CHAPTER X**PHASE-CHANGE PROBLEMS**

917



1. Introduction to Classical Stefan Problem	918
1. Phase-change problem in the semi-infinite region	
2. Boundary and interface conditions	
2. Solidification in half space (Neumann's solution)	920
3. Exercise – Melting in half space	926

APPENDIX**SUMMARY TABLES**

929



1. Greek Letters	
2. Complex Numbers	
3. Limits	
4. Differentiation	
5. Integration	
6. Infinite Series	
7. Vectors	
8. 1 st order ODE	
9. Linear ODE	
10. Power Series Solution	
11. Systems of ODE	
12. Hyperbolic functions	
13. Sturm-Liouville problem	
14. Coordinate Systems	
15. Laplace Transform	
16. Table of Laplace Transforms	
17. Maple tutorial	
18. Bessel Functions	
19. Fourier Series	