

Contents

	Preface	vii
1.	Solvable Differential Equations	1
2.	Second-Order Differential Equations	8
3.	Preliminaries to Series Solutions	15
4.	Solution at an Ordinary Point	23
5.	Solution at a Singular Point	31
6.	Solution at a Singular Point (Cont'd.)	37
7.	Legendre Polynomials and Functions	47
8.	Chebyshev, Hermite and Laguerre Polynomials	57
9.	Bessel Functions	64
10.	Hypergeometric Functions	75
11.	Piecewise Continuous and Periodic Functions	83
12.	Orthogonal Functions and Polynomials	90
13.	Orthogonal Functions and Polynomials (Cont'd.)	95
14.	Boundary Value Problems	104
15.	Boundary Value Problems (Cont'd.)	109
16.	Green's Functions	119
17.	Regular Perturbations	129
18.	Singular Perturbations	138
19.	Sturm–Liouville Problems	145
20.	Eigenfunction Expansions	157
21.	Eigenfunction Expansions (Cont'd.)	163
22.	Convergence of the Fourier Series	171
23.	Convergence of the Fourier Series (Cont'd.)	176
24.	Fourier Series Solutions of Ordinary Differential Equations	187

25.	Partial Differential Equations	194
26.	First-Order Partial Differential Equations	202
27.	Solvable Partial Differential Equations	210
28.	The Canonical Forms	219
29.	The Method of Separation of Variables	227
30.	The One-Dimensional Heat Equation	234
31.	The One-Dimensional Heat Equation (Cont'd.)	241
32.	The One-Dimensional Wave Equation	249
33.	The One-Dimensional Wave Equation (Cont'd.)	256
34.	Laplace Equation in Two Dimensions	266
35.	Laplace Equation in Polar Coordinates	275
36.	Two-Dimensional Heat Equation	284
37.	Two-Dimensional Wave Equation	292
38.	Laplace Equation in Three Dimensions	300
39.	Laplace Equation in Three Dimensions (Cont'd.)	306
40.	Nonhomogeneous Equations	316
41.	Fourier Integral and Transforms	323
42.	Fourier Integral and Transforms (Cont'd.)	330
43.	Fourier Transform Method for Partial DEs	338
44.	Fourier Transform Method for Partial DEs (Cont'd.)	344
45.	Laplace Transforms	354
46.	Laplace Transforms (Cont'd.)	361
47.	Laplace Transform Method for Ordinary DEs	374
48.	Laplace Transform Method for Partial DEs	384
49.	Well-Posed Problems	394
50.	Verification of Solutions	399
	References for Further Reading	405
	Index	407

Ordinary and Partial Differential Equations
With Special Functions, Fourier Series, and Boundary
Value Problems

Agarwal, R.P.; O'Regan, D.

2009, XIV, 410 p. 35 illus., Softcover

ISBN: 978-0-387-79145-6