Differential Equations

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Part I Linear ordinary differential equations

Constant coefficient equations

- 1.1 Characteristic equations
- 1.2 Complex roots
- 1.3 Repeated roots

Variable coefficient equations

- 2.1 Series solution
- 2.2 Fuch's theorem
- 2.3 Orthogonal polynomials
- 2.4 Sturm-Liouville theory
- 2.5 The Frobenius method

Fuch's theorem

Inhomogeneous equations

- 3.1 Method of undetermined coefficients
- 3.2 Variation of parameters
- 3.3 Damped oscillation
- 3.4 The Laplace transform

discontinuous data gluing

Part II Nonlinear ordinary differential equations

Nonlinear ordinary differential equations

- 4.1 The Picard-Lindelöf theorem
- 4.2 Integrating factors

Dynamical systems

5.1 Equillibria

Bifurcations Stability theory Hamiltonian systems

5.2 Planar dynamical systems

Examples from ecology, electrical engineerings Poincaré-Bendixon

Chaos

Attractors

Part III Linear partial differential equations

Laplace's equation

7.1 Harmonic functions

- 7.1 (Mean value property).
- 7.2 (Maximum principle).
- 7.3 (Newtonian potential).
- 7.4 (Dirichlet problem for half space).
- 7.5 (Dirichlet problem for open ball).

7.2 Green's representation formula

Heat equation

- 8.1 Heat kernel
- 8.2 Duhamel's principle

Wave equation

- 9.1 First order partial differential equations
- 9.2 Initial value problems

d'Alambert Kirchhoff odd reflection

9.3 Boundary value problems

Part IV Nonlinear partial differential equations

Chapter 10 Fluid dynamics

Burger's equation Euler's equation Navier-Stokes equation

Integrable field equations

Korteweg-de Vries equation
Boussinesq equation
Kadomtsev-Petviashvili equation
sine-Gordon equation nonlinear Schrodinger equation

Nonlinear waves and diffusion

Nonlinear wave equation Nonlinear diffusion equation