

References

Software see at the beginning of Chaps. 19 and 24.

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Answers to Odd-Numbered Problems

Problem Set 1.1, page 8

1. $(\cos \pi x)/\pi + c$ 3. $e^{x^2/2} + c$ 5. First order
 7. Second order 9. Third order
 11. $y = \frac{1}{2} \tan(2x + n\pi)$, $n = 0, \pm 1, \pm 2, \dots$
 13. $y = e^{-x^2}$ 15. (A) No. (B) No. Only $y = 0$.
 17. $y'' = g$, $y' = gt$, $y = gt^2/2$
 19. $y'' = k$, $y' = kt + 6$, $y = \frac{1}{2}kt^2 + 6t$, $y(60) = 1800k + 360 = 3000$, $k = 1.47$,
 $y'(60) = 1.47 \cdot 60 + 6 = 94$ [m/sec] = 210 [mph]
 21. $e^{kH} = \frac{1}{2}$, $H = (\ln \frac{1}{2})/k = (10^{11} \ln 2)/1.4 = 1570$ [years]

Problem Set 1.2, page 11

11. $y = -(2/\pi) \cos \frac{1}{2}\pi x + c$ 15. $y = x(1 - \ln x) + c$
 17. Verify the general solution $y^2 + t^2 = c$. Circle of radius $3\sqrt{2}$
 19. $mv' = mg - bv^2$, $v' = 9.8 - v^2$, $v(0) = 10$. $v' = 0$ gives the limit
 $\sqrt{9.8} = 3.1$ [meter/sec].

Problem Set 1.3, page 18

3. $\cos 2y \, dy = 2 \, dx$, $y = \frac{1}{2} \arcsin(4x + c)$ 5. $y^2 + 36x^2 = c$, ellipses
 7. $dy/y = \cot \pi x \, dx$, $y = c(\sin \pi x)^{1/\pi}$ 9. $y = \tan(c - e^{-\pi x}/\pi)$
 11. $r = r_0 e^{-t^2}$ 13. $I = I_0 e^{-Rt/L}$
 15. $y = e^x/\sqrt{2x+5}$ 17. $y = 4 \ln x$
 19. $y = \sqrt{\ln(x^2 - 2x + e)}$
 21. $y' = (y - b)/(x - a)$, $y - b = c(x - a)$
 23. $y_0 e^k = 2y_0$, $e^k = 2$ (1 week), $e^{2k} = 2^2$ (2 weeks), $e^{4k} = 2^4$
 25. $y = y_0 e^{kt} = y_0 e^{-0.0001213t} = y_0 e^{-0.0001213 \cdot 4000} = 0.62y_0$; 62%; cf. Example 2.
 27. $y' = -ky$, $y = y_0 e^{-kt}$, $e^{-5k} = 0.5$, $k = -(\ln 0.5)/5 = 0.139$,
 $t = -(\ln 0.05)/0.139 = 22$ [min]
 29. $T(0) = 10$, $T = 23 - 13e^{kt}$, $T(2) = 23 - 13e^{2k} = 18$, $k = -0.478$, $T = 22.8$
 gives $t = [\ln(-0.2/-13)]/(-0.478) = 8.73$ [min].
 31. $h = gt^2/2$, $t = \sqrt{2h/g}$, $v = gt = g\sqrt{2h/g} = \sqrt{2gh}$
 33. $y' = 0 - (2/800)y$, $y = 200e^{-0.0025t}$, $t = 300$ [min], $y(300) = 94.5$ [lb]
 35. (A) is related to the error function and (C) concerns the Fresnel integral $C(x)$; see
 App. 3.1. (D) $y' = 2xy + 1$, $y(0) = 0$

Problem Set 1.4, page 25

1. Exact. $x^4 + y^4 = c$
3. Exact. $u = \cos \pi x \sinh y + k(y)$, $u_y = \cos \pi x \cosh y + k'$, $k' = 0$.
Ans. $\cos \pi x \sinh y = c$
5. Exact. $9x^2 + 4y^2 = c$
7. Exact, $M_\theta = N_r = -2e^{-2\theta}$, $u = re^{-2\theta} + k(\theta)$, $u_\theta = -2re^{-2\theta} + k'$, $k' = 0$.
Ans. $re^{-2\theta} = c$, $r = ce^{2\theta}$
9. Exact. $u = y/x + \sin 2x + k(y)$, $u_y = 1/x + k' = 1/x - 2 \sin 2y$.
Ans. $y/x + \sin 2x + \cos 2y = c$
11. Not exact. $F = 1/x^2$ by Theorem 1. $-y/x^2 dx + 1/x dy = d(y/x) = 0$. Ans. $y = cx$
13. $-3y^2/x^4 dx + 2y/x^3 dy = d(y^2/x^3) = 0$. $y = cx^{3/2}$ (semicubical parabolas)
15. Exact, $u = e^{2x} \cos y + k(y)$, $u_y = -e^{2x} \sin y + k'$, $k' = 0$. Ans. $e^{2x} \cos y = c$,
 $c = 1$
17. Not exact. Try R . $F = e^{-x}$, $e^{-x}(\cos \omega x + \omega \sin \omega x) dx + dy = 0$, $u = y + l(x)$,
 $u_x = l' = e^{-x}(\cos \omega x + \omega \sin \omega x)$, $u = y + l = y - e^{-x} \cos \omega x = c$, $c = 0$
19. $u = e^x + k(y)$, $u_y = k' = -1 + e^y$, $k = -y + e^y$. Ans. $e^x - y + e^y = c$
21. $B = C$, $\frac{1}{2}Ax^2 + Cxy + \frac{1}{2}Dy^2 = c$

Problem Set 1.5, page 32

3. $y = ce^{-3.5x} + 0.8$
5. $y = 2.6e^{-1.25x} + 4$
7. $y = x + c$ (if $k = 0$), $y = ce^{-kx} + e^{2kx}/3k$ if $k \neq 0$
9. Separate. $y - 2.5 = c \cosh^4 1.5x$
11. $y = 2xe^{\cos 2x}$
13. $y = \sin 2x + c/\sin^2 2x$, $c = 1$
15. $y = e^{1/x}(x^2 + c)$, $c = 4.1$
17. $y = (c + \frac{1}{2} \cosh 10x)/x^3$. Note $(x^3y)' = 5 \sinh 10x$.
19. $y = 1/u$, $u = ce^{-5.7x} - \frac{6.5}{5.7}$
21. $u = y^{-2} = e^{x^2}(1 + ce^{2x})$, $c = 3$, $u(0) = 4$
23. Separate variables. $y^2 = 1 - ce^{\cos x}$, $c = -1/e$
25. $y' = Ry + k$, $y = ce^{Rt} - k/R$, $c = y_0 + k/R$. $y_0 = 1000$, $R = 0.06$,
 $t = 65 - 25 = 40$, $k = 1000$, $y = \$178,076.12$. Start at 45 gives
 $y_0[(1 + 1/0.06)e^{0.06 \cdot 20} - 1/0.06] = 41.988732y_0 = 178,076.12$, $y_0 = k = \$4241.05$.
27. $y' = 175(0.0001 - y/450)$, $y(0) = 450 \cdot 0.0004 = 0.18$,
 $y = 0.135e^{-0.3889t} + 0.045 = 0.18/2$,
 $e^{-0.3889t} = (0.09 - 0.045)/0.135 = 1/3$,
 $t = (\ln 3)/0.3889 = 2.82$. Ans. About 3 years
29. $y' = A - ky$, $y(0) = 0$, $y = A(1 - e^{-kt})/k$
31. $y' = By^2 - Ay = By(y - A/B)$, $A > 0$, $B > 0$. Constant solutions $y = 0$, $y = A/B$.
 $y' > 0$ if $y > A/B$ (unlimited growth), $y' < 0$ if $0 < y < A/B$ (extinction).
 $y = A/(ce^{At} + B)$, $y(0) > A/B$ if $c < 0$, $y(0) < A/B$ if $c > 0$.
33. $y' = y - y^2 - 0.2y$, $y = 1/(1.25 - 0.75e^{-0.8t})$, limit 0.8, limit 1
35. $y' = y - 0.25y^2 - 0.1y = 0.25y(3.6 - y)$. Equilibrium harvest 3.6,
 $y = 18/(5 + ce^{-0.9t})$
37. $(y_1 + y_2)' + p(y_1 + y_2) = (y_1' + py_1) + (y_2' + py_2) = 0 + 0 = 0$
39. $(y_1 + y_2)' + p(y_1 + y_2) = (y_1' + py_1) + (y_2' + py_2) = r + 0 = r$
41. Solution of $cy_1' + pcy_1 = c(y_1' + py_1) = cr$

43. CAS Experiment (a) $y = x \sin(1/x) + cx$. $c = 0$ if $y(2/\pi) = 2/\pi$. y is undefined at $x = 0$, the point at which the “waves” of $\sin(1/x)$ accumulate; the factor x makes them smaller and smaller. Experiment with various x -intervals.
 (b) $y = x^n[\sin(1/x) + c]$. $y(2/\pi) = (2/\pi)^n$. n need not be an integer. Try $n = \frac{1}{2}$. Try $n = -1$ and see how the “waves” near 0 become larger and larger.
45. $y = uy^*$, $y' + py = u'y^* + uy^{*'} + puy^* = u'y^* + u(y^{*' + py^*}) = u'y^* + u \cdot 0 = r$, $u' = r/y^* = re^{\int p dx}$, $u = \int e^{\int p dx} r dx + c$. Thus, $y = uy_h$ gives (4). We shall see that this method extends to higher-order ODEs (Secs. 2.10 and 3.3).

Problem Set 1.6, page 36

- $y' = 4$, $\tilde{y}' = -1/4$, $\tilde{y} = -x/4 + c^*$
- $y/x = c$, $y'/x = y/x^2$, $y' = y/x$, $\tilde{y}' = -x/\tilde{y}$, $\tilde{y}^2 + x^2 = c^*$, circles
- $2xy + x^2y' = 0$, $y' = -2y/x$, $\tilde{y}' = x/(2\tilde{y})$, $\tilde{y}^2 - x^2/2 = c^*$, hyperbolas
- $ye^{-x^2/2} = c$, $y' = xy$, $\tilde{y}' = -1/(x\tilde{y})$, $\tilde{y}\tilde{y}' = -1/x$, $\tilde{y}^2/2 = -\ln|x| + c^{**}$,
 $x = c^*e^{-\tilde{y}^2/2}$, bell-shaped curves (with x and \tilde{y} interchanged)
- $y' = -4x/y$, $\tilde{y}' = \tilde{y}/4x$, $4 \ln|\tilde{y}| = \ln|x| + c^{**}$, $x = c^*\tilde{y}^4$, parabolas
- $xe^{-u/4} = c$, $y' = 4/x$, $\tilde{y}' = -x/4$, $\tilde{y} = -x^2/8 + c^*$
- Use $dy/dx = 1/(dx/dy)$. $(y - 2x)e^x = c$, $(y' - 2 + y - 2x)e^x = 0$,
 $y' = 2 - y + 2x$, $dx/d\tilde{y} = -2 + \tilde{y} - 2x$ is linear,
 $dx/d\tilde{y} + 2x = \tilde{y} - 2$, $x = c^*e^{-2\tilde{y}} + \tilde{y}/2 - 5/4$
- $u = c$, $u_x dx + u_y dy = 0$, $y' = -u_x/u_y$. Trajectories $\tilde{y}' = u_y/u_x$. Now $v = c^*$,
 $v_x dx + v_y dy = 0$, $y' = -v_x/v_y$. This agrees with the trajectory ODE in u if
 $u_x = v_y$ (equal denominators) and $u_y = -v_x$ (equal numerators). But these are just
the Cauchy-Riemann equations.
- $2x + 2yy' = 0$, $y' = -x/y$. Trajectories $\tilde{y}' = \tilde{y}/x$, $\ln|\tilde{y}| = \ln|x| + c^{**}$, $\tilde{y} = c^*x$.
- $y' = -4x/9y$. Trajectories $\tilde{y}' = 9\tilde{y}/4x$. $\tilde{y} = c^*x^{9/4}$ ($c^* > 0$). Sketch or graph these curves.

Problem Set 1.7, page 41

- In $|x - x_0| < a$; just take b in $\infty = b/K$ large, namely, $b = aK$.
- No. At a common point (x_1, y_1) they would both satisfy the “initial condition”
 $y(x_1) = y_1$, violating uniqueness.
- $y' = f(x, y) = r(x) - p(x)y$; hence $\partial f/\partial y = -p(x)$ is continuous and is thus
bounded in the closed interval $|x - x_0| \leq a$.
- R has sides $2a$ and $2b$ and center $(1, 1)$ since $y(1) = 1$. In R ,
 $f = 2y^2 \leq 2(b+1)^2 = K$, $\alpha = b/K = b/(2(b+1)^2)$. $d\alpha/db = 0$ gives $b = 1$, and
 $\alpha_{opt} = b/K = 1/8$. Solution by $dy/y^2 = 2 dx$, etc., $y = 1/(3 - 2x)$.
- $|1 + y^2| \leq K = 1 + b^2$, $\alpha = b/K$, $d\alpha/db = 0$, $b = 1$, $\alpha = 1/2$.

Chapter 1 Review Questions and Problems, page 42

- $dy/(y^2 + \frac{1}{4}) = 4 dx$, $2 \arctan 2y = 4x + c^*$, $y = \frac{1}{2} \tan(2x + c)$
- Logistic ODE. $y = 1/u$, $y' = -u' / u^2 = 4/u - 1/u^2$, $u = c^*e^{-4x} + \frac{1}{4}$
- $dy/(y^2 + 1) = x^2 dx$, $\arctan y = x^3/3 + c$, $y = \tan(x^3/3 + c)$
- Bernoulli. $y' + xy = x/y$, $u = y^2$, $u' = 2yy' = 2x - 2xu$ linear,
 $u = e^{-x^2} (\int e^{x^2} 2x dx + c) = 1 + ce^{-x^2}$, $y = \sqrt{u}$. Or write
 $yy' = -x(y^2 - 1)$ and separate.

19. Linear, $y = e^{\cos x}(\int e^{-\cos x} \sin x dx + c) = ce^{\cos x} + 1$. Or by separation.
21. Not exact. Use Theorem 1, Sec. 1.4; $R = 2/x$, $F = x^2$; the resulting exact ODE is $3x^2 \sin 2y dx + 2x^3 \cos 2y dy = d(x^3 \sin 2y)$, $x^3 \sin 2y = c$. Or by separation, $\cot 2y dy = -3/(2x) dx$, etc., $\sin 2y = cx^{-3}$.
23. Exact. $u = \int M dx = \sin xy - x^2 + k$, $u_y = x \cos xy + k' = N$, $k = y^2$, $\sin xy - x^2 + y^2 = c$.
25. Not exact. $R^* = 1$ in Theorem 2, Sec. 1.4, $F^* = e^y$. Exact is $e^y \sin(y-x) dx + e^y[\cos(y-x) - \sin(y-x)] dy = 0$.
 $u = \int M dx = e^y \cos(y-x) + k$, $u_y = e^y(\cos(y-x) - \sin(y-x)) + k' = N$,
 $e^y \cos(y-x) = c$.
27. Separation. $y^2 + x^2 = 25$
29. Separation. $y = \tan(x+c)$, $c = -\frac{1}{4}\pi$
31. Exact. $u = x^2y^2 + \cos x + 2y = c$, $c = u(0, 1) = 3$
33. $y' = x/y$. Trajectories $\tilde{y}' = -\tilde{y}/x$, $\tilde{y} = c^*/x$ by separation. Hyperbolas.
35. $y = y_0 e^{kt}$, $e^{4k} = 0.9$, $k = \frac{1}{4} \ln 0.9$, $e^{kt} = 0.5$,
 $t = (\ln 0.5)/k = (\ln 0.5)/[(\ln 0.9)/4] = 26.3$ [days]
37. $e^{kt} = 0.01$, $t = (\ln 0.01)/k = 175$ [days]
39. $y' = -4x/y$. Trajectories $\tilde{y} = c_1 x^{1/4}$ or $x = c_2 \tilde{y}^4$
41. Logistic ODE $y' = Ay - By^2$, $y = 1/u$, $u' + Au = +B$, $u = ce^{-At} + B/A$
43. $A =$ amount of incident light. A thin layer of thickness Δx absorbs $\Delta A = -kA\Delta x$ ($-k =$ constant of proportionality). Thus $\Delta A/\Delta x = -kA$. Let $\Delta x \rightarrow 0$. Then $A' = -kA$, $A = A_0 e^{-kx} =$ amount of light in a thick layer at depth x from the surface of incidence.

Problem Set 2.1, page 52

1. $y = 2.5e^{4x} + 0.5e^{-4x}$ 3. $y = e^{-x} \cos x$ 5. $y = 4x^2 + 7/x^2$
 7. Yes 9. Yes if $a \neq 0$ 11. No
 13. No 15. $F(x, z, z') = 0$ 17. $y = c_1 e^{kx} + c_2$
 19. $y dz/dy = 4z$, $y = (c_1 x + c_2)^{-1/3}$
 21. $(dz/dy)z = -z^3 \sin y$, $-1/z = -dx/dy = \cos y + \tilde{c}_1$, $x = -\sin y + c_1 y + c_2$
 23. $y'' y' = 2$, $y = \frac{4}{3}(t+1)^{3/2} - \frac{1}{3}$, $y(3) = \frac{31}{3}$, $y'(3) = 4$
 25. $y'' = ky'$, $z' = kz$, $z = c_1 e^{kx} = y'$, $c_1 = 1$, $y = (e^{kx} - 1)/k$

Problem Set 2.2, page 59

1. $y = c_1 e^{7x} + c_2 e^{-x}$ 3. $y = (c_1 + c_2 x)e^{2.5x}$
 5. $y = c_1 e^{0.9x} + c_2 e^{-1.1x}$ 7. $y = e^{0.5x}(A \cos 1.5x + B \sin 1.5x)$
 9. $y = c_1 e^{3.5x} + c_2 e^{-1.5x}$ 11. $y = A \cos 3\pi x + B \sin 3\pi x$
 13. $y = c_1 e^{12x} + c_2 e^{-12x}$ 15. $y'' - 3y' + 2y = 0$
 17. $y'' - 2\sqrt{3}y' + 3y = 0$ 19. $y'' - 16y = 0$
 21. $y = 4e^{3x} - 2e^{-x}$ 23. $y = e^{-2x}(2 \cos x - \sin x)$
 25. $y = 2 + e^{-\pi x}$ 27. $y = (2 - 4x)e^{-0.25x}$
 29. $y = e^{-0.1x}(3.2 \cos 0.2x + 1.6 \sin 0.2x)$ 31. $y = 4e^{5x} - 4e^{-5x}$
 33. $y_1 = e^{-x}$, $y_2 = 0.001e^x + e^{-x}$
 35. Write $E = e^{-ax/2}$, $c = \cos \omega x$, $s = \sin \omega x$. Note that $E' = -\frac{1}{2}aE$, $c' = -\omega s$,
 $s' = \omega c$. Substitute, drop E , collect c -terms, then s -terms, and use $\omega^2 = b - \frac{1}{4}a^2$,
 to get $c(b - \frac{1}{2}a^2 + \frac{1}{4}a^2 - \omega^2) + s(-a\omega + \frac{1}{2}a\omega + \frac{1}{2}a\omega) = 0 + 0 = 0$.

Problem Set 2.3, page 61

1. $0, 0, -2 \cos x$
2. $-0.8x^3 + 6x^2 + 0.4, 0, e^{0.4x}$
3. $-12x^3 + 9x^2 + 8x - 2, -28 \sin 4x - 4 \cos 4x, 0$
4. $y = (c_1 + c_2x)e^{-2x}$
5. $y = e^{-3x}(A \cos 2x + B \sin 2x)$
6. $y = c_1e^{-3.1x} + c_2e^{-x}$
7. $y = A \cos 4.2\omega x + B \sin 4.2\omega x$

Problem Set 2.4, page 68

1. $y = y_0 \cos \omega_0 t + (v_0/\omega_0) \sin \omega_0 t$. At integer t (if $\omega_0 = \pi$), because of periodicity.
2. $mL\theta'' = -mg \sin \theta \approx -mg\theta$ (tangential component of $W = mg$), $\theta'' + \omega_0^2\theta = 0$, $\omega_0/(2\pi) = \sqrt{g/L}/(2\pi)$.
3. No, because the frequency depends only on k/m .
4. (i) Greater by a factor $\sqrt{3}$. (ii) Lower
5. $\omega^* = [\omega_0^2 - c^2/(4m^2)]^{1/2} = \omega_0[1 - c^2/(4mk)]^{1/2} \approx \omega_0(1 - c^2/8mk) = 2.9583$
6. $2\pi/\omega^*$ since Eq. (10) and $y' = 0$ give $\tan(\omega^*t - \delta) = -\alpha/\omega^*$; tan is periodic with period π/ω^* .
7. Case (II) of (5) with $c = \sqrt{4mk} = \sqrt{4 \cdot 500 \cdot 4500} = 3000$ [kg/sec], where 500 kg is the mass per wheel.
8. $y = [y_0 + (v_0 + \alpha y_0)t]e^{-\alpha t}$, $y = [1 + (v_0 + 1)t]e^{-t}$; (ii) $v_0 = -2, -3/2, -4/3, -5/4, -6/5$
9. $y = 0$ gives $c_1 = -c_2e^{-2\beta t}$, which has one or no positive zero, depending on the initial conditions.

Problem Set 2.5, page 72

1. $c_1x^3 + c_2x^{-2}$
2. $(c_1 + c_2 \ln |x|)x^4$
3. $x[A \cos(\ln |x|) + B \sin(\ln |x|)]$
4. $c_1x^{1.4} + c_2x^{1.6}$
5. $c_1x^{0.1} + c_2x^{0.9}$
6. $3x^2 - 2x^3$
7. $x^{-0.5}[2 \cos(10 \ln |x|) - \sin(10 \ln |x|)]$
8. $2x^{-3} + 10$

Problem Set 2.6, page 77

1. $y'' - 0.25y = 0, W = -1$
2. $y'' - 2ky' + k^2y = 0, W = e^{2kx}$
3. $x^2y'' + 0.5xy' + 0.0625y = 0, W = x^{-0.5}$
4. $x^2y'' + xy' + 4y = 0, W = 2/x$
5. $x^2y'' - 0.75y = 0, W = -2$
6. $y'' - 6.25y = 0, W = 2.5$
7. $y'' + 2y' + 1.64y = 0, W = 0.8e^{-2x}$
8. $y'' + 5y' + 6.34y = 0, W = 0.3e^{-5x}$
9. $y'' + 7.6\pi y' + 14.44\pi^2y = 0, W = e^{-7.6\pi x}$

Problem Set 2.7, page 83

1. $c_1e^{-x} + c_2e^{-2x} + 2.5e^{2x}$
2. $c_1e^{4x} + c_2e^{-4x} + 2.4xe^{4x} - 4e^x$
3. $c_1e^{2x} + c_2e^{-3x} - x^3 - 3x - 0.5$
4. $e^{-3x}(A \cos 8x + B \sin 8x) + e^x(\cos 4x + \frac{1}{2} \sin 4x)$
5. $c_1e^{-0.4x} + c_2e^{0.4x} + 20xe^{0.4x} - 20xe^{-0.4x}$
6. $c_1 \cos 1.2x + c_2 \sin 1.2x + 10x \sin 1.2x$
7. $e^{-2x}(A \cos x + B \sin x) + 5x^2 - 8x + 4.4 - 1.6 \cos 2x + 0.2 \sin 2x$
8. $4x \sin 2x$

17. $e^{-0.1x}(1.5 \cos 0.5x - \sin 0.5x) + 2e^{0.5x}$
 19. $2e^{-3x} + 3e^{4x} - 12x^3 + 3x^2 - 6.5x$

Problem Set 2.8, page 90

1. $-0.4 \cos 3t + 7.2 \sin 3t$ 3. $-12.8 \cos 4.5t + 3.6 \sin 4.5t$
 5. $0.16 \cos 2t + 0.12 \sin 2t$ 7. $\frac{7}{45} \cos 3t - \frac{1}{45} \sin 3t$
 9. $c_1 e^{-t/2} + c_2 e^{-3t/2} - \frac{32}{5} \cos t - \frac{4}{5} \sin t$
 11. $(c_1 + c_2 t)e^{-3t/2} - \frac{4}{3} \cos 3t - \sin 3t$
 13. $e^{-1.5t}(A \cos t + B \sin t) + 4 + 0.8 \cos 2t - 6.4 \sin 2t$
 15. $0.32e^{-t} \cos 5t + 0.68 \cos 3t + 0.24 \sin 3t$
 17. $5e^{-4t} - 4e^{-2t} - 0.3 \cos 2t + 0.1 \sin 2t$
 19. $e^{-1.5t}(0.2 \cos t - 1.1 \sin t) + 0.8 \cos t + 0.4 \sin t$

Problem Set 2.9, page 97

1. $LI' + RI = E$, $I = (E/R) + ce^{-Rt/L} = 2.4 + ce^{-50t}$
 3. $RI' + I/C = 0$, $I = ce^{-t/(RC)}$
 5. $I = 5(\cos t - \cos 10t)/99$
 7. I_0 is maximum when $S = 0$; thus $C = 1/(\omega^2 L)$.
 9. $R > R_{\text{crit}} = 2\sqrt{L/C}$ is Case I, etc.
 11. 0
 13. $c_1 e^{-20t} + c_2 e^{-10t} + 16.5 \sin 10t + 5.5 \cos 10t$
 15. $E' = -e^{-4t}(7.605 \cos \frac{1}{2}t + 1.95 \sin \frac{1}{2}t)$, $I = e^{-0.1t}(A \cos \frac{1}{2}t + B \sin \frac{1}{2}t) - e^{-4t} \cos \frac{1}{2}t$
 17. $E(0) = 600$, $I'(0) = 600$, $I = e^{-3t}(-100 \cos 4t + 75 \sin 4t) + 100 \cos t$
 19. (b) $R = 2 \Omega$, $L = 1 \text{ H}$, $C = 1/12 \text{ F}$, $E = 4.4 \sin 10t \text{ V}$

Problem Set 2.10, page 101

1. $A \cos x + B \sin x - x \cos x + (\sin x) \ln |\sin x|$
 3. $c_1 x + c_2 x^2 - x \cos x$
 5. $(\cos x)(c_1 + \sin x - \ln |\sec x + \tan x|) + (\sin x)(c_2 - \cos x) = (c_1 - \ln |\sec x + \tan x|) \cos x + c_2 \sin x$
 7. $(c_1 + \frac{3}{2}x) \sin x + (c_2 + \ln |\cos x|) \cos x$
 9. $(c_1 + c_2 x)e^x + x^2 + 4x + 6 - e^x(\ln |x| + 1)$
 11. $c_1 \cos 2x + c_2 \sin 2x + \frac{1}{8}x \cosh 2x$
 13. $c_1 x + c_2 x^2 - x \sin x$
 15. $A \cos x + B \sin x + y_{p1} + y_{p2}$, y_{p1} as y_p in Example 1, $y_{p2} = \frac{10}{24} \sin 5x$
 17. $u'' + u = 0$ by substitution of $y = ux^{-1/2}$. $y_1 = x^{-1/2} \cos x$, $y_2 = x^{-1/2} \sin x$, $y_p = -\frac{1}{2}x^{1/2} \cos x + \frac{1}{2}x^{-1/2} \sin x$ from (2) with the ODE in standard form.

Chapter 2 Review Questions and Problems, page 102

9. $c_1 e^{4x} + c_2 e^{-2x} - 1.1 \cos 6x - 0.3 \sin 6x$
 11. $e^{-4x}(A \cos 3x + B \sin 3x) - \frac{3}{4} \cos 3x + \frac{1}{2} \sin 3x$

13. $y_1 = x^3$, $y_2 = x^{-4}$, $r = x^{-5}$, $W = -7x^{-2}$, $y_p = -\frac{1}{42}x^{-3} - \frac{1}{7}x^{-3} = -\frac{1}{6}x^{-3}$
 15. $y_1 = e^x$, $y_2 = xe^x$, $W = e^{2x}$, $y_p = e^x/(2x)$
 17. $y_1 = e^x \cos x$, $y_2 = e^x \sin x$, $W = e^{2x}$, $y_p = -xe^x \cos x + e^x(\sin x) \ln |\sin x|$
 19. $y = 4e^{2x} + 2e^{-7x}$ 21. $y = 9x^{-4} + 6x^6$
 23. $y = e^{-2x} - 2e^{-3x} + 18x^2 - 30x + 19$ 25. $y = \frac{1}{5}x^3 + 4x^2 - 5x^{-2}$
 27. $y = -16 \cos 2t + 12 \sin 2t + 16(\cos 0.5t - \sin 1.5t)$.
 Resonance for $\omega/(2\pi) = 2/(2\pi) = 1/\pi$
 29. $\omega = 3.1$ is close to $\omega_0 = \sqrt{k/m} = 3$, $y = 25(\cos 3t - \cos 3.1t)$.
 31. $R = 9 \Omega$, $L = 0.5 \text{ H}$, $C = 0.025 \text{ F}$, $E = 17 \sin 6t \text{ V}$, hence $0.5I'' + 9I' + 40I = 102 \cos 6t$, $I = -8.16e^{-8t} + 7.5e^{-10t} + 0.66 \cos 6t + 1.62 \sin 6t$
 33. $E' = 220 \cdot 314 \cos 314t$, $I = e^{-50t}(A \cos 150t + B \sin 150t) + 0.847001 \sin 314t - 1.985219 \cos 314t$

Problem Set 3.1, page 111

7. Linearly independent 9. Linearly dependent
 11. $x|x| = x^2$ if $x > 0$, linearly dependent
 13. Linearly independent 15. Linearly independent
 17. Linearly independent 19. Linearly dependent

Problem Set 3.2, page 115

1. $y''' - 6y'' + 11y' - 6y = 0$ 3. $y^{iv} - y = 0$
 5. $y^{iv} + 4y'' = 0$ 7. $c_1 + c_2 \cos x + c_3 \sin x$
 9. $c_1 e^x + (c_2 + c_3 x)e^{-x}$ 11. $c_1 e^x + c_2 e^{(1+\sqrt{7})x} + c_3 e^{(1-\sqrt{7})x}$
 13. $e^{0.25x} + 4.3e^{-0.7x} + 12.1 \cos 0.1x - 0.6 \sin 0.1x$
 15. $2.4 + e^{-1.6x}(\cos 1.5x - 2 \sin 1.5x)$
 17. $y = \cosh 5x - \cos 4x$
 19. $y = c_1 x^{-2} + c_2 x + c_3 x^2$. $W = 12/x^2$

Problem Set 3.3, page 122

1. $(c_1 + c_2 x)e^{2x} + c_3 e^{-2x} - 0.04e^{-3x} + x^2 + x + 1$
 3. $c_1 \cos \frac{1}{2}x + c_2 \sin \frac{1}{2}x + x(c_3 \cos \frac{1}{2}x + c_4 \sin \frac{1}{2}x) - \frac{1}{2}e^{-x} \sin \frac{1}{2}x$
 5. $c_1 x^{0.5} + c_2 x + c_3 x^{1.5} + 0.1x^{5.5}$
 7. $c_1 \cos x + c_2 \sin x + c_3 \cos 3x + c_4 \sin 3x + 0.2 \cosh 2x$
 9. $y = (4 - x^2)e^{3x} - 0.5 \cos 3x + 0.5 \sin 3x$
 11. $x^{-2} - x^2 + 5x^4 + x(\ln x + 1)$
 13. $3 + 9e^{-2x} \cos 9x - (1.6 - 1.5x)e^x$

Chapter 3 Review Questions and Problems, page 122

7. $c_1 + c_2 x^{1/2} + c_3 x^{-1/2}$ 9. $c_1 e^{-0.5x} + c_2 e^{0.5x} + c_3 e^{-1.5x}$
 11. $c_1 x^2(\frac{1}{2} \ln x - \frac{3}{4}) + c_2 x^2 + c_3 x + c_4 + \frac{1}{7}x^7$
 13. $c_1 e^{-x} + e^{x/2}(c_2 \cos(\frac{1}{2}\sqrt{3}x) + c_3 \sin(\frac{1}{2}\sqrt{3}x)) + 8e^{x/2}$
 15. $(c_1 + c_2 x)e^x + c_3 e^{-x} + 0.25x^2 e^x$ 17. $-0.5x^{-1} + 1.5x^{-5}$
 19. $\cos 7x + e^{3x} - 0.02 \cosh x$

Problem Set 4.1, page 135

1. Yes
5. $y_1' = 0.02(-y_1 + y_2)$, $y_2' = 0.02(y_1 - 2y_2 + y_3)$, $y_3' = 0.02(y_2 - y_3)$
7. $c_1 = 1$, $c_2 = -5$
9. 3 and 0
11. $y_1' = y_2$, $y_2' = 4y_1$, $y_1 = c_1e^{-2t} + c_2e^{2t} = y$, $y_2 = y_1'$
13. $y_1' = y_2$, $y_2' = y_2$, eigenvalues 0, 1, $y_1 = c_1 + c_2e^t$, $y_2 = y_1' = y_1'$
15. $y_1' = y_2$, $y_2' = 0.109375y_1 + 0.75y_2$ (divide by 64), $y_1 = c_1e^{-0.125t} + c_2e^{0.875t}$

Problem Set 4.3, page 146

1. $y_1 = c_1e^{-6t} + c_2e^{6t}$, $y_2 = -2c_1e^{-6t} + 2c_2e^{6t}$
3. $y_1 = c_1e^{2t} + c_2$, $y_2 = c_1e^{2t} - c_2$
5. $y_1 = c_1e^{4it} + c_2e^{-4it} = (c_1 + c_2) \cos 4t + i(c_1 - c_2) \sin 4t$
 $= A \cos 4t + B \sin 4t$, $y_2 = ic_1e^{4it} - ic_2e^{-4it}$
 $= (ic_1 - ic_2) \cos 4t + i(ic_1 + ic_2) \sin 4t = B \cos 4t - A \sin 4t$, $A = c_1 + c_2$,
 $B = i(c_1 - c_2)$
7. $y_1 = 2c_1 + c_2e^{-6t}$, $y_2 = -c_1 + c_3e^{-6t}$, $y_3 = -c_1 + 2(c_2 + c_3)e^{-6t}$
9. $y_1 = c_1e^{1.8t} + 2c_2e^{-0.9t} + 2c_3e^{-1.8t}$, $y_2 = 2c_1e^{1.8t} + c_2e^{-0.9t} - 2c_3e^{-1.8t}$,
 $y_3 = 2c_1e^{1.8t} - 2c_2e^{-0.9t} + c_3e^{-1.8t}$
11. $y_1 = 10 + 6e^{2t}$, $y_2 = -5 + 3e^{2t}$
13. $y_1 = 2.4e^{-t} - 2e^{2.5t}$, $y_2 = 1.8e^{-t} + 2e^{2.5t}$
15. $y_1 = 2e^{14.5t} + 10$, $y_2 = 5e^{14.5t} - 4$
17. $y_2 = y_1' + y_1$, $y_2' = y_1'' + y_1' = -y_1 - y_2 = -y_1 - (y_1' + y_1)$, $y_1'' + 2y_1' + 2y_1 = 0$,
 $y_1 = e^{-t}(A \cos t + B \sin t)$, $y_2 = y_1' + y_1 = e^{-t}(B \cos t - A \sin t)$. Note that
 $r^2 = y_1^2 + y_2^2 = e^{-2t}(A^2 + B^2)$.
19. $I_1 = 4c_1e^{-200t} + c_2e^{-50t}$, $I_2 = -c_1e^{-200t} - 4c_2e^{-50t}$

Problem Set 4.4, page 150

1. Saddle point, unstable, $y_1 = c_1e^{-4t} + c_2e^{4t}$, $y_2 = -2c_1e^{-4t} + 2c_2e^{4t}$
3. Unstable node, $y_1 = c_1e^t + c_2e^{3t}$, $y_2 = -c_1e^t + c_2e^{3t}$
5. Stable and attractive node, $y_1 = c_1e^{-3t} + c_2e^{-5t}$, $y_2 = c_1e^{-3t} - c_2e^{-5t}$
7. Center, stable, $y_1 = A \cos 4t + B \sin 4t$, $y_2 = -2B \cos 4t + 2A \sin 4t$
9. Saddle point, unstable, $y_1 = c_1e^{3t} + c_2e^{-t}$, $y_2 = c_1e^{3t} - c_2e^{-t}$
11. $y_1 = y = c_1e^{kt} + c_2e^{-kt}$, $y_2 = y'$, hyperbolas $k^2y_1^2 - y_2^2 = \text{const}$
13. $y = e^{-2t}(A \cos t + B \sin t)$, stable and attractive spirals
17. For instance, (a) -2, (b) -1, (c) $-\frac{1}{2}$, (d) 1, (e) 4.

Problem Set 4.5, page 158

1. (0, 0), $y_1' = y_2$, $y_2' = 3y_1$, saddle point; (0, -1), $y_1 = \tilde{y}_1$, $y_2 = -1 + \tilde{y}_2$, $\tilde{y}_1' = -\tilde{y}_2$,
 $\tilde{y}_2' = 3\tilde{y}_1$, center
3. (0, 0), $y_1' = 4y_2$, $y_2' = 2y_1$, saddle point; (2, 0), $y_1 = 2 + \tilde{y}_1$, $y_2 = \tilde{y}_2$, $\tilde{y}_1' = 4\tilde{y}_2$,
 $\tilde{y}_2' = -2\tilde{y}_1$, center
5. (0, 0), $y_1' = -y_1 + y_2$, $y_2' = -y_1 - y_2$, stable and attractive spiral point; (-2, 2),
 $y_1 = -2 + \tilde{y}_1$, $y_2 = 2 + \tilde{y}_2$, $\tilde{y}_1' = -\tilde{y}_1 - 3\tilde{y}_2$, $\tilde{y}_2' = -\tilde{y}_1 - \tilde{y}_2$, saddle point

7. $y_1' = y_2, \tilde{y}_2' = -y_1(1 - 4y_1), (0, 0), y_1' = y_2, y_2' = -y_1$, center;
 $(\frac{1}{4}, 0), y_1 = \frac{1}{4} + \tilde{y}_1, y_2 = \tilde{y}_2, \tilde{y}_1' = \tilde{y}_2, \tilde{y}_2' = (-\frac{1}{4} - \tilde{y}_1)(-4\tilde{y}_1), \tilde{y}_2' = \tilde{y}_1$, saddle
9. $(\frac{1}{2}\pi \pm 2n\pi, 0)$ saddle points; $(-\frac{1}{2}\pi \pm 2n\pi, 0)$ centers.
 Use $-\cos(\pm\frac{1}{2}\pi + \tilde{y}_1) = \sin(\pm\tilde{y}_1) \approx \pm\tilde{y}_1$.
11. $y_1' = y_2, y_2' = -y_1(2 + y_1)(2 - y_1), (0, 0), y_2' = -4y_1$, center; $(-2, 0), \tilde{y}_2' = 8\tilde{y}_1$,
 saddle point; $(2, 0), \tilde{y}_2' = 8\tilde{y}_1$ saddle point
13. $y''/y' + 2y'/y = 0, \ln y' + 2 \ln y = c, y'y^2 = y_2y_1^2 = \text{const}$
15. $y = A \cos t + B \sin t$, radius $\sqrt{A^2 + B^2}$

Problem Set 4.6, page 162

3. $y_1 = A \cos 4t + B \sin 4t + \frac{29}{16}, y_2 = B \cos 4t - A \sin 4t - \frac{9}{4}t$
5. $y_1 = c_1e^{4t} + c_2e^{-3t} + 4, y_2 = c_1e^{4t} - 2.5c_2e^{-3t} - 10$
7. $y_1 = 2c_1e^{-9t} + c_2e^{-4t} - 90t + 28, y_2 = c_1e^{-9t} + c_2e^{-4t} - 126t + 14$
9. $y_1 = c_1e^t + 4c_2e^{2t} - 3t - 4 - 2e^{-t}, y_2 = -c_1e^t - 5c_2e^{2t} + 5t + 7.5 + e^{-t}$
11. $y_1 = 3 \cos 2t - \sin 2t + t + 1, y_2 = \cos 2t + 3 \sin 2t + 2t - \frac{1}{2}$
13. $y_1 = 4e^{-t} - 4e^t + e^{2t}, y_2 = -4e^{-t} + t$
15. $y_1 = 7 - 2e^{2t} + e^{3t} - 4e^{-3t}, y_2 = -e^{2t} + 3e^{-3t}$
17. $I_1' + 2.5(I_1 - I_2) = 845 \sin t, 2.5(I_2' - I_1') + 25I_2 = 0,$
 $I_1 = (95 + 162.5t)e^{-5t} - 95 \cos t + 312.5 \sin t,$
 $I_2 = (-30 - 162.5t)e^{-5t} + 30 \cos t + 12.5 \sin t$
19. $I_1' + 2(I_1 - I_2) = 200, 2(I_2 - I_1) + 8I_2 + 2 \int I_2 dt = 0.$
 $I_1 = 2c_1e^{\lambda_1 t} + 2c_2e^{\lambda_2 t} + 100,$
 $I_2 = (1.1 + \sqrt{0.41})c_1e^{\lambda_1 t} + (1.1 - \sqrt{0.41})c_2e^{\lambda_2 t}, \lambda_1 = -0.9 + \sqrt{0.41},$
 $\lambda_2 = -0.9 - \sqrt{0.41}$

Chapter 4 Review Questions and Problems, page 163

11. $y_1 = c_1e^{8t} + c_2e^{-8t}, y_2 = 2c_1e^{8t} - 2c_2e^{-8t}$. Saddle point
13. $y_1 = c_1e^t + c_2e^{-6t}, y_2 = c_1e^t - 6c_2e^{-6t}$. Saddle point
15. $y_1 = c_1e^{7.5t} + c_2e^{-3t}, y_2 = -c_1e^{7.5t} + 0.75c_2e^{-3t}$. Saddle point
17. $y_1 = c_1e^{5t} + c_2e^t, y_2 = c_1e^{5t} - c_2e^t$. Unstable node
19. $y_1 = e^{-t}(A \cos 2t + B \sin 2t), y_2 = e^{-t}(B \cos 2t - A \sin 2t)$. Stable and
 attractive spiral point
21. $y_1 = c_1e^t + c_2e^{-t} + e^{2t} + e^{-2t}, y_2 = -c_2e^{-t} - 1.5e^{-2t}$
23. $y_1 = c_1e^t + c_2e^{-2t} - 6e^{-t} - 5, y_2 = -c_1e^t - 2c_2e^{-2t} + 10e^{-t} + 6$
25. $y_1 = c_1e^{3t} + c_2e^{-t} + t^2 - 2t + 2, y_2 = c_1e^{3t} - c_2e^{-t} - t^2 + 2t - 2$
27. A saddle point at $(0, 0)$
29. $I_1 = 4e^{-40t} - e^{-10t}, I_2 = -e^{-40t} + 4e^{-10t}$
31. $(n\pi, 0)$ center for even n and saddle point for odd n
33. Saddle points at $(0, 0)$ and $(\frac{1}{2}, \frac{1}{2})$, centers at $(0, \frac{1}{2})$ and $(\frac{1}{2}, 0)$

Problem Set 5.1, page 170

1. $a_0(1 + x + \frac{1}{2}x^2 + \dots) = a_0e^x$
3. $a_0(1 - 2x^2 + \frac{2}{3}x^4 - \dots) + a_1(x - \frac{2}{3}x^3 + \frac{2}{15}x^5 - \dots)$
 $= a_0 \cos 2x + \frac{1}{2}a_1 \sin 2x$

- 5. $a_0(1 + \frac{1}{2}x)$
- 7. $a_0 + a_0x + (\frac{1}{2}a_0 + \frac{1}{2})x^2 + \dots = a_0e^x + e^x - x - 1 = ce^x - x - 1, c = a_0 + 1$
- 9. $a_0 + a_1x + \frac{1}{2}a_1x^2 + \dots = a_0 - a_1 + a_1e^x$
- 11. $s = \frac{5}{4} - 4x + 8x^2 - \frac{32}{3}x^3 + \frac{32}{3}x^4 - \frac{128}{15}x^5, s(0.2) = 0.69900$
- 13. $s = \frac{1}{2} + \frac{1}{4}x - \frac{1}{48}x^3 + \frac{1}{480}x^5, s(1) = 0.73125$
- 15. $s = 1 + x - x^2 - \frac{5}{6}x^3 + \frac{2}{3}x^4 + \frac{11}{24}x^5, s(\frac{1}{2}) = \frac{923}{768}$

Problem Set 5.2, page 176

- 1. $|c|$
- 3. 2 (as function of $t = (x - 3)^2$). Ans. $\sqrt{2}$
- 5. 0
- 7. 2
- 9. 1
- 11. π
- 13. $\sum_{s=3}^{\infty} \frac{(-1)^{s-1}}{5(s-2)} x^s; R = 1$
- 15. $\sum_{s=5}^{\infty} \frac{(s-4)^2}{(s-3)!} x^s; R = \infty$
- 17. $a_0(1 - \frac{1}{12}x^4 - \frac{1}{60}x^5 - \dots) + a_1(x + \frac{1}{2}x^2 + \frac{1}{6}x^3 + \frac{1}{24}x^4 - \frac{1}{24}x^5 - \dots)$
- 19. $a_0 + a_1(x - \frac{2}{3}x^3 + \frac{2}{5}x^5 - \frac{4}{21}x^7 + \frac{2}{27}x^9 - \frac{4}{165}x^{11} + \dots)$
- 21. $a_0(1 - \frac{1}{2}x^2 - \frac{1}{24}x^4 + \frac{13}{720}x^6 + \dots) + a_1(x - \frac{1}{6}x^3 - \frac{1}{24}x^5 + \frac{5}{1008}x^7 + \dots)$
- 23. $a_0(1 + x^2 + x^3 + x^4 + x^5 + x^6 + \dots) + a_1x$

Problem Set 5.3, page 180

- 3. $P_6(x) = \frac{1}{16}(231x^6 - 315x^4 + 105x^2 - 5), P_7(x) = \frac{1}{16}(429x^7 - 693x^5 + 315x^3 - 35x)$
- 7. Set $x = az, y = c_1P_n(x/a) + c_2Q_n(x/a)$
- 15. $P_1^1 = \sqrt{1-x^2}, P_2^1 = 3x\sqrt{1-x^2}, P_2^2 = 3(1-x^2), P_4^2 = (1-x^2)(105x^2 - 15)/2$

Problem Set 5.4, page 187

- 1. $y_1 = 1 + \frac{x^2}{3!} + \frac{x^4}{5!} + \dots = \frac{\sinh x}{x}, y_2 = \frac{1}{x} + \frac{x}{2!} + \frac{x^3}{4!} + \dots = \frac{\cosh x}{x}$
- 3. $y_1 = 1 - \frac{x^2}{12} + \frac{1}{384}x^4 - \dots, y_2 = 9y_1 \ln x - \frac{144}{x^4} - \frac{36}{x^2} + \frac{x^2}{2} - \frac{25x^4}{1024} + \dots$
- 5. $r(r-1) + 4r + 2 = 0, r_1 = -1, r_2 = -2; y_1 = \frac{1}{x} - \frac{x}{6} + \frac{x^3}{120} - \dots, y_2 = \frac{1}{x^2} - \frac{1}{2} + \frac{x^2}{24} - \frac{x^4}{720} + \dots$
- 7. Euler-Cauchy equation with $t = x + 3, y_1 = (x + 3)^5, y_2 = y_1 \ln(x + 3)$
- 9. $b_0 = 1, c_0 = 0, r^2 = 0, y_1 = e^{-x}, y_2 = e^{-x} \ln x$
- 11. $y_1 = 1/(x + 1), y_2 = 1/x$
- 13. $b_0 = \frac{1}{2}, c_0 = 0, r_1 = \frac{1}{2}, r_2 = 0, y_1 = x^{1/2}(1 + 2x + 2x^2 + \frac{4}{3}x^3 + \dots), y_2 = 1 + 2x + 2x^2 + \dots$
- 15. $y_1 = (x - 4)^7, y_2 = (x - 4)^{-5}$ (Euler-Cauchy with $t = x - 4$)
- 17. $y_1 = x + x^3 - \frac{1}{12}x^4 + \frac{3}{10}x^5 - \frac{1}{20}x^6 + \dots, y_2 = 1 + 3x^2 - \frac{1}{6}x^3 + \frac{3}{2}x^4 - \frac{1}{5}x^5 + \frac{11}{36}x^6 - \dots$

19. $y = c_1 F(\frac{1}{2}, \frac{1}{2}, \frac{1}{2}; x) + c_2 \sqrt{x} F(1, 1, \frac{3}{2}; x)$
 21. $y = A(1 - 4x + \frac{8}{3}x^2) + B\sqrt{x} F(-\frac{3}{2}, \frac{3}{2}, \frac{3}{2}; x)$
 23. $y = c_1 F(2, -2, -\frac{1}{2}; t - 2) + c_2 (t - 2)^{3/2} F(\frac{7}{2}, -\frac{1}{2}, \frac{5}{2}; t - 2)$

Problem Set 5.5, page 197

- Use (7b) in Sec. 5.2.
- 0.77958 (exact 0.76520), 0.19674 (0.22389), -0.27651 (-0.26005),
-0.39788 (-0.39715), -0.17038 (-0.17760), 0.15680 (0.15065), 0.30086
(0.30008), 0.16833 (0.17165)
- $y = c_1 J_\nu(\lambda x) + c_2 J_{-\nu}(\lambda x)$, $\nu \neq 0, \pm 1, \dots$
- $y = c_1 J_\nu(\sqrt{x}) + c_2 J_{-\nu}(\sqrt{x})$, $\nu \neq 0, \pm 1, \dots$
- $y = c_1 x J_1(2x)$, J_1, J_{-1} linearly dependent
- $y = x^{-\nu} [c_1 J_\nu(x) + c_2 J_{-\nu}(x)]$, $\nu \neq 0, \pm 1, \dots$
- $y = c_1 J_\nu(x^3) + c_2 J_{-\nu}(x^3)$, $\nu \neq 0, \pm 1, \dots$
- $y = c_1 \sqrt{x} J_1(2\sqrt{x})$, J_1, J_{-1} linearly dependent
- $y = x^{1/4} J_1(\frac{2}{3}x^{1/4})$, J_1, J_{-1} linearly dependent
- $y = x^{2/5} (c_1 J_{8/5}(4x^{1/4}) + c_2 J_{-8/5}(4x^{1/4}))$
- Use (24b) with $\nu = 0$, (24a) with $\nu = 1$, (24d) with $\nu = 2$, respectively.
- $J_n(x_1) = J_n(x_2) = 0$ implies $x_1^{-n} J_n(x_1) = x_2^{-n} J_n(x_2) = 0$ and $[x^{-n} J_n(x)]' = 0$ somewhere between x_1 and x_2 by Rolle's theorem. Now use (24b) to get $J_{n+1}(x) = 0$ there. Conversely, $J_{n+1}(x_3) = J_{n+1}(x_4) = 0$, thus $x_3^{n+1} J_{n+1}(x_3) = x_4^{n+1} J_{n+1}(x_4) = 0$ implies $J_n(x) = 0$ in between by Rolle's theorem and (24a) with $\nu = n + 1$.
- Integrate the formulas in (24).
- Use (24a) with $\nu = 1$, partial integration, (24b) with $\nu = 0$, partial integration.
- CAS Experiment.** (b) $x_0 = 1$, $x_1 = 2.5$, $x_2 = 20$, approximately. It increases with n .
(c) (14) is exact. (d) It oscillates. (e) Formula (24b) with $\nu = 0$

Problem Set 5.6, page 202

- $y = c_1 J_5(x) + c_2 Y_5(x)$
- $y = c_1 J_2(x^2) + c_2 Y_2(x^2)$
- $y = x^3 (c_1 J_3(x^3) + c_2 Y_3(x^3))$
- $y = c_1 J_0(\sqrt{x}) + c_2 Y_0(\sqrt{x})$
- $y = x^{-5} (c_1 J_5(x) + c_2 Y_5(x))$
- Set $H^{(1)} = kH^{(2)}$, use (10).
- Set $x = is$ in (1), Sec. 5.5, to get the present ODE (12) in terms of s . Use (20), Sec. 5.5.

Problem Set 5.7, page 209

- Set $x = ct + k$.
- $\lambda_m = (m\pi/5)^2$, $m = 1, 2, \dots$; $y_m = \sin(m\pi x/5)$
- $\lambda_m = [(2m + 1)\pi/2L]^2$, $m = 0, 1, \dots$; $y_m(x) = \sin[(2m + 1)\pi x/2L]$
- $\lambda_m = m^2$, $m = 0, 1, \dots$; $y_0 = 1$, $y_m = \cos mx$, $\sin mx$, $m = 1, 2, \dots$
- $k = k_m$ from $\tan k = -k$. $\lambda_m = k_m^2$, $m = 1, 2, \dots$; $y_m = \sin k_m x$
- $\lambda_m = m^2$, $m = 1, 2, \dots$; $y_m = x \sin(m \ln|x|)$
- $p = e^{8x}$, $q = 0$, $r = e^{8x}$, $\lambda_m = m^2$; $y_m = e^{-4x} \sin mx$, $m = 1, 2, \dots$
- $\lambda_m = (m\pi)^2$, $y_m = x \cos m\pi x$, $x \sin m\pi x$, $m = 0, 1, \dots$
- $x = \cos \theta$, $dx = -\sin \theta d\theta$, etc.

Problem Set 5.8, page 216

1. $1.6P_4(x) - 0.6P_0(x)$
3. $\frac{2}{5}P_3(x) - \frac{2}{3}P_2(x) + \frac{8}{5}P_1(x) - \frac{4}{3}P_0(x)$
7. $-0.4775P_1(x) - 0.6908P_3(x) + 1.844P_5(x) - 0.8234P_7(x) + 0.1544P_9(x) + \dots$,
 $m_0 = 9$. Rounding seems to have considerable influence in Probs. 6–15.
9. $0.3799P_2(x) + 1.673P_4(x) - 1.397P_6(x) + 0.3968P_8(x) + \dots$, $m_0 = 8$
11. $1.175P_0(x) + 1.104P_1(x) + 0.3575P_2(x) + 0.0700P_3(x) - \dots$, $m_0 = 3$ or 4
13. $0.7855P_0(x) - 0.3550P_2(x) + 0.0900P_4(x) - \dots$, $m_0 = 4$
15. $0.1212P_0(x) - 0.7955P_2(x) + 0.9600P_4(x) - 0.3360P_6(x) + \dots$, $m_0 = 8$
17. (c) $a_m = (2/J_1^2(\alpha_{0,m}))(J_1(\alpha_{0,m})/\alpha_{0,m}) = 2/(\alpha_{0,m}J_1(\alpha_{0,m}))$

Chapter 5 Review Questions and Problems, page 217

11. e^{3x} , e^{-3x} , or $\cosh 3x$, $\sinh 3x$
13. e^x , $1 + x$
15. e^{-x^2} , xe^{-x^2}
17. e^{-x} , $e^{-x} \ln x$
19. $1/(1-x^2)$, $x/(1-x^2)$ or $1/(1-x)$, $1/(1+x)$
21. $y = c_1J_{\sqrt{2}}(6x) + c_2J_{-\sqrt{2}}(6x)$
23. $y = c_1J_1(x^2) + c_2Y_1(x^2)$
25. $y = \sqrt{x}[c_1J_{1/4}(\frac{1}{2}kx^2) + c_2J_{-1/4}(\frac{1}{2}kx^2)]$
27. $\lambda_m = (2m\pi)^2$, $y_0 = 1$, $y_m = \cos 2m\pi x$, $\sin 2m\pi x$, $m = 1, 2, \dots$
29. $y = c_1J_1(kx) + c_2Y_1(kx)$, $c_2 = 0$, $y(1) = c_1J_1(k) = 0$, $k = k_m = \alpha_{1,m}$ (the positive zeros of J_1), $y_m = J_1(\alpha_{1,m}x)$
31. $1.813P_0(x) + 2.923P_1(x) + 1.759P_2(x) + 0.663P_3(x) + 0.185P_4(x) + \dots$
33. $0.693P_0(x) - 0.285P_2(x) + 0.144P_4(x) - 0.091P_6(x) + \dots$
35. $0.25P_0(x) + 0.5P_1(x) + 0.3125P_2(x) - 0.0938P_4(x) + 0.0508P_6(x) + \dots$

Problem Set 6.1, page 226

1. $\frac{2}{s^3} - \frac{2}{s^2}$
3. $\frac{s}{s^2 + 4\pi^2}$
5. $\frac{s-2}{(s-2)^2 - 1}$
7. $\frac{s \cos \theta - \omega \sin \theta}{s^2 + \omega^2}$
9. $\frac{e^{3a}}{s+2b}$
11. $\frac{1}{s^2 + 4}$
13. $\frac{k}{s}(1 - e^{-bs})$
15. $\frac{1 - (1+2s)e^{-2s}}{2s^2}$
17. $\frac{1 - e^{-bs}}{s^2} - \frac{be^{-bs}}{s}$
19. $\frac{(1 - e^{-s})^2}{s}$
21. $\mathcal{L}(f_1) = \mathcal{L}(1) - \mathcal{L}(f) = \frac{1}{s} - \frac{1}{s}(1 - e^{-2s}) = e^{-2s}/s$
23. Set $ct = p$. Then $\mathcal{L}(f(ct)) = \int_0^\infty e^{-st}f(ct) dt = \int_0^\infty e^{-(s/c)p}f(p) dp/c = F(s/c)/c$.
29. $4 \cos \pi t - 3 \sin \pi t$
31. $1 - \frac{3}{2}t^2 + \frac{1}{2}t^4$
33. $\sin \frac{n\pi t}{L}$
35. $2 - 2e^{-4t}$
37. $(e^{\sqrt{3}t} - e^{-\sqrt{5}t})/(\sqrt{3} + \sqrt{5})$
39. $\frac{1}{\sqrt{5}} \sin \sqrt{5}t - e^{-5t}$
41. $\frac{3.8}{(s-2.4)^2}$
43. $\frac{5\omega}{(s+a)^2 + \omega^2}$
45. $\frac{a(s+k)+b}{(s+k)^2 + 1}$
47. $3.5t^2e^t$
49. $\sqrt{2}t^2e^{-t\sqrt{2}}$
51. $3e^{-2t} \sin 5t$
53. $e^{-5\pi t} \sinh \pi t$

Problem Set 6.2, page 232

1. $\frac{1}{(s-k)^2}$ 3. $\frac{2\omega^2}{s(s^2 + 4\omega^2)}$ 5. $\frac{2a^2}{s(s^2 - 4a^2)}$
7. $\frac{\pi s}{(s^2 + \frac{1}{4}\pi^2)^2}$
9. Use shifting. Use $\cos^2 \alpha = \frac{1}{2} + \frac{1}{2} \cos 2\alpha$; use $\cos^2 \alpha + \sin^2 \alpha = 1$.
Ans. $(2s^2 + 1)/[2s(s^2 + 1)]$
11. $(s + \frac{1}{2})Y = -1 + 17 \cdot 2/(s^2 + 4)$, $y = 7e^{-t/2} + 2 \sin 2t - 8 \cos 2t$
13. $(s^2 - \frac{1}{4})Y = 4s$, $y = 4 \cosh \frac{1}{2}t$
15. $(s^2 + 2s + 2)Y = s - 3 + 2 \cdot 1$, $Y = (s + 1 - 2)/[(s + 1)^2 + 1]$,
 $y = e^{-t}(\cos t - 2 \sin t)$
17. $(s^2 + 7s + 12)Y = 3.5s - 10 + 24.5 + 21/(s - 3)$, $y = \frac{1}{2}e^{3t} + \frac{5}{2}e^{-4t} + \frac{1}{2}e^{-3t}$
19. $(s + 1.5)^2 Y = s + 31.5 + 3 + 54/s^4 + 64/s$,
 $Y = 1/(s + 1.5) + 1/(s + 1.5)^2 + 24/s^4 - 32/s^3 + 32/s^2$,
 $y = (1 + t)e^{-1.5t} + 4t^3 - 16t^2 + 32t$
21. $t = \tilde{t} + 2$, $\tilde{Y} = 4/(s - 6)$, $\tilde{y} = 4e^{6t}$, $y = 4e^{6(t-2)}$
23. $t = \tilde{t} + 1$, $(s - 1)(s + 4)\tilde{Y} = 4s + 17 + 6/(s - 2)$, $y = 3e^{t-1} + e^{2(t-1)}$
25. (b) In the proof, integrate from 0 to a and then from a to ∞ and see what happens.
(c) Find $\mathcal{L}(f)$ and $\mathcal{L}(f')$ by integration and substitute them into (1*).
27. $2 - 2e^{-t/2}$ 29. $\frac{1}{k^2}(e^{kt} - 1) - \frac{t}{k}$ 31. $\cosh \sqrt{5}t - 1$
33. $\frac{1}{8} \sinh 2t - \frac{1}{4}t$

Problem Set 6.3, page 240

3. $(1 - e^{2-2s})/(s - 1)$
5. $\left(\frac{2}{s^3} + \frac{2}{s^2} + \frac{1}{s}\right)e^{-s} - \left(\frac{2}{s^3} + \frac{4}{s^2} + \frac{4}{s}\right)e^{-2s}$
7. $\frac{s}{s^2 + \pi^2}(-e^{-s} - e^{-4s})$ 9. $\left(\frac{1}{s^2} + \frac{5}{s}\right)e^{-5s} - \left(\frac{1}{s^2} + \frac{10}{s}\right)e^{-10s}$
11. $\frac{-20s}{s^2 + \pi^2}(e^{-3s} + e^{-6s})$ 13. $\frac{1}{s - \pi}(e^{-2s+2\pi} - e^{-4s+4\pi})$
15. 0 if $t < 4$, $t - 4$ if $t > 4$ 17. $\sin t$ if $2\pi < t < 8\pi$, 0 elsewhere
19. 0 if $t < 2$, $(t - 2)^4/24$ if $t > 2$ 21. $u(t - 3) \cosh(2t - 6)$
23. $e^{-t} \sin t$ 25. $e^{-2t} \cos 3t + 9 \cos 2t + 8 \sin 2t$
27. $\sin 3t + \sin t$ if $0 < t < \pi$ and $\frac{4}{3} \sin 3t$ if $t > \pi$
29. $t - \sin t$ if $0 < t < 1$, $\cos(t - 1) + \sin(t - 1) - \sin t$ if $t > 1$
31. $e^t - \sin t + u(t - 2\pi)(\sin t - \frac{1}{2} \sin 2t)$
33. $t = 1 + \tilde{t}$, $\tilde{y}'' + 4\tilde{y} = 8(1 + \tilde{t})^2(1 - u(\tilde{t} - 4))$, $\cos 2t + 2t^2 - 1$ if $t < 5$,
 $\cos 2t + 49 \cos(2t - 10) + 10 \sin(2t - 10)$ if $t > 5$
35. $Rq' + q/C = 0$, $Q = \mathcal{L}(q)$, $q(0) = CV_0$, $i = q'(t)$, $R(sQ - CV_0) + Q/C = 0$,
 $q = CV_0 e^{-t/(RC)}$
37. $10I + \frac{100}{s}I = \frac{100}{s^2}e^{-2s}$, $I = e^{-2s} \left(\frac{1}{s} - \frac{1}{s + 10}\right)$, $i = 0$ if $t < 2$ and
 $1 - e^{-10(t-2)}$ if $t > 2$

39. $i = e^{-20t} + 20t - 1 + u(t - 2)[-20t + 1 + 39e^{-20(t-2)}]$
 41. $0.1i' + 25i = 490e^{-5t}[1 - u(t - 1)]$, $i = 20(e^{-5t} - e^{-250t}) + 20u(t - 1)[-e^{-5t} + e^{-250t+245}]$
 43. $i = (10 \sin 10t + 100 \sin t)(u(t - \pi) - u(t - 3\pi))$
 45. $i' + 2i + 2 \int_0^t i(\tau) d\tau = 1 - u(t - 2)$, $I = (1 - e^{-2s})/(s^2 + 2s + 2)$,
 $i = e^{-t} \sin t - u(t - 2) e^{-t+2} \sin(t - 2)$
 47. $i = 27 \cos t + 6 \sin t - e^{-t}(27 \cos 3t + 11 \sin 3t)$
 $+ u(t - 2\pi)[-27 \cos t - 6 \sin t + e^{-(t-2\pi)}(27 \cos 3t + 11 \sin 3t)]$

Problem Set 6.4, page 247

1. $y = 10 \cos t$ if $0 < t < 2\pi$ and $10 \cos t + \sin t$ if $t > 2\pi$
 3. $y = 5.5e^t + 4.5e^{-t} + 5(e^{t-1/2} - e^{-t+1/2})u(t - \frac{1}{2}) - 50(e^{t-1} - e^{-t+1})u(t - 1)$
 5. $y = 0.1[e^t + e^{-2t}(-\cos t + 7 \sin t)]$
 $+ 0.1u(t - 10)[-e^t + e^{-2t+30}(\cos(t - 10) - 7 \sin(t - 10))]$
 7. $y = 1 + \frac{1}{3}e^{-t} \sin 3t + u(t - 4)[-1 + e^{-t+4}(\cos(3t - 12) + \frac{1}{3} \sin(3t - 12))]$
 $- \frac{10}{3}u(t - 5)e^{-t+5} \sin(3t - 15)$
 9. $y = 5t - 2 - 50u(t - \pi)e^{-t+\pi} \sin 2t$. Straight line, sharply deformed between π
 and about 8
 11. $y = (0.4t + 1.52)e^t + 0.48e^{-4t} + 1.6u(t - 2)[-e^t + e^{-4t+10}]$

Problem Set 6.5, page 253

1. t
 5. $\frac{1}{\omega} \sin \omega t$
 9. $\frac{1}{8}(e^{3t} - e^{-5t})$
 13. $t - \sin t$
 19. $Y = 3/((s^2 + 4)(s^2 + 9))$, $y = 0.3 \sin 2t - 0.2 \sin 3t$
 21. $(s^2 + 9)Y = 4 + 8(1 + e^{-\pi s})/(s^2 + 1)$, $y = \sin t + \sin 3t$ if $t < \pi$, $\frac{4}{3} \sin 3t$ if $t > \pi$
 23. 0 if $0 < t < 1$, $\frac{5}{2} \int_1^t \sin(2(\tau - 1)) d\tau = -\frac{5}{4} \cos(2t - 2) + \frac{5}{4}$ if $t > 1$
 25. $y = 2e^{-2t} - e^{-4t} + (e^{-2t+2} - e^{-4t+4})u(t - 1) + (e^{-2t+4} - e^{-4t+8})u(t - 2)$
 27. $y - 1 * y = 1$, $y = e^t$
 31. $Y(1 + 1/s^2) = 1/s$, $y = \cos t$
 3. $e^t - t - 1$
 7. $\frac{1}{2k}(e^{kt} - e^{-kt}) = \frac{1}{k} \sinh kt$
 11. $\frac{1}{2}(\frac{1}{2} - \frac{1}{2} \cos 2t) = \frac{1}{2} \sin^2 t$
 15. $\frac{1}{9}(\cosh 3t - 1)$
 29. $y - y * \sin t = \cos t$, $Y = 1/s$, $y = 1$
 33. $Y(1 + 2/(s - 1)) = (s - 1)^{-2}$, $y = \sinh t$

Problem Set 6.6, page 257

1. $\frac{4}{(s - 1)^2}$
 5. $\frac{2s + 4}{(s^2 + 4s + 5)^2}$
 9. $\frac{2\omega(3s^2 - \omega^2)}{(s^2 + \omega^2)^3}$
 3. $\frac{2\omega s}{(s^2 + \omega^2)^2}$
 7. $\frac{24s^2 + 128}{(s^2 - 16)^3}$
 11. $\frac{2s \cos k + (s^2 - 1) \sin k}{(s^2 + 1)^2}$

13. $6te^{-t}$

17. t^2e^{kt}

15. $te^{-2t} \sin t$

19. $\ln s - \ln(s-1); (e^t - 1)/t$

Problem Set 6.7, page 262

1. $y_1 = -e^{-t} \sin t, y_2 = e^{-t} \cos t$ 3. $y_1 = 2e^{-4t} - 4e^{2t}, y_2 = e^{-4t} - 8e^{2t}$
 5. $y_1 = 2e^{-t} + 4e^{-2t} + \frac{1}{2}t - \frac{1}{4}, y_2 = -3e^{-t} - 4e^{-2t} - \frac{1}{2}t + \frac{1}{4}$
 7. $y_1 = e^{-t}(2 \cos 2t + 6 \sin 2t) + t^2, y_2 = 10e^{-t} \sin 2t - t^2$
 9. $y_1 = 4 \cos 5t + 6 \sin 5t - 2 \cos t - 25 \sin t, y_2 = 2 \cos 5t - 10 \sin 5t + 20 \sin t$
 11. $y_1 = -\cos t + \sin t + 1 + u(t-1)[-1 + \cos(t-1) - \sin(t-1)]$
 $y_2 = \cos t + \sin t - 1 + u(t-1)[1 - \cos(t-1) - \sin(t-1)]$
 13. $y_1 = 2u(t-2)(e^{4t} - e^{t+6}), y_2 = e^{2t} + u(t-2)(e^{4t} - 3e^{2t+4} + 2e^{t+6})$
 15. $y_1 = -e^{-2t} + e^t + \frac{1}{3}u(t-1)(-e^{-2t+3} + e^t), y_2 = -e^{-2t} + 4e^t$
 $+ \frac{1}{3}u(t-1)(-e^{-2t+3} + e^t)$
 17. $y_1 = 3 \sin 2t + 8e^{-3t}, y_2 = -3 \sin 2t + 5e^{-3t}$
 19. $y_1 = e^t - e^{-t}, y_2 = e^t, y_3 = e^{-t}$
 25. $4i_1 + 8(i_1 - i_2) + 2i_1' = 390 \cos t, 8i_2 + 8(i_2 - i_1) + 4i_2' = 0, i_1 = -26e^{-2t}$
 $- 16e^{-8t} + 42 \cos t + 15 \sin t, i_2 = -26e^{-2t} + 8e^{-8t} + 18 \cos t + 12 \sin t$

Chapter 6 Review Questions and Problems, page 267

11. $\frac{1}{(s-3)^2}$

13. $\frac{2}{s(s^2+4)}$

15. $e^{-\pi s} \left(\frac{\pi}{s} + \frac{1}{s^2} \right)$

17. $\frac{s}{(s-1)(s^2+4)}$

19. $\frac{2s^2}{s^4-1}$

21. $\frac{a-b}{(s-a)(s-b)}$

23. $10 \cos t \sqrt{2}$

25. $3e^{-2t} \sin 4t$

27. $u(t-2)(5+4(t-2))$

29. $te^{-2t} \sin t$

31. $(t^2-1)u(t-1)$

33. $\frac{\pi}{\omega^3} (\omega t - \sin \omega t)$

35. $20 \sin t + u(t-1)[1 - \cos(t-1)]$

37. $10 \cos 2t - \frac{1}{2} \sin 2t + 4u(t-5) \sin(2t-10)$

39. $e^{-t}(7 \cos 3t + 2 \sin 3t)$

41. $e^{-t} + u(t-\pi)[1.2 \cos t - 3.6 \sin t + 2e^{-t+\pi} - 0.8e^{2t-2\pi}]$

43. $u(t-1)(t-1)e^{2t-2} + 4u(t-2)(2-t)e^{2t-4}$

45. $y_1 = e^t + \frac{1}{2}e^{-t} - \frac{1}{2} \cos t - \frac{1}{2} \sin t, y_2 = -e^t + \frac{1}{2}e^{-t} + \frac{1}{2} \cos t + \frac{1}{2} \sin t$

47. $y_1 = \frac{1}{2}e^{-t} \sin 2t, y_2 = e^{-t}(\cos 2t - \frac{1}{2} \sin 2t)$

49. $y_1 = e^{2t}, y_2 = e^{2t} + e^t$

51. $I = (1 - e^{-2s})/[s(s+10)], i = 0.1(1 - e^{-10t}) + 0.1u(t-2)[-1 + e^{-10t+20}]$

53. $I = e^{-2t}(76 \cos 4t - 42 \sin 4t) - 76 \cos 20t + 16 \sin 20t$

55. $i_1' + 10(i_1 - i_2) = 100t^2, 30i_2' + 10(i_2 - i_1) + 100i_2 = 0,$

$i_1 = (\frac{4}{5} + 4t)e^{-5t} + 10t^2 - \frac{4}{5}, i_2 = (\frac{4}{5} + 2t)e^{-5t} + 2t - \frac{4}{5}$

Problem Set 7.1, page 277

1. $\begin{bmatrix} 6 & 3 \\ -2 & 11 \\ -7 & 6 \end{bmatrix}$, same, $\begin{bmatrix} 36 & -6 \\ -36 & 18 \\ -54 & 0 \end{bmatrix}$, $\begin{bmatrix} -36 & 6 \\ 36 & -18 \\ 54 & 0 \end{bmatrix}$

$$3. \text{ Undef.}, \begin{bmatrix} -6 & 1 \\ 6 & -3 \\ 9 & 0 \end{bmatrix}, \begin{bmatrix} 6 & -1 \\ -6 & 3 \\ -9 & 0 \end{bmatrix}, \text{ undef.}$$

$$5. \begin{bmatrix} -48 & -2 \\ 38 & -44 \\ 67 & -15 \end{bmatrix}, \begin{bmatrix} 36 & 0 & 48 \\ -12 & 24 & 24 \\ 72 & 60 & -48 \end{bmatrix}, \text{ same}, \begin{bmatrix} -0.3 & -5.0 & -3.4 \\ -4.9 & 1.8 & 3.8 \\ -3.6 & 3.5 & 0.4 \end{bmatrix}$$

$$7. \begin{bmatrix} 66 \\ 0 \\ -33 \end{bmatrix}, \begin{bmatrix} 0 \\ 3.2 \\ -4.2 \end{bmatrix}, \text{ same}, \begin{bmatrix} 6.5 \\ -0.8 \\ -2.2 \end{bmatrix}$$

$$9. \begin{aligned} -5x_2 &= -3 \\ -5x_1 + 2x_2 &= 4 \\ -3x_1 + 4x_2 &= 0 \end{aligned}$$

Problem Set 7.2, page 286

$$1. \begin{bmatrix} 24 \\ 49 \\ -43 \end{bmatrix}, \text{ undef.}, \begin{bmatrix} 2 \\ 38 \\ -22 \end{bmatrix}, \begin{bmatrix} 54 & 10 & -46 \\ 74 & 19 & -29 \\ -74 & -5 & 51 \end{bmatrix}$$

$$3. \begin{bmatrix} 54 & 10 & -46 \\ 74 & 19 & -29 \\ -74 & -5 & 51 \end{bmatrix}, \begin{bmatrix} 134 & -50 & -18 \\ 94 & -29 & -1 \\ -134 & 63 & 19 \end{bmatrix}, \begin{bmatrix} 44 & 64 & -72 \\ 64 & 110 & -114 \\ -72 & -114 & 126 \end{bmatrix},$$

$$\begin{bmatrix} 236 & -92 & -12 \\ -92 & 38 & 6 \\ -12 & 6 & 6 \end{bmatrix}$$

$$5. [20 \quad -3 \quad -7], [-62 \quad 34 \quad 2], \begin{bmatrix} 565 \\ 525 \\ 790 \end{bmatrix}, \text{ same}$$

$$7. \begin{bmatrix} 15 & 0 & 40 \\ 3 & 0 & 8 \\ 6 & 0 & 16 \end{bmatrix}, 31, \begin{bmatrix} -310 & 170 & 10 \\ -62 & 34 & 2 \\ -124 & 68 & 4 \end{bmatrix}, \text{ same}$$

$$9. \begin{bmatrix} 337 & 8 & -160 \\ 252 & 49 & -68 \\ -308 & 52 & 233 \end{bmatrix}, \text{ same}, \begin{bmatrix} 257 & 68 & -188 \\ 232 & 97 & -96 \\ -248 & -16 & 265 \end{bmatrix}$$

$$11. \begin{bmatrix} 324 & 32 & -320 \\ 244 & 38 & -322 \\ -244 & -10 & 366 \end{bmatrix}, \begin{bmatrix} 216 & -104 & -104 \\ 280 & -132 & -68 \\ -280 & 140 & 76 \end{bmatrix}, \begin{bmatrix} 7060 & 960 & -5120 \\ 7548 & 1246 & -5434 \\ -8140 & -1090 & 6150 \end{bmatrix}$$

$$\begin{bmatrix} 4324 & 1520 & -4816 \\ 3636 & 1242 & -4518 \\ -3700 & -1046 & 5002 \end{bmatrix}$$

13. 83, 166, 593, 0

19. (d) $\mathbf{AB} = (\mathbf{AB})^T = \mathbf{B}^T \mathbf{A}^T = \mathbf{BA}$; etc. (e) *Ans.* If $\mathbf{AB} = -\mathbf{BA}$.

21. Triangular are $\mathbf{U}_1 + \mathbf{U}_2$, $\mathbf{U}_1 \mathbf{U}_2$, \mathbf{U}_1^2 , $\mathbf{L}_1 + \mathbf{L}_2$, $\mathbf{L}_1 \mathbf{L}_2$, \mathbf{L}_1^2 .

23. $[0.8 \ 1.2]^T$, $[0.76 \ 1.24]^T$, $[0.752 \ 1.248]^T$

27. $\mathbf{p} = [110 \ 45 \ 80]^T$, $\mathbf{v} = [92000 \ 86300]^T$

Problem Set 7.3, page 295

1. $x = 2.5$, $y = -4.2$

3. $x = 0.2$, $y = 1.6$

5. $x = 0$, $y = -2$, $z = 9$

7. $x = 4$, $y = 0$, $z = -2$

9. $x = 3y + 2$, y arb., $z = -y + 6$

11. $y = 2x + 3z + 1$, x , z arb.

13. $w = 1$, $y = 2z - x$, x , z arb.

15. $w = 3$, $x = 0$, $y = -2$, $z = 8$

17. $I_1 = (R_1 + R_2)E_0/(R_1 R_2)$, $I_2 = E_0/R_1$, $I_3 = E_0/R_2$ [Amps]

19. $I_1 - I_2 - I_3 = 0$, $(3 + 2 + 5)I_1 + 10I_2 = 95 + 35$, $10I_2 - 5I_3 = 35$, $I_1 = 8$,
 $I_2 = 5$, $I_3 = 3$ Amps

21. $x_1 + x_4 = 500$, $x_1 + x_2 = 800$, $x_2 + x_3 = 1100$, $x_3 + x_4 = 800$, $x_1 = 500 - x_4$,
 $x_2 = 300 + x_4$, $x_3 = 800 - x_4$, x_4 arbitrary

Problem Set 7.4, page 301

1. 1, $[1 \ -2]$; $[1 \ 0 \ -3]^T$

3. 3, $[1 \ 4 \ 0 \ 7]$, $[0 \ -2 \ 1 \ 3]$, $[0 \ 0 \ 5 \ 105]$; $[-2 \ 4 \ 5]^T$, $[0 \ 1 \ 5]^T$,
 $[0 \ 0 \ 1]^T$

5. 2, $[3 \ 0 \ 5]$, $[0 \ 3 \ 4]$; $[3 \ 0 \ 5]^T$, $[0 \ 3 \ 4]^T$

7. 2, $[8 \ 0 \ 4]$, $[0 \ 2 \ 0]$; $[8 \ 0 \ 4 \ 0]^T$, $[0 \ 2 \ 0 \ 4]^T$

9. 3, $[1 \ 0 \ 3 \ 0]$, $[0 \ 5 \ 8 \ -37]$, $[0 \ 0 \ -74 \ 296]$; same transposed

11. 4, $[1 \ 0 \ 0 \ 0]$, $[0 \ 1 \ 0 \ 0]$, $[0 \ 0 \ 1 \ 0]$, $[0 \ 0 \ 0 \ 1]$; same transposed

13. No

15. No

17. Yes

19. Yes

21. (c) 1

27. 2, $[1 \ -1 \ 0]$, $[0 \ 0 \ 1]$

29. No

31. 1, $[-\frac{1}{4} \ \frac{1}{3} \ 1]$

33. No

35. 1, $[5 \ \frac{5}{2} \ \frac{5}{3} \ \frac{5}{4} \ 1]$

Problem Set 7.7, page 314

5. 107

7. $\cos(\alpha + \beta)$

9. -66.88

11. 0

13. $u^3 + v^3 + w^3 - 3uvw$

15. 4

19. $x = -1.2$, $y = 0.8$, $z = 3.1$

21. 1

23. 3

Problem Set 7.8, page 322

1. $\begin{bmatrix} 1.80 & -2.32 \\ -0.25 & 0.60 \end{bmatrix}$

3. $\begin{bmatrix} \cos 2\theta & -\sin 2\theta \\ \sin 2\theta & \cos 2\theta \end{bmatrix}$

5. $\begin{bmatrix} 2 & 0 & -1 \\ 5 & 1 & 0 \\ 0 & 1 & 3 \end{bmatrix}$

7. $\begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 3 & -4 & 1 \end{bmatrix}$

9. $\mathbf{A}^{-1} = \mathbf{A}$

11. No inverse

15. $(\mathbf{A}^2)^{-1} = (\mathbf{A}^{-1})^2 = \begin{bmatrix} 4 & -1 & -5 \\ 15 & 1 & -5 \\ 5 & 4 & 9 \end{bmatrix}$

19. $\mathbf{A}\mathbf{A}^{-1} = \mathbf{I}$, $(\mathbf{A}\mathbf{A}^{-1})^{-1} = (\mathbf{A}^{-1})^{-1}\mathbf{A}^{-1} = \mathbf{I}$. Multiply by \mathbf{A} from the right.21. $\det \mathbf{A} = -1$. $C_{12} = C_{21} = C_{33} = -1$, the other C_{jk} are zero.23. $\det \mathbf{A} = 1$. $C_{11} = 1$, $C_{12} = -2$, $C_{22} = 1$, $C_{13} = 3$, $C_{23} = -4$, $C_{33} = 1$

Problem Set 7.9, page 329

1. Yes, 2, $[3 \ 5 \ 0]^T$, $[2 \ 0 \ -5]^T$ 3. No5. Yes, 2, $[0 \ 0 \ 0 \ 1 \ 0]^T$, $[0 \ 0 \ 0 \ 0 \ 1]^T$

7. Yes, 1, $\begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$

9. No

11. Yes, 2, xe^{-x} , e^{-x} 13. $[1 \ 0]^T$, $[0 \ 1]^T$; $[1 \ 1]^T$, $[-1 \ 1]^T$; $[1 \ 0]^T$, $[0 \ -1]^T$

15. $x_1 = -0.6y_1 + 0.4y_2$

$x_2 = -0.8y_1 + 0.2y_2$

17. $x_1 = 2y_1 + y_2$

$x_2 = 5y_1 + 3y_2$

19. $x_1 = 5y_1 + 3y_2 - 3y_3$

$x_2 = 3y_1 + 2y_2 - 2y_3$

$x_3 = 2y_1 - y_2 + 2y_3$

21. $\sqrt{56}$

23. $16\sqrt{5}$

25. 2

29. $4v_1 - 3v_2 = 0$, $\mathbf{v} = \pm \begin{bmatrix} 3 \\ 5 \\ 4 \\ 5 \end{bmatrix}^T$

Chapter 7 Review Questions and Problems, page 330

11. $x = 4$, $y = 7$

13. $x = y + 6$, $z = y$, y arbitrary

15. $x = \frac{1}{4}$, $y = -\frac{1}{2}$, $z = \frac{3}{2}$

17. $x = 7$, $y = -3$

19. $x = 2z$, $y = 4$, z arbitrary

21. 0

23. 638, 0, 0

25. $\begin{bmatrix} 8.0 & -3.6 & 1.2 \\ -3.6 & 2.6 & 2.4 \\ 1.2 & 2.4 & 9.0 \end{bmatrix}$

27. 14, 14, $\begin{bmatrix} 12 & 0 & 6 \\ 28 & 0 & 14 \\ 4 & 0 & 2 \end{bmatrix}$

29. $[-20 \ 9 \ -3]$, $\begin{bmatrix} -20 \\ 9 \\ -3 \end{bmatrix}$

31. 2, 2

35. 2, 2

39. $\frac{1}{45} \begin{bmatrix} -5 & 10 & 5 \\ 11 & 5 & -2 \\ 23 & -10 & 4 \end{bmatrix}$

43. $I_1 = 33 \text{ A}, I_2 = 11 \text{ A}, I_3 = 22 \text{ A}$

45. $I_1 = 12 \text{ A}, I_2 = 18 \text{ A}, I_3 = 6 \text{ A}$

33. 2, 2

37. $\frac{1}{51} \begin{bmatrix} 4 & 3 \\ -5 & 9 \end{bmatrix}$

41. $\frac{1}{12} \begin{bmatrix} 72 & -72 & 132 \\ 31 & -32 & 59 \\ -19 & 20 & -35 \end{bmatrix}$

Problem Set 8.1, page 338

1. $-2, [1 \ 0]^T; 0.4, [0 \ 1]^T$
 3. $4, 2x_1 + (-4 - 4)x_2 = 0$, say, $x_1 = 4, x_2 = 1; -4, [0 \ 1]^T$
 5. $-4, [2 \ 9]^T; 3, [1 \ 1]^T$ 7. $0.8 + 0.6i, [1 \ -i]^T; 0.8 - 0.6i, [1 \ i]^T$
 9. $5, [1 \ 2]^T; 0, [-2 \ 1]^T$ 11. $4, [1 \ 0 \ 0]^T; 0, [0 \ 1 \ 0]^T; -1, [0 \ 0 \ 1]^T$
 13. $-(\lambda^3 - 18\lambda^2 + 99\lambda - 162)/(\lambda - 3) = -(\lambda^2 - 15\lambda + 54); 3, [2 \ -2 \ 1]^T;$
 $6, [1 \ 2 \ 2]^T; 9, [2 \ 1 \ -2]^T$
 15. $1, [-3 \ 2 \ 10]^T; 4, [0 \ 1 \ 2]^T; 2, [0 \ 0 \ 1]^T$
 17. $-(\lambda^3 - 7\lambda^2 - 5\lambda + 75)/(\lambda + 3) = -(\lambda^2 - 10\lambda + 25); -3, [1 \ 2 \ -1]^T;$
 $5, [3 \ 0 \ 1]^T, [-2 \ 1 \ 0]^T$
 19. $-(\lambda - 9)^3; 9, [2 \ -2 \ 1]^T$; defect 2
 21. $\lambda(\lambda^3 - 8\lambda^2 - 16\lambda + 128)/(\lambda - 4) = \lambda(\lambda^2 - 4\lambda - 32); 4, [-1 \ 3 \ 1 \ 1]^T;$
 $-4, [1 \ 1 \ -1 \ -1]^T; 0, [1 \ 1 \ 1 \ 1]^T; 8, [1 \ -3 \ 1 \ -3]^T$
 23. $2, [8 \ 8 \ -16 \ 1]^T; 1, [0 \ 7 \ 0 \ 4]^T; 3, [0 \ 0 \ 9 \ 2]^T, -6, [0 \ 0 \ 0 \ 1]^T$
 25. $(\lambda + 1)^2(\lambda^2 + 2\lambda - 15); -1, [1 \ 0 \ 0 \ 0]^T, [0 \ 1 \ 0 \ 0]^T;$
 $-5, [-3 \ -3 \ 1 \ 1]^T, 3, [3 \ -3 \ 1 \ -1]^T$
 29. Use that real entries imply real coefficients of the characteristic polynomial.

Problem Set 8.2, page 343

1. $\begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix}; -1, \begin{bmatrix} 1 \\ 0 \end{bmatrix}; 1, \begin{bmatrix} 0 \\ 1 \end{bmatrix}$; any point $(x, 0)$ on the x -axis is mapped onto $(-x, 0)$, so that $[1 \ 0]^T$ is an eigenvector corresponding to $\lambda = -1$.
3. (x, y) maps onto $(x, 0)$. $\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}; 1, \begin{bmatrix} 1 \\ 0 \end{bmatrix}; 0, \begin{bmatrix} 0 \\ 1 \end{bmatrix}$. A point on the x -axis maps onto itself, a point on the y -axis maps onto the origin.
5. (x, y) maps onto $(5x, 5y)$. 2×2 diagonal matrix with entries 5.
 7. $-2, [1 \ -1]^T, -45^\circ; 8, [1 \ 1]^T, 45^\circ$
 9. $2, [3 \ -1]^T, -18.4^\circ; 7, [1 \ 3]^T, 71.6^\circ$
 11. $1, [-1/\sqrt{6} \ 1], 112.2^\circ; 8, [1 \ 1/\sqrt{6}], 22.2^\circ$
 13. $1, [1 \ 1]^T, 45^\circ; -5, [1 \ -1]^T, -45^\circ$
 15. $c[15 \ 24 \ 50]^T, c > 0$
 17. $\mathbf{x} = (\mathbf{I} - \mathbf{A})^{-1}\mathbf{y} = [0.73 \ 0.59 \ 1.04]^T$ (rounded)
 19. $[1 \ 1 \ 1]^T$ 21. 1.8 23. 2.1

Problem Set 8.3, page 348

3. No
 5. $\mathbf{A}^{-1} = (-\mathbf{A}^T)^{-1} = -(\mathbf{A}^{-1})^T$
 7. No since $\det \mathbf{A} = \det (\mathbf{A}^T) = \det (-\mathbf{A}) = (-1)^3 \det \mathbf{A} = -\det \mathbf{A} = 0$.
 9. Orthogonal, $0.96 \pm 0.28i$
 11. Neither, 2, 2, defect 1
 13. Symmetric, 9, 18, 18
 15. Orthogonal, 1, i , $-i$
 17. Symmetric, $a + 2b$, $a - b$, $a - b$

Problem Set 8.4, page 355

1. $[1 \ 2]^T, [2 \ -1]^T; \mathbf{X} = \begin{bmatrix} 1 & 2 \\ 2 & -1 \end{bmatrix}, \mathbf{D} = \begin{bmatrix} 7 & 0 \\ 0 & 2 \end{bmatrix}$
3. $[1 \ -1]^T, [1 \ 1]^T, \mathbf{D} = \begin{bmatrix} 4 & 0 \\ 0 & 6 \end{bmatrix}$
5. $[2 \ -1]^T, [2 \ 1]^T, \text{diag}(-2, 4)$
7. $[1 \ 0 \ 0]^T, [1 \ -2 \ 1]^T, [0 \ 1 \ 0]^T, \text{diag}(1, 2, 3)$
9. $[0 \ 3 \ 2]^T, [5 \ 3 \ 0]^T, [1 \ 0 \ 2]^T, \text{diag}(45, 9, -27)$
13. $\begin{bmatrix} 16 & -7 \\ 42 & -19 \end{bmatrix}; -5, \begin{bmatrix} 1 \\ 3 \end{bmatrix}; 2, \begin{bmatrix} 1 \\ 2 \end{bmatrix}; \mathbf{x} = \begin{bmatrix} -2 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ -1 \end{bmatrix}$
15. $\begin{bmatrix} -30 & -72 \\ \frac{40}{3} & 32 \end{bmatrix}; 2, \begin{bmatrix} 9 \\ -4 \end{bmatrix}; 0, \begin{bmatrix} 12 \\ -5 \end{bmatrix}; \mathbf{x} = \begin{bmatrix} -3 \\ 3 \end{bmatrix}, \begin{bmatrix} -3 \\ 6 \end{bmatrix}$
17. $\begin{bmatrix} -95 & 18 & -144 \\ 24 & -2 & 36 \\ 66 & -12 & 100 \end{bmatrix}; 4, \begin{bmatrix} 4 \\ -2 \\ -3 \end{bmatrix}; -2, \begin{bmatrix} 6 \\ -1 \\ -4 \end{bmatrix}; 1, \begin{bmatrix} 3 \\ 0 \\ -2 \end{bmatrix};$
 $\mathbf{x} = \begin{bmatrix} -2 \\ -4 \\ -6 \end{bmatrix}, \begin{bmatrix} 0 \\ -2 \\ -4 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ -2 \end{bmatrix}$
19. $\mathbf{C} = \begin{bmatrix} 1 & 12 \\ 12 & -6 \end{bmatrix}, 10y_1^2 - 15y_2^2 = 5, \mathbf{x} = \begin{bmatrix} 0.8 & 0.6 \\ 0.6 & -0.8 \end{bmatrix} \mathbf{y}$, hyperbola
21. $\mathbf{C} = \begin{bmatrix} 3 & -4 \\ -4 & -3 \end{bmatrix}, 5y_1^2 - 5y_2^2 = 0, \mathbf{x} = \begin{bmatrix} 2/\sqrt{5} & 1/\sqrt{5} \\ -1/\sqrt{5} & 2/\sqrt{5} \end{bmatrix} \mathbf{y}$, straight lines
23. $\mathbf{C} = \begin{bmatrix} 4 & \sqrt{3} \\ \sqrt{3} & 2 \end{bmatrix}, y_1^2 + 5y_2^2 = 10, \mathbf{x} = \begin{bmatrix} 1/2 & \sqrt{3}/2 \\ -\sqrt{3}/2 & 1/2 \end{bmatrix} \mathbf{y}$, ellipse
25. $\mathbf{C} = \begin{bmatrix} 1 & -6 \\ -6 & 1 \end{bmatrix}, 7y_1^2 - 5y_2^2 = 35, \mathbf{x} = \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ -1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix} \mathbf{y}$, hyperbola
27. $\mathbf{C} = \begin{bmatrix} 12 & 16 \\ 16 & 12 \end{bmatrix}, 28y_1^2 - 4y_2^2 = 112, \mathbf{x} = \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ 1/\sqrt{2} & -1/\sqrt{2} \end{bmatrix} \mathbf{y}$, hyperbola

Problem Set 8.5, page 361

3. $(\overline{ABC})^T = \overline{C}^T \overline{B}^T \overline{A}^T = C^{-1}(-B)A$
 5. Hermitian, $3 + \sqrt{2}$, $[-i \ 1 - \sqrt{2}]^T$; $3 - \sqrt{2}$, $[-i \ 1 + \sqrt{2}]^T$
 7. Hermitian, unitary, 1, $[1 \ i - i\sqrt{2}]^T$; -1 , $[1 \ i + i\sqrt{2}]^T$
 9. Skew-Hermitian, $5i$, $[1 \ 0 \ 0]^T$, $[0 \ 1 \ 1]^T$; $-5i$, $[0 \ 1 \ -1]^T$
 11. Skew-Hermitian, unitary, i , $[1 \ 0 \ 1]^T$, $[0 \ 1 \ 0]^T$; $-i$, $[1 \ 0 \ -1]^T$
 13. Skew-Hermitian, $-66i$ 15. Hermitian, 10

Chapter 8 Review Questions and Problems, page 362

9.
$$\begin{bmatrix} 3 & 2 \\ -4 & -3 \end{bmatrix} A \begin{bmatrix} 3 & 2 \\ -4 & -3 \end{bmatrix} = \begin{bmatrix} 5 & 0 \\ 0 & -7 \end{bmatrix}$$

 11.
$$\begin{bmatrix} -1/3 & 2/3 \\ 2/3 & -1/3 \end{bmatrix} A \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix} = \begin{bmatrix} 6 & 0 \\ 0 & -9 \end{bmatrix}$$

 13.
$$\begin{bmatrix} \frac{2}{9} & \frac{1}{9} & 0 \\ \frac{1}{9} & 0 & \frac{2}{9} \\ 0 & -\frac{2}{9} & -\frac{1}{9} \end{bmatrix} A \begin{bmatrix} 4 & 1 & 2 \\ 1 & -2 & -4 \\ -2 & 4 & -1 \end{bmatrix} = \begin{bmatrix} 6 & 0 & 0 \\ 0 & -3 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

 15.
$$\begin{bmatrix} -1.0 & 0 \\ 4.8 & 5.0 \end{bmatrix}, 5, -1$$
 17.
$$\begin{bmatrix} -2 & 0 & -4.50 \\ 1 & 0 & -2.75 \\ 0 & 0 & 4 \end{bmatrix}, 4, 0, -2$$

 19. $1.1y_1^2 + y_2^2 = 1$, ellipse

Problem Set 9.1, page 370

1. 2, -4, 0; $\sqrt{20}$; $[1/\sqrt{5}, -2/\sqrt{5}, 0]$ 3. -1, 0, 5; $\sqrt{26}$; $[-1/\sqrt{26}, 0, 5/\sqrt{26}]$
 5. -8, -6, 0; 10; $[-0.8, -0.6, 0]$ 7. $(7, 5, 0)$; $\sqrt{10}$
 9. $(\frac{1}{4}, \frac{3}{2}, \frac{9}{4})$; $\sqrt{37/8}$ 11. $(0, 1, \frac{1}{2})$; $\sqrt{37/2}$
 13. $[4, -2, 0]$, $[-2, 1, 0]$, $[-1, \frac{1}{2}, 0]$ 15. $[10, -5, -15]$
 17. $[28, -14, -14]$ 19. $[-2, 1, 8]$, $[6, -3, -24]$
 23. $(5.5, 5.5, 0)$, $(\frac{1}{8}, \frac{1}{2}, \frac{15}{8})$ 25. $[0, 0, 9]$; 9
 27. $[-8, -2, 4]$; $\sqrt{84}$ 29. $\mathbf{v} = [0, 0, -9]$
 31. $[-9, 0, 0]$, $[0, -2, 0]$, $[0, 0, -11]$. Yes. 33. $|\mathbf{p} + \mathbf{q} + \mathbf{u}| \leq 6$. Nothing
 35.
$$\begin{bmatrix} \frac{25}{\sqrt{2}} & \frac{25}{\sqrt{2}} \\ -\frac{20}{\sqrt{2}} & \frac{20}{\sqrt{2}} \end{bmatrix} - \begin{bmatrix} -\frac{20}{\sqrt{2}} & \frac{20}{\sqrt{2}} \\ \frac{45}{\sqrt{2}} & \frac{5}{\sqrt{2}} \end{bmatrix} = \begin{bmatrix} \frac{45}{\sqrt{2}} & \frac{5}{\sqrt{2}} \\ -\frac{20}{\sqrt{2}} & \frac{20}{\sqrt{2}} \end{bmatrix}$$
 37. $|\mathbf{w}|/(2 \sin \alpha)$

Problem Set 9.2, page 376

1. 4 3. $\sqrt{241}$
 5. $[12, -8, 4]$, $[-18, -9, -36]$ 7. 17
 9. -4, 4 11. -24 15. Use (1) and $|\cos \gamma| \leq 1$.
 17. $|\mathbf{a} + \mathbf{b}|^2 + |\mathbf{a} - \mathbf{b}|^2 = \mathbf{a} \cdot \mathbf{a} + 2\mathbf{a} \cdot \mathbf{b} + \mathbf{b} \cdot \mathbf{b} + (\mathbf{a} \cdot \mathbf{a} - 2\mathbf{a} \cdot \mathbf{b} + \mathbf{b} \cdot \mathbf{b}) = 2|\mathbf{a}|^2 + 2|\mathbf{b}|^2$
 19. 0 21. 15 23. Orthogonality. Yes

25. 2, 2, 0, -2 27. 79.11° 29. 82.45°
 31. 54.74° 33. 54.79°, 79.11°, 46.10° 35. 63.43°, 116.57°
 37. 3 39. 1.4
 41. If $|\mathbf{a}| = |\mathbf{b}|$ or if \mathbf{a} and \mathbf{b} are orthogonal

Problem Set 9.3, page 383

1. $[0, 0, -10]$, $[0, 0, 10]$ 3. $[-4, -8, 26]$ 5. $[0, 0, -60]$
 7. $-20, -20$ 9. 240 11. $[19, -21, 24]$, $\sqrt{1378}$
 13. $[10, -5, -1]$ 15. 2 17. 30, -30
 19. $-20, -20$ 25. $[-2, 2, 0] \times [4, 4, 0] = -16\mathbf{k}$, 16
 27. $[1, -1, 2] \times [1, 2, 3] = [-7, -1, 3]$, $\sqrt{59}$
 29. $[0, 10, 0] \times [4, 3, 0] = [0, 0, -40]$, speed 40
 31. $|[7, 0, 0] \times [1, 1, 0]| = 7$ 33. $\frac{1}{2}\sqrt{3}$
 35. $[18, 14, 26]$; $9x + 7y + 13z = c$, $9 \cdot 4 + 7 \cdot 8 + 13 \cdot 0 = 92 = c$
 37. 16 39. $c = 2.5$

Problem Set 9.4, page 389

1. Hyperbolas 3. Hyperbolas 5. Circles
 7. Ellipses; 288, 100, 409; elliptic ring between the ellipses

$$\frac{x^2}{(2/3)^2} + \frac{y^2}{(1/2)^2} = 1 \quad \text{and} \quad \frac{x^2}{(4/3)^2} + y^2 = 1.$$

 9. Ellipsoids 11. Cones 13. Planes
 23. $[8x, 0, yz]$, $[0, 0, xz]$, $[0, 18z, xy]$; $[0, z, y]$, $[z, 0, x]$, $[y, x, 0]$

Problem Set 9.5, page 398

1. $[4 + 3 \cos t, 6 + 3 \sin t]$ 3. $[2 - t, 0, 4 + t]$
 5. $[3, -2 + 3 \cos t, 3 \sin t]$ 7. $[a + 3t, b - 2t, c + 5t]$
 9. $[\sqrt{2} \cos t, \sin t, \sin t]$ 11. Helix on $(x - 2)^2 + (y - 6)^2 = r^2$
 13. Circle $(x - 2)^2 + (y + 2)^2 = 1$, $z = 5$ 15. $x^4 + y^4 = 1$
 17. Hyperbola $xy = 1$
 23. $\mathbf{r}' = [-5 \sin t, 5 \cos t, 0]$, $\mathbf{u} = [-\sin t, \cos t, 0]$, $\mathbf{q} = [4 - 3w, 3 + 4w, 0]$
 25. $\mathbf{r}' = [\sinh t, \cosh t]$, $\mathbf{u} = (\cosh 2t)^{-1/2} [\sinh t, \cosh t]$, $\mathbf{q} = [\frac{2}{3} + 4w, \frac{4}{3} + 5w]$
 27. $\sqrt{\mathbf{r}' \cdot \mathbf{r}'} = \cosh t$, $\ell = \sinh 1 = 1.175$
 29. Start from $\mathbf{r}(t) = [t, f(t)]$.
 33. $\mathbf{v} = \mathbf{r}' = [1, 2t, 0]$, $|\mathbf{v}| = \sqrt{1 + 4t^2}$, $\mathbf{a} = [0, 2, 0]$
 35. $\mathbf{v}(0) = 2\omega R\mathbf{i}$, $\mathbf{a}(0) = -\omega^2 R\mathbf{j}$
 37. 1 year = 365 · 86400 sec, $R = 30 \cdot 365 \cdot 86400 / 2\pi = 151 \cdot 10^6$ [km]. $|\mathbf{a}| = \omega^2 R = |\mathbf{v}|^2 / R = 5.98 \cdot 10^{-6}$ [km/sec²]
 39. $R = \frac{3960}{\sqrt{6.61 \cdot 10^8}} + 80$ mi = $2.133 \cdot 10^7$ ft, $g = |\mathbf{a}| = \omega^2 R = |\mathbf{v}|^2 / R$, $|\mathbf{v}| = \sqrt{gR} = \sqrt{6.61 \cdot 10^8} = 25700$ [ft/sec] = 17500 [mph]
 43. $\mathbf{r}(t) = [t, y(t), 0]$, $\mathbf{r}' = [1, y', 0]$, $\mathbf{r}' \cdot \mathbf{r}' = 1 + y'^2$, $\mathbf{r}'' = [0, y'', 0]$, etc.
 47. $3/(1 + 9t^2 + 9t^4)$

Problem Set 9.6, page 403

1. $w' = 2\sqrt{2}(\sinh 4t)/(\cosh 4t)^{1/2}$
3. $w' = (\cosh t)^{\sinh t-1}((\cosh^2 t) \ln(\cosh t) + \sinh^2 t)$
5. $w' = 3(2t^4 + t^8)^2(8t^3 + 8t^7)$
7. $e^{4u} \sin^2 2v, \frac{1}{2}e^{4u} \sin 4v$
9. $-2(u^2 + v^2)^{-3}u, -2(u^2 + v^2)^{-3}v$

Problem Set 9.7, page 409

1. $[2x, 2y]$
3. $[1/y, -x/y^2]$
5. $[y + 2, x - 2]$
7. $[6, 4, 4]$
9. $[-1.25, 0]$
11. $[0, -e]$
13. $[-4, 2]$
15. $[-18, 24]$
17. $[48, -36]$
19. $[6, 4]$
21. $[-6, -12]$
23. $[-0.0015, 0, -0.0020]$
27. $[a, b, c]$
29. $[8, 6, 0]$
31. $[108, 108, 108]$
33. $\sqrt{2/3}$
35. $7/3$
37. $2e^2/\sqrt{13}$
39. $\frac{3}{2}x^2 + \frac{5}{2}y^2 - 2z^2$
41. $x^4 + y^3 - 3z^2$

Problem Set 9.8, page 413

1. $3(x + y)^2$
3. $2(x + xz + z)$
5. $(y + x + 1) \cos xy$
7. $9x^2y^2z^2$
9. $[v_1, v_2, v_3] = \mathbf{r}' = [x', y', z'] = [y, 0, 0], z' = 0, z = c_3, y' = 0, y = c_2, x' = y = c_2, x = c_2t + c_1$. Hence as t increases from 0 to 1, this "shear flow" transforms the cube into a parallelepiped of volume 1.
11. $\operatorname{div}(\mathbf{w} \times \mathbf{r}) = 0$ because v_1, v_2, v_3 do not depend on x, y, z , respectively.
13. (b) $(fv_1)_x + (fv_2)_y + (fv_3)_z = f[(v_1)_x + (v_2)_y + (v_3)_z] + f_xv_1 + f_yv_2 + f_zv_3$, etc.
(c) Use (b) with $\mathbf{v} = \nabla g$.
15. $4(x + y)/(y - x)^3$
17. 0
19. $e^{xyz}(y^2z^2 + x^2z^2 + x^2y^2)$

Problem Set 9.9, page 416

1. $[0, 0, 4x - 1]$
3. $[0, 0, 2e^x \sin y]$
5. $[0, 0, -4y/(x^2 + y^2)]$
9. $\operatorname{curl} \mathbf{v} = [-2z, 0, 0]$, incompressible, $\mathbf{v} = \mathbf{r}' = [x', y', z'] = [0, z^2, 0], x = c_1, z = c_3, y' = z^2 = c_3^2, y = c_3^2t + c_2$
11. $\operatorname{curl} \mathbf{v} = [0, 0, -2]$, incompressible, $x' = y, y' = -x, z' = 0, z = c_3, y dy + x dx = 0, x^2 + y^2 = c$
13. Irrotational, $\operatorname{div} \mathbf{v} = 1$, compressible, $\mathbf{r} = [c_1e^t, c_2e^{-t}, c_3e^t]$
17. $\mathbf{0}, \mathbf{0}, [xy - zx, yz - xy, zx - yz]$
19. $\mathbf{0}, \mathbf{0}, 0, -2yz^2 - 2zx^2 - 2xy^2$

Chapter 9 Review Questions and Problems, page 416

11. $[-1, 9, 24]$
13. $\mathbf{0}, [-43, 54, 3], [43, -54, -3]$
15. $[0, 0, -740], [0, 0, -740]$
17. $[-24, 3, -398], [114, 95, -76]$
19. $-495, -495$
21. $90^\circ, 95.4^\circ$
23. If $\mathbf{u} \times \mathbf{v} = \mathbf{0}$. Always
25. $[v_1, v_2, -3]$
27. 3.4
29. If $\gamma > \frac{1}{2}\pi, \frac{1}{2}\pi$

33. $45/6$
 37. $0, 2y^2 + (z + x)^2$
 41. $0, 2x^2 + 4y^2 + 2z^2 + 4xz$
35. No
 39. $[-1, 1, -1], [-2z, -2x, -2y]$
 43. $488/\sqrt{3323}$ 45. 0

Problem Set 10.1, page 425

1. $\mathbf{F}(\mathbf{r}(t)) = [125t^6, t^3, 0], 16448/7 = 2350$ 3. $0 + 160$
 5. $\mathbf{F}(\mathbf{r}(t)) = [\cosh t \sinh^2 t, \cosh^2 t \sinh t], 93.09$
 7. $\mathbf{F}(\mathbf{r}(t)) = [t, \cos t, \sin t], 6\pi$
 9. $\mathbf{F}(\mathbf{r}(t)) = [\cosh \frac{1}{2}t, \sinh \frac{1}{4}t, e^{t/8}], 0.6857$
 11. $\mathbf{F}(\mathbf{r}(t)) = [e^t, e^{t^2}, e^{t^2}], e^2 + 2e^4 - 3$
 15. $17/3$ 17. $[36\pi, \frac{4}{3}(8\pi)^3, 36\pi]$

Problem Set 10.2, page 432

1. $\sin xy, 1$ 3. $-\frac{1}{2}e^{-(x^2+y^2)}, 0$ 5. $e^{xz} + y, -2$
 7. $x^2y + \cosh z, 392$ 11. $\sinh ac$ 13. No
 15. $ce^a - ae^b$ 17. $\frac{1}{2}a^2bc^2$ 19. No

Problem Set 10.3, page 438

3. $\int_0^1 [x - x^3 - (x^2 - x^5)] dx = \frac{1}{12}$ 5. $\frac{1}{2} \cosh 6 - \cosh 3 + \frac{1}{2}$
 7. $\int_0^4 \frac{1}{2}(e^{3x} - e^{-x}) dx = \frac{1}{6}e^{12} + \frac{1}{2}e^{-4} - \frac{2}{3}$ 9. $\int_0^{\pi/2} (e^{\sin y} \cos y - \cos y) dy = e - 2$
 11. $\int_{-1}^1 (2x^2 + \frac{2}{3}) dx = \frac{8}{3}$ 13. $\int_0^1 \int_0^x \sqrt{1-x^2} dy dx = \frac{1}{3}$
 15. $\bar{x} = \frac{2}{3}b, \bar{y} = \frac{1}{3}h$ 17. $I_x = bh^3/12, I_y = b^3h/4$
 19. $I_x = (a + b)h^3/24, I_y = h(a^4 - b^4)/(48(a - b))$

Problem Set 10.4, page 444

1. $2x^3y - 2xy^3, 81 - 36 = 45$ 3. $3x^2 + 3y^2, 1875\pi/2 = 2945$
 5. $e^{x-y} - e^{x+y}, -\frac{1}{3}e^3 + \frac{1}{2}e^2 + e^{-1} - \frac{1}{6}$ 7. $2x - 2y, -56/15$
 9. 0 (why?) 11. Integrand 4. Ans. 40π
 13. y from 0 to $\frac{1}{2}x, x$ from 0 to 2. Ans. $\cosh 2 - \frac{1}{2} \sinh 2$
 15. y from 1 to $5 - x^2$. Ans. 56 19. $4e^4 - 4$

Problem Set 10.5, page 448

1. Straight lines, \mathbf{k}
 3. $x^2/a^2 + y^2/b^2 = 1$, ellipses, straight lines, $[-b \cos v, a \sin v, 0]$
 5. $z = (c/a)\sqrt{x^2 + y^2}$, circles, straight lines, $[-acu \cos v, -acu \sin v, a^2u]$
 7. $x^2/9 + y^2/16 = z$, ellipses, parabolas, $[-8u^2 \cos v, -6u^2 \sin v, 12u]$
 9. $x^2/4 + y^2/9 + z^2/16 = 1$, ellipses, $[12 \cos^2 v \cos u, 8 \cos^2 v \sin u, 6 \cos v \sin v]$
 13. $[10u, 10v, 1.6 - 4u + 2v], [40, -20, 100]$
 15. $[-2 + \cos v \cos u, \cos v \sin u, 2 + \sin v],$
 $[\cos^2 v \cos u, \cos^2 v \sin u, \cos v \sin v]$

17. $[u, v, 3v^2], [0, -6v, 1]$
 19. $[u \cos v, 3u \sin v, 3u], [-9u \cos v, -3u \sin v, 3u]$
 21. Because \mathbf{r}_u and \mathbf{r}_v are tangent to the coordinate curves $v = \text{const}$ and $u = \text{const}$, respectively.
 23. $[\tilde{u}, \tilde{v}, \tilde{u}^2 + \tilde{v}^2], \tilde{\mathbf{N}} = [-2\tilde{u}, -2\tilde{v}, 1]$

Problem Set 10.6, page 456

1. -64 3. -18 5. -128π
 7. 2π 9. $\frac{1}{3}a^3$ 11. $17h/4$
 15. $140\sqrt{6}/3$ 17. $128\pi\sqrt{2}/3 = 189.6$
 19. $\frac{1}{96}\pi^2(37^{3/2} - 5^{3/2}) = 22.00$ 25. $2\pi h$
 27. $\pi h^4/\sqrt{2}$ 29. $\pi h + 2\pi h^3/3$

Problem Set 10.7, page 463

1. $8a^3b^3c^3/27$ 3. 6 5. $42\frac{2}{3}\pi$
 7. 234π 9. $2a^5/3$ 11. $ha^4\pi/2$
 13. $\pi h^5/10$ 17. 108π 19. 216π
 21. 0 23. 8 25. 384π

Problem Set 10.8, page 468

1. Integrals $4 \cdot 1 \cdot 1$ ($x = 1$), $4 \cdot 1 \cdot 1$ ($y = 1$), $-8 \cdot 1 \cdot 1$ ($z = 1$), 0 ($x = y = z = 0$)
 3. 2 (volume integral of $6y^2$), 2 (surface integral over $x = 1$). Others 0
 5. Volume integral of $6y^2 - 6x^2$ is 0 . 2 ($x = 1$), -2 ($y = 1$), others 0 .
 7. $\mathbf{F} = [x, y, z]$, $\text{div } \mathbf{F} = 3$, In (2), Sec. 10.7, $\mathbf{F} \cdot \mathbf{n} = |\mathbf{F}||\mathbf{n}| \cos \phi$
 $= \sqrt{x^2 + y^2 + z^2} \cos \phi = r \cos \phi$.
 9. $\mathbf{F} = [x, 0, 0]$, $\text{div } \mathbf{F} = 1$, use (2*), Sec. 10.7, etc.

Problem Set 10.9, page 473

1. $[0, 8z, 16] \cdot [0, -1, 1], \pm 12$
 3. $[-e^z, -e^x, e^y] \cdot [-1, -1, 1], \pm(e^2 - 1)$
 5. $S: [u, v, v^2], (\text{curl } \mathbf{F}) \cdot \mathbf{N} = -4ve^{2v^2}, \pm(4 - 4e^2)$
 7. $(\text{curl } \mathbf{F}) \cdot \mathbf{n} = 3/2, \pm 3a^2/2$ 9. The sides contribute $a, 3a^2/2, -a, 0$.
 11. $\text{curl } \mathbf{F} = [0, 0, 6], 24\pi$ 13. $(\text{curl } \mathbf{F}) \cdot \mathbf{n} = 2x - 2y, 1/3$
 15. $-\pi/4$ 17. $(\text{curl } \mathbf{F}) \cdot \mathbf{N} = \pi(\cos \pi x + \sin \pi y), 2$
 19. $\mathbf{F} \cdot \mathbf{r} = [-\sin \theta, \cos \theta] \cdot [-\sin \theta, \cos \theta] = 1, 2\pi, 0$

Chapter 10 Review Questions and Problems, page 473

11. Exact, $-542/3$ 13. Not exact, $e^4 - 7$ 15. By Green, 1152π
 17. By Stokes, $\pm 18\pi$ 19. By Stokes, $\pm 12\pi$ 21. $4/5, 8/15$
 23. $0, 4a/3\pi$ 25. $8/7, 118/49$ 27. Direct, 5
 29. By Gauss, 100π 31. By Gauss, $40abc$ 33. Direct, πh
 35. Direct, $5(e^2 - 1)$

Problem Set 11.1, page 485

3. $2\pi/n, 2\pi/n, k, k, k/n, k/n$

13. $\frac{1}{2} + \frac{2}{\pi} \left(\cos x - \frac{1}{3} \cos 3x + \frac{1}{5} \cos 5x - + \dots \right)$

15. $\frac{\pi}{2} + \frac{4}{\pi} \left(\cos x + \frac{1}{9} \cos 3x + \frac{1}{25} \cos 5x + \dots \right)$

17. $\frac{\pi}{4} - \frac{2}{\pi} \left(\cos x + \frac{1}{9} \cos 3x + \frac{1}{25} \cos 5x + \dots \right)$
 $+ \sin x - \frac{1}{2} \sin 2x + \frac{1}{3} \sin 3x - + \dots$

19. $-\frac{4}{\pi} \left(\cos x + \frac{1}{9} \cos 3x + \frac{1}{25} \cos 5x + \dots \right)$
 $+ 2 \left(\sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \dots \right)$

21. $\frac{1}{3} \pi^2 - 4 \left(\cos x - \frac{1}{4} \cos 2x + \frac{1}{9} \cos 3x - + \dots \right)$

23. $\frac{1}{6} \pi^2 - \frac{4}{\pi} \cos x - \frac{1}{2} \cos 2x + \frac{4}{27\pi} \cos 3x + \frac{1}{8} \cos 4x - \dots$

29. $f' = 2x, f'' = 2, j_1 = 0, j_1' = -4\pi, j_1'' = 0, a_n = \frac{1}{n\pi} \left(-\frac{1}{n} \right) (-4\pi) \cos n\pi, \text{ etc.}$

Problem Set 11.2, page 490

1. $\frac{4}{\pi} \left(\sin \frac{\pi x}{2} + \frac{1}{3} \sin \frac{3\pi x}{2} + \frac{1}{5} \sin \frac{5\pi x}{2} + \dots \right)$

3. $\frac{1}{3} - \frac{4}{\pi^2} \left(\cos \pi x - \frac{1}{4} \cos 2\pi x + \frac{1}{9} \cos 3\pi x - + \dots \right)$

5. Rectifier, $\frac{2}{\pi} - \frac{4}{\pi} \left(\frac{1}{1 \cdot 3} \cos 2\pi x + \frac{1}{3 \cdot 5} \cos 4\pi x + \frac{1}{5 \cdot 7} \cos 6\pi x + \dots \right)$

7. Rectifier, $\frac{1}{2} - \frac{4}{\pi^2} \left(\cos \pi x + \frac{1}{9} \cos 3\pi x + \frac{1}{25} \cos 5\pi x + \dots \right)$

9. $\frac{2}{3} + \frac{4}{\pi^2} \left(\cos \pi x - \frac{1}{4} \cos 2\pi x + \frac{1}{9} \cos 3\pi x - \frac{1}{16} \cos 4\pi x + - \dots \right)$

11. $\frac{3}{4} - \frac{4}{\pi^2} \left(\cos \frac{\pi x}{2} + \frac{1}{2} \cos \pi x + \frac{1}{9} \cos \frac{3\pi x}{2} + \frac{1}{25} \cos \frac{5\pi x}{2} + \frac{1}{18} \cos 3\pi x \right.$
 $\left. + \dots \right)$

13. $\frac{3}{8} + \frac{1}{2} \cos 2x + \frac{1}{8} \cos 4x$

15. Translate by $\frac{1}{2}$.

17. Set $x = 0$.

Problem Set 11.3, page 496

1. Even, odd, neither, even, neither, odd

3. Odd

5. Neither

7. Odd

9. Odd

11. $\frac{\pi}{2} + \frac{4}{\pi} \left(\cos x + \frac{1}{9} \cos 3x + \frac{1}{25} \cos 5x + \cdots \right)$

13. $\frac{4}{\pi} \left(\sin x - \frac{1}{9} \sin 3x + \frac{1}{25} \sin 5x - + \cdots \right)$

15. $1 - \frac{4}{\pi} \left(\sin \frac{\pi x}{2} + \frac{1}{3} \sin \frac{3\pi x}{2} + \frac{1}{5} \sin \frac{5\pi x}{2} + \cdots \right)$

17. (a) 1, (b) $\frac{4}{\pi} \left(\sin \frac{\pi x}{2} + \frac{1}{3} \sin \frac{3\pi x}{2} + \frac{1}{5} \sin \frac{5\pi x}{2} + \cdots \right)$

19. (a) $1 + \frac{8}{\pi^2} \left(\cos \frac{\pi x}{2} + \frac{1}{9} \cos \frac{3\pi x}{2} + \frac{1}{25} \cos \frac{5\pi x}{2} + \cdots \right)$

(b) $\frac{4}{\pi} \left(\sin \frac{\pi x}{2} + \frac{1}{2} \sin \pi x + \frac{1}{3} \sin \frac{3\pi x}{2} + \frac{1}{4} \sin 2\pi x + \cdots \right)$

21. (a) $\frac{3}{2} - \frac{2}{\pi} \left(\cos \frac{\pi x}{2} - \frac{1}{3} \cos \frac{3\pi x}{2} + \frac{1}{5} \cos \frac{5\pi x}{2} - \frac{1}{7} \cos \frac{7\pi x}{2} + - \cdots \right)$

(b) $\frac{6}{\pi} \left(\sin \frac{\pi x}{2} - \frac{1}{3} \sin \pi x + \frac{1}{3} \sin \frac{3\pi x}{2} + \frac{1}{5} \sin \frac{5\pi x}{2} - \frac{1}{9} \sin 3\pi x + \cdots \right)$

23. (a) $\frac{L}{2} - \frac{4L}{\pi^2} \left(\cos \frac{\pi x}{L} + \frac{1}{9} \cos \frac{3\pi x}{L} + \frac{1}{25} \cos \frac{5\pi x}{L} + \cdots \right)$

(b) $\frac{2L}{\pi} \left(\sin \frac{\pi x}{L} - \frac{1}{2} \sin \frac{2\pi x}{L} + \frac{1}{3} \sin \frac{3\pi x}{L} - + \cdots \right)$

25. (a) $\frac{\pi}{2} + \frac{4}{\pi} \left(\cos x + \frac{1}{9} \cos 3x + \frac{1}{25} \cos 5x + \cdots \right)$

(b) $2 \left(\sin x + \frac{1}{2} \sin 2x + \frac{1}{3} \sin 3x + \cdots \right)$

Problem Set 11.4, page 499

3. Use (5).

9. $i \sum_{\substack{n=-\infty \\ n \neq 0}}^{\infty} \frac{(-1)^n}{n} e^{inx}$

13. $\pi + i \sum_{\substack{n=-\infty \\ n \neq 0}}^{\infty} \frac{1}{n} e^{inx}$

7. $-\frac{2i}{\pi} \sum_{n=-\infty}^{\infty} \frac{1}{2n+1} e^{(2n+1)ix}$

11. $\frac{\pi^2}{3} + 2 \sum_{\substack{n=-\infty \\ n \neq 0}}^{\infty} \frac{(-1)^n}{n^2} e^{inx}$

Problem Set 11.5, page 501

3. $(0.05n)^2$ in D_n changes to $(0.02n)^2$, which gives $C_5 = 0.5100$, leaving the other coefficients almost unaffected.

5. $y = c_1 \cos \omega t + c_2 \sin \omega t + A(\omega) \cos t$, $A(\omega) = 1/(\omega^2 - 1) < 0$ if $\omega^2 < 1$ (phase shift!) and > 0 if $\omega^2 > 1$

$$7. y = c_1 \cos \omega t + c_2 \sin \omega t + \sum_{n=1}^N \frac{a_n}{\omega^2 - n^2} \cos nt$$

$$9. y = c_1 \cos \omega t + c_2 \sin \omega t + \frac{\pi}{2\omega^2} + \frac{4}{\pi} \left(\frac{1}{\omega^2 - 1} \cos t + \frac{1/9}{\omega^2 - 9} \cos 3t + \dots \right)$$

$$11. y = c_1 \cos \omega t + c_2 \sin \omega t + \frac{1}{2\omega^2} - \frac{1}{1 \cdot 3(\omega^2 - 4)} \cos 2t - \frac{1}{3 \cdot 5(\omega^2 - 16)} \cos 4t - \dots$$

13. The situation is the same as in Fig. 53 in Sec. 2.8.

$$15. y = -\frac{3c}{64 + 9c^2} \cos 3t - \frac{8}{64 + 9c^2} \sin 3t$$

$$17. y = \sum_{n=1}^N \left(-\frac{ncb_n}{D_n} \cos nt + \frac{(1 - n^2)b_n}{D_n} \sin nt \right), D_n = (1 - n^2)^2 + n^2c^2$$

$$19. I(t) = \sum_{n=1}^{\infty} (A_n \cos nt + B_n \sin nt), A_n = (-1)^{n+1} \frac{240(10 - n^2)}{n^2 D_n},$$

$$B_n = (-1)^{n+1} \frac{2400}{n D_n}, D_n = (10 - n^2)^2 + 100n^2$$

Problem Set 11.6, page 505

$$1. F = 2 \left(\sin x - \frac{1}{2} \sin 2x + \dots + \frac{(-1)^{N+1}}{N} \sin Nx \right), E^* = 8.1, 5.0, 3.6, 2.8, 2.3$$

$$3. F = \frac{\pi}{2} - \frac{4}{\pi} \left(\cos x + \frac{1}{9} \cos 3x + \frac{1}{25} \cos 5x + \dots \right), E^* = 0.0748, 0.0748, 0.0119, 0.0119, 0.0037$$

$$5. F = \frac{2}{\pi} - \frac{4}{\pi} \left(\frac{1}{1 \cdot 3} \cos 2x + \frac{1}{3 \cdot 5} \cos 4x + \frac{1}{5 \cdot 7} \cos 6x + \dots \right),$$

$$E^* = 0.5951, 0.0292, 0.0292, 0.0066, 0.0066$$

$$7. F = \frac{4}{\pi} \left(\sin x + \frac{1}{3} \sin 3x + \frac{1}{5} \sin 5x + \dots \right), E^* = 1.1902, 1.1902, 0.6243, 0.6243, 0.4206 \quad (0.1272 \text{ when } N = 20)$$

$$9. \frac{8}{\pi} \left(\sin x + \frac{1}{27} \sin 3x + \frac{1}{125} \sin 5x + \dots \right), E^* = 0.0295, 0.0295, 0.0015, 0.0015, 0.00023$$

Problem Set 11.7, page 512

1. $f(x) = \pi e^{-x}$ ($x > 0$) gives $A = \int_0^\infty e^{-v} \cos wv \, dv = \frac{1}{1+w^2}$, $B = \frac{w}{1+w^2}$
(see Example 3), etc.
3. $f(x) = \frac{1}{2}\pi e^{-x}$ gives $A = 1/(1+w^2)$.
5. Use $f = (\pi/2) \cos v$ and (11) in App. 3.1 to get $A = (\cos(\pi w/2))/(1-w^2)$.
7. $\frac{2}{\pi} \int_0^\infty \frac{\sin aw \cos xw}{w} \, dw$
9. $\frac{2}{\pi} \int_0^\infty \frac{\cos w + w \sin w - 1}{w^2} \cos xw \, dw$
11. $\frac{2}{\pi} \int_0^\infty \frac{\cos \pi w + 1}{1-w^2} \cos xw \, dw$
15. $\frac{2}{\pi} \int_0^\infty \frac{\sin \pi w}{1-w^2} \sin xw \, dw$
17. $\frac{2}{\pi} \int_0^\infty \frac{\pi w - \sin \pi w}{w^2} \sin xw \, dw$
19. $\frac{2}{\pi} \int_0^\infty \frac{wa - \sin wa}{w^2} \sin xw \, dw$

Problem Set 11.8, page 517

1. $\sqrt{\frac{2}{\pi}} \left(\frac{\sin 2w - 2 \sin w}{w} \right)$
5. $\sqrt{\pi/2} e^{-x}$ ($x > 0$)
7. $\sqrt{\pi/2} \cos w$ if $0 < w < \pi/2$ and 0 if $w > \pi/2$
9. Yes, no
11. $\sqrt{(2/\pi)} w/(w^2 + \pi^2)$
13. $\mathcal{F}_s(xe^{-x^2/2}) = \mathcal{F}_s(-(e^{-x^2/2})') = w\mathcal{F}_c(e^{-x^2/2}) = we^{-w^2/2}$
17. $\mathcal{F}_c(f') = \mathcal{F}_c(-af) = -a\mathcal{F}_c(f) = -\sqrt{\frac{2}{\pi}} \frac{a^2}{a^2 + w^2} = w\mathcal{F}_s(f) - \sqrt{\frac{2}{\pi}} \cdot 1$,
 $\mathcal{F}_s(f) = \sqrt{\frac{2}{\pi}} \frac{w}{a^2 + w^2}$
19. In (5) for $f(ax)$ set $ax = v$.

Problem Set 11.9, page 528

3. $ik(e^{-ibw} - 1)/(\sqrt{2\pi}w)$
5. $\sqrt{(2/\pi)}k(\sin w)/w$
7. $[(1 + iw)e^{-iw} - 1]/(\sqrt{2\pi}w^2)$
9. $\sqrt{(2/\pi)}i(\cos w - 1)/w$
11. $\frac{1}{2}e^{-w^2/2}$
13. $(e^{ibw} - e^{-ibw})/(iw\sqrt{2\pi}) = \sqrt{2/\pi}(\sin bw)/w$

Chapter 11 Review Questions and Problems, page 532

11. $\frac{4k}{\pi} \left(\sin \pi x + \frac{1}{3} \sin 3\pi x + \frac{1}{5} \sin 5\pi x + \dots \right)$
13. $4 \left(\sin \frac{x}{2} - \frac{1}{2} \sin x + \frac{1}{3} \sin \frac{3x}{2} - \frac{1}{4} \sin 4x + \frac{1}{5} \sin \frac{5x}{2} - + \dots \right)$
15. $\frac{8}{\pi^2} \left(\sin \frac{\pi x}{2} - \frac{1}{9} \sin \frac{3\pi x}{2} + \frac{1}{25} \sin \frac{5\pi x}{2} - + \dots \right)$
17. $\frac{2}{\pi} - \frac{4}{\pi} \left(\frac{1}{1 \cdot 3} \cos 16\pi x + \frac{1}{3 \cdot 5} \cos 32\pi x + \frac{1}{5 \cdot 7} \cos 48\pi x + \dots \right)$

$$19. \frac{\pi^2}{12} - \cos 2x + \frac{1}{4} \cos 4x - \frac{1}{9} \cos 6x + \frac{1}{16} \cos 8x - + \dots$$

$$21. \pi/4 \text{ by Prob. 11} \quad 23. \pi^2/8 \text{ by Prob. 15}$$

$$25. \frac{1}{2} [f(x) + f(-x)], \frac{1}{2} [f(x) - f(-x)]$$

$$27. \pi - \frac{8}{\pi} \left(\cos \frac{x}{2} + \frac{1}{9} \cos \frac{3x}{2} + \frac{1}{25} \cos \frac{5x}{2} + \dots \right)$$

$$29. 8.105, 4.963, 3.567, 2.781, 2.279, 1.929, 1.673, 1.477$$

$$31. y = C_1 \cos \omega t + C_2 \sin \omega t + \frac{\pi^2}{3\omega^2} - 4 \left(\frac{\cos t}{\omega^2 - 1} - \frac{1}{4} \cdot \frac{\cos 2t}{\omega^2 - 4} + \frac{1}{9} \cdot \frac{\cos 3t}{\omega^2 - 9} - \frac{1}{16} \cdot \frac{\cos 4t}{\omega^2 - 16} + \dots \right)$$

$$33. \frac{1}{\pi} \int_0^\infty \frac{(\cos w + w \sin w - 1) \cos wx + (\sin w - w \cos w) \sin wx}{w^2} dw$$

$$35. \frac{2}{\pi} \int_0^\infty \frac{w - \sin w \cos w}{w^2} \sin wx dw$$

$$37. \frac{4}{\pi} \int_0^\infty \frac{\sin 2w - 2w \cos 2w}{w^3} \cos wx dw$$

$$39. \sqrt{\frac{8}{\pi}} \cdot \frac{1}{w^2 + 4}$$

Problem Set 12.1, page 537

- | | |
|--|--|
| 1. $u = c_1(x) \cos 4y + c_2(x) \sin 4y$ | 3. $u = c_1(x) + c_2(x)y$ |
| 5. $u = c(x)e^{-y} + e^{xy}/(x+1)$ | 7. $u = c(x) \exp(\frac{1}{2}y^2 \cosh x)$ |
| 9. $u = c_1(x)y + c_2(x)y^{-2}$ | 11. $u = c(x)e^y + h(y)$ |
| 15. $c = 1/4$ | 17. Any c |
| 19. $\pi/4$ | 21. Any c and ω |
| 27. $u = 110 - (110/\ln 100) \ln(x^2 + y^2)$ | 29. $u = c_1x + c_2(y)$ |

Problem Set 12.3, page 546

$$1. k \cos 2\pi t \sin 2\pi x$$

$$3. \frac{8k}{\pi^3} \left(\cos \pi t \sin \pi x + \frac{1}{27} \cos 3\pi t \sin 3\pi x + \frac{1}{125} \cos 5\pi t \sin 5\pi x + \dots \right)$$

$$5. \frac{4}{5\pi^2} \left(\cos \pi t \sin \pi x - \frac{1}{9} \cos 3\pi t \sin 3\pi x + \frac{1}{25} \cos 5\pi t \sin 5\pi x - + \dots \right)$$

$$7. \frac{2}{\pi^2} \left((\sqrt{2} - 1) \cos \pi t \sin \pi x + \frac{1}{2} \cos 2\pi t \sin 2\pi x + \frac{1}{9} (\sqrt{2} + 1) \cos 3\pi t \sin 3\pi x - \dots \right)$$

$$9. \frac{2}{\pi^2} \left((2 - \sqrt{2}) \cos \pi t \sin \pi x - \frac{1}{9} (2 + \sqrt{2}) \cos 3\pi t \sin 3\pi x + \frac{1}{25} (2 + \sqrt{2}) \cos 5\pi t \sin 5\pi x + \dots \right)$$

$$17. u = \frac{8L^2}{\pi^3} \left(\cos \left[c \left(\frac{\pi}{L} \right)^2 t \right] \sin \frac{\pi x}{L} + \frac{1}{3^3} \cos \left[c \left(\frac{3\pi}{L} \right)^2 t \right] \sin \frac{3\pi x}{L} + \dots \right)$$

19. (a) $u(0, t) = 0$, (b) $u(L, t) = 0$, (c) $u_x(0, t) = 0$, (d) $u_x(L, t) = 0$. $C = -A$, $D = -B$ from (a), (b). Insert this. The coefficient determinant resulting from (c), (d) must be zero to have a nontrivial solution. This gives (22).

Problem Set 12.4, page 552

$$3. c^2 = 300/[0.9/(2 \cdot 9.80)] = 80.83^2 \text{ [m}^2/\text{sec}^2]$$

11. Hyperbolic, $u = f_1(x) + f_2(x + y)$

13. Elliptic, $u = f_1(y + 3ix) + f_2(y - 3ix)$

15. Parabolic, $u = xf_1(x - y) + f_2(x - y)$

17. Parabolic, $u = xf_1(2x + y) + f_2(2x + y)$

19. Hyperbolic, $u = (1/y)f_1(xy) + f_2(y)$

Problem Set 12.5, page 560

$$5. u = \sin 0.4\pi x e^{-1.752 \cdot 16\pi^2 t/100}$$

$$7. u = \frac{2}{\pi} \left(\frac{2}{\pi} \sin 0.1\pi x e^{-0.01752\pi^2 t} + \frac{1}{2} \sin 0.2\pi x e^{-0.01752(2\pi)^2 t} - \dots \right)$$

$$9. u = \frac{20\sqrt{2}}{\pi^2} \left(\sin 0.1\pi x e^{-0.01752\pi^2 t} + \frac{1}{9} \sin 0.3\pi x e^{-0.01752(3\pi)^2 t} - \dots \right)$$

11. $u = u_I + u_{II}$, where $u_{II} = u - u_I$ satisfies the boundary conditions of the text, so

$$\text{that } u_{II} = \sum_{n=1}^{\infty} B_n \sin \frac{n\pi x}{L} e^{-(cn\pi/L)^2 t}, B_n = \frac{2}{L} \int_0^L [f(x) - u_I(x)] \sin \frac{n\pi x}{L} dx$$

13. $F = A \cos px + B \sin px$, $F'(0) = Bp = 0$, $B = 0$, $F'(L) = -Ap \sin pL = 0$, $p = n\pi/L$, etc.

15. $u = 1$

$$17. u = \frac{2\pi^2}{3} + 4 \left(\cos x e^{-t} - \frac{1}{4} \cos 2x e^{-4t} + \frac{1}{9} \cos 3x e^{-9t} - \dots \right)$$

$$19. u = \frac{\pi^2}{12} + \cos 2x e^{-4t} + \frac{1}{4} \cos 4x e^{-16t} + \frac{1}{9} \cos 6x e^{-36t} + \dots$$

$$23. -\frac{K\pi}{L} \sum_{n=1}^{\infty} nB_n e^{-\lambda_n^2 t}$$

$$25. w = e^{-\beta t}$$

$$27. v_t - c^2 v_{xx} = 0, w'' = -N e^{-\alpha x}/c^2, w = \frac{N}{c^2 \alpha^2} \left[-e^{-\alpha x} - \frac{1}{L} (1 - e^{-\alpha L})x + 1 \right],$$

$$\text{so that } w(0) = w(L) = 0.$$

$$29. u = (\sin \frac{1}{2}\pi x \sinh \frac{1}{2}\pi y)/\sinh \pi$$

$$31. u = \frac{80}{\pi} \sum_{n=1}^{\infty} \frac{1}{(2n-1) \sinh (2n-1)\pi} \sin \frac{(2n-1)\pi x}{24} \sinh \frac{(2n-1)\pi y}{24}$$

$$33. u = A_0 x + \sum_{n=1}^{\infty} A_n \frac{\sinh(n\pi x/24)}{\sinh n\pi} \cos \frac{n\pi y}{24},$$

$$A_0 = \frac{1}{24^2} \int_0^{24} f(y) dy, \quad A_n = \frac{1}{12} \int_0^{24} f(y) \cos \frac{n\pi y}{24} dy$$

$$35. \sum_{n=1}^{\infty} A_n \sin \frac{n\pi x}{a} \sinh \frac{n\pi(b-y)}{a}, \quad A_n = \frac{2}{a \sinh(n\pi b/a)} \int_0^a f(x) \sin \frac{n\pi x}{a} dx$$

Problem Set 12.6, page 568

$$1. A = \frac{2 \sin ap}{\pi p}, B = 0, u = \frac{2}{\pi} \int_0^{\infty} \frac{\sin ap}{p} \cos px e^{-c^2 p^2 t} dp$$

$$3. A = e^{-p}, B = 0, u = \int_0^{\infty} \cos px e^{-p-c^2 p^2 t} dp$$

$$5. \text{Set } \pi v = s. A = 1 \text{ if } 0 < p/\pi < 1, B = 0, u = \int_0^{\pi} \cos px e^{-c^2 p^2 t} dp$$

$$7. A = 2[\cos p + p \sin p - 1]/(\pi p^2), B = 0, u = \int_0^{\infty} A \cos px e^{-c^2 p^2 t} dp$$

Problem Set 12.8, page 578

1. (a), (b) It is multiplied by $\sqrt{2}$. (c) Half

3. $B_{mn} = 16/(mn\pi^2)$ if m, n odd, 0 otherwise

5. $B_{mn} = (-1)^{n+1} 8/(mn\pi^2)$ if m odd, 0 if m even

7. $B_{mn} = (-1)^{m+n} 4/(mn\pi^2)$

11. $k \cos \sqrt{29} t \sin 2x \sin 5y$

$$13. \frac{6.4}{\pi^2} \sum_{\substack{m=1 \\ m, n \text{ odd}}}^{\infty} \sum_{n=1}^{\infty} \frac{1}{m^3 n^3} \cos(t\sqrt{m^2 + n^2}) \sin mx \sin ny$$

17. $c\pi\sqrt{260}$ (corresponding eigenfunctions $F_{4,16}$ and $F_{16,14}$), etc.

19. $B_{mn} = 0$ (m or n even), $B_{mn} = 16k/(mn\pi^2)$ (m, n odd)

21. $B_{mn} = (-1)^{m+n} 144 a^3 b^3 / (m^3 n^3 \pi^6)$

$$23. \cos \left(\pi t \sqrt{\frac{9}{a^2} + \frac{16}{b^2}} \right) \sin \frac{3\pi x}{a} \sin \frac{4\pi y}{b}$$

Problem Set 12.9, page 585

$$7. 30r \cos \theta + 10r^3 \cos 3\theta$$

$$9. 55 + \frac{220}{\pi} \left(r \cos \theta - \frac{1}{3} r^3 \cos 3\theta + \frac{1}{5} r^5 \cos 5\theta - + \dots \right)$$

$$11. \frac{\pi}{2} - \frac{4}{\pi} \left(r \cos \theta + \frac{1}{9} r^3 \cos 3\theta + \frac{1}{25} r^5 \cos 5\theta + \dots \right)$$

15. Solve the problem in the disk $r < a$ subject to u_0 (given) on the upper semicircle and $-u_0$ on the lower semicircle.

$$u = \frac{4u_0}{\pi} \left(\frac{r}{a} \sin \theta + \frac{1}{3a^3} r^3 \sin 3\theta + \frac{1}{5a^5} r^5 \sin 5\theta + \dots \right)$$

17. Increase by a factor $\sqrt{2}$

$$19. T = 6.826\rho R^2 f_1^2$$

21. No

23. Differentiation brings in a factor $1/\lambda_m = R/(c\alpha_m)$.**Problem Set 12.10, page 593**11. $v = F(r)G(t)$, $F'' + k^2F = 0$, $\dot{G} + c^2k^2G = 0$, $F_n = \sin(n\pi r/R)$,

$$G_n = B_n \exp(-c^2n^2\pi^2t/R^2), B_n = \frac{2}{R} \int_0^R rf(r) \sin \frac{n\pi r}{R} dr$$

13. $u = 100$ 15. $u = \frac{8}{5}r^3P_3(\cos \phi) - \frac{3}{5}rP_1(\cos \phi)$ 17. $64r^4P_4(\cos \phi)$

21. Analog of Example 1 in the text with 55 replaced by 50

23. $v = r(\cos \theta)/r^2 = x/(x^2 + y^2)$, $v = xy/(x^2 + y^2)^2$ **Problem Set 12.11, page 596**

5. $W = \frac{c(s)}{x^s} + \frac{x}{s^2(s+1)}$, $W(0, s) = 0$, $c(s) = 0$, $w(x, t) = x(t - 1 + e^{-t})$

7. $w = f(x)g(t)$, $xf'g + f\dot{g} = xt$, take $f(x) = x$ to get $g = ce^{-t} + t - 1$ and $c = 1$ from $w(x, 0) = x(c - 1) = 0$.

9. Set $x^2/(4c^2\tau) = z^2$. Use z as a new variable of integration. Use $\text{erf}(\infty) = 1$.

Chapter 12 Review Questions and Problems, page 597

19. $u = c_1(y)e^x + c_2(y)e^{-2x}$

21. $u = g(x)(1 - e^{-y}) + f(x)$

23. $u = \cos t \sin x - \frac{1}{2} \cos 2t \sin 2x$

25. $u = \frac{3}{4} \cos t \sin x - \frac{1}{4} \cos 3t \sin 3x$

27. $u = \sin(0.02\pi x) e^{-0.004572t}$

29. $u = \frac{200}{\pi^2} \left(\sin \frac{\pi x}{50} e^{-0.004572t} - \frac{1}{9} \sin \frac{3\pi x}{50} e^{-0.04115t} + \dots \right)$

31. $u = 100 \cos 4x e^{-16t}$

33. $u = \frac{\pi}{2} - \frac{16}{\pi} \left(\frac{1}{4} \cos 2x e^{-4t} + \frac{1}{36} \cos 6x e^{-36t} + \frac{1}{100} \cos 10x e^{-100t} + \dots \right)$

37. $u = f_1(y) + f_2(x + y)$ 39. $u = f_1(y - 2ix) + f_2(y + 2ix)$

41. $u = xf_1(y - x) + f_2(y - x)$

49. $u = (u_1 - u_0)(\ln r)/\ln(r_1/r_0) + (u_0 \ln r_1 - u_1 \ln r_0)/\ln(r_1/r_0)$

Problem Set 13.1, page 606

5. $x - iy = -(x + iy)$, $x = 0$

7. 484

9. $-5/169$

11. $-7/13 - (22/13)i$

13. $-273 + 136i$

15. $-7/17 - (11/17)i$

17. $x/(x^2 + y^2)$

19. $(x^2 - y^2)/(x^2 + y^2)^2$

Problem Set 13.2, page 611

1. $3\sqrt{2}(\cos(-\frac{1}{4}\pi) + i \sin(-\frac{1}{4}\pi))$

3. $5(\cos \pi + i \sin \pi) = 5 \cos \pi$

5. $\cos \frac{1}{2}\pi + i \sin \frac{1}{2}\pi$

7. $\frac{1}{3}\sqrt{61}(\cos \arctan \frac{6}{5} + i \sin \arctan \frac{6}{5})$ 9. $-3\pi/4$
 11. $\arctan(\pm 3/4)$ 13. $\pm\pi/4$ 15. $3\pi/4$
 17. $2.94020 + 0.59601i$ 19. $0.54030 - 0.84147i$
 21. $\cos(-\frac{1}{4}\pi) + i \sin(-\frac{1}{4}\pi)$, $\cos \frac{3}{4}\pi + i \sin \frac{3}{4}\pi$
 23. $\pm(1 \pm i)/\sqrt{2}$ 25. -1 , $\cos \frac{1}{5}\pi \pm i \sin \frac{1}{5}\pi$, $\cos \frac{3}{5}\pi \pm i \sin \frac{3}{5}\pi$
 27. $4 + 3i$, $4 - 8i$ 29. $\frac{5}{2} - i$, $2 + \frac{1}{4}i$
 35. $|z_1 + z_2|^2 = (z_1 + z_2)(\overline{z_1 + z_2}) = (z_1 + z_2)(\overline{z_1} + \overline{z_2})$. Multiply out and use
 $\operatorname{Re} z_1\overline{z_2} \leq |z_1\overline{z_2}|$ (Prob. 32):
 $z_1\overline{z_1} + z_1\overline{z_2} + z_2\overline{z_1} + z_2\overline{z_2} = |z_1|^2 + 2 \operatorname{Re} z_1\overline{z_2} + |z_2|^2 \leq |z_1|^2 + 2|z_1||z_2| + |z_2|^2$
 $= (|z_1| + |z_2|)^2$.
 Take the square root to get (6).

Problem Set 13.3, page 617

1. Circle of radius $\frac{4}{3}$, center $3 + 2i$
 3. Set obtained from an open disk of radius 1 by omitting its center $z = 1$
 5. Hyperbola $xy = 1$ 7. y -axis
 9. The region above $y = x$
 13. $f = 1 - 1/(z + 1) = 1 - (x + 1 - iy)/[(x + 1)^2 + y^2]$; $0.9 - 0.1i$
 15. $(x^2 - y^2 - 2ixy)/(x^2 + y^2)^2$, $-i/2$ 17. Yes since $r^2(\sin 2\theta)/r \rightarrow 0$
 19. Yes 21. $6z^2(z^3 + i)$
 23. $2i(1 - z)^{-3}$

Problem Set 13.4, page 623

1. Yes 3. No 5. Yes
 7. No 9. Yes for $z \neq 0$
 11. $r_x = x/r = \cos \theta$, $r_y = \sin \theta$, $\theta_x = -(\sin \theta)/r$, $\theta_y = (\cos \theta)/r$,
 (a) $0 = u_x - v_y = u_r \cos \theta + u_\theta(-\sin \theta)/r - v_r \sin \theta - v_\theta(\cos \theta)/r$.
 (b) $0 = u_y + v_x = u_r \sin \theta + u_\theta(\cos \theta)/r + v_r \cos \theta + v_\theta(-\sin \theta)/r$.
 Multiply (a) by $\cos \theta$, (b) by $\sin \theta$, and add. Etc.
 13. $z^2/2$ 15. $\ln |z| + i \operatorname{Arg} z$ 17. z^3
 19. No 21. No 23. $c = 1$, $\cos x \sinh y$
 27. Use (4), (5), and (1).

Problem Set 13.5, page 626

3. $-1.13120 + 2.47173i$, $e = 2.71828$ 5. $-i$, 1
 7. $e^{0.8}(\cos 5 - i \sin 5)$, 2.22554 9. $e^{-2x} \cos 2y$, $-e^{-2x} \sin 2y$
 11. $\exp(x^2 - y^2) \cos 2xy$, $\exp(x^2 - y^2) \sin 2xy$
 13. $e^{i\pi/4}$, $e^{5\pi i/4}$
 15. $\sqrt[n]{r} \exp[i(\theta + 2k\pi)/n]$, $k = 0, \dots, n - 1$
 17. $9e^{\pi i}$ 19. $z = \ln 2 + \pi i + 2n\pi i$ ($n = 0, \pm 1, \dots$)
 21. $z = \ln 5 - \arctan \frac{3}{4}i \pm 2n\pi i$ ($n = 0, 1, \dots$)

Problem Set 13.6, page 629

3. Use (11), then (5) for e^{iy} , and simplify. 5. Use (11) and simplify.
 7. $\cos 1 \cosh 1 - i \sin 1 \sinh 1 = 0.83373 - 0.98890i$

9. 74.203, 74.210
 11. $-3.7245 - 0.51182i$
 13. -1
 15. $\cosh 4 = 27.308$
 17. $z = \pm(2n + 1)\pi/2$
 19. $z = \frac{1}{2}(2n + 1)\pi - (-1)^n 1.4436i$
 21. $z = \pm n\pi i$
 25. Insert the definitions on the left, multiply out, simplify.

Problem Set 13.7, page 633

1. $\ln 10 + \pi i$
 3. $\frac{1}{2} \ln 8 - \frac{1}{4}\pi i$
 5. $\ln 5 + (\arctan \frac{4}{3} - \pi)i = 1.609 - 2.214i$
 7. $0.9273i$
 9. $\frac{1}{2} \ln 2 - \frac{1}{4}\pi i$
 11. $\pm(2n + 1)\pi i, n = 0, 1, \dots$
 13. $\ln 6 \pm (2n + 1)\pi i, n = 0, 1, \dots$
 15. $(\pi - 1 \pm 2n\pi)i, n = 0, 1, \dots$
 17. $\ln(i^2) = (\pm 2n + 1)\pi i, 2 \ln i = \pm(4n + 1)\pi i, n = 0, 1, \dots$
 19. $e^{0.3}(\cos 0.7 + i \sin 0.7) = 1.032 + 0.870i$
 21. $e^2(1 + i)/\sqrt{2}$
 23. $64(\cos(\ln 4) + i \sin(\ln 4))$
 25. $2.8079 + 1.3179i$
 27. $(1 + i)/\sqrt{2}$

Chapter 13 Review Questions and Problems, page 634

17. $-32 - 24i$
 19. $-\frac{1}{2} - \frac{1}{2}i$
 21. $5 - 3i$
 23. $6\sqrt{2}e^{3\pi i/4}$
 25. $12e^{-\pi i/2}$
 27. $\pm(2 + 2i)$
 29. $(\pm 1 \pm i)/\sqrt{2}$
 31. $f(z) = 1/z$
 33. $f(z) = (1 + i)z^2$
 35. $f(z) = e^{z^2}$
 37. $(-x^2 + y^2)/2$
 39. No
 41. 0
 43. $0.6435i$
 45. -1.5431

Problem Set 14.1, page 645

1. Straight segment from $1 + 3i$ to $4 + 12i$
 3. Circle of radius 3, center $4 + i$
 5. Semicircle, radius 1, center 0
 7. Ellipse, half-axes 6 and 5
 9. Parabola $y = \frac{1}{2}x^3$ from $-1 - \frac{1}{2}i$ to $2 + 4i$
 11. $e^{-it} (0 \leq t \leq 2\pi)$
 13. $t + it (1 \leq t \leq 4)$
 15. $t + (4 - 4t^2)i (-1 \leq t \leq 1)$
 17. $-a - ib + re^{-it} (0 \leq t \leq 2\pi)$
 19. $\frac{1}{2} + \frac{1}{2}i$
 21. 0
 23. $\pi i + \frac{1}{2}i \sinh 2\pi$
 25. $i/2$
 27. $-1 + i \tanh \frac{1}{4}\pi = -1 + 0.6558i$
 29. $2 \sinh \frac{1}{2}$

Problem Set 14.2, page 653

1. πi , no
 3. 0, yes
 5. 0, yes
 7. 0, yes
 9. 0, no
 11. 0, yes
 15. Yes, by the deformation principle
 19. πi by path deformation
 21. πi
 23. $2\pi i$
 25. 0
 27. (a) 0, (b) π
 29. 0

Problem Set 14.3, page 657

- | | | |
|---|-----------------------------|-------------|
| 1. -4π | 3. 4π | 5. $8\pi i$ |
| 7. 0 | 9. $-\pi i$ | 11. πi |
| 13. π | 15. $2\pi i \ln 4 = 8.710i$ | |
| 17. $\pi i \cosh^2(1+i) = \pi(-0.2828 + 1.6489i)$ | | |

Problem Set 14.4, page 661

- | | | |
|---|--|---|
| 1. $27\pi i/4$ | 3. $-2\pi i e^{\pi/2}$ | 5. $\pi i a^3/3$ |
| 7. $2\pi i$ if $ a < 2$, 0 if $ a > 2$ | | 9. $\pi i(\cos \frac{1}{2} - \sin \frac{1}{2})$ |
| 11. $2\pi^2 i$ | 13. $\pi i e^{a/2}/24$ if $ a - 2 - i < 3$, 0 if $ a - 2 - i > 3$ | |

Chapter 14 Review Questions and Problems, page 662

- | | | |
|---------------------------|-------|-----------------|
| 17. $-6\pi i$ | 19. 0 | 21. $-\pi i$ |
| 23. $\frac{1}{4}i \sin 8$ | 25. 0 | 27. π 29. 0 |

Problem Set 15.1, page 672

- | | |
|--|----------------------------|
| 1. Bounded, divergent, ± 1 | 3. Bounded, convergent, 0 |
| 5. Unbounded | |
| 7. Bounded, divergent, $\pm 1/\sqrt{2} \pm i$, 0, 1, -2 | |
| 9. Convergent, 0 | |
| 13. $ z_n - l < \frac{1}{2}\epsilon$, $ z_n^* - l^* < \frac{1}{2}\epsilon$ ($n > N(\epsilon)$), hence $ z_n + z_n^* - (l + l^*) < \frac{1}{2}\epsilon + \frac{1}{2}\epsilon$ | |
| 17. Convergent | 19. Divergent |
| 21. Conditionally convergent | 23. Divergent by Theorem 3 |
| 27. $n = 100 + 75i = 125$ (why?); $ 100 + 75i ^{125}/125! = 125^{125}/[\sqrt{250\pi} (125/e)^{125}]$
$= e^{125}/\sqrt{250\pi} = 6.91 \cdot 10^{52}$ | |

Problem Set 15.2, page 677

- | | |
|---|--|
| 1. $\sum a_n z^{2n} = \sum a_n (z^2)^n$, $ z^2 < R = \lim a_n/a_{n+1} $, hence $ z < \sqrt{R}$. | |
| 3. $-i$, 1 | 5. -1 , e by (6) and $(1 + 1/n)^n \rightarrow e$. |
| 7. 0, $ b/a $ | 9. 0, 1 |
| 13. $3 - 2i$, 1 | 15. i , $1/\sqrt[4]{2}$ |
| | 17. 0, $\sqrt{2}$ |

Problem Set 15.3, page 682

- | | | |
|-----------------|---------------|-----------------|
| 1. 3 | 3. $\sqrt{2}$ | 5. $\sqrt{5/3}$ |
| 7. $1/\sqrt{7}$ | 9. 1 | |

Problem Set 15.4, page 690

- | |
|--|
| 1. $1 - 2z + 2z^2 - \frac{4}{3}z^3 + \frac{2}{3}z^4 - + \dots$, $R = \infty$ |
| 3. $e^{-2i}(1 + (z + 2i) + \frac{1}{2}(z + 2i)^2 + \frac{1}{6}(z + 2i)^3 + \frac{1}{24}(z + 2i)^4 + \dots)$, $R = \infty$ |
| 5. $1 - \frac{1}{2}(z - \frac{1}{2}\pi)^2 + \frac{1}{24}(z - \frac{1}{2}\pi)^4 - \frac{1}{720}(z - \frac{1}{2}\pi)^6 + \dots$, $R = \infty$ |
| 7. $\frac{1}{2} + \frac{1}{2}i + \frac{1}{2}i(z - i) + (-\frac{1}{4} + \frac{1}{4}i)(z - i)^2 - \frac{1}{4}(z - i)^3 + \dots$, $R = \sqrt{2}$ |

9. $1 - \frac{1}{2}z^2 + \frac{1}{8}z^4 - \frac{1}{48}z^6 + \frac{1}{384}z^8 - + \dots$, $R = \infty$
 11. $4(z-1) + 10(z-1)^2 + 16(z-1)^3 + 14(z-1)^4 + 6(z-1)^5 + (z-1)^6$
 13. $(2/\sqrt{\pi})(z - z^3/3 + z^5/(2!5) - z^7/(3!7) + \dots)$, $R = \infty$
 15. $z^3/(1!3) - z^7/(3!7) + z^{11}/(5!11) - + \dots$, $R = \infty$
 19. $z + \frac{1}{3}z^3 + \frac{2}{15}z^5 + \frac{17}{315}z^7 + \dots$, $R = \frac{1}{2}\pi$

Problem Set 15.5, page 697

1. Use Theorem 1.
 3. $R = 1/\sqrt{\pi} > 0.56$
 5. $|z^n| \leq 1$ and $\sum 1/n^2$ converges.
 7. $|\tanh^n |z|| \leq 1$, $1/(n^2 + 1) < 1/n^2$
 9. $|z + 1 - 2i| \leq r < R = 4$
 11. $|z| \leq 2 - \delta$ ($\delta > 0$)
 13. Nowhere
 15. $|z| \leq \sqrt{5} - \delta$ ($\delta > 0$)

Chapter 15 Review Questions and Problems, page 698

11. ∞ , e^{3z}
 13. $1, \frac{1}{2} \text{Ln}[(1+z)/(1-z)]$
 15. ∞
 17. $1/\sqrt{\pi}$, $[1 - \pi(z - 2i)^2]^{-1}$
 19. $1/3$
 21. $-1 - (z - \pi i) - (z - \pi i)^2/2! - \dots$, $R = \infty$
 23. $\frac{1}{2} + \frac{1}{4}(z+1) + \frac{1}{8}(z+1)^2 + \frac{1}{16}(z+1)^3 + \dots$, $R = 2$
 25. $1 + 3z + 6z^2 + 10z^3 + \dots$, $R = 1$. Differentiate the geometric series.
 27. $i + (z+i) - i(z+i)^2 - (z+i)^3 + \dots$, $R = 1$
 29. $-(z - \frac{1}{2}\pi) + \frac{1}{3!}(z - \frac{1}{2}\pi)^3 - \frac{1}{5!}(z - \frac{1}{2}\pi)^5 + \dots$, $R = \infty$

Problem Set 16.1, page 707

1. $\frac{1}{z^4} + \frac{1}{z^3} + \frac{1}{z^2} + \frac{1}{z} + 1 + z + z^2 + \dots$, $R = 1$
 3. $\frac{1}{z^3} - \frac{1}{z^2} + \frac{1}{2z} - \frac{1}{6} + \frac{1}{24}z - \frac{1}{120}z^2 + \dots$, $R = \infty$
 5. $\frac{1}{z^3} + \frac{1}{z^5} + \frac{1}{2z^7} + \frac{1}{6z^9} + \dots$, $R = \infty$
 7. $\frac{e^{z-1}e}{z-1} = e \sum_{n=0}^{\infty} \frac{(z-1)^{n-1}}{n!} = e \left[\frac{1}{z-1} + 1 + \frac{z-1}{2!} + \dots \right]$, $R = \infty$
 9. $-\sum_{n=0}^{\infty} \left(\frac{i}{2}\right)^{n+1} (z-i)^{n-1} = -\frac{i/2}{z-i} + \frac{1}{4} + \frac{i}{8}(z-i) - \frac{1}{16}(z-i)^2 - \dots$,
 $R = 2$
 11. $-\sum_{n=0}^{\infty} (z+i)^{n-1} = -\frac{1}{z+i} - 1 - (z+i) - \dots$, $R = 1$
 13. $-\frac{3}{z-1} + 2 + (z-1)$

15. $\sum_{n=0}^{\infty} z^{3n}, |z| < 1, -\sum_{n=0}^{\infty} \frac{1}{z^{3n+3}}, |z| > 1$
 17. $\sum_{n=0}^{\infty} z^{4n+2}, |z| < 1, -\sum_{n=0}^{\infty} \frac{1}{z^{4n+2}}, |z| > 1$
 19. $\frac{i}{(z-i)^2} + \frac{1}{z-i} + i + (z-i)$
 21. $(1-4z) \sum_{n=0}^{\infty} z^{4n}, |z| < 1, \left(\frac{4}{z^3} - \frac{1}{z^4}\right) \sum_{n=0}^{\infty} \frac{1}{z^{4n}}, |z| > 1$
 23. $\sum_{n=0}^{\infty} \frac{(-1)^{n+1} (z + \frac{1}{2}\pi)^{2n-1}}{(2n)!}, |z + \frac{1}{2}\pi| > 0$

Problem Set 16.2, page 711

1. $\pm\frac{1}{2}, \pm\frac{3}{2}, \dots$ (poles of 2nd order), ∞ (essential singularity)
 3. $0, \pm\sqrt{\pi}, \pm\sqrt{2\pi}, \dots$ (simple poles), ∞ (essential singularity)
 5. ∞ (essential singularity)
 7. $\pm 1, \pm i$ (fourth-order poles), ∞ (essential singularity)
 9. $\pm i$ (essential singularities) 13. $-16i$ (fourth order)
 15. $\pm 1, \pm 2, \dots$ (third order) 17. $\pm i/\sqrt{3}$ (simple)
 19. $\pm 2i$ (simple), $0, \pm 2\pi i, \pm 4\pi i, \dots$ (second order)
 21. $0, \pm 2\pi, \pm 4\pi, \dots$ (fourth order)
 23. $f(z) = (z - z_0)^n g(z), g(z_0) \neq 0$, hence $f^2(z) = (z - z_0)^{2n} g^2(z)$.

Problem Set 16.3, page 717

1. $i, 4i$ 3. $-\frac{1}{4}i$ (at $z = 2i$), $\frac{1}{4}i$ (at $-2i$)
 5. $1/5!$ (at $z = 0$) 7. 1 (at $\pm n\pi$)
 9. $-\frac{1}{4}$ (at $z = 1$), $\frac{1}{4}$ (at $z = -1$) 11. -1 (at $z = \pm\frac{1}{2}\pi, \pm\frac{3}{2}\pi, \dots$)
 15. $e^{1/z} = 1 + 1/z + \dots$, Ans. $2\pi i$ 17. Simple poles at $\pm\frac{1}{2}$. Ans. $-4i$
 19. $-4\pi i \sinh \frac{1}{2}\pi$ 21. $-4i \sinh \frac{1}{2}$
 23. 0 25. $\frac{1}{2}$ (at $z = \frac{1}{2}$), 2 (at $z = \frac{1}{3}$). Ans. $5\pi i$

Problem Set 16.4, page 725

1. $2\pi/\sqrt{13}$ 3. $2\pi/35$ 5. $2\pi/3$
 7. 0 9. π 11. $2\pi/3$
 13. $\pi/16$ 15. 0 17. $\pi/2$
 19. 0 21. 0 23. π
 25. 0 27. $-\pi/2$

Chapter 16 Review Questions and Problems, page 726

17. $2\pi i/3$ 19. 5π 21. $\frac{1}{2}\pi \cos 10$
 23. $\pi i/4$ 25. 0 (n even), $(-1)^{(n-1)/2} 2\pi i/(n-1)!$ (n odd)
 27. $6\pi i$ 29. $2\pi/7$ 31. $4\pi/\sqrt{3}$
 33. 0 35. $\pi/2$

Problem Set 17.1, page 733

3. Only the size
 5. $x = c$, $w = -y + ic$, $y = k$, $w = -k + ix$
 7. $-3\pi/4 < \text{Arg } w < 3\pi/4$, $|w| < 1/8$ 9. $|w| > 3$
 11. $|w| \leq 16$, $v \geq 0$ 13. Annulus $3 < |w| < 5$
 15. $\ln 2 \leq u \leq \ln 3$, $\pi/4 \leq v \leq \pi/2$ 17. ± 1 , $\pm i$
 19. 0 , ± 1 , ± 2 , \dots 21. $-a/2$
 23. a and 0 , $\sqrt[3]{a}$ 25. $M = e^x = 1$ when $x = 0$, $J = e^{2x}$
 27. $M = 1/|z| = 1$ on the unit circle, $J = 1/|z|^2$

Problem Set 17.2, page 737

5. $z = \frac{-iw}{-2w + 3}$ 7. $z = \frac{5i}{4w - 2}$
 9. $z = 0$ 11. $z = \frac{1}{2} + i \pm \sqrt{\frac{1}{4} + i}$
 13. $z = \pm i$ 15. $w = 4/z$, etc.
 17. $a - d = 0$, $b/c = 1$ by (5) 19. $w = az/d$ ($a \neq 0$, $d \neq 0$)

Problem Set 17.3, page 741

5. Apply the inverse g of f on both sides of $z_1 = f(z_1)$ to get $g(z_1) = g(f(z_1)) = z_1$.
 7. $w = (z + 2i)/(z - 2i)$ 9. $w = z - 4$
 11. $w = 1/z$ 13. $w = (3iz + 1)/z$
 15. $w = (z + 1)/(-3z + 1)$ 17. $w = (2z - i)/(-iz - 2)$
 19. $w = (z^4 - i)/(-iz^4 + 1)$

Problem Set 17.4, page 745

1. Annulus $1 \leq |w| \leq e^2$
 3. $1/\sqrt{e} < |w| < \sqrt{e}$, $3\pi/4 < \arg w < 5\pi/4$
 5. $1 < |w| < e$, $v > 0$
 7. w -plane without 0
 9. $u^2/\cosh^2 1 + v^2/\sinh^2 1 \leq 1$, $u \geq 0$
 11. Elliptic annulus bounded by $u^2/\cosh^2 1 + v^2/\sinh^2 1 = 1$ and $u^2/\cosh^2 5 + v^2/\sinh^2 5 = 1$
 13. $\pm(2n + 1)\pi/2$, $n = 0, 1, \dots$
 15. $0 < \text{Im } t < \pi$ is the image of R under $t = z^2$. Ans. $e^t = e^{z^2}$
 17. 0 , $\pm i$, $\pm 2i$, \dots
 19. $u^2/\cosh^2 1 + v^2/\sinh^2 1 \leq 1$, $v < 0$
 21. $v < 0$
 23. $-1 \leq u \leq 1$, $v = 0$ ($c = 0$), $u^2/\cosh^2 c + v^2/\sinh^2 c = 1$ ($c \neq 0$)
 25. $\ln 2 \leq u \leq \ln 3$, $\pi/4 \leq v \leq \pi/2$

Problem Set 17.5, page 747

1. w moves once around the unit circle. 5. $-5/3$, 2 sheets
 7. $-i/2$, 3 sheets 9. 0 , 2 sheets

Chapter 17 Review Questions and Problems, page 747

11. $u = \frac{1}{4}v^2 - 1, \frac{1}{4}v^2 - 1$ 13. $|w| = 20.25, |\arg w| < \pi/2$
 15. The domain between $u = \frac{1}{4} - v^2$ and $u = 1 - \frac{1}{4}v^2$
 17. $|w + \frac{1}{2}| = \frac{1}{2}$ 19. $u = 1$ 21. $|\arg w| < \pi/4$
 23. $0, (\pm 1 \pm i)/\sqrt{2}$ 25. $\pi/8 \pm n\pi/2, n = 0, 1, \dots$
 27. $0, \pm i/\sqrt{2}$ 29. $w = iz$ 31. $w = 1/z$
 33. $w = z/(z + 2)$ 35. $\pm\sqrt{2}$ 37. $2 \pm \sqrt{6}$
 39. $1 + i \pm \sqrt{1 + 2i}$ 41. $w = e^{3z}$ 43. $z^2/2k$
 45. $iz^3 + 1$

Problem Set 18.1, page 753

1. $20x + 200, 20z + 200$ 3. $110 - 50xy, 110 + 25iz^2$
 5. $F = (110/\ln 2)\text{Ln } z$ 7. $F = 200 - (100/\ln 2)\text{Ln } z$
 13. Use Fig. 388 in Sec. 17.4 with the z - and w -planes interchanged, and $\cos z = \sin(z + \frac{1}{2}\pi)$.
 15. $\Phi = 220 - 110xy$

Problem Set 18.2, page 757

1. $u^2 - v^2 = e^{2x}(\cos^2 y - \sin^2 y), \Phi_{xx} = 4e^{2x}(\cos^2 y - \sin^2 y) = -\Phi_{yy}, \nabla^2\Phi = 0$
 3. Straightforward calculation, involving the chain rule and the Cauchy-Riemann equations
 5. See Fig. 389 in Sec. 17.4. $\Phi = \sin^2 x \cosh^2 y - \cos^2 x \sinh^2 y$.
 9. (i) $\Phi = U_1(1 - xy)$. (ii) $w = iz^2$ maps R onto $-2 \leq u \leq 0$, thus $\Phi^* = U_1(1 + \frac{1}{2}u) = U_1(1 + \frac{1}{2}(-2xy))$.
 11. By Theorem 1 in Sec. 17.2
 13. $\Phi = 10[1 - (1/\pi)\text{Arg}(z - 4)], F = 10[1 + (i/\pi)\text{Ln}(z - 4)]$
 15. Corresponding rays in the w -plane make equal angles, and the mapping is conformal.

Problem Set 18.3, page 760

3. $(100/d)y$. Rotate through $\pi/2$. 5. $100 - 240\theta/\pi$
 7. $\text{Re } F(z) = 100 + (200/\pi)\text{Re}(\arcsin z)$ 9. $(240/\pi)\text{Arg } z$
 11. $T_0 + (2/\pi)(T_1 - T_0)\text{Arg } z$ 13. $50 + (400/\pi)\text{Arg } z$

Problem Set 18.4, page 766

1. $V = iV_2 = iK, \Psi = -Kx = \text{const}, \Phi = Ky = \text{const}$
 3. $F(z) = Kz$ (K positive real)
 5. $V = (1 + 2i)K, F = (1 - 2i)Kz$
 7. $F(z) = z^3$
 9. Hyperbolas $(x + 1)y = \text{const}$. Flow around a corner formed by $x = -1$ and the x -axis.
 11. $y/(x^2 + y^2) = c$ or $x^2 + (y - k)^2 = k^2$
 13. $F(z) = z/r_0 + r_0/z$

15. Use that $w = \arccos z$ is $w = \cos z$ with the roles of the z - and w -planes interchanged.

Problem Set 18.5, page 771

5. $1 - r^2 \cos 2\theta$
 7. $2(r \sin \theta - \frac{1}{2}r^2 \sin 2\theta + \frac{1}{3}r^3 \sin 3\theta - + \dots)$
 9. $\frac{3}{4}r^2 \sin 2\theta - \frac{1}{4}r^6 \sin 6\theta$
 11. $\frac{1}{3}\pi^2 - 4(r \cos \theta - \frac{1}{4}r^2 \cos 2\theta + \frac{1}{9}r^3 \cos 3\theta - + \dots)$
 13. $\frac{4}{\pi} \left(r \sin \theta - \frac{1}{9} r^3 \sin 3\theta + \frac{1}{25} r^5 \sin 5\theta - + \dots \right)$

Problem Set 18.6, page 774

1. No; $|z|^2$ is not analytic. 3. Use (2). $F(\frac{1}{3}) = \frac{25}{9}$ 5. $\Phi(4, -4) = -12$
 7. Use (3). $\Phi(1, 1) = -2$ 11. $|F(e^{i\theta})|^2 = 2 - 2 \cos 2\theta$, $\theta = \pi/2$, $\text{Max} = 2$
 13. $|F(z)| = [\cos^2 2x + \sinh^2 2y]^{1/2}$, $z = \pm i$, $\text{Max} = [1 + \sinh^2 2]^{1/2} = \cosh 2 = 3.7622$
 15. No

Chapter 18 Review Questions and Problems, page 775

11. $\Phi = 10(1 - x + y)$, $F = 10 - 10(1 + i)z$
 13. $(20/\ln 10) \text{Ln } z$ 15. $(10/\ln 10)(\ln 100 - \ln r)$
 17. $\text{Arg } z = \text{const}$ 19. $(-i/\pi) \text{Ln } z$
 23. $T(x, y) = x(2y + 1) = \text{const}$ 25. Circles $(x - c)^2 + y^2 = c^2$
 27. $F(z) = \frac{c}{2\pi} \text{Ln } (z - 5)$, $\text{Arg } (z - 5) = c$
 29. $20 + \frac{80}{\pi} \left(r \sin \theta + \frac{1}{3} r^3 \sin 3\theta + \frac{1}{5} r^5 \sin 5\theta + \dots \right)$

Problem Set 19.1, page 786

1. $0.9817 \cdot 10^2$, $-0.1010 \cdot 10^3$, $0.5787 \cdot 10^{-2}$, $-0.1360 \cdot 10^5$
 3. $0.36443/(17.862 - 17.798) = 0.36443/0.064 = 5.6942$, $0.3644/(17.86 - 17.80) = 0.3644/0.06 = 6.073$, $0.364/(17.9 - 17.8) = 3.64$, impossible
 5. $\frac{0.36443(17.862 + 17.798)}{17.862^2 - 17.798^2} = \frac{0.36443 \cdot 35.660}{319.05 - 316.77} = \frac{12.996}{2.28} = 5.7000$,
 $\frac{13.00}{2.28} = 5.702$, $\frac{13.0}{2.28} = 5.70$, $\frac{13}{2.3} = 5.7$, $\frac{10}{2} = 5$
 7. 19.95, 0.049, 0.05013; 20, 0, 0.05
 9. In the present calculation, (b) is more accurate than (a).
 11. $-0.126 \cdot 10^{-2}$, $-0.402 \cdot 10^{-3}$; $-0.267 \cdot 10^{-6}$, $-0.847 \cdot 10^{-7}$
 13. Add first, then round.
 15. $\frac{a_1}{a_2} = \frac{\tilde{a}_1 + \epsilon_1}{\tilde{a}_2 + \epsilon_2} = \frac{\tilde{a}_1 + \epsilon_1}{\tilde{a}_2} \left(1 - \frac{\epsilon_2}{\tilde{a}_2} + \frac{\epsilon_2^2}{\tilde{a}_2^2} - + \dots \right) \approx \frac{\tilde{a}_1}{\tilde{a}_2} + \frac{\epsilon_1}{\tilde{a}_2} - \frac{\epsilon_2}{\tilde{a}_2} \cdot \frac{\tilde{a}_1}{\tilde{a}_2}$,

$$\text{hence } \left| \left(\frac{a_1}{a_2} - \frac{\tilde{a}_1}{\tilde{a}_2} \right) / \left| \frac{a_1}{a_2} \right| \right| \approx \left| \frac{\epsilon_1}{a_1} - \frac{\epsilon_2}{a_2} \right| \leq |\epsilon_{r1}| + |\epsilon_{r2}| \leq \beta_{r1} + \beta_{r2}$$

19. (a) $19/21 = 0.904761905$, $\epsilon_{\text{chop}} = \epsilon_{\text{round}} = 0.1905 \cdot 10^{-5}$,
 $\epsilon_{r,\text{chop}} = \epsilon_{r,\text{round}} = 0.2106 \cdot 10^{-5}$, etc.

Problem Set 19.2, page 796

1. $g = 1.4 \sin x$, 1.37263 ($= x_5$)
 7. 2.403 ($= x_5$, exact to 3S)
 11. 1.834243 ($= x_4$)
 15. (a) 0.5, 0.375, 0.377968, 0.377964; (b) $1/\sqrt{7} = 0.377964473$
 17. $x_{n+1} = (2x_n + 7/x_n^2)/3$, 1.912931 ($= x_3$)

5. $g = x^4 + 0.2$, 0.20165 ($= x_3$)

9. 0.904557 ($= x_3$)

13. $x_0 = 4.5$, $x_4 = 4.73004$ (6S exact)

19. (a) Algorithm Bisect (f , a_0 , b_0 , N) Bisection Method

This algorithm computes an interval $[a_n, b_n]$ containing a solution of $f(x) = 0$ (f continuous) or it computes a solution c_n , given an initial interval $[a_0, b_0]$ such that $f(a_0)f(b_0) < 0$. Here N is determined by $(b - a)/2^N \leq \beta$, β the required accuracy.

INPUT: Initial interval $[a_0, b_0]$, maximum number of iterations N .

OUTPUT: Interval $[a_N, b_N]$ containing a solution, or a solution c_n .

For $n = 0, 1, \dots, N - 1$ do:

$\left\{ \begin{array}{l} \\ \\ \\ \end{array} \right.$	Compute $c_n = \frac{1}{2}(a_n + b_n)$.
	If $f(c_n) = 0$ then OUTPUT c_n . Stop. [<i>Procedure completed</i>]
	Else continue.
	If $f(a_n)f(c_n) < 0$ then $a_{n+1} = a_n$ and $b_{n+1} = c_n$. Else set $a_{n+1} = c_n$ and $b_{n+1} = b_n$.

End

OUTPUT $[a_N, b_N]$. Stop.

[*Procedure completed*]

End BISECT

Note that $[a_N, b_N]$ gives $(a_N + b_N)/2$ as an approximation of the zero and $(b_N - a_N)/2$ as a corresponding error bound.

(b) 0.739085; (c) 1.30980, 0.429494

21. 1.834243

23. 0.904557

Problem Set 19.3, page 808

1. $L_0(x) = -2x + 19$, $L_1(x) = 2x - 18$, $p_1(x) = 0.1082x + 1.2234$,
 $p_1(9.4) = 2.2405$
 3. 0.9971, 0.9943, 0.9915 (0.9916 4D), 0.9861 (0.9862 4D), 0.9835, 0.9809
 5. $p_2(x) = -0.44304x^2 + 1.30906x - 0.02322$, $p_2(0.75) = 0.70929$
 7. $p_2(x) = -0.1434x^2 + 1.0895x$, $p_2(0.5) = 0.5089$, $p_2(1.5) = 1.3116$
 9. $L_0 = -\frac{1}{6}(x-1)(x-2)(x-3)$, $L_1 = \frac{1}{2}x(x-2)(x-3)$, $L_2 = -\frac{1}{2}x(x-1)(x-3)$,
 $L_3 = \frac{1}{6}x(x-1)(x-2)$; $p_3(x) = 1 + 0.039740x - 0.335187x^2 + 0.060645x^3$;
 $p_3(0.5) = 0.943654$ (6S-exact 0.938470), $p_3(1.5) = 0.510116$ (0.511828),
 $p_3(2.5) = -0.047993$ (-0.048384)

13. $p_2(x) = 0.9461x - 0.2868x(x - 1)/2 = -0.1434x^2 + 1.0895x$
 15. 0.722, 0.786
 17. $\delta f_{1/2} = 0.057\,839$, $\delta f_{3/2} = 0.069\,704$, etc.

Problem Set 19.4, page 815

9. $[-1.39(x - 5)^2 + 0.58(x - 5)^3]'' = 0.004$ at $x = 5.8$ (due to roundoff; should be 0).
 11. $1 - \frac{5}{4}x^2 + \frac{1}{4}x^4$
 13. $4 - 12x^2 - 8x^3$, $4 - 12x^2 + 8x^3$. Yes
 15. $1 - x^2$, $-2(x - 1) - (x - 1)^2 + 2(x - 1)^3$,
 $-1 + 2(x - 2) + 5(x - 2)^2 - 6(x - 2)^3$
 17. Curvature $f''/(1 + f'^2)^{3/2} \approx f''$ if $|f'|$ is small
 19. Use that the third derivative of a cubic polynomial is constant, so that g''' is piecewise constant, hence constant throughout under the present assumption. Now integrate three times.

Problem Set 19.5, page 828

1. 0.747131
 3. 0.69377 (5S-exact 0.69315)
 5. 1.566 (4S-exact 1.557)
 7. 0.894 (3S-exact 0.908)
 9. $J_{h/2} + \epsilon_{h/2} = 1.55963 - 0.00221 = 1.55742$ (6S-exact 1.55741)
 11. $J_{h/2} + \epsilon_{h/2} = 0.90491 + 0.00349 = 0.90840$ (5S-exact 0.90842)
 13. 0.94508, 0.94583 (5S-exact 0.94608)
 15. 0.94614588, 0.94608693 (8S-exact 0.94608307)
 17. 0.946083 (6S-exact)
 19. 0.9774586 (7S-exact 0.9774377)
 21. $x - 2 = t$, 1.098609 (7S-exact 1.098612)
 23. $x = \frac{1}{2}(t + 1)$, 0.7468241268 (10S-exact 0.7468241330)
 25. (a) $M_2 = 2$, $M_2^* = \frac{1}{4}$, $|KM_2| = 2/(12n^2)$, $n = 183$, (b) $f^{(iv)} = 24/x^5$, $2m = 14$
 27. 0.08, 0.32, 0.176, 0.256 (exact)
 29. $5(0.1040 - \frac{1}{2} \cdot 0.1760 + \frac{1}{3} \cdot 0.1344 - \frac{1}{4} \cdot 0.0384) = 0.256$

Chapter 19 Review Questions and Problems, page 830

17. 4.266, 4.38, 6.0, impossible
 19. 49.980, 0.020; 49.980, 0.020008
 21. $17.5565 \leq s \leq 17.5675$
 23. The same as that of \bar{a} .
 25. -0.2 , -0.20032 , -0.200323
 27. 3, 2.822785, 2.801665, 2.801386, 2.801386
 29. 2.95647, 2.96087
 31. 0.26, $M_2 = 6$, $M_2^* = 0$, $-0.02 \leq \epsilon \leq 0$, $0.24 \leq a \leq 0.26$
 33. 1.001005 , $-0.001476 \leq \epsilon \leq 0$

Problem Set 20.1, page 839

1. $x_1 = -2.4$, $x_2 = 5.3$
 3. No solution
 5. $x_1 = 2$, $x_2 = 1$
 7. $x_1 = 6.78$, $x_2 = -11.3$, $x_3 = 15.82$

9. $x_1 = 0, x_2 = t_1$ arbitrary, $x_3 = 5t_1 + 10$
 11. $x_1 = t_1, x_2 = t_2$, both arbitrary, $x_3 = 1.25t_1 - 2.25t_2$
 13. $x_1 = 1.5, x_2 = -3.5, x_3 = 4.5, x_4 = -2.5$

Problem Set 20.2, page 844

1. $\begin{bmatrix} 1 & 0 \\ 5 & 1 \end{bmatrix} \begin{bmatrix} 3 & 2 \\ 0 & 1 \end{bmatrix}, x_1 = 4.2, x_2 = 1.3$
3. $\begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 4 & -6 \\ 0 & 5 \end{bmatrix}, x_1 = -4, x_2 = 3$
5. $\begin{bmatrix} 1 & 0 & 0 \\ \frac{2}{3} & 1 & 0 \\ \frac{1}{2} & 6 & 1 \end{bmatrix} \begin{bmatrix} 6 & 4 & 3 \\ 0 & \frac{1}{3} & 0 \\ 0 & 0 & \frac{1}{2} \end{bmatrix}, x_1 = 0.5, x_2 = -2.5, x_3 = 3.0$
7. $\begin{bmatrix} 1 & 0 & 0 \\ 6 & 1 & 0 \\ 3 & 9 & 1 \end{bmatrix} \begin{bmatrix} 3 & 9 & 6 \\ 0 & -6 & 3 \\ 0 & 0 & -3 \end{bmatrix}, x_1 = -1/30, x_2 = 2/15, x_3 = 1/5$
9. $\begin{bmatrix} 3 & 0 & 0 \\ 2 & 3 & 0 \\ 4 & 1 & 3 \end{bmatrix} \begin{bmatrix} 3 & 2 & 4 \\ 0 & 3 & 1 \\ 0 & 0 & 3 \end{bmatrix}, x_1 = 3, x_2 = 6, x_3 = 2$
11. $\begin{bmatrix} 2 & 0 & 0 \\ 3 & 5 & 0 \\ 4 & 8 & 7 \end{bmatrix} \begin{bmatrix} 2 & 3 & 4 \\ 0 & 5 & 8 \\ 0 & 0 & 7 \end{bmatrix}, x_1 = 4, x_2 = 0, x_3 = -2$
13. $\begin{bmatrix} 2 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 2 & 1 & 1 & 0 \\ 0 & 2 & 1 & 2 \end{bmatrix} \begin{bmatrix} 2 & 1 & 2 & 0 \\ 0 & 1 & 1 & 2 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 2 \end{bmatrix}, x_1 = 6, x_2 = -2, x_3 = 0, x_4 = 14$
17. $\begin{bmatrix} -2 & 4 & -1 \\ -2 & 3 & 0 \\ 7 & -12 & 2 \end{bmatrix}$
19. $\begin{bmatrix} \frac{341}{6} & -10 & \frac{7}{6} \\ -\frac{15}{2} & \frac{4}{3} & -\frac{1}{6} \\ -17 & 3 & -\frac{1}{3} \end{bmatrix}$

Problem Set 20.3, page 850

3. Exact 21.5, 0, -13.8 5. Exact 2, 1, 4 7. Exact 0.5, 0.5, 0.5
 9. (a) $\mathbf{x}^{(3)T} = [0.49982 \ 0.50001 \ 0.50002]$, (b) $\mathbf{x}^{(3)T} = [0.50333 \ 0.49985 \ 0.49968]$
 11. 6, 15, 46, 96 steps; spectral radius 0.09, 0.35, 0.72, 0.85, approximately
 13. $[1.99934 \ 1.00043 \ 3.99684]^T$ (Jacobi, step 5); $[2.00004 \ 0.998059 \ 4.00072]^T$ (Gauss-Seidel)
 17. $\sqrt{306} = 17.49, 12, 12$ 19. $\sqrt{18k^2} = 4.24|k|, 4|k|, 4|k|$

Problem Set 20.4, page 858

1. 12, $\sqrt{62} = 7.87$, 6, $[\frac{1}{8} \quad -1 \quad \frac{5}{6}]$ 3. 14, $\sqrt{50} = 7.07$, 4, $[-1 \quad 1 \quad \frac{3}{4} \quad -\frac{3}{4}]$
 5. 1.9, $\sqrt{1.35} = 1.16$, 1, $[0.3 \quad -0.1 \quad 0.5 \quad 1.0]$
 7. 6, $\sqrt{6}$, 1, $[1 \quad 1 \quad 1 \quad 1 \quad 1 \quad 1]$ 11. $\|A\|_1 = 17$, $\|A^{-1}\|_1 = 17$, $\kappa = 289$
 13. $\kappa = 100 \cdot 100$ 15. $\kappa = 1.2 \cdot \frac{120}{98} = 1.469$
 17. $46 \leq 6 \cdot 17$ or $7 \cdot 17$ 19. $[0 \quad 1]^T$, $[1 \quad -0.4]^T$, 289
 21. $[-0.6 \quad 2.8]^T$ 23. 27, 748, 28375, 943656, 29070279

Problem Set 20.5, page 862

1. $-11.4 + 5.4x$ 3. $8.95 - 0.388x$
 5. $s = -675 + 90t$, $v_{av} = 90$ km/h 9. $4 - 0.75x - 0.125x^2$
 11. $5.248 + 1.543x$, $3.900 + 0.5321x + 2.021x^2$
 13. $-2.448 + 16.23x$, $-9.114 + 13.73x + 2.500x^2$,
 $-2.270 + 1.466x - 1.778x^2 + 2.852x^3$

Problem Set 20.7, page 871

1. $5 \leq \lambda \leq 9$ 3. 5, 0, 7; radii 4, 6, 6
 5. $|\lambda - 4i| \leq \sqrt{2} + 0.1$, $|\lambda| \leq 0.1$, $|\lambda - 9i| \leq \sqrt{2}$
 7. $t_{11} = 100$, $t_{22} = t_{33} = 1$
 9. They lie in the intervals with endpoints $a_{jj} \pm (n-1)10^{-6}$. (Why?)
 11. 0 lies in no Gerschgorin disk, by (3) with $>$; hence $\det A = \lambda_1 \cdots \lambda_n \neq 0$.
 13. $\rho(A) \leq \text{Row sum norm } \|A\|_\infty = \max_j \sum_k |a_{jk}| = \max_j (|a_{jj}| + \text{Gerschgorin radius})$
 15. $\sqrt{153} = 12.37$ 17. $\sqrt{122} = 11.05$ 19. $6 \leq \lambda \leq 10$, $8 \leq \lambda \leq 8$

Problem Set 20.8, page 875

1. $q = 4$, 4.493, 4.4999; $|\epsilon| \leq 1.5$, 0.1849, 0.0206
 3. $q = 8$, 8.1846, 8.2252; $|\epsilon| \leq 1$, 0.4769, 0.2200
 5. $q = 4$, 4.786, 4.917; $|\epsilon| \leq 1.63$, 0.619, 0.399
 7. $q = 5.5$, 5.5738, 5.6018; $|\epsilon| \leq 0.5$, 0.3115, 0.1899; eigenvalues (4S) 1.697, 3.382, 5.303, 5.618
 9. $y = Ax = \lambda x$, $y^T x = \lambda x^T x$, $y^T y = \lambda^2 x^T x$,
 $\epsilon^2 \leq y^T y / x^T x - (y^T x / x^T x)^2 = \lambda^2 - \lambda^2 = 0$
 11. $q = 1, \dots, -2.8993$ approximates -3 (0 of the given matrix),
 $|\epsilon| \leq 1.633, \dots, 0.7024$ (Step 8)

Problem Set 20.9, page 882

1. $\begin{bmatrix} 3.500000 & -1.802776 & 0 \\ -1.802776 & 6.730769 & 1.846154 \\ 0 & 1.846154 & 1.769230 \end{bmatrix}$ 3. $\begin{bmatrix} 0.980000 & -0.441814 & 0 \\ -0.441814 & 0.870164 & 0.371803 \\ 0 & 0.371803 & 0.489836 \end{bmatrix}$

5. Eigenvalues 8, 3, 1

$$\begin{bmatrix} 5.64516 & -2.50867 & 0 \\ -2.50867 & 5.307219 & 0.374953 \\ 0 & 0.374953 & 1.04762 \end{bmatrix}, \begin{bmatrix} 7.45139 & -1.56325 & 0 \\ -1.56325 & 3.544142 & 0.0983071 \\ 0 & 0.0983071 & 1.00446 \end{bmatrix},$$

$$\begin{bmatrix} 7.91494 & -0.646602 & 0 \\ -0.646602 & 3.08458 & 0.0312469 \\ 0 & 0.0312469 & 1.000482 \end{bmatrix}$$

7.
$$\begin{bmatrix} 18.3171 & 0.881767 & 0 \\ 0.881767 & 8.29042 & 0.360275 \\ 0 & 0.360275 & 1.39250 \end{bmatrix}, \begin{bmatrix} 18.3786 & 0.396511 & 0 \\ 0.396511 & 8.24727 & 0.0600924 \\ 0 & 0.0600924 & 1.37414 \end{bmatrix},$$

$$\begin{bmatrix} 18.3910 & 0.177669 & 0 \\ 0.177669 & 8.23540 & 0.0100214 \\ 0 & 0.0100214 & 1.37363 \end{bmatrix}$$

9.
$$\begin{bmatrix} 7.00224 & 0.0571287 & 0 \\ 0.0571287 & 4.00088 & 0.0249333 \\ 0 & 0.0249333 & 0.996875 \end{bmatrix}, \begin{bmatrix} 7.00298 & 0.0326363 & 0 \\ 0.0326363 & 4.00034 & 0.00621221 \\ 0 & 0.00621221 & 0.996681 \end{bmatrix},$$

$$\begin{bmatrix} 7.00322 & 0.0186419 & 0 \\ 0.0186419 & 4.00011 & 0.00154782 \\ 0 & 0.00154782 & 0.996669 \end{bmatrix}$$

Chapter 20 Review Questions and Problems, page 883

17. $[4 \ -1 \ 2]^T$

19. $[6 \ -3 \ 1]^T$

21. All nonzero entries of the factors are 1.

23.
$$\begin{bmatrix} 2.8193 & -1.5904 & -0.0482 \\ -1.5904 & 1.2048 & -0.0241 \\ -0.0482 & -0.0241 & 0.1205 \end{bmatrix}$$
 (4D-values)

25. Exact $[-2 \ 1 \ 2]^T$

27. 15, $\sqrt{89}$, 8

29. 7, $\sqrt{21}$, 4

31. 14, $\sqrt{78}$, 7

33. 6

35. 9

37. $11.5 \cdot 4.4578 = 51.2651$

39. $y = 1.98 + 0.98x$

41. Centers 1, 1, 1, radii 2.5, 1, 2.5 ($\lambda = 2.944, 0.028 \pm 0.290i$, 3D)43. Centers 5, 6, 8; radii 2, 1, 1, ($\lambda = 4.1864, 6.4707, 8.3429$, 5S)

45.
$$\begin{bmatrix} 1.5 & -2.23607 & 0 \\ -2.23607 & 5.8 & -3.1 \\ 0 & -3.1 & 6.7 \end{bmatrix}, \text{ Step 3: } \begin{bmatrix} 9.44973 & -1.06216 & 0 \\ -1.06216 & 4.28682 & -0.00308 \\ 0 & -0.00308 & 0.26345 \end{bmatrix}$$

Problem Set 21.1, page 897

1. $y = e^x$, 0.0382, 0.1245 (error of x_5, x_{10})
3. $y = x - \tanh x$ (set $y - x = u$), 0.009292, 0.0188465 (error of x_5, x_{10})
5. $y = e^x$, 0.001275, 0.004200 (error of x_5, x_{10})
7. $y = 1/(1 - x^2/2)$, 0.00029, 0.01187 (error of x_5, x_{10})
9. $y = 1/(1 - x^2/2)$, 0.03547, 0.28715 (error of x_5, x_{10})
11. $y = 1/(1 - x^2/2)$; error $-10^{-8}, -4 \cdot 10^{-8}, \dots, -6 \cdot 10^{-7}, +10^{-5}$;
about $1.3 \cdot 10^{-5}$ by (10)
13. $y = xe^x$; error $\cdot 10^5$ (for $x = 1, \dots, 3$) 19, 46, 85, 139, 213, 315, 454, 640, 889, 1219
15. $y = 3 \cos x - 2 \cos^2 x$; error $\cdot 10^7$: 0.18, 0.74, 1.73, 3.28, 5.59, 9.04, 14.33, 22.77,
36.80, 61.42
17. $y = 1/(x^5 + 1)$, 0.000307, -0.000259 (error of x_5, x_{10})
19. The errors are for E.-C. 0.02000, 0.06287, 0.05076, for Improved E.-C. -0.000455 ,
0.012086, 0.009601, for RK 0.0000012, 0.000016, 0.000536.

Problem Set 21.2, page 901

3. $y = e^{-0.1x^2}$; errors 10^{-6} to $6 \cdot 10^{-6}$
5. $y = \tan x$; y_4, \dots, y_{10} (error $\cdot 10^5$): 0.422798 (-0.48), 0.546315 (-1.2), 0.684161
(-2.4), 0.842332 (-4.4), 1.029714 (-7.5), 1.260288 (-13), 1.557626 (-22)
7. RK-error smaller, error $\cdot 10^5 = 0.4, 0.3, 0.2, 5.6$ (for $x = 0.4, 0.6, 0.8, 1.0$)
9. $y_4 = 4.229\ 690$, $y_5 = 4.556\ 859$, $y_6 = 5.360\ 657$, $y_7 = 8.082\ 563$
11. Errors between $-6 \cdot 10^{-7}$ and $+3 \cdot 10^{-7}$. Solution $e^x - x - 1$
13. Errors $\cdot 10^5$ from $x = 0.3$ to 0.7 : $-5, -11, -19, -31, -47$
15. (a) 0, 0.02, 0.0884, 0.215 848, $y_4 = 0.417\ 818$, $y_5 = 0.708\ 887$ (poor).
(b) By 30–50%

Problem Set 21.3, page 908

3. $y_1 = e^x, y_2 = -e^x$, errors range from ± 0.02 to ± 0.23 , monotone.
5. $y'_1 = y_2, y'_2 = -4y_1, y = y_1 = 1, 0.84, 0.52, 0.0656, -0.4720$; $y = \cos 2x$
7. $y_1 = 4e^{-x} \sin x, y_2 = 4e^{-x} \cos x$; errors from 0 to about ± 0.1
9. Errors smaller by about a factor 10^4
11. $y = 0.198669, 0.389494, 0.565220, 0.719632, 0.847790$;
 $y' = 0.980132, 0.922062, 0.830020, 0.709991, 0.568572$
13. $y_1 = e^{-3x} - e^{-5x}, y_2 = e^{-3x} + e^{-5x}; y_1 = 0.1341, 0.1807, 0.1832, 0.1657,$
 $0.1409; y_2 = 1.348, 0.9170, 0.6300, 0.4368, 0.3054$
17. You get the exact solution, except for a roundoff error [e.g., $y_1 = 2.761\ 608$,
 $y(0.2) = 2.7616$ (exact), etc.]. Why?
19. $y = 0.198669, 0.389494, 0.565220, 0.719631, 0.847789$;
 $y' = 0.980132, 0.922061, 0.830019, 0.709988, 0.568568$

Problem Set 21.4, page 916

3. 105, 155, 105, 115; Step 5: 104.94, 154.97, 104.97, 114.98
5. 0.108253, 0.108253, 0.324760, 0.324760; Step 10: 0.108538, 0.108396, 0.324902,
0.324831

7. 0, 0, 0, 0. All equipotential lines meet at the corners (why?). Step 5: 0.29298, 0.14649, 0.14649, 0.073245
9. $-3u_{11} + u_{12} = -200$, $u_{11} - 3u_{12} = -100$
11. $u_{12} = u_{32} = 31.25$, $u_{21} = u_{23} = 18.75$, $u_{jk} = 25$ at the others
13. $u_{21} = u_{23} = 0.25$, $u_{12} = u_{32} = -0.25$, $u_{jk} = 0$ else
15. (a) $u_{11} = -u_{12} = -66$. (b) Reduce to 4 equations by symmetry.
 $u_{11} = u_{31} = -u_{15} = -u_{35} = -92.92$, $u_{21} = -u_{25} = -87.45$,
 $u_{12} = u_{32} = -u_{14} = -u_{34} = -64.22$, $u_{22} = -u_{24} = -53.98$,
 $u_{13} = u_{23} = u_{33} = 0$
17. $\sqrt{3}$, $u_{11} = u_{21} = 0.0849$, $u_{12} = u_{22} = 0.3170$. (0.1083, 0.3248 are 4S-values of the solution of the linear system of the problem.)

Problem Set 21.5, page 921

5. $u_{11} = 0.766$, $u_{21} = 1.109$, $u_{12} = 1.957$, $u_{22} = 3.293$
7. **A** as in Example 1, right sides $-2, -2, -2, -2$. Solution $u_{11} = u_{21} = 1.14286$,
 $u_{12} = u_{22} = 1.42857$
11. $-4u_{11} + u_{21} + u_{12} = -3$, $u_{11} - 4u_{21} + u_{22} = -12$, $u_{11} - 4u_{12} + u_{22} = 0$,
 $2u_{21} + 2u_{12} - 12u_{22} = -14$, $u_{11} = u_{22} = 2$, $u_{21} = 4$, $u_{12} = 1$. Here
 $-14/3 = -\frac{4}{3}(1 + 2.5)$ with $4/3$ from the stencil.
13. $\mathbf{b} = [-380 \quad -190, \quad -190, \quad 0]^T$; $u_{11} = 140$, $u_{21} = u_{12} = 90$, $u_{22} = 30$

Problem Set 21.6, page 927

5. 0.1636, 0.2545 ($t = 0.04$, $x = 0.2, 0.4$), 0.1074, 0.1752 ($t = 0.08$), 0.0735, 0.1187
($t = 0.12$), 0.0498, 0.0807 ($t = 0.16$), 0.0339, 0.0548 ($t = 0.2$; exact 0.0331, 0.0535)
7. Substantially less accurate, 0.15, 0.25 ($t = 0.04$), 0.100, 0.163 ($t = 0.08$)
9. Step 5 gives 0, 0.06279, 0.09336, 0.08364, 0.04707, 0.
11. Step 2: 0 (exact 0), 0.0453 (0.0422), 0.0672 (0.0658), 0.0671 (0.0628), 0.0394
(0.0373), 0 (0)
13. 0.1018, 0.1673, 0.1673, 0.1018 ($t = 0.04$), 0.0219, 0.0355, \dots ($t = 0.20$)
15. 0.3301, 0.5706, 0.4522, 0.2380 ($t = 0.04$), 0.06538, 0.10604, 0.10565, 0.6543
($t = 0.20$)

Problem Set 21.7, page 930

1. For $x = 0.2, 0.4$ we obtain 0.012, 0.02 ($t = 0.2$), 0.004, 0.008 ($t = 0.4$), -0.004 ,
 -0.008 ($t = 0.6$), etc.
3. $u(x, 1) = 0, -0.05, -0.10, -0.15, -0.075, 0$
5. 0.190, 0.308, 0.308, 0.190 (0.178, 0.288, 0.288, 0.178 exact to 3D)
7. 0, 0.354, 0.766, 1.271, 1.679, 1.834, \dots ($t = 0.1$); 0, 0.575, 0.935, 1.135, 1.296,
1.357, \dots ($t = 0.2$)

Chapter 21 Review Questions and Problems, page 930

17. $y = \tan x$; 0 (0), 0.10050 (-0.00017), 0.20304 (-0.00033), 0.30981 (-0.00047),
0.42341 (-0.00062), 0.54702 (-0.00072)

19. $0.1003349 (0.8 \cdot 10^{-7})$, $0.2027099 (1.6 \cdot 10^{-7})$, $0.3093360 (2.1 \cdot 10^{-7})$, $0.4227930 (2.3 \cdot 10^{-7})$, $0.5463023 (1.8 \cdot 10^{-7})$
25. $y(0.4) = 1.822798$, $y(0.5) = 2.046315$, $y(0.6) = 2.284161$, $y(0.7) = 2.542332$,
 $y(0.8) = 2.829714$, $y(0.9) = 3.160288$, $y(1.0) = 3.557626$
27. $y_1 = 3e^{-9x}$, $y_2 = -5e^{-9x}$, $[1.23251 \quad -2.05419]$, $[0.506362 \quad -0.843937]$, \dots ,
 $[0.035113 \quad -0.058522]$
29. 1.96, 7.86, 29.46
31. $u(P_{11}) = u(P_{31}) = 270$, $u(P_{21}) = u(P_{13}) = u(P_{23}) = u(P_{33}) = 30$,
 $u(P_{12}) = u(P_{32}) = 90$, $u(P_{22}) = 60$
35. 0.06279, 0.09336, 0.08364, 0.04707
37. 0, -0.352 , -0.153 , 0.153 , 0.352 , 0 if $t = 0.12$ and $0, 0.344, 0.166, -0.166,$
 $-0.344, 0$ if $t = 0.24$
39. 0.010956, 0.017720, 0.017747, 0.010964 if $t = 0.2$

Problem Set 22.1, page 939

3. $f = 3(x_1 - 2)^2 + 2(x_2 + 4)^2 - 44$. Step 3: $[2.0055 \quad -3.9975]^T$
5. $f = 0.5(x_1 - 1)^2 + 0.7(x_2 + 3)^2 - 5.8$. Step 3: $[0.99406 \quad -3.0015]^T$
7. $f = 0.2(x_1 - 0.2)^2 + x_2^2 - 0.008$. Step 3: $[0.493 \quad -0.011]^T$,
 Step 6: $[0.203 \quad 0.004]^T$

Problem Set 22.2, page 943

1. x_3, x_4 unused time on M_1, M_2 , respectively
3. No
11. $f_{\max} = f(0, 5) = 10$
13. $f_{\max} = f(9, 6) = 36$
15. $f_{\min} = f(3.5, 2.5) = -30$
17. $x_1/3 + x_2/2 \leq 100$, $x_1/3 + x_2/6 \leq 80$, $f = 150x_1 + 100x_2$,
 $f_{\max} = f(210, 60) = 37500$
19. $0.5x_1 + 0.75x_2 \leq 45$ (copper), $0.5x_1 + 0.25x_2 \leq 30$, $f = 120x_1 + 100x_2$,
 $f_{\max} = f(45, 30) = 8400$

Problem Set 22.3, page 946

1. $f(120/11, 60/11) = 480/11$
3. $f\left(\frac{2100}{3}, \frac{200}{2/3}\right) = 78000$
5. Matrices with Rows 2 and 3 and Columns 4 and 5 interchanged
7. $f(0, \frac{5}{10}) = -10$
9. $f(5, 4, 6) = 478$

Problem Set 22.4, page 952

1. $f(4, 4) = 72$
3. $f(20, 30) = 50$
5. $f(10, 5) = 5500$
7. $f(1, 1, 0) = 12$
9. $f(\frac{1}{2}, 0, \frac{1}{2}) = 3$

Chapter 22 Review Questions and Problems, page 952

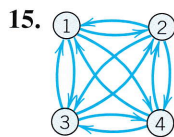
11. Step 5: $[0.353 \quad -0.028]^T$. Slower
13. Of course! Step 5: $[-1.003 \quad 1.897]^T$
21. $f(2, 4) = 100$
23. $f(3, 6) = -54$
25. $f(50, 100) = 150$

Problem Set 23.1, page 958

9.
$$\begin{bmatrix} 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \end{bmatrix}$$

11.
$$\begin{bmatrix} 0 & 1 & 1 \\ 0 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix}$$

13.
$$\begin{bmatrix} 0 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$



Edge

21.

		e_1	e_2	e_3
Vertex	1	$\begin{bmatrix} 1 & 1 & 0 \end{bmatrix}$		
	2	$\begin{bmatrix} 0 & 0 & 1 \end{bmatrix}$		
	3	$\begin{bmatrix} 1 & 0 & 0 \end{bmatrix}$		
	4	$\begin{bmatrix} 0 & 1 & 1 \end{bmatrix}$		

23.

Vertex	1	$\begin{bmatrix} -1 & 0 & 0 & 1 & -1 \end{bmatrix}$
	2	$\begin{bmatrix} 1 & -1 & 1 & 0 & 0 \end{bmatrix}$
	3	$\begin{bmatrix} 0 & 1 & -1 & -1 & 1 \end{bmatrix}$

25.

Vertex	Incident Edges
1	$-e_1, -e_2, e_3, -e_4$
2	e_1
3	$e_2, -e_3$
4	e_4

Problem Set 23.2, page 962

1. 4

3. 5

5. 4

9. The idea is to go backward. There is a v_{k-1} adjacent to v_k and labeled $k - 1$, etc. Now the only vertex labeled 0 is s . Hence $\lambda(v_0) = 0$ implies $v_0 = s$, so that $v_0 - v_1 - \dots - v_{k-1} - v_k$ is a path $s \rightarrow v_k$ that has length k .

15. No; there is no way of traveling along $(3, 4)$ only once.

21. From m to $100m, 10m, 2.5m, m + 4.6$

Problem Set 23.3, page 966

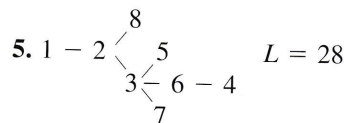
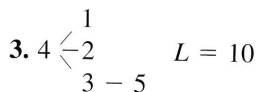
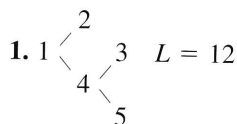
1. $(1, 2), (2, 4), (4, 3); L_2 = 6, L_3 = 18, L_4 = 14$

3. $(1, 2), (1, 4), (2, 3); L_2 = 2, L_3 = 5, L_4 = 5$

5. $(1, 4), (2, 4), (3, 4), (3, 5); L_2 = 4, L_3 = 3, L_4 = 2, L_5 = 8$

7. $(1, 5), (2, 3), (2, 6), (3, 4), (3, 5); L_2 = 9, L_3 = 7, L_4 = 8, L_5 = 4, L_6 = 14$

Problem Set 23.4, page 969



$$9. 1 - 3 - 4 \begin{cases} 2 \\ 5 - 6, \end{cases} \quad L = 38$$

11. Yes

15. G is connected. If G were not a tree, it would have a cycle, but this cycle would provide two paths between any pair of its vertices, contradicting the uniqueness.

19. If we add an edge (u, v) to T , then since T is connected, there is a path $u \rightarrow v$ in T which, together with (u, v) , forms a cycle.

Problem Set 23.5, page 9721. $(1, 2), (1, 4), (3, 4), (4, 5), L = 12$ 3. $(1, 2), (2, 8), (8, 7), (8, 6), (6, 5), (2, 4), (4, 3), L = 40$ 5. $(1, 4), (3, 4), (2, 4), (3, 5), L = 20$ 7. $(1, 2), (1, 3), (1, 4), (2, 6), (3, 5), L = 32$ 11. If G is a tree

13. A shortest spanning tree of the largest connected graph that contains vertex 1

Problem Set 23.6, page 9781. $1 - 2 - 5, \Delta f = 2; 1 - 4 - 2 - 5, \Delta f = 2$, etc.3. $1 - 2 - 4 - 6, \Delta f = 2; 1 - 2 - 3 - 5 - 6, \Delta f = 1$, etc.5. $f_{12} = 4, f_{13} = 1, f_{14} = 4, f_{42} = 4, f_{43} = 0, f_{25} = 8, f_{35} = 1, f = 9$ 7. $f_{12} = 4, f_{13} = 3, f_{24} = 4, f_{35} = 3, f_{54} = 2, f_{46} = 6, f_{56} = 1, f = 7$ 9. $\{4, 5, 6\}, 28$ 11. $\{2, 4, 6\}, 50$ 13. $1 - 2 - 3 - 7, \Delta f = 2; 1 - 4 - 5 - 6 - 7, \Delta f = 1;$ $1 - 2 - 3 - 6 - 7, \Delta f = 1; f_{\max} = 14$ 15. $\{3, 5, 7\}, 22$ 17. $S = \{1, 4\}, \text{cap}(S, T) = 6 + 8 = 14$ 19. If $f_{ij} < c_{ij}$ as well as $f_{ij} > 0$ **Problem Set 23.7, page 982**3. $(2, 3)$ and $(5, 6)$ 5. $1 - 2 - 5, \Delta_t = 2; 1 - 4 - 2 - 5, \Delta_t = 1; f = 6 + 2 + 1 = 9$ 7. $1 - 2 - 4 - 6, \Delta_t = 2; 1 - 3 - 5 - 6, \Delta_t = 1; f = 4 + 2 + 1 = 7$

9. By considering only edges with one labeled end and one unlabeled end

17. $S = \{1, 2, 4, 5\}, T = \{3, 6\}, \text{cap}(S, T) = 14$ **Problem Set 23.8, page 986**

1. No

3. No

5. Yes, $S = \{1, 4, 5, 8\}$

7. Yes; a graph is not bipartite if it has a nonbipartite subgraph.

9. $1 - 2 - 3 - 5$ 11. $(1, 5), (2, 3)$ by inspection. The augmenting path $1 - 2 - 3 - 5$ gives $1 - 2 - 3 - 5$, that is, $(1, 2), (3, 5)$.13. $(1, 4), (2, 3), (5, 7)$ by inspection. Or $(1, 2), (3, 4), (5, 7)$ by the use of the path $1 - 2 - 3 - 4$.

15. 3

19. 3

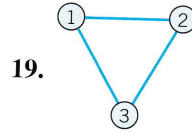
23. No; K_5 is not planar.25. K_3

Chapter 23 Review Questions and Problems, page 987

13.
$$\begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$$

15.
$$\begin{bmatrix} 0 & 1 & 0 & 1 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 1 & 0 & 1 & 0 \end{bmatrix}$$

17.
$$\begin{bmatrix} 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$



21.

Vertex	Incident Edges
1	$e_2, -e_3$
2	$-e_1, e_3$
3	$e_1, -e_2$

23. 4

25. 4

27. $L_2 = 10, L_3 = 15, L_4 = 13$

29. $1 - 4 - 3 - 2, L = 16$

33. $f = 7$

Problem Set 24.1, page 996

- 1. $q_L = 19, q_M = 20, q_U = 20.5$
- 3. $q_L = 38, q_M = 44, q_U = 54$
- 5. $q_L = 69.7, q_M = 70.5, q_U = 71.2$
- 7. $q_L = 2.3, q_M = 2.4, q_U = 2.45$
- 9. $q_L = 399, q_M = 401, q_U = 401$
- 11. $\bar{x} = 19.875, s = 0.835, \text{IQR} = 1.5$
- 13. $\bar{x} = 70.49, s = 1.047, \text{IQR} = 1.5$
- 15. $\bar{x} = 400.4, s = 1.618, \text{IQR} = 2$
- 17. 0 0 300
- 19. 3.54, 1.29

Problem Set 24.2, page 999

- 1. 4 outcomes: HH, HT, TH, TT (H = Head, T = Tail)
- 3. $6^2 = 36$ outcomes (1, 1), (1, 2), \dots , (6, 6)
- 5. Infinitely many outcomes S, S^cS, S^cS^cS, \dots ($S = \text{"Six"}$)
- 7. The space of ordered triples of nonnegative numbers
- 9. The space of ordered pairs of numbers
- 11. Yes
- 13. $E = \{S, S^cS, S^cS^cS\}, E^c = \{S^cS^cS^cS, S^cS^cS^cS^cS, \dots\}$ ($S = \text{"Six"}$)

Problem Set 24.3, page 1005

- 1. (a) $0.9^3 = 72.9\%$, (b) $\frac{90}{100} \cdot \frac{89}{99} \cdot \frac{88}{98} = 72.65\%$
- 3. $\frac{490}{500} \cdot \frac{489}{499} \cdot \frac{488}{498} \cdot \frac{487}{497} \cdot \frac{486}{496} = 90.35\%$
- 5. $1 - \frac{1}{25} = 0.96$
- 7. $1 - 0.75^2 = 0.4375 < 0.5$
- 9. $P(MMM) + P(MMFM) + P(MFMM) + P(FMMM) = \frac{1}{8} + 3 \cdot \frac{1}{16} = \frac{5}{16}$

11. $\frac{6}{36} + \frac{27}{36} - \frac{3}{36} = \frac{30}{36}$ by Theorem 3, or by counting outcomes

13. $0.08 + 0.04 - 0.08 \cdot 0.04 = 11.68\%$

15. $0.95^4 = 81.5\%$

17. $1 - 0.97^4 = 11.5\%$

Problem Set 24.4, page 1010

3. In 40 320 ways

7. 210, 70, 112, 28

11. $\binom{52}{13} = 635\,013\,559\,600$

15. 676 000

5. $\binom{20}{3} = 1140$

9. $9!(213!4!) = 1260$. Ans. 1/1260

13. 1/84, 5/21

Problem Set 24.5, page 1015

1. $k = 1/55$ by (6)

5. No because of (6)

9. $P(X > 1200) = \int_{1.2}^2 6[0.25 - (x - 1.5)^2] dx = 0.896$. Ans. $0.896^3 = 72\%$

11. $k = 2.5$; 50%

17. $X > b$, $X \geq b$, $X < c$, $X \leq c$, etc.

3. $k = 1/8$ by (10)

7. $1 - P(X \leq 3) = 0.5$

13. $k = 1.1565$; 26.9%

Problem Set 24.6, page 1019

1. 2/3, 1/18

5. 4, 16/3

9. $\mu = 1/\theta = 25$; $P = 20.2\%$

13. 750, 1, 0.002

3. 3.5, 2.917

7. \$643.50

11. $\frac{1}{2}, \frac{1}{20}, (X - \frac{1}{2})\sqrt{20}$

15. $15c - 500c^3 = 0.97$, $c = 0.0855$

Problem Set 24.7, page 1025

1. 0.0625, 0.25, 0.9375, 0.9375

5. 0.265

7. $f(x) = 0.5^x e^{-0.5}/x!$, $f(0) + f(1) = e^{-0.5}(1.0 + 0.5) = 0.91$. Ans. 9%

9. $1 - e^{-0.2} = 18\%$

13. $\frac{120}{286}, \frac{135}{286}, \frac{30}{286}, \frac{1}{286}$

3. 64%

11. $0.99^{100} = 36.6\%$

Problem Set 24.8, page 1031

1. 0.1587, 0.6306, 0.5, 0.4950

5. 16%

9. About 23

13. $t = 1084$ hours

3. 17.29, 10.71, 19.152

7. 31.1%, 95.5%

11. About 58%

Problem Set 24.9, page 1040

1. 1/8, 3/16, 3/8

5. $f_2(y) = 1/(\beta_2 - \alpha_2)$ if $\alpha_2 < y < \beta_2$ and 0 elsewhere

7. 27.45 mm, 0.38 mm

3. 2/9, 2/9, 1/2

9. 25.26 cm, 0.0078 cm

13. Independent, $f_1(x) = 0.1e^{-0.1x}$ if $x > 0$, $f_2(y) = 0.1e^{-0.1y}$ if $y > 0$, 36.8%
 15. 50% 17. No

Chapter 24 Review Questions and Problems, page 1041

21. $Q_L = 22.3$, $Q_M = 23.3$, $Q_U = 23.5$ 23. $\bar{x} = 22.89$, $s = 1.028$, $s^2 = 1.056$
 25. H , TH , TTH , etc.
 27. $f(0) = 0.80816$, $f(1) = 0.18367$, $f(2) = 0.00816$
 29. Always $B \subseteq A \cup B$. If also $A \subseteq B$, then $B = A \cup B$, etc.
 31. $7/3$, $8/9$ 33. 118.019, 1.98, 1.65%
 35. 0, 2 37. $\mu = 100/30$
 39. 16%, 2.3% (see Fig. 520 in Sec. 24.8)

Problem Set 25.2, page 1048

3. $l = p^k(1-p)^{n-k}$, $\hat{p} = k/n$, $k =$ number of successes in n trials
 5. $11/20$
 7. $l = f(x)$, $\partial(\ln l)/\partial p = 1/p - (x-1)/(1-p) = 0$, $\hat{p} = 1/x$
 9. $\hat{\mu} = \bar{x}$ 11. $\hat{\theta} = n/\sum x_j = 1/\bar{x}$
 13. $\hat{\theta} = 1$ 15. Variability larger than perhaps expected

Problem Set 25.3, page 1057

1. $\text{CONF}_{0.95}\{37.47 \leq \mu \leq 43.87\}$ 3. Shorter by a factor $\sqrt{2}$
 5. 4, 16 7. Cf. Example 2. $n = 166$
 9. $\text{CONF}_{0.99}\{20.07 \leq \mu \leq 20.33\}$ 11. $\text{CONF}_{0.99}\{63.71 \leq \mu \leq 66.29\}$
 13. $c = 1.96$, $\bar{x} = 87$, $s^2 = 87 \cdot 413/500 = 71.86$, $k \approx cs/\sqrt{n} = 0.743$,
 $\text{CONF}_{0.95}\{86 \leq \mu \leq 88\}$, $\text{CONF}_{0.95}\{0.17 \leq p \leq 0.18\}$
 15. $\text{CONF}_{0.95}\{0.00045 \leq \sigma^2 \leq 0.00131\}$ 17. $\text{CONF}_{0.95}\{0.73 \leq \sigma^2 \leq 5.19\}$
 19. $\text{CONF}_{0.95}\{23 \leq \sigma^2 \leq 548\}$. Hence a larger sample would be desirable.
 21. Normal distributions, means -27 , 81 , 133 , variances 16 , 144 , 400
 23. $Z = X + Y$ is normal with mean 105 and variance 1.25 .
 Ans. $P(104 \leq Z \leq 106) = 63\%$

Problem Set 25.4, page 1067

1. $t = \sqrt{7}(0.286 - 0)/4.31 = 0.18 < c = 1.94$; do not reject the hypothesis.
 3. $c = 6090 > 6019$; do not reject the hypothesis.
 5. $\sigma^2/n = 1$, $c = 28.36$; do not reject the hypothesis.
 7. $\mu < 28.76$ or $\mu > 31.24$
 9. Alternative $\mu \neq 1000$, $t = \sqrt{20}(996 - 1000)/5 = -3.58 < c = -2.09$ (Table A9, 19 degrees of freedom). Reject the hypothesis $\mu = 1000$ g.
 11. Test $\mu = 0$ against $\mu \neq 0$. $t = 2.11 < c = 2.36$ (7 degrees of freedom). Do not reject the hypothesis.
 13. $\alpha = 5\%$, $c = 16.92 > 9 \cdot 0.5^2/0.4^2 = 14.06$; do not reject hypothesis.
 15. $t_0 = \sqrt{10 \cdot 9 \cdot 17/19} (21.8 - 20.2)/\sqrt{9 \cdot 0.6^2 + 8 \cdot 0.5^2} = 6.3 > c = 1.74$
 (17 degrees of freedom). Reject the hypothesis and assert that B is better.

17. $v_0 = 50/30 = 1.67 < c = 2.59$ [(9, 15) degrees of freedom]; do not reject the hypothesis.

Problem Set 25.5, page 1071

1. $LCL = 1 - 2.58 \cdot 0.03/\sqrt{6} = 0.968$, $UCL = 1.032$
3. $n = 10$
5. Choose 4 times the original sample size (why?).
7. $2.58\sqrt{0.024/\sqrt{2}} = 0.283$, $UCL = 27.783$, $LCL = 27.217$
11. In 30% (5%) of the cases, approximately
13. $UCL = np + 3\sqrt{np(1-p)}$, $CL = np$, $LCL = np - 3\sqrt{np(1-p)}$
15. $CL = \mu = 2.5$, $UCL = \mu + 3\sqrt{\mu} = 7.2$, $LCL = \mu - 3\sqrt{\mu}$ is negative in (b) and we set $LCL = 0$.

Problem Set 25.6, page 1076

1. 0.9825, 0.9384, 0.4060
3. 0.8187, 0.6703, 0.1353
5. $P(A; \theta) \approx e^{-30\theta}(1 + 30\theta)$
7. $P(A; \theta) \approx e^{-50\theta}$
9. 19.5%, 14.7%
11. $(1 - \theta)^5$, $(1 - \theta)^5 + 5\theta(1 - \theta)^4$
13. Because n is finite
15. $\Phi((9 - 12 + \frac{1}{2})/\sqrt{12(1 - 0.12)}) = 0.22$ (if $c = 9$)
17. $(1 - \frac{1}{2})^3 + 3 \cdot \frac{1}{2}(1 - \frac{1}{2})^2 = \frac{1}{2}$

Problem Set 25.7, page 1079

1. $\chi_0^2 = (30 - 50)^2/50 + (70 - 50)^2/50 = 16 > c = 3.84$; no
3. 41
5. $\chi_0^2 = 2.33 < c = 11.07$. Yes
7. $e_j = np_j = 370/5 = 74$, $\chi_0^2 = 984/74 = 13.3$, $c = 9.49$. Reject the hypothesis.
9. $\chi_0^2 = 1 < 3.84$; yes
13. Combining the results for $x = 10, 11, 12$, we have $K - r - 1 = 9$ ($r = 1$ since we estimated the mean, $\frac{10094}{2608} \approx 3.87$). $\chi_0^2 = 12.98 < c = 16.92$. Do not reject.
15. $\chi_0^2 = 49/20 + 49/60 = 3.27 < c = 3.84$ (1 degree of freedom, $\alpha = 5\%$), which supports the claim.
17. 42 even digits, accept.

Problem Set 25.8, page 1082

3. $(\frac{1}{2})^{18}(1 + 18 + 153 + 816) = 0.0038$
5. Hypothesis: A and B are equally good. Then the probability of at least 7 trials favorable to A is $\frac{1}{2}^7 + 8 \cdot \frac{1}{2}^8 = 3.5\%$. Reject the hypothesis.
7. Hypothesis $\mu = 0$. Alternative $\mu > 0$, $\bar{x} = 1.58$,
 $t = \sqrt{10} \cdot 1.58/1.23 = 4.06 > c = 1.83$ ($\alpha = 5\%$). Hypothesis rejected.
9. $\bar{x} = 9.67$, $s = 11.87$, $t_0 = 9.67/(11.87/\sqrt{15}) = 3.15 > c = 1.76$ ($\alpha = 5\%$). Hypothesis rejected.
11. Consider $y_j = x_j - \tilde{\mu}_0$.
13. $P(T \leq 2) = 0.1\%$ from Table A12. Reject.

15. $P(T \leq 15) = 10.8\%$. Do not reject.

17. $P(T \leq 2) = 2.8\%$. Reject.

Problem Set 25.9, page 1091

1. $y = 1.9 + x$ 3. $y = 6.7407 + 3.068x$ 5. $y = 4 + 4.8x$, 172 ft
 7. $y = -1146 + 4.32x$ 9. $y = 0.5932 + 0.1138x$, $R = 1/0.1138$
 11. $q_0 = 76$, $K = 2.36\sqrt{76/(7 \cdot 944)} = 0.253$, $\text{CONF}_{0.95}\{-1.58 \leq \kappa_1 \leq -1.06\}$
 13. $3s_x^2 = 500$, $3s_{xy} = 33.5$, $k_1 = 0.067$, $3s_y^2 = 2.268$, $q_0 = 0.023$, $K = 0.021$
 $\text{CONF}_{0.95}\{0.046 \leq \kappa_1 \leq 0.088\}$

Chapter 25 Review Questions and Problems, page 1092

21. $\hat{\mu} = 5.33$, $\hat{\sigma}^2 = 1.722$ 23. It will double.
 25. $\text{CONF}_{0.99}\{19.1 \leq \mu \leq 33.7\}$ 27. $\text{CONF}_{0.95}\{0.726 \leq \mu \leq 0.751\}$
 29. $\text{CONF}_{0.95}\{1.373 \leq \mu \leq 1.451\}$ 31. $\text{CONF}_{0.99}\{0.05 \leq \sigma^2 \leq 10\}$
 33. $c = 14.74 > 14.5$; reject μ_0 . 35. $\Phi\left(\frac{14.74 - 14.40}{\sqrt{0.025}}\right) = 0.9842$
 37. $30.14/3.8 = 7.93 < 8.25$. Reject.
 39. $v_0 = 2.5 < 6.0$ [(9, 4) degrees of freedom]; accept the hypothesis.
 41. Decrease by a factor $\sqrt{2}$. By a factor $2.58/1.96 = 1.32$.
 43. 0.9953, 0.9825, 0.9384, etc. 45. $y = 1.70 + 0.55x$



APPENDIX 3

Auxiliary Material

A3.1 Formulas for Special Functions

For tables of numeric values, see Appendix 5.

Exponential function e^x (Fig. 544)

$$e = 2.71828\ 18284\ 59045\ 23536\ 02874\ 71353$$

$$(1) \quad e^x e^y = e^{x+y}, \quad e^x / e^y = e^{x-y}, \quad (e^x)^y = e^{xy}$$

Natural logarithm (Fig. 545)

$$(2) \quad \ln(xy) = \ln x + \ln y, \quad \ln(x/y) = \ln x - \ln y, \quad \ln(x^a) = a \ln x$$

$\ln x$ is the inverse of e^x , and $e^{\ln x} = x$, $e^{-\ln x} = e^{\ln(1/x)} = 1/x$.

Logarithm of base ten $\log_{10} x$ or simply $\log x$

$$(3) \quad \log x = M \ln x, \quad M = \log e = 0.43429\ 44819\ 03251\ 82765\ 11289\ 18917$$

$$(4) \quad \ln x = \frac{1}{M} \log x, \quad \frac{1}{M} = \ln 10 = 2.30258\ 50929\ 94045\ 68401\ 79914\ 54684$$

$\log x$ is the inverse of 10^x , and $10^{\log x} = x$, $10^{-\log x} = 1/x$.

Sine and cosine functions (Figs. 546, 547). In calculus, angles are measured in radians, so that $\sin x$ and $\cos x$ have period 2π .

$\sin x$ is odd, $\sin(-x) = -\sin x$, and $\cos x$ is even, $\cos(-x) = \cos x$.

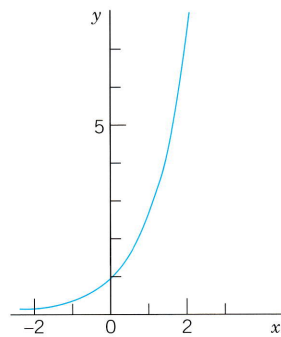


Fig. 544. Exponential function e^x

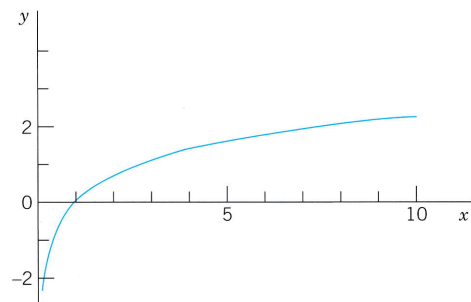
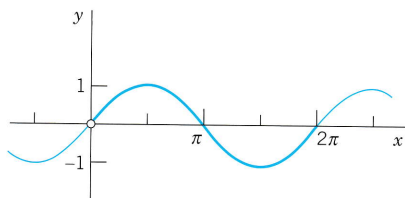
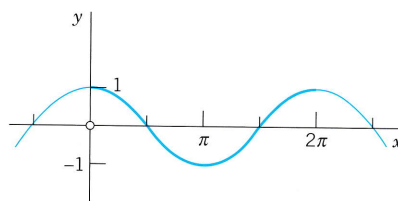


Fig. 545. Natural logarithm $\ln x$

Fig. 546. $\sin x$ Fig. 547. $\cos x$

$$1^\circ = 0.01745\ 32925\ 19943\ \text{radian}$$

$$1\ \text{radian} = 57^\circ\ 17'\ 44.80625''$$

$$= 57.29577\ 95131^\circ$$

$$(5) \quad \sin^2 x + \cos^2 x = 1$$

$$(6) \quad \begin{cases} \sin(x+y) = \sin x \cos y + \cos x \sin y \\ \sin(x-y) = \sin x \cos y - \cos x \sin y \\ \cos(x+y) = \cos x \cos y - \sin x \sin y \\ \cos(x-y) = \cos x \cos y + \sin x \sin y \end{cases}$$

$$(7) \quad \sin 2x = 2 \sin x \cos x, \quad \cos 2x = \cos^2 x - \sin^2 x$$

$$(8) \quad \begin{cases} \sin x = \cos\left(x - \frac{\pi}{2}\right) = \cos\left(\frac{\pi}{2} - x\right) \\ \cos x = \sin\left(x + \frac{\pi}{2}\right) = \sin\left(\frac{\pi}{2} - x\right) \end{cases}$$

$$(9) \quad \sin(\pi - x) = \sin x, \quad \cos(\pi - x) = -\cos x$$

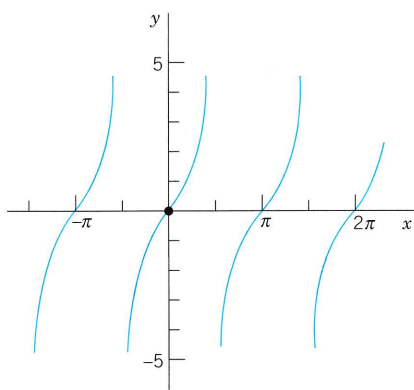
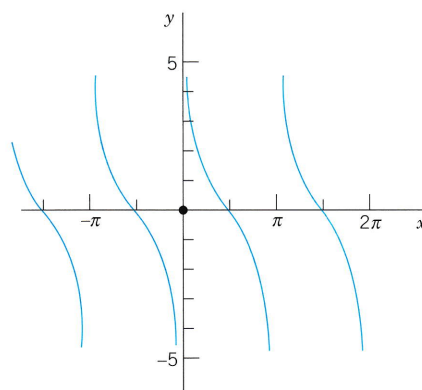
$$(10) \quad \cos^2 x = \frac{1}{2}(1 + \cos 2x), \quad \sin^2 x = \frac{1}{2}(1 - \cos 2x)$$

$$(11) \quad \begin{cases} \sin x \sin y = \frac{1}{2}[-\cos(x+y) + \cos(x-y)] \\ \cos x \cos y = \frac{1}{2}[\cos(x+y) + \cos(x-y)] \\ \sin x \cos y = \frac{1}{2}[\sin(x+y) + \sin(x-y)] \end{cases}$$

$$(12) \quad \begin{cases} \sin u + \sin v = 2 \sin \frac{u+v}{2} \cos \frac{u-v}{2} \\ \cos u + \cos v = 2 \cos \frac{u+v}{2} \cos \frac{u-v}{2} \\ \cos v - \cos u = 2 \sin \frac{u+v}{2} \sin \frac{u-v}{2} \end{cases}$$

$$(13) \quad A \cos x + B \sin x = \sqrt{A^2 + B^2} \cos(x \pm \delta), \quad \tan \delta = \frac{\sin \delta}{\cos \delta} = \mp \frac{B}{A}$$

$$(14) \quad A \cos x + B \sin x = \sqrt{A^2 + B^2} \sin(x \pm \delta), \quad \tan \delta = \frac{\sin \delta}{\cos \delta} = \pm \frac{A}{B}$$

Fig. 548. $\tan x$ Fig. 549. $\cot x$

Tangent, cotangent, secant, cosecant (Figs. 548, 549)

$$(15) \quad \tan x = \frac{\sin x}{\cos x}, \quad \cot x = \frac{\cos x}{\sin x}, \quad \sec x = \frac{1}{\cos x}, \quad \csc x = \frac{1}{\sin x}$$

$$(16) \quad \tan(x + y) = \frac{\tan x + \tan y}{1 - \tan x \tan y}, \quad \tan(x - y) = \frac{\tan x - \tan y}{1 + \tan x \tan y}$$

Hyperbolic functions (hyperbolic sine $\sinh x$, etc.; Figs. 550, 551)

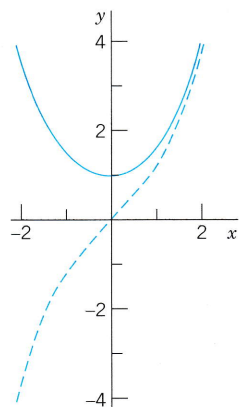
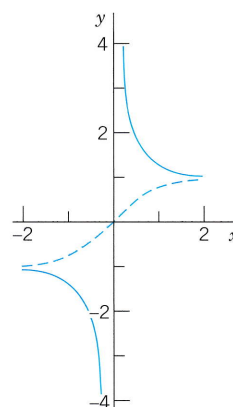
$$(17) \quad \sinh x = \frac{1}{2}(e^x - e^{-x}), \quad \cosh x = \frac{1}{2}(e^x + e^{-x})$$

$$(18) \quad \tanh x = \frac{\sinh x}{\cosh x}, \quad \coth x = \frac{\cosh x}{\sinh x}$$

$$(19) \quad \cosh x + \sinh x = e^x, \quad \cosh x - \sinh x = e^{-x}$$

$$(20) \quad \cosh^2 x - \sinh^2 x = 1$$

$$(21) \quad \sinh^2 x = \frac{1}{2}(\cosh 2x - 1), \quad \cosh^2 x = \frac{1}{2}(\cosh 2x + 1)$$

Fig. 550. $\sinh x$ (dashed) and $\cosh x$ Fig. 551. $\tanh x$ (dashed) and $\coth x$

$$(22) \quad \begin{cases} \sinh(x \pm y) = \sinh x \cosh y \pm \cosh x \sinh y \\ \cosh(x \pm y) = \cosh x \cosh y \pm \sinh x \sinh y \end{cases}$$

$$(23) \quad \tanh(x \pm y) = \frac{\tanh x \pm \tanh y}{1 \pm \tanh x \tanh y}$$

Gamma function (Fig. 552 and Table A2 in App. 5). The gamma function $\Gamma(\alpha)$ is defined by the integral

$$(24) \quad \Gamma(\alpha) = \int_0^{\infty} e^{-t} t^{\alpha-1} dt \quad (\alpha > 0)$$

which is meaningful only if $\alpha > 0$ (or, if we consider complex α , for those α whose real part is positive). Integration by parts gives the important *functional relation of the gamma function*,

$$(25) \quad \Gamma(\alpha + 1) = \alpha\Gamma(\alpha).$$

From (24) we readily have $\Gamma(1) = 1$; hence if α is a positive integer, say k , then by repeated application of (25) we obtain

$$(26) \quad \Gamma(k + 1) = k! \quad (k = 0, 1, \dots).$$

This shows that *the gamma function can be regarded as a generalization of the elementary factorial function*. [Sometimes the notation $(\alpha - 1)!$ is used for $\Gamma(\alpha)$, even for noninteger values of α , and the gamma function is also known as the **factorial function**.]

By repeated application of (25) we obtain

$$\Gamma(\alpha) = \frac{\Gamma(\alpha + 1)}{\alpha} = \frac{\Gamma(\alpha + 2)}{\alpha(\alpha + 1)} = \dots = \frac{\Gamma(\alpha + k + 1)}{\alpha(\alpha + 1)(\alpha + 2) \cdots (\alpha + k)}$$

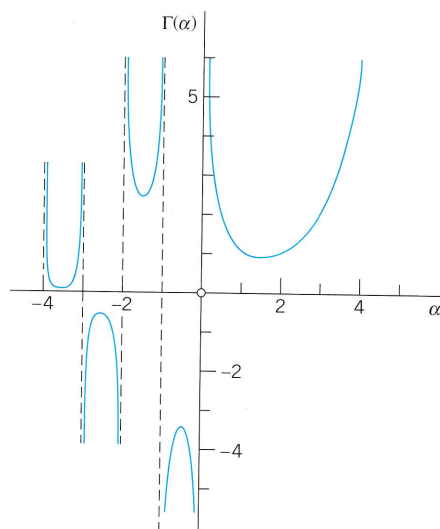


Fig. 552. Gamma function

and we may use this relation

$$(27) \quad \Gamma(\alpha) = \frac{\Gamma(\alpha + k + 1)}{\alpha(\alpha + 1) \cdots (\alpha + k)} \quad (\alpha \neq 0, -1, -2, \dots)$$

for defining the gamma function for negative α ($\neq -1, -2, \dots$), choosing for k the smallest integer such that $\alpha + k + 1 > 0$. Together with (24), this then gives a definition of $\Gamma(\alpha)$ for all α not equal to zero or a negative integer (Fig. 552).

It can be shown that the gamma function may also be represented as the limit of a product, namely, by the formula

$$(28) \quad \Gamma(\alpha) = \lim_{n \rightarrow \infty} \frac{n! n^\alpha}{\alpha(\alpha + 1)(\alpha + 2) \cdots (\alpha + n)} \quad (\alpha \neq 0, -1, \dots).$$

From (27) or (28) we see that, for complex α , the gamma function $\Gamma(\alpha)$ is a meromorphic function with simple poles at $\alpha = 0, -1, -2, \dots$.

An approximation of the gamma function for large positive α is given by the **Stirling formula**

$$(29) \quad \Gamma(\alpha + 1) \approx \sqrt{2\pi\alpha} \left(\frac{\alpha}{e}\right)^\alpha$$

where e is the base of the natural logarithm. We finally mention the special value

$$(30) \quad \Gamma\left(\frac{1}{2}\right) = \sqrt{\pi}.$$

Incomplete gamma functions

$$(31) \quad P(\alpha, x) = \int_0^x e^{-t} t^{\alpha-1} dt, \quad Q(\alpha, x) = \int_x^\infty e^{-t} t^{\alpha-1} dt \quad (\alpha > 0)$$

$$(32) \quad \Gamma(\alpha) = P(\alpha, x) + Q(\alpha, x)$$

Beta function

$$(33) \quad B(x, y) = \int_0^1 t^{x-1} (1-t)^{y-1} dt \quad (x > 0, y > 0)$$

Representation in terms of gamma functions:

$$(34) \quad B(x, y) = \frac{\Gamma(x)\Gamma(y)}{\Gamma(x+y)}$$

Error function (Fig. 553 and Table A4 in App. 5)

$$(35) \quad \operatorname{erf} x = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt$$

$$(36) \quad \operatorname{erf} x = \frac{2}{\sqrt{\pi}} \left(x - \frac{x^3}{1!3} + \frac{x^5}{2!5} - \frac{x^7}{3!7} + \dots \right)$$

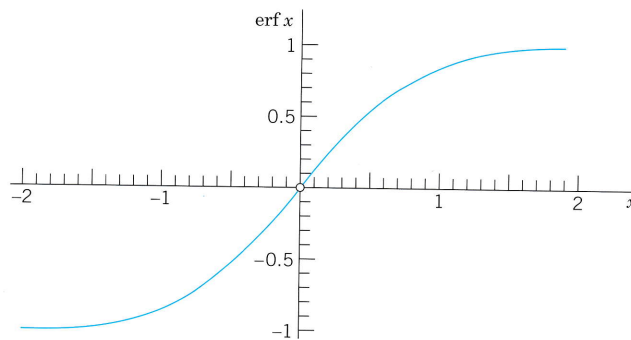


Fig. 553. Error function

$\operatorname{erf}(\infty) = 1$, complementary error function

$$(37) \quad \operatorname{erfc} x = 1 - \operatorname{erf} x = \frac{2}{\sqrt{\pi}} \int_x^{\infty} e^{-t^2} dt$$

Fresnel integrals¹ (Fig. 554)

$$(38) \quad C(x) = \int_0^x \cos(t^2) dt, \quad S(x) = \int_0^x \sin(t^2) dt$$

$C(\infty) = \sqrt{\pi/8}$, $S(\infty) = \sqrt{\pi/8}$, complementary functions

$$(39) \quad \begin{aligned} c(x) &= \sqrt{\frac{\pi}{8}} - C(x) = \int_x^{\infty} \cos(t^2) dt \\ s(x) &= \sqrt{\frac{\pi}{8}} - S(x) = \int_x^{\infty} \sin(t^2) dt \end{aligned}$$

Sine integral (Fig. 555 and Table A4 in App. 5)

$$(40) \quad \operatorname{Si}(x) = \int_0^x \frac{\sin t}{t} dt$$

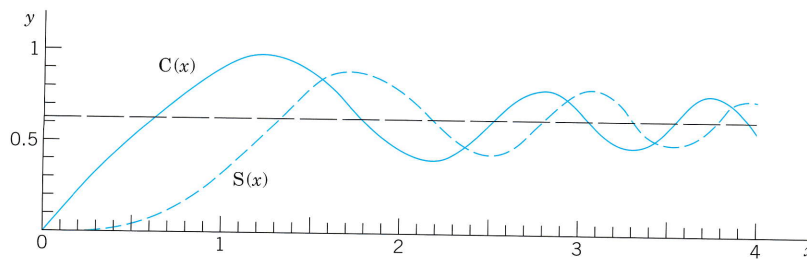


Fig. 554. Fresnel integrals

¹AUGUSTIN FRESNEL (1788–1827), French physicist and mathematician. For tables see Ref. [GR1].

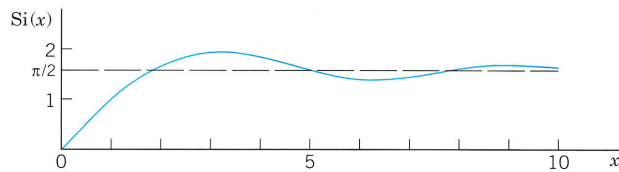


Fig. 555. Sine integral

$\text{Si}(\infty) = \pi/2$, complementary function

$$(41) \quad \text{si}(x) = \frac{\pi}{2} - \text{Si}(x) = \int_x^{\infty} \frac{\sin t}{t} dt$$

Cosine integral (Table A4 in App. 5)

$$(42) \quad \text{ci}(x) = \int_x^{\infty} \frac{\cos t}{t} dt \quad (x > 0)$$

Exponential integral

$$(43) \quad \text{Ei}(x) = \int_x^{\infty} \frac{e^{-t}}{t} dt \quad (x > 0)$$

Logarithmic integral

$$(44) \quad \text{li}(x) = \int_0^x \frac{dt}{\ln t}$$

A3.2 Partial Derivatives

For differentiation formulas, see inside of front cover.

Let $z = f(x, y)$ be a real function of two independent real variables, x and y . If we keep y constant, say, $y = y_1$, and think of x as a variable, then $f(x, y_1)$ depends on x alone. If the derivative of $f(x, y_1)$ with respect to x for a value $x = x_1$ exists, then the value of this derivative is called the **partial derivative** of $f(x, y)$ with respect to x at the point (x_1, y_1) and is denoted by

$$\left. \frac{\partial f}{\partial x} \right|_{(x_1, y_1)} \quad \text{or by} \quad \left. \frac{\partial z}{\partial x} \right|_{(x_1, y_1)}$$

Other notations are

$$f_x(x_1, y_1) \quad \text{and} \quad z_x(x_1, y_1);$$

these may be used when subscripts are not used for another purpose and there is no danger of confusion.

We thus have, by the definition of the derivative,

$$(1) \quad \left. \frac{\partial f}{\partial x} \right|_{(x_1, y_1)} = \lim_{\Delta x \rightarrow 0} \frac{f(x_1 + \Delta x, y_1) - f(x_1, y_1)}{\Delta x}.$$

The partial derivative of $z = f(x, y)$ with respect to y is defined similarly; we now keep x constant, say, equal to x_1 , and differentiate $f(x_1, y)$ with respect to y . Thus

$$(2) \quad \left. \frac{\partial f}{\partial y} \right|_{(x_1, y_1)} = \left. \frac{\partial z}{\partial y} \right|_{(x_1, y_1)} = \lim_{\Delta y \rightarrow 0} \frac{f(x_1, y_1 + \Delta y) - f(x_1, y_1)}{\Delta y}.$$

Other notations are $f_y(x_1, y_1)$ and $z_y(x_1, y_1)$.

It is clear that the values of those two partial derivatives will in general depend on the point (x_1, y_1) . Hence the partial derivatives $\partial z/\partial x$ and $\partial z/\partial y$ at a variable point (x, y) are functions of x and y . The function $\partial z/\partial x$ is obtained as in ordinary calculus by differentiating $z = f(x, y)$ with respect to x , **treating y as a constant**, and $\partial z/\partial y$ is obtained by differentiating z with respect to y , **treating x as a constant**.

EXAMPLE 1 Let $z = f(x, y) = x^2y + x \sin y$. Then

$$\frac{\partial f}{\partial x} = 2xy + \sin y, \quad \frac{\partial f}{\partial y} = x^2 + x \cos y. \quad \blacksquare$$

The partial derivatives $\partial z/\partial x$ and $\partial z/\partial y$ of a function $z = f(x, y)$ have a very simple **geometric interpretation**. The function $z = f(x, y)$ can be represented by a surface in space. The equation $y = y_1$ then represents a vertical plane intersecting the surface in a curve, and the partial derivative $\partial z/\partial x$ at a point (x_1, y_1) is the slope of the tangent (that is, $\tan \alpha$ where α is the angle shown in Fig. 556) to the curve. Similarly, the partial derivative $\partial z/\partial y$ at (x_1, y_1) is the slope of the tangent to the curve $x = x_1$ on the surface $z = f(x, y)$ at (x_1, y_1) .

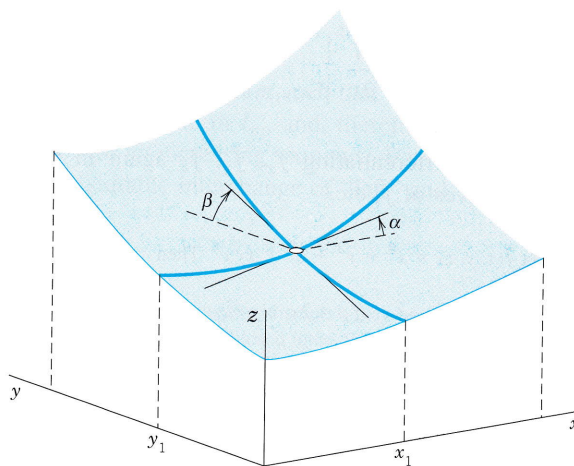


Fig. 556. Geometrical interpretation of first partial derivatives

The partial derivatives $\partial z/\partial x$ and $\partial z/\partial y$ are called *first partial derivatives* or *partial derivatives of first order*. By differentiating these derivatives once more, we obtain the four *second partial derivatives* (or *partial derivatives of second order*)²

$$(3) \quad \begin{aligned} \frac{\partial^2 f}{\partial x^2} &= \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial x} \right) = f_{xx} \\ \frac{\partial^2 f}{\partial x \partial y} &= \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial y} \right) = f_{yx} \\ \frac{\partial^2 f}{\partial y \partial x} &= \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial x} \right) = f_{xy} \\ \frac{\partial^2 f}{\partial y^2} &= \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial y} \right) = f_{yy}. \end{aligned}$$

It can be shown that if all the derivatives concerned are continuous, then the two mixed partial derivatives are equal, so that the order of differentiation does not matter (see Ref. [GR4] in App. 1), that is,

$$(4) \quad \frac{\partial^2 z}{\partial x \partial y} = \frac{\partial^2 z}{\partial y \partial x}.$$

EXAMPLE 2 For the function in Example 1.

$$f_{xx} = 2y, \quad f_{xy} = 2x + \cos y = f_{yx}, \quad f_{yy} = -x \sin y. \quad \blacksquare$$

By differentiating the second partial derivatives again with respect to x and y , respectively, we obtain the *third partial derivatives* or *partial derivatives of the third order* of f , etc.

If we consider a function $f(x, y, z)$ of **three independent variables**, then we have the three first partial derivatives $f_x(x, y, z)$, $f_y(x, y, z)$, and $f_z(x, y, z)$. Here f_x is obtained by differentiating f with respect to x , **treating both y and z as constants**. Thus, analogous to (1), we now have

$$\left. \frac{\partial f}{\partial x} \right|_{(x_1, y_1, z_1)} = \lim_{\Delta x \rightarrow 0} \frac{f(x_1 + \Delta x, y_1, z_1) - f(x_1, y_1, z_1)}{\Delta x},$$

etc. By differentiating f_x , f_y , f_z again in this fashion we obtain the second partial derivatives of f , etc.

EXAMPLE 3 Let $f(x, y, z) = x^2 + y^2 + z^2 + xy e^z$. Then

$$\begin{aligned} f_x &= 2x + y e^z, & f_y &= 2y + x e^z, & f_z &= 2z + xy e^z, \\ f_{xx} &= 2, & f_{xy} &= f_{yx} = e^z, & f_{xz} &= f_{zx} = y e^z, \\ f_{yy} &= 2, & f_{yz} &= f_{zy} = x e^z, & f_{zz} &= 2 + xy e^z. \end{aligned} \quad \blacksquare$$

²**CAUTION!** In the subscript notation the subscripts are written in the order in which we differentiate, whereas in the “ ∂ ” notation the order is opposite.

A3.3 Sequences and Series

See also Chap. 15.

Monotone Real Sequences

We call a real sequence $x_1, x_2, \dots, x_n, \dots$ a **monotone sequence** if it is either **monotone increasing**, that is,

$$x_1 \leq x_2 \leq x_3 \leq \dots$$

or **monotone decreasing**, that is,

$$x_1 \geq x_2 \geq x_3 \geq \dots$$

We call x_1, x_2, \dots a **bounded sequence** if there is a positive constant K such that $|x_n| < K$ for all n .

THEOREM 1

If a real sequence is bounded and monotone, it converges.

PROOF

Let x_1, x_2, \dots be a bounded monotone increasing sequence. Then its terms are smaller than some number B and, since $x_1 \leq x_n$ for all n , they lie in the interval $x_1 \leq x_n \leq B$, which will be denoted by I_0 . We bisect I_0 ; that is, we subdivide it into two parts of equal length. If the right half (together with its endpoints) contains terms of the sequence, we denote it by I_1 . If it does not contain terms of the sequence, then the left half of I_0 (together with its endpoints) is called I_1 . This is the first step.

In the second step we bisect I_1 , select one half by the same rule, and call it I_2 , and so on (see Fig. 557 on p. A70).

In this way we obtain shorter and shorter intervals I_0, I_1, I_2, \dots with the following properties. Each I_m contains all I_n for $n > m$. No term of the sequence lies to the right of I_m , and, since the sequence is monotone increasing, all x_n with n greater than some number N lie in I_m ; of course, N will depend on m , in general. The lengths of the I_m approach zero as m approaches infinity. Hence there is precisely one number, call it L , that lies in all those intervals,³ and we may now easily prove that the sequence is convergent with the limit L .

In fact, given an $\epsilon > 0$, we choose an m such that the length of I_m is less than ϵ . Then L and all the x_n with $n > N(m)$ lie in I_m , and, therefore, $|x_n - L| < \epsilon$ for all those n . This completes the proof for an increasing sequence. For a decreasing sequence the proof is the same, except for a suitable interchange of “left” and “right” in the construction of those intervals. ■

³This statement seems to be obvious, but actually it is not; it may be regarded as an axiom of the real number system in the following form. Let J_1, J_2, \dots be closed intervals such that each J_m contains all J_n with $n > m$, and the lengths of the J_m approach zero as m approaches infinity. Then there is precisely one real number that is contained in all those intervals. This is the so-called **Cantor–Dedekind axiom**, named after the German mathematicians GEORG CANTOR (1845–1918), the creator of set theory, and RICHARD DEDEKIND (1831–1916), known for his fundamental work in number theory. For further details see Ref. [GR2] in App. 1. (An interval I is said to be **closed** if its two endpoints are regarded as points belonging to I . It is said to be **open** if the endpoints are not regarded as points of I .)

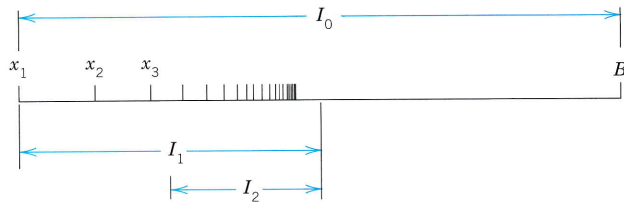


Fig. 557. Proof of Theorem 1

Real Series

THEOREM 2

Leibniz Test for Real Series

Let x_1, x_2, \dots be real and monotone decreasing to zero, that is,

$$(1) \quad (a) \quad x_1 \geq x_2 \geq x_3 \geq \dots, \quad (b) \quad \lim_{m \rightarrow \infty} x_m = 0.$$

Then the series with terms of alternating signs

$$x_1 - x_2 + x_3 - x_4 + \dots$$

converges, and for the remainder R_n after the n th term we have the estimate

$$(2) \quad |R_n| \leq x_{n+1}.$$

PROOF Let s_n be the n th partial sum of the series. Then, because of (1a),

$$\begin{aligned} s_1 &= x_1, & s_2 &= x_1 - x_2 \leq s_1, \\ s_3 &= s_2 + x_3 \geq s_2, & s_3 &= s_1 - (x_2 - x_3) \leq s_1, \end{aligned}$$

so that $s_2 \leq s_3 \leq s_1$. Proceeding in this fashion, we conclude that (Fig. 558)

$$(3) \quad s_1 \geq s_3 \geq s_5 \geq \dots \geq s_6 \geq s_4 \geq s_2$$

which shows that the odd partial sums form a bounded monotone sequence, and so do the even partial sums. Hence, by Theorem 1, both sequences converge, say,

$$\lim_{n \rightarrow \infty} s_{2n+1} = s, \quad \lim_{n \rightarrow \infty} s_{2n} = s^*.$$

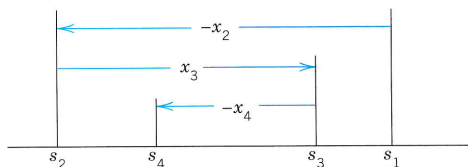


Fig. 558. Proof of the Leibniz test

Now, since $s_{2n+1} - s_{2n} = x_{2n+1}$, we readily see that (lb) implies

$$s - s^* = \lim_{n \rightarrow \infty} s_{2n+1} - \lim_{n \rightarrow \infty} s_{2n} = \lim_{n \rightarrow \infty} (s_{2n+1} - s_{2n}) = \lim_{n \rightarrow \infty} x_{2n+1} = 0.$$

Hence $s^* = s$, and the series converges with the sum s .

We prove the estimate (2) for the remainder. Since $s_n \rightarrow s$, it follows from (3) that

$$s_{2n+1} \cong s \cong s_{2n} \quad \text{and also} \quad s_{2n-1} \cong s \cong s_{2n}.$$

By subtracting s_{2n} and s_{2n-1} , respectively, we obtain

$$s_{2n+1} - s_{2n} \cong s - s_{2n} \cong 0, \quad 0 \cong s - s_{2n-1} \cong s_{2n} - s_{2n-1}.$$

In these inequalities, the first expression is equal to x_{2n+1} , the last is equal to $-x_{2n}$, and the expressions between the inequality signs are the remainders R_{2n} and R_{2n-1} . Thus the inequalities may be written

$$x_{2n+1} \cong R_{2n} \cong 0, \quad 0 \cong R_{2n-1} \cong -x_{2n}$$

and we see that they imply (2). This completes the proof. ■

A3.4 Grad, Div, Curl, ∇^2 in Curvilinear Coordinates

To simplify formulas we write Cartesian coordinates $x = x_1$, $y = x_2$, $z = x_3$. We denote curvilinear coordinates by q_1, q_2, q_3 . Through each point P there pass three coordinate surfaces $q_1 = \text{const}$, $q_2 = \text{const}$, $q_3 = \text{const}$. They intersect along coordinate curves. We assume the three coordinate curves through P to be **orthogonal** (perpendicular to each other). We write coordinate transformations as

$$(1) \quad x_1 = x_1(q_1, q_2, q_3), \quad x_2 = x_2(q_1, q_2, q_3), \quad x_3 = x_3(q_1, q_2, q_3).$$

Corresponding transformations of grad, div, curl, and ∇^2 can all be written by using

$$(2) \quad h_j^2 = \sum_{k=1}^3 \left(\frac{\partial x_k}{\partial q_j} \right)^2.$$

Next to Cartesian coordinates, most important are **cylindrical coordinates** $q_1 = r$, $q_2 = \theta$, $q_3 = z$ (Fig. 559a on p. A72) defined by

$$(3) \quad x_1 = q_1 \cos q_2 = r \cos \theta, \quad x_2 = q_1 \sin q_2 = r \sin \theta, \quad x_3 = q_3 = z$$

and **spherical coordinates** $q_1 = r$, $q_2 = \theta$, $q_3 = \phi$ (Fig. 559b) defined by⁴

$$(4) \quad \begin{aligned} x_1 &= q_1 \cos q_2 \sin q_3 = r \cos \theta \sin \phi, & x_2 &= q_1 \sin q_2 \sin q_3 = r \sin \theta \sin \phi \\ x_3 &= q_1 \cos q_3 = r \cos \phi. \end{aligned}$$

⁴This is the notation used in calculus and in many other books. It is logical since in it, θ plays the same role as in polar coordinates. **CAUTION!** Some books interchange the roles of θ and ϕ .

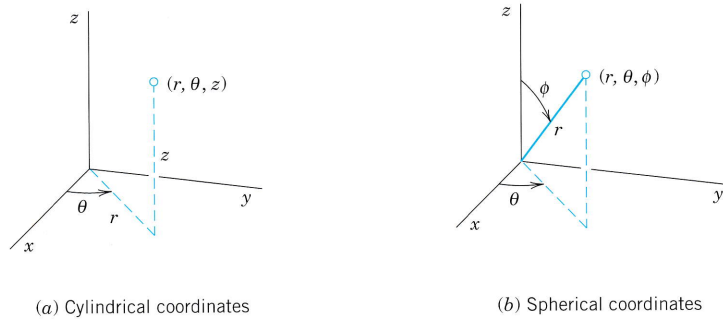


Fig. 559. Special curvilinear coordinates

In addition to the general formulas for any orthogonal coordinates q_1, q_2, q_3 , we shall give additional formulas for these important special cases.

Linear Element ds . In Cartesian coordinates,

$$ds^2 = dx_1^2 + dx_2^2 + dx_3^2 \quad (\text{Sec. 9.5}).$$

For the q -coordinates,

$$(5) \quad ds^2 = h_1^2 dq_1^2 + h_2^2 dq_2^2 + h_3^2 dq_3^2.$$

$$(5') \quad ds^2 = dr^2 + r^2 d\theta^2 + dz^2 \quad (\text{Cylindrical coordinates}).$$

For polar coordinates set $dz^2 = 0$.

$$(5'') \quad ds^2 = dr^2 + r^2 \sin^2 \phi d\theta^2 + r^2 d\phi^2 \quad (\text{Spherical coordinates}).$$

Gradient. $\text{grad } f = \nabla f = [f_{x_1}, f_{x_2}, f_{x_3}]$ (partial derivatives; Sec. 9.7). In the q -system, with $\mathbf{u}, \mathbf{v}, \mathbf{w}$ denoting unit vectors in the positive directions of the q_1, q_2, q_3 coordinate curves, respectively,

$$(6) \quad \text{grad } f = \nabla f = \frac{1}{h_1} \frac{\partial f}{\partial q_1} \mathbf{u} + \frac{1}{h_2} \frac{\partial f}{\partial q_2} \mathbf{v} + \frac{1}{h_3} \frac{\partial f}{\partial q_3} \mathbf{w}$$

$$(6') \quad \text{grad } f = \nabla f = \frac{\partial f}{\partial r} \mathbf{u} + \frac{1}{r} \frac{\partial f}{\partial \theta} \mathbf{v} + \frac{\partial f}{\partial z} \mathbf{w} \quad (\text{Cylindrical coordinates})$$

$$(6'') \quad \text{grad } f = \nabla f = \frac{\partial f}{\partial r} \mathbf{u} + \frac{1}{r \sin \phi} \frac{\partial f}{\partial \theta} \mathbf{v} + \frac{1}{r} \frac{\partial f}{\partial \phi} \mathbf{w} \quad (\text{Spherical coordinates}).$$

Divergence $\text{div } \mathbf{F} = \nabla \cdot \mathbf{F} = (F_1)_{x_1} + (F_2)_{x_2} + (F_3)_{x_3}$ ($\mathbf{F} = [F_1, F_2, F_3]$, Sec. 9.8);

$$(7) \quad \text{div } \mathbf{F} = \nabla \cdot \mathbf{F} = \frac{1}{h_1 h_2 h_3} \left[\frac{\partial}{\partial q_1} (h_2 h_3 F_1) + \frac{\partial}{\partial q_2} (h_3 h_1 F_2) + \frac{\partial}{\partial q_3} (h_1 h_2 F_3) \right]$$

$$(7') \quad \text{div } \mathbf{F} = \nabla \cdot \mathbf{F} = \frac{1}{r} \frac{\partial}{\partial r} (r F_1) + \frac{1}{r} \frac{\partial F_2}{\partial \theta} + \frac{\partial F_3}{\partial z} \quad (\text{Cylindrical coordinates})$$

$$(7'') \quad \operatorname{div} \mathbf{F} = \nabla \cdot \mathbf{F} = \frac{1}{r^2} \frac{\partial}{\partial r} (r^2 F_1) + \frac{1}{r \sin \phi} \frac{\partial F_2}{\partial \theta} + \frac{1}{r \sin \phi} \frac{\partial}{\partial \phi} (\sin \phi F_3) \quad (\text{Spherical coordinates}).$$

Laplacian $\nabla^2 f = \nabla \cdot \nabla f = \operatorname{div} (\operatorname{grad} f) = f_{x_1 x_1} + f_{x_2 x_2} + f_{x_3 x_3}$ (Sec. 9.8):

$$(8) \quad \nabla^2 f = \frac{1}{h_1 h_2 h_3} \left[\frac{\partial}{\partial q_1} \left(\frac{h_2 h_3}{h_1} \frac{\partial f}{\partial q_1} \right) + \frac{\partial}{\partial q_2} \left(\frac{h_3 h_1}{h_2} \frac{\partial f}{\partial q_2} \right) + \frac{\partial}{\partial q_3} \left(\frac{h_1 h_2}{h_3} \frac{\partial f}{\partial q_3} \right) \right]$$

$$(8') \quad \nabla^2 f = \frac{\partial^2 f}{\partial r^2} + \frac{1}{r} \frac{\partial f}{\partial r} + \frac{1}{r^2} \frac{\partial^2 f}{\partial \theta^2} + \frac{\partial^2 f}{\partial z^2} \quad (\text{Cylindrical coordinates})$$

$$(8'') \quad \nabla^2 f = \frac{\partial^2 f}{\partial r^2} + \frac{2}{r} \frac{\partial f}{\partial r} + \frac{1}{r^2 \sin^2 \phi} \frac{\partial^2 f}{\partial \theta^2} + \frac{1}{r^2} \frac{\partial^2 f}{\partial \phi^2} + \frac{\cot \phi}{r^2} \frac{\partial f}{\partial \phi} \quad (\text{Spherical coordinates}).$$

Curl (Sec. 9.9):

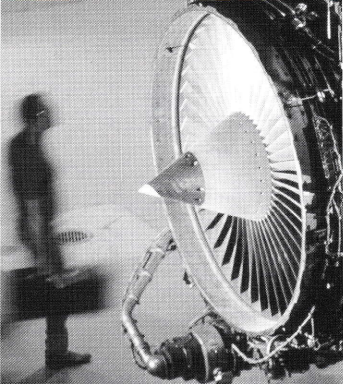
$$(9) \quad \operatorname{curl} \mathbf{F} = \nabla \times \mathbf{F} = \frac{1}{h_1 h_2 h_3} \begin{vmatrix} h_1 \mathbf{u} & h_2 \mathbf{v} & h_3 \mathbf{w} \\ \frac{\partial}{\partial q_1} & \frac{\partial}{\partial q_2} & \frac{\partial}{\partial q_3} \\ h_1 F_1 & h_2 F_2 & h_3 F_3 \end{vmatrix}.$$

For cylindrical coordinates we have in (9) (as in the previous formulas)

$$h_1 = h_r = 1, \quad h_2 = h_\theta = q_1 = r, \quad h_3 = h_z = 1$$

and for spherical coordinates we have

$$h_1 = h_r = 1, \quad h_2 = h_\theta = q_1 \sin q_3 = r \sin \phi, \quad h_3 = h_\phi = q_1 = r.$$



APPENDIX 4

Additional Proofs

Section 2.6, page 73

PROOF OF THEOREM 1 Uniqueness¹

Assuming that the problem consisting of the ODE

$$(1) \quad y'' + p(x)y' + q(x)y = 0$$

and the two initial conditions

$$(3) \quad y(x_0) = K_0, \quad y'(x_0) = K_1$$

has two solutions $y_1(x)$ and $y_2(x)$ on the interval I in the theorem, we show that their difference

$$y(x) = y_1(x) - y_2(x)$$

is identically zero on I ; then $y_1 \equiv y_2$ on I , which implies uniqueness.

Since (1) is homogeneous and linear, y is a solution of that ODE on I , and since y_1 and y_2 satisfy the same initial conditions, y satisfies the conditions

$$(10) \quad y(x_0) = 0, \quad y'(x_0) = 0.$$

We consider the function

$$z(x) = y(x)^2 + y'(x)^2$$

and its derivative

$$z' = 2yy' + 2y'y''.$$

From the ODE we have

$$y'' = -py' - qy.$$

By substituting this in the expression for z' we obtain

$$(11) \quad z' = 2yy' - 2py'^2 - 2qyy'.$$

Now, since y and y' are real,

$$(y \pm y')^2 = y^2 \pm 2yy' + y'^2 \geq 0.$$

¹This proof was suggested by my colleague, Prof. A. D. Ziebur. In this proof we use formula numbers that have not yet been used in Sec. 2.6.

From this and the definition of z we obtain the two inequalities

$$(12) \quad (a) \quad 2yy' \leq y^2 + y'^2 = z, \quad (b) \quad -2yy' \leq y^2 + y'^2 = z.$$

From (12b) we have $2yy' \geq -z$. Together, $|2yy'| \leq z$. For the last term in (11) we now obtain

$$-2qyy' \leq |-2qyy'| = |q||2yy'| \leq |q|z.$$

Using this result as well as $-p \leq |p|$ and applying (12a) to the term $2yy'$ in (11), we find

$$z' \leq z + 2|p|y'^2 + |q|z.$$

Since $y'^2 \leq y^2 + y'^2 = z$, from this we obtain

$$z' \leq (1 + 2|p| + |q|)z$$

or, denoting the function in parentheses by h ,

$$(13a) \quad z' \leq hz \quad \text{for all } x \text{ on } I.$$

Similarly, from (11) and (12) it follows that

$$(13b) \quad \begin{aligned} -z' &= -2yy' + 2py'^2 + 2qyy' \\ &\leq z + 2|p|z + |q|z = hz. \end{aligned}$$

The inequalities (13a) and (13b) are equivalent to the inequalities

$$(14) \quad z' - hz \leq 0, \quad z' + hz \geq 0.$$

Integrating factors for the two expressions on the left are

$$F_1 = e^{-\int h(x) dx} \quad \text{and} \quad F_2 = e^{\int h(x) dx}.$$

The integrals in the exponents exist because h is continuous. Since F_1 and F_2 are positive, we thus have from (14)

$$F_1(z' - hz) = (F_1z)' \leq 0 \quad \text{and} \quad F_2(z' + hz) = (F_2z)' \geq 0.$$

This means that F_1z is nonincreasing and F_2z is nondecreasing on I . Since $z(x_0) = 0$ by (10), when $x \leq x_0$ we thus obtain

$$F_1z \geq (F_1z)_{x_0} = 0, \quad F_2z \leq (F_2z)_{x_0} = 0$$

and similarly, when $x \geq x_0$,

$$F_1z \leq 0, \quad F_2z \geq 0.$$

Dividing by F_1 and F_2 and noting that these functions are positive, we altogether have

$$z \leq 0, \quad z \geq 0 \quad \text{for all } x \text{ on } I.$$

This implies that $z = y^2 + y'^2 \equiv 0$ on I . Hence $y \equiv 0$ or $y_1 \equiv y_2$ on I . ■

Section 5.4, pages 184

PROOF OF THEOREM 2 Frobenius Method. Basis of Solutions. Three Cases

The formula numbers in this proof are the same as in the text of Sec. 5.4. An additional formula not appearing in Sec. 5.4 will be called (A) (see below).

The ODE in Theorem 2 is

$$(1) \quad y'' + \frac{b(x)}{x} y' + \frac{c(x)}{x^2} y = 0,$$

where $b(x)$ and $c(x)$ are analytic functions. We can write it

$$(1') \quad x^2 y'' + x b(x) y' + c(x) y = 0.$$

The indicial equation of (1) is

$$(4) \quad r(r-1) + b_0 r + c_0 = 0.$$

The roots r_1, r_2 of this quadratic equation determine the general form of a basis of solutions of (1), and there are three possible cases as follows.

Case 1. Distinct Roots not Differing by an Integer. A first solution of (1) is of the form

$$(5) \quad y_1(x) = x^{r_1}(a_0 + a_1 x + a_2 x^2 + \cdots)$$

and can be determined as in the power series method. For a proof that in this case, the ODE (1) has a second independent solution of the form

$$(6) \quad y_2(x) = x^{r_2}(A_0 + A_1 x + A_2 x^2 + \cdots),$$

see Ref. [A11] listed in App. 1.

Case 2. Double Root. The indicial equation (4) has a double root r if and only if $(b_0 - 1)^2 - 4c_0 = 0$, and then $r = \frac{1}{2}(1 - b_0)$. A first solution

$$(7) \quad y_1(x) = x^r(a_0 + a_1 x + a_2 x^2 + \cdots), \quad r = \frac{1}{2}(1 - b_0),$$

can be determined as in Case 1. We show that a second independent solution is of the form

$$(8) \quad y_2(x) = y_1(x) \ln x + x^r(A_1 x + A_2 x^2 + \cdots) \quad (x > 0).$$

We use the method of reduction of order (see Sec. 2.1), that is, we determine $u(x)$ such that $y_2(x) = u(x)y_1(x)$ is a solution of (1). By inserting this and the derivatives

$$y_2' = u' y_1 + u y_1', \quad y_2'' = u'' y_1 + 2u' y_1' + u y_1''$$

into the ODE (1') we obtain

$$x^2(u'' y_1 + 2u' y_1' + u y_1'') + x b(u' y_1 + u y_1') + c u y_1 = 0.$$

Since y_1 is a solution of (1'), the sum of the terms involving u is zero, and this equation reduces to

$$x^2 y_1 u'' + 2x^2 y_1' u' + x b y_1 u' = 0.$$

By dividing by $x^2 y_1$ and inserting the power series for b we obtain

$$u'' + \left(2 \frac{y_1'}{y_1} + \frac{b_0}{x} + \dots \right) u' = 0.$$

Here and in the following the dots designate terms that are constant or involve positive powers of x . Now from (7) it follows that

$$\begin{aligned} \frac{y_1'}{y_1} &= \frac{x^{r-1}[ra_0 + (r+1)a_1x + \dots]}{x^r[a_0 + a_1x + \dots]} \\ &= \frac{1}{x} \left(\frac{ra_0 + (r+1)a_1x + \dots}{a_0 + a_1x + \dots} \right) = \frac{r}{x} + \dots \end{aligned}$$

Hence the previous equation can be written

$$(A) \quad u'' + \left(\frac{2r + b_0}{x} + \dots \right) u' = 0.$$

Since $r = (1 - b_0)/2$, the term $(2r + b_0)/x$ equals $1/x$, and by dividing by u' we thus have

$$\frac{u''}{u'} = -\frac{1}{x} + \dots$$

By integration we obtain $\ln u' = -\ln x + \dots$, hence $u' = (1/x)e^{\dots}$. Expanding the exponential function in powers of x and integrating once more, we see that u is of the form

$$u = \ln x + k_1 x + k_2 x^2 + \dots$$

Inserting this into $y_2 = uy_1$, we obtain for y_2 a representation of the form (8).

Case 3. Roots Differing by an Integer. We write $r_1 = r$ and $r_2 = r - p$ where p is a *positive* integer. A first solution

$$(9) \quad y_1(x) = x^{r_1}(a_0 + a_1x + a_2x^2 + \dots)$$

can be determined as in Cases 1 and 2. We show that a second independent solution is of the form

$$(10) \quad y_2(x) = ky_1(x) \ln x + x^{r_2}(A_0 + A_1x + A_2x^2 + \dots)$$

where we may have $k \neq 0$ or $k = 0$. As in Case 2 we set $y_2 = uy_1$. The first steps are literally as in Case 2 and give Eq. (A),

$$u'' + \left(\frac{2r + b_0}{x} + \dots \right) u' = 0.$$

Now by elementary algebra, the coefficient $b_0 - 1$ of r in (4) equals minus the sum of the roots,

$$b_0 - 1 = -(r_1 + r_2) = -(r + r - p) = -2r + p.$$

Hence $2r + b_0 = p + 1$, and division by u' gives

$$\frac{u''}{u'} = - \left(\frac{p+1}{x} + \dots \right).$$

The further steps are as in Case 2. Integrating, we find

$$\ln u' = -(p+1) \ln x + \dots, \quad \text{thus} \quad u' = x^{-(p+1)} e^{(\dots)}$$

where dots stand for some series of nonnegative integer powers of x . By expanding the exponential function as before we obtain a series of the form

$$u' = \frac{1}{x^{p+1}} + \frac{k_1}{x^p} + \dots + \frac{k_{p-1}}{x^2} + \frac{k_p}{x} + k_{p+1} + k_{p+2}x + \dots.$$

We integrate once more. Writing the resulting logarithmic term first, we get

$$u = k_p \ln x + \left(-\frac{1}{px^p} - \dots - \frac{k_{p-1}}{x} + k_{p+1}x + \dots \right).$$

Hence, by (9) we get for $y_2 = uy_1$ the formula

$$y_2 = k_p y_1 \ln x + x^{r_1-p} \left(-\frac{1}{p} - \dots - k_{p-1}x^{p-1} + \dots \right) (a_0 + a_1x + \dots).$$

But this is of the form (10) with $k = k_p$ since $r_1 - p = r_2$ and the product of the two series involves nonnegative integer powers of x only. ■

Section 5.7, page 205

THEOREM

Reality of Eigenvalues

If p, q, r , and p' in the Sturm–Liouville equation (1) of Sec. 5.7 are real-valued and continuous on the interval $a \leq x \leq b$ and $r(x) > 0$ throughout that interval (or $r(x) < 0$ throughout that interval), then all the eigenvalues of the Sturm–Liouville problem (1), (2), Sec. 5.7, are real.

PROOF Let $\lambda = \alpha + i\beta$ be an eigenvalue of the problem and let

$$y(x) = u(x) + iv(x)$$

be a corresponding eigenfunction; here α, β, u , and v are real. Substituting this into (1), Sec. 5.7, we have

$$(pu' + ipv')' + (q + \alpha r + i\beta r)(u + iv) = 0.$$

This complex equation is equivalent to the following pair of equations for the real and the imaginary parts:

$$(pu')' + (q + \alpha r)u - \beta rv = 0$$

$$(pv')' + (q + \alpha r)v + \beta ru = 0.$$

Multiplying the first equation by v , the second by $-u$ and adding, we get

$$\begin{aligned} -\beta(u^2 + v^2)r &= u(pv')' - v(pu')' \\ &= [(pv')u - (pu')v]'. \end{aligned}$$

The expression in brackets is continuous on $a \leq x \leq b$, for reasons similar to those in the proof of Theorem 1, Sec. 5.7. Integrating over x from a to b , we thus obtain

$$-\beta \int_a^b (u^2 + v^2)r \, dx = \left[p(uv' - u'v) \right]_a^b.$$

Because of the boundary conditions the right side is zero; this is as in that proof. Since y is an eigenfunction, $u^2 + v^2 \neq 0$. Since y and r are continuous and $r > 0$ (or $r < 0$) on the interval $a \leq x \leq b$, the integral on the left is not zero. Hence, $\beta = 0$, which means that $\lambda = \alpha$ is real. This completes the proof. ■

Section 7.7, page 308

THEOREM

Determinants

The definition of a determinant

$$(7) \quad D = \det \mathbf{A} = \begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \cdot & \cdot & \cdots & \cdot \\ \cdot & \cdot & \cdots & \cdot \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{vmatrix}$$

as given in Sec. 7.7 is unambiguous, that is, it yields the same value of D no matter which rows or columns we choose in developments.

PROOF In this proof we shall use formula numbers not yet used in Sec. 7.7.

We shall prove first that *the same value is obtained no matter which row is chosen.*

The proof is by induction. The statement is true for a second-order determinant, for which the developments by the first row $a_{11}a_{22} + a_{12}(-a_{21})$ and by the second row $a_{21}(-a_{12}) + a_{22}a_{11}$ give the same value $a_{11}a_{22} - a_{12}a_{21}$. Assuming the statement to be true for an $(n - 1)$ st-order determinant, we prove that it is true for an n th-order determinant.

For this purpose we expand D in terms of each of two arbitrary rows, say, the i th and the j th, and compare the results. Without loss of generality let us assume $i < j$.

First Expansion. We expand D by the i th row. A typical term in this expansion is

$$(19) \quad a_{ik}C_{ik} = a_{ik} \cdot (-1)^{i+k}M_{ik}.$$

The minor M_{ik} of a_{ik} in D is an $(n - 1)$ st-order determinant. By the induction hypothesis we may expand it by any row. We expand it by the row corresponding to the j th row of D . This row contains the entries a_{jl} ($l \neq k$). It is the $(j - 1)$ st row of M_{ik} , because M_{ik} does not contain entries of the i th row of D , and $i < j$. We have to distinguish between two cases as follows.

Case I. If $l < k$, then the entry a_{jl} belongs to the l th column of M_{ik} (see Fig. 560). Hence the term involving a_{jl} in this expansion is

$$(20) \quad a_{jl} \cdot (\text{cofactor of } a_{jl} \text{ in } M_{ik}) = a_{jl} \cdot (-1)^{(j-1)+l}M_{ikjl}$$

where M_{ikjl} is the minor of a_{jl} in M_{ik} . Since this minor is obtained from M_{ik} by deleting the row and column of a_{jl} , it is obtained from D by deleting the i th and j th rows and the k th and l th columns of D . We insert the expansions of the M_{ik} into that of D . Then it follows from (19) and (20) that the terms of the resulting representation of D are of the form

$$(21a) \quad a_{ik}a_{jl} \cdot (-1)^b M_{ikjl} \quad (l < k)$$

where

$$b = i + k + j + l - 1.$$

Case II. If $l > k$, the only difference is that then a_{jl} belongs to the $(l - 1)$ st column of M_{ik} , because M_{ik} does not contain entries of the k th column of D , and $k < l$. This causes an additional minus sign in (20), and, instead of (21a), we therefore obtain

$$(21b) \quad -a_{ik}a_{jl} \cdot (-1)^b M_{ikjl} \quad (l > k)$$

where b is the same as before.

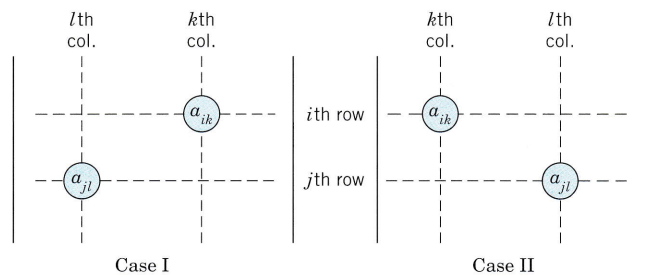


Fig. 560. Cases I and II of the two expansions of D

Second Expansion. We now expand D at first by the j th row. A typical term in this expansion is

$$(22) \quad a_{jl}C_{jl} = a_{jl} \cdot (-1)^{j+l}M_{jl}.$$

By the induction hypothesis we may expand the minor M_{jl} of a_{jl} in D by its i th row, which corresponds to the i th row of D , since $j > i$.

Case I. If $k > l$, the entry a_{ik} in that row belongs to the $(k - 1)$ st column of M_{jl} , because M_{jl} does not contain entries of the l th column of D , and $l < k$ (see Fig. 560). Hence the term involving a_{ik} in this expansion is

$$(23) \quad a_{ik} \cdot (\text{cofactor of } a_{ik} \text{ in } M_{jl}) = a_{ik} \cdot (-1)^{i+(k-1)}M_{ikjl},$$

where the minor M_{ikjl} of a_{ik} in M_{jl} is obtained by deleting the i th and j th rows and the k th and l th columns of D [and is, therefore, identical with M_{ikjl} in (20), so that our notation is consistent]. We insert the expansions of the M_{jl} into that of D . It follows from (22) and (23) that this yields a representation whose terms are identical with those given by (21a) when $l < k$.

Case II. If $k < l$, then a_{ik} belongs to the k th column of M_{jl} , we obtain an additional minus sign, and the result agrees with that characterized by (21b).

We have shown that the two expansions of D consist of the same terms, and this proves our statement concerning rows.

The proof of the statement concerning **columns** is quite similar; if we expand D in terms of two arbitrary columns, say, the k th and the l th, we find that the general term involving $a_{jl}a_{ik}$ is exactly the same as before. This proves that not only all column expansions of D yield the same value, but also that their common value is equal to the common value of the row expansions of D .

This completes the proof and shows that *our definition of an n th-order determinant is unambiguous.* ■

Section 9.3, page 377

PROOF OF FORMULA (2)

We prove that in right-handed Cartesian coordinates, the vector product

$$\mathbf{v} = \mathbf{a} \times \mathbf{b} = [a_1, a_2, a_3] \times [b_1, b_2, b_3]$$

has the components

$$(2) \quad v_1 = a_2b_3 - a_3b_2, \quad v_2 = a_3b_1 - a_1b_3, \quad v_3 = a_1b_2 - a_2b_1.$$

We need only consider the case $\mathbf{v} \neq \mathbf{0}$. Since \mathbf{v} is perpendicular to both \mathbf{a} and \mathbf{b} , Theorem 1 in Sec. 9.2 gives $\mathbf{a} \cdot \mathbf{v} = 0$ and $\mathbf{b} \cdot \mathbf{v} = 0$; in components [see (2), Sec. 9.2],

$$(3) \quad \begin{aligned} a_1v_1 + a_2v_2 + a_3v_3 &= 0 \\ b_1v_1 + b_2v_2 + b_3v_3 &= 0. \end{aligned}$$

Multiplying the first equation by b_3 , the last by a_3 , and subtracting, we obtain

$$(a_3b_1 - a_1b_3)v_1 = (a_2b_3 - a_3b_2)v_2.$$

Multiplying the first equation by b_1 , the last by a_1 , and subtracting, we obtain

$$(a_1b_2 - a_2b_1)v_2 = (a_3b_1 - a_1b_3)v_3.$$

We can easily verify that these two equations are satisfied by

$$(4) \quad v_1 = c(a_2b_3 - a_3b_2), \quad v_2 = c(a_3b_1 - a_1b_3), \quad v_3 = c(a_1b_2 - a_2b_1)$$

where c is a constant. The reader may verify by inserting that (4) also satisfies (3). Now each of the equations in (3) represents a plane through the origin in $v_1v_2v_3$ -space. The vectors \mathbf{a} and \mathbf{b} are normal vectors of these planes (see Example 6 in Sec. 9.2). Since $\mathbf{v} \neq \mathbf{0}$, these vectors are not parallel and the two planes do not coincide. Hence their intersection is a straight line L through the origin. Since (4) is a solution of (3) and, for varying c , represents a straight line, we conclude that (4) represents L , and every solution of (3) must be of the form (4). In particular, the components of \mathbf{v} must be of this form, where c is to be determined. From (4) we obtain

$$|\mathbf{v}|^2 = v_1^2 + v_2^2 + v_3^2 = c^2[(a_2b_3 - a_3b_2)^2 + (a_3b_1 - a_1b_3)^2 + (a_1b_2 - a_2b_1)^2].$$

This can be written

$$|\mathbf{v}|^2 = c^2[(a_1^2 + a_2^2 + a_3^2)(b_1^2 + b_2^2 + b_3^2) - (a_1b_1 + a_2b_2 + a_3b_3)^2],$$

as can be verified by performing the indicated multiplications in both formulas and comparing. Using (2) in Sec. 9.2, we thus have

$$|\mathbf{v}|^2 = c^2[(\mathbf{a} \cdot \mathbf{a})(\mathbf{b} \cdot \mathbf{b}) - (\mathbf{a} \cdot \mathbf{b})^2].$$

By comparing this with formula (12) in Team Project 24 of Problem Set 9.3 we conclude that $c = \pm 1$.

We show that $c = +1$. This can be done as follows.

If we change the lengths and directions of \mathbf{a} and \mathbf{b} continuously and so that at the end $\mathbf{a} = \mathbf{i}$ and $\mathbf{b} = \mathbf{j}$ (Fig. 186a in Sec. 9.3), then \mathbf{v} will change its length and direction continuously, and at the end, $\mathbf{v} = \mathbf{i} \times \mathbf{j} = \mathbf{k}$. Obviously we may effect the change so that both \mathbf{a} and \mathbf{b} remain different from the zero vector and are not parallel at any instant. Then \mathbf{v} is never equal to the zero vector, and since the change is continuous and c can only assume the values $+1$ or -1 , it follows that at the end c must have the same value as before. Now at the end $\mathbf{a} = \mathbf{i}$, $\mathbf{b} = \mathbf{j}$, $\mathbf{v} = \mathbf{k}$ and, therefore, $a_1 = 1$, $b_2 = 1$, $v_3 = 1$, and the other components in (4) are zero. Hence from (4) we see that $v_3 = c = +1$. This proves Theorem 1.

For a left-handed coordinate system, $\mathbf{i} \times \mathbf{j} = -\mathbf{k}$ (see Fig. 186b in Sec. 9.3), resulting in $c = -1$. This proves the statement right after formula (2). ■

Section 9.9, page 416

PROOF OF THE INVARIANCE OF THE CURL

This proof will follow from two theorems (A and B), which we prove first.

THEOREM A

Transformation Law for Vector Components

For any vector \mathbf{v} the components v_1, v_2, v_3 and v_1^*, v_2^*, v_3^* in any two systems of Cartesian coordinates x_1, x_2, x_3 and x_1^*, x_2^*, x_3^* , respectively, are related by

$$\begin{aligned} v_1^* &= c_{11}v_1 + c_{12}v_2 + c_{13}v_3 \\ (1) \quad v_2^* &= c_{21}v_1 + c_{22}v_2 + c_{23}v_3 \\ v_3^* &= c_{31}v_1 + c_{32}v_2 + c_{33}v_3, \end{aligned}$$

and conversely

$$\begin{aligned} v_1 &= c_{11}v_1^* + c_{21}v_2^* + c_{31}v_3^* \\ (2) \quad v_2 &= c_{12}v_1^* + c_{22}v_2^* + c_{32}v_3^* \\ v_3 &= c_{13}v_1^* + c_{23}v_2^* + c_{33}v_3^* \end{aligned}$$

with coefficients

$$\begin{aligned} (3) \quad c_{11} &= \mathbf{i}^* \cdot \mathbf{i} & c_{12} &= \mathbf{i}^* \cdot \mathbf{j} & c_{13} &= \mathbf{i}^* \cdot \mathbf{k} \\ c_{21} &= \mathbf{j}^* \cdot \mathbf{i} & c_{22} &= \mathbf{j}^* \cdot \mathbf{j} & c_{23} &= \mathbf{j}^* \cdot \mathbf{k} \\ c_{31} &= \mathbf{k}^* \cdot \mathbf{i} & c_{32} &= \mathbf{k}^* \cdot \mathbf{j} & c_{33} &= \mathbf{k}^* \cdot \mathbf{k} \end{aligned}$$

satisfying

$$(4) \quad \sum_{j=1}^3 c_{kj}c_{mj} = \delta_{km} \quad (k, m = 1, 2, 3),$$

where the **Kronecker delta**² is given by

$$\delta_{km} = \begin{cases} 0 & (k \neq m) \\ 1 & (k = m) \end{cases}$$

and $\mathbf{i}, \mathbf{j}, \mathbf{k}$ and $\mathbf{i}^*, \mathbf{j}^*, \mathbf{k}^*$ denote the unit vectors in the positive x_1 -, x_2 -, x_3 - and x_1^* -, x_2^* -, x_3^* -directions, respectively.

²LEOPOLD KRONECKER (1823–1891), German mathematician at Berlin, who made important contributions to algebra, group theory, and number theory.

We shall keep our discussion completely independent of Chap. 7, but readers familiar with matrices should recognize that we are dealing with **orthogonal transformations and matrices** and that our present theorem follows from Theorem 2 in Sec. 8.3.

PROOF The representation of \mathbf{v} in the two systems are

$$(5) \quad (a) \quad \mathbf{v} = v_1\mathbf{i} + v_2\mathbf{j} + v_3\mathbf{k} \quad (b) \quad \mathbf{v} = v_1^*\mathbf{i}^* + v_2^*\mathbf{j}^* + v_3^*\mathbf{k}^*.$$

Since $\mathbf{i}^* \cdot \mathbf{i}^* = 1$, $\mathbf{i}^* \cdot \mathbf{j}^* = 0$, $\mathbf{i}^* \cdot \mathbf{k}^* = 0$, we get from (5b) simply $\mathbf{i}^* \cdot \mathbf{v} = v_1^*$ and from this and (5a)

$$v_1^* = \mathbf{i}^* \cdot \mathbf{v} = \mathbf{i}^* \cdot v_1\mathbf{i} + \mathbf{i}^* \cdot v_2\mathbf{j} + \mathbf{i}^* \cdot v_3\mathbf{k} = v_1\mathbf{i}^* \cdot \mathbf{i} + v_2\mathbf{i}^* \cdot \mathbf{j} + v_3\mathbf{i}^* \cdot \mathbf{k}.$$

Because of (3), this is the first formula in (1), and the other two formulas are obtained similarly, by considering $\mathbf{j}^* \cdot \mathbf{v}$ and then $\mathbf{k}^* \cdot \mathbf{v}$. Formula (2) follows by the same idea, taking $\mathbf{i} \cdot \mathbf{v} = v_1$ from (5a) and then from (5b) and (3)

$$v_1 = \mathbf{i} \cdot \mathbf{v} = v_1^*\mathbf{i} \cdot \mathbf{i}^* + v_2^*\mathbf{i} \cdot \mathbf{j}^* + v_3^*\mathbf{i} \cdot \mathbf{k}^* = c_{11}v_1^* + c_{21}v_2^* + c_{31}v_3^*,$$

and similarly for the other two components.

We prove (4). We can write (1) and (2) briefly as

$$(6) \quad (a) \quad v_j = \sum_{m=1}^3 c_{mj}v_m^*, \quad (b) \quad v_k^* = \sum_{j=1}^3 c_{kj}v_j.$$

Substituting v_j into v_k^* , we get

$$v_k^* = \sum_{j=1}^3 c_{kj} \sum_{m=1}^3 c_{mj}v_m^* = \sum_{m=1}^3 v_m^* \left(\sum_{j=1}^3 c_{kj}c_{mj} \right),$$

where $k = 1, 2, 3$. Taking $k = 1$, we have

$$v_1^* = v_1^* \left(\sum_{j=1}^3 c_{1j}c_{1j} \right) + v_2^* \left(\sum_{j=1}^3 c_{1j}c_{2j} \right) + v_3^* \left(\sum_{j=1}^3 c_{1j}c_{3j} \right).$$

For this to hold for *every* vector \mathbf{v} , the first sum must be 1 and the other two sums 0. This proves (4) with $k = 1$ for $m = 1, 2, 3$. Taking $k = 2$ and then $k = 3$, we obtain (4) with $k = 2$ and 3, for $m = 1, 2, 3$. ■

THEOREM B

Transformation Law for Cartesian Coordinates

The transformation of any Cartesian $x_1x_2x_3$ -coordinate system into any other Cartesian $x_1^*x_2^*x_3^*$ -coordinate system is of the form

$$(7) \quad x_m^* = \sum_{j=1}^3 c_{mj}x_j + b_m, \quad m = 1, 2, 3,$$

with coefficients (3) and constants b_1, b_2, b_3 ; conversely,

$$(8) \quad x_k = \sum_{n=1}^3 c_{nk}x_n^* + \tilde{b}_k, \quad k = 1, 2, 3.$$

Theorem B follows from Theorem A by noting that the most general transformation of a Cartesian coordinate system into another such system may be decomposed into a transformation of the type just considered and a translation; and under a translation, corresponding coordinates differ merely by a constant.

PROOF OF THE INVARIANCE OF THE CURL

We write again x_1, x_2, x_3 instead of x, y, z , and similarly x_1^*, x_2^*, x_3^* for other Cartesian coordinates, assuming that both systems are right-handed. Let a_1, a_2, a_3 denote the components of $\text{curl } \mathbf{v}$ in the $x_1x_2x_3$ -coordinates, as given by (1), Sec. 9.9, with

$$x = x_1, \quad y = x_2, \quad z = x_3.$$

Similarly, let a_1^*, a_2^*, a_3^* denote the components of $\text{curl } \mathbf{v}$ in the $x_1^*x_2^*x_3^*$ -coordinate system. We prove that the length and direction of $\text{curl } \mathbf{v}$ are independent of the particular choice of Cartesian coordinates, as asserted. We do this by showing that the components of $\text{curl } \mathbf{v}$ satisfy the transformation law (2), which is characteristic of vector components. We consider a_1 . We use (6a), and then the chain rule for functions of several variables (Sec. 9.6). This gives

$$\begin{aligned} a_1 &= \frac{\partial v_3}{\partial x_2} - \frac{\partial v_2}{\partial x_3} = \sum_{m=1}^3 \left(c_{m3} \frac{\partial v_m^*}{\partial x_2} - c_{m2} \frac{\partial v_m^*}{\partial x_3} \right) \\ &= \sum_{m=1}^3 \sum_{j=1}^3 \left(c_{m3} \frac{\partial v_m^*}{\partial x_j^*} \frac{\partial x_j^*}{\partial x_2} - c_{m2} \frac{\partial v_m^*}{\partial x_j^*} \frac{\partial x_j^*}{\partial x_3} \right). \end{aligned}$$

From this and (7) we obtain

$$\begin{aligned} a_1 &= \sum_{m=1}^3 \sum_{j=1}^3 (c_{m3}c_{j2} - c_{m2}c_{j3}) \frac{\partial v_m^*}{\partial x_j^*} \\ &= (c_{33}c_{22} - c_{32}c_{23}) \left(\frac{\partial v_3^*}{\partial x_2^*} - \frac{\partial v_2^*}{\partial x_3^*} \right) + \cdots \\ &= (c_{33}c_{22} - c_{32}c_{23})a_1^* + (c_{13}c_{32} - c_{12}c_{33})a_2^* + (c_{23}c_{12} - c_{22}c_{13})a_3^*. \end{aligned}$$

Note what we did. The double sum had $3 \times 3 = 9$ terms, 3 of which were zero (when $m = j$), and the remaining 6 terms we combined in pairs as we needed them in getting a_1^*, a_2^*, a_3^* .

We now use (3), Lagrange's identity (see Team Project 24 in Problem Set 9.3) and $\mathbf{k}^* \times \mathbf{j}^* = -\mathbf{i}^*$ and $\mathbf{k} \times \mathbf{j} = -\mathbf{i}$. Then

$$\begin{aligned} c_{33}c_{22} - c_{32}c_{23} &= (\mathbf{k}^* \cdot \mathbf{k})(\mathbf{j}^* \cdot \mathbf{j}) - (\mathbf{k}^* \cdot \mathbf{j})(\mathbf{j}^* \cdot \mathbf{k}) \\ &= (\mathbf{k}^* \times \mathbf{j}^*) \cdot (\mathbf{k} \times \mathbf{j}) = \mathbf{i}^* \cdot \mathbf{i} = c_{11}, \quad \text{etc.} \end{aligned}$$

Hence $a_1 = c_{11}a_1^* + c_{21}a_2^* + c_{31}a_3^*$. This is of the form of the first formula in (2) in Theorem A, and the other two formulas of the form (2) are obtained similarly. This proves the theorem for right-handed systems. If the $x_1x_2x_3$ -coordinates are left-handed, then $\mathbf{k} \times \mathbf{j} = +\mathbf{i}$, but then there is a minus sign in front of the determinant in (1), Sec. 9.9. ■

Section 10.2, pages 426–427

PROOF OF THEOREM 1, PART (b) We prove that if

$$(1) \quad \int_C \mathbf{F}(\mathbf{r}) \cdot d\mathbf{r} = \int_C (F_1 dx + F_2 dy + F_3 dz)$$

with continuous F_1, F_2, F_3 in a domain D is independent of path in D , then $F = \text{grad } f$ in D for some f ; in components

$$(2') \quad F_1 = \frac{\partial f}{\partial x}, \quad F_2 = \frac{\partial f}{\partial y}, \quad F_3 = \frac{\partial f}{\partial z}.$$

We choose any fixed $A: (x_0, y_0, z_0)$ in D and any $B: (x, y, z)$ in D and define f by

$$(3) \quad f(x, y, z) = f_0 + \int_A^B (F_1 dx^* + F_2 dy^* + F_3 dz^*)$$

with any constant f_0 and any path from A to B in D . Since A is fixed and we have independence of path, the integral depends only on the coordinates x, y, z , so that (3) defines a function $f(x, y, z)$ in D . We show that $\mathbf{F} = \text{grad } f$ with this f , beginning with the first of the three relations (2'). Because of independence of path we may integrate from A to $B_1: (x_1, y, z)$ and then parallel to the x -axis along the segment B_1B in Fig. 561 with B_1 chosen so that the whole segment lies in D . Then

$$f(x, y, z) = f_0 + \int_A^{B_1} (F_1 dx^* + F_2 dy^* + F_3 dz^*) + \int_{B_1}^B (F_1 dx^* + F_2 dy^* + F_3 dz^*).$$

We now take the partial derivative with respect to x on both sides. On the left we get $\partial f / \partial x$. We show that on the right we get F_1 . The derivative of the first integral is zero because $A: (x_0, y_0, z_0)$ and $B_1: (x_1, y, z)$ do not depend on x . We consider the second integral. Since on the segment B_1B , both y and z are constant, the terms $F_2 dy^*$ and

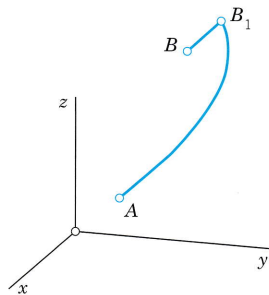


Fig. 561. Proof of Theorem 1

$F_3 dz^*$ do not contribute to the derivative of the integral. The remaining part can be written as a definite integral,

$$\int_{B_1}^B F_1 dx^* = \int_{x_1}^x F_1(x^*, y, z) dx^*.$$

Hence its partial derivative with respect to x is $F_1(x, y, z)$, and the first of the relations (2') is proved. The other two formulas in (2') follow by the same argument. ■

Section 13.4, page 620

PROOF OF THEOREM 2 Cauchy–Riemann Equations

We prove that Cauchy–Riemann equations

$$(1) \quad u_x = v_y, \quad u_y = -v_x$$

are sufficient for a complex function $f(z) = u(x, y) + iv(x, y)$ to be analytic; precisely, if the real part u and the imaginary part v of $f(z)$ satisfy (1) in a domain D in the complex plane and if the partial derivatives in (1) are **continuous** in D , then $f(z)$ is analytic in D .

In this proof we write $\Delta z = \Delta x + i\Delta y$ and $\Delta f = f(z + \Delta z) - f(z)$. The idea of proof is as follows.

(a) We express Δf in terms of first partial derivatives of u and v , by applying the mean value theorem of Sec. 9.6.

(b) We get rid of partial derivatives with respect to y by applying the Cauchy–Riemann equations.

(c) We let Δz approach zero and show that then $\Delta f/\Delta z$ as obtained approaches a limit, which is equal to $u_x + iv_x$, the right side of (4) in Sec. 13.4, regardless of the way of approach to zero.

(a) Let $P: (x, y)$ be any fixed point in D . Since D is a domain, it contains a neighborhood of P . We can choose a point $Q: (x + \Delta x, y + \Delta y)$ in this neighborhood such that the straight-line segment PQ is in D . Because of our continuity assumptions we may apply the mean value theorem in Sec. 9.6. This yields

$$u(x + \Delta x, y + \Delta y) - u(x, y) = (\Delta x)u_x(M_1) + (\Delta y)u_y(M_1)$$

$$v(x + \Delta x, y + \Delta y) - v(x, y) = (\Delta x)v_x(M_2) + (\Delta y)v_y(M_2)$$

where M_1 and M_2 ($\neq M_1$ in general!) are suitable points on that segment. The first line is $\text{Re } \Delta f$ and the second is $\text{Im } \Delta f$, so that

$$\Delta f = (\Delta x)u_x(M_1) + (\Delta y)u_y(M_1) + i[(\Delta x)v_x(M_2) + (\Delta y)v_y(M_2)].$$

(b) $u_y = -v_x$ and $v_y = u_x$ by the Cauchy–Riemann equations, so that

$$\Delta f = (\Delta x)u_x(M_1) - (\Delta y)v_x(M_1) + i[(\Delta x)v_x(M_2) + (\Delta y)u_x(M_2)].$$

Also $\Delta z = \Delta x + i\Delta y$, so that we can write $\Delta x = \Delta z - i\Delta y$ in the first term and $\Delta y = (\Delta z - \Delta x)/i = -i(\Delta z - \Delta x)$ in the second term. This gives

$$\Delta f = (\Delta z - i\Delta y)u_x(M_1) + i(\Delta z - \Delta x)v_x(M_1) + i[(\Delta x)v_x(M_2) + (\Delta y)u_x(M_2)].$$

By performing the multiplications and reordering we obtain

$$\begin{aligned} \Delta f &= (\Delta z)u_x(M_1) - i\Delta y\{u_x(M_1) - u_x(M_2)\} \\ &\quad + i[(\Delta z)v_x(M_1) - \Delta x\{v_x(M_1) - v_x(M_2)\}]. \end{aligned}$$

Division by Δz now yields

$$(A) \quad \frac{\Delta f}{\Delta z} = u_x(M_1) + iv_x(M_1) - \frac{i\Delta y}{\Delta z} \{u_x(M_1) - u_x(M_2)\} - \frac{i\Delta x}{\Delta z} \{v_x(M_1) - v_x(M_2)\}.$$

(c) We finally let Δz approach zero and note that $|\Delta y/\Delta z| \leq 1$ and $|\Delta x/\Delta z| \leq 1$ in (A). Then $Q: (x + \Delta x, y + \Delta y)$ approaches $P: (x, y)$, so that M_1 and M_2 must approach P . Also, since the partial derivatives in (A) are assumed to be continuous, they approach their value at P . In particular, the differences in the braces $\{\cdot \cdot \cdot\}$ in (A) approach zero. Hence the limit of the right side of (A) exists and is independent of the path along which $\Delta z \rightarrow 0$. We see that this limit equals the right side of (4) in Sec. 13.4. This means that $f(z)$ is analytic at every point z in D , and the proof is complete. ■

Section 14.2, pages 647–648

GOURSAT'S PROOF OF CAUCHY'S INTEGRAL THEOREM Goursat proved Cauchy's integral theorem without assuming that $f'(z)$ is continuous, as follows.

We start with the case when C is the boundary of a triangle. We orient C counterclockwise. By joining the midpoints of the sides we subdivide the triangle into four congruent triangles (Fig. 562). Let $C_I, C_{II}, C_{III}, C_{IV}$ denote their boundaries. We claim that (see Fig. 562).

$$(1) \quad \oint_C f dz = \oint_{C_I} f dz + \oint_{C_{II}} f dz + \oint_{C_{III}} f dz + \oint_{C_{IV}} f dz.$$

Indeed, on the right we integrate along each of the three segments of subdivision in both possible directions (Fig. 562), so that the corresponding integrals cancel out in pairs, and the sum of the integrals on the right equals the integral on the left. We now pick an integral on the right that is biggest in absolute value and call its path C_1 . Then, by the triangle inequality (Sec. 13.2),

$$\left| \oint_C f dz \right| \leq \left| \oint_{C_I} f dz \right| + \left| \oint_{C_{II}} f dz \right| + \left| \oint_{C_{III}} f dz \right| + \left| \oint_{C_{IV}} f dz \right| \leq 4 \left| \oint_{C_1} f dz \right|.$$

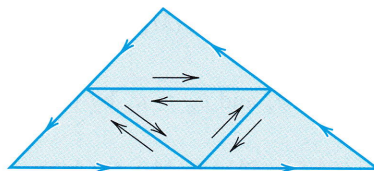


Fig. 562. Proof of Cauchy's integral theorem

We now subdivide the triangle bounded by C_1 as before and select a triangle of subdivision with boundary C_2 for which

$$\left| \oint_{C_1} f dz \right| \leq 4 \left| \oint_{C_2} f dz \right|. \quad \text{Then} \quad \left| \oint_C f dz \right| \leq 4^2 \left| \oint_{C_2} f dz \right|.$$

Continuing in this fashion, we obtain a sequence of triangles T_1, T_2, \dots with boundaries C_1, C_2, \dots that are similar and such that T_n lies in T_m when $n > m$, and

$$(2) \quad \left| \oint_C f dz \right| \leq 4^n \left| \oint_{C_n} f dz \right|, \quad n = 1, 2, \dots$$

Let z_0 be the point that belongs to all these triangles. Since f is differentiable at $z = z_0$, the derivative $f'(z_0)$ exists. Let

$$(3) \quad h(z) = \frac{f(z) - f(z_0)}{z - z_0} - f'(z_0).$$

Solving this algebraically for $f(z)$ we have

$$f(z) = f(z_0) + (z - z_0)f'(z_0) + h(z)(z - z_0).$$

Integrating this over the boundary C_n of the triangle T_n gives

$$\oint_{C_n} f(z) dz = \oint_{C_n} f(z_0) dz + \oint_{C_n} (z - z_0)f'(z_0) dz + \oint_{C_n} h(z)(z - z_0) dz.$$

Since $f(z_0)$ and $f'(z_0)$ are constants and C_n is a closed path, the first two integrals on the right are zero, as follows from Cauchy's proof, which is applicable because the integrands do have continuous derivatives (0 and *const*, respectively). We thus have

$$\oint_{C_n} f(z) dz = \oint_{C_n} h(z)(z - z_0) dz.$$

Since $f'(z_0)$ is the limit of the difference quotient in (3), for given $\epsilon > 0$ we can find a $\delta > 0$ such that

$$(4) \quad |h(z)| < \epsilon \quad \text{when} \quad |z - z_0| < \delta.$$

We may now take n so large that the triangle T_n lies in the disk $|z - z_0| < \delta$. Let L_n be the length of C_n . Then $|z - z_0| < L_n$ for all z on C_n and z_0 in T_n . From this and (4) we have $|h(z)(z - z_0)| < \epsilon L_n$. The *ML*-inequality in Sec. 14.1 now gives

$$(5) \quad \left| \oint_{C_n} f(z) dz \right| = \left| \oint_{C_n} h(z)(z - z_0) dz \right| \leq \epsilon L_n \cdot L_n = \epsilon L_n^2.$$

Now denote the length of C by L . Then the path C_1 has the length $L_1 = L/2$, the path C_2 has the length $L_2 = L_1/2 = L/4$, etc., and C_n has the length $L_n = L/2^n$. Hence $L_n^2 = L^2/4^n$. From (2) and (5) we thus obtain

$$\left| \oint_C f dz \right| \leq 4^n \left| \oint_{C_n} f dz \right| \leq 4^n \epsilon L_n^2 = 4^n \epsilon \frac{L^2}{4^n} = \epsilon L^2.$$

By choosing $\epsilon (> 0)$ sufficiently small we can make the expression on the right as small as we please, while the expression on the left is the definite value of an integral. Consequently, this value must be zero, and the proof is complete.

The proof for *the case in which C is the boundary of a polygon* follows from the previous proof by subdividing the polygon into triangles (Fig. 563). The integral corresponding to each such triangle is zero. The sum of these integrals is equal to the integral over C , because we integrate along each segment of subdivision in both directions, the corresponding integrals cancel out in pairs, and we are left with the integral over C .

The case of a general simple closed path C can be reduced to the preceding one by inscribing in C a closed polygon P of chords, which approximates C “sufficiently accurately,” and it can be shown that there is a polygon P such that the integral over P differs from that over C by less than any preassigned positive real number ξ , no matter how small. The details of this proof are somewhat involved and can be found in Ref. [D6] listed in App. 1. ■

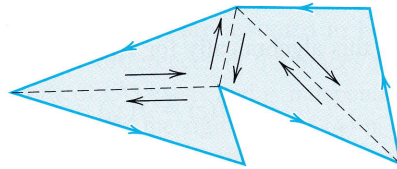


Fig. 563. Proof of Cauchy's integral theorem for a polygon

Section 15.1, page 667

PROOF OF THEOREM 4 Cauchy's Convergence Principle for Series

(a) In this proof we need two concepts and a theorem, which we list first.

1. A **bounded sequence** s_1, s_2, \dots is a sequence whose terms all lie in a disk of (sufficiently large, finite) radius K with center at the origin; thus $|s_n| < K$ for all n .

2. A **limit point** a of a sequence s_1, s_2, \dots is a point such that, given an $\epsilon > 0$, there are infinitely many terms satisfying $|s_n - a| < \epsilon$. (Note that this does *not* imply convergence, since there may still be infinitely many terms that do not lie within that circle of radius ϵ and center a .)

Example: $\frac{1}{4}, \frac{3}{4}, \frac{1}{8}, \frac{7}{8}, \frac{1}{16}, \frac{15}{16}, \dots$ has the limit points 0 and 1 and diverges.

3. A bounded sequence in the complex plane has at least one limit point. (Bolzano–Weierstrass theorem; proof below. Recall that “sequence” always mean *infinite* sequence.)

(b) We now turn to the actual proof that $z_1 + z_2 + \dots$ converges if and only if for every $\epsilon > 0$ we can find an N such that

$$(1) \quad |z_{n+1} + \dots + z_{n+p}| < \epsilon \quad \text{for every } n > N \text{ and } p = 1, 2, \dots$$

Here, by the definition of partial sums,

$$s_{n+p} - s_n = z_{n+1} + \dots + z_{n+p}.$$

Writing $n + p = r$, we see from this that (1) is equivalent to

$$(1^*) \quad |s_r - s_n| < \epsilon \quad \text{for all } r > N \text{ and } n > N.$$

Suppose that s_1, s_2, \dots converges. Denote its limit by s . Then for a given $\epsilon > 0$ we can find an N such that

$$|s_n - s| < \frac{\epsilon}{2} \quad \text{for every } n > N.$$

Hence, if $r > N$ and $n > N$, then by the triangle inequality (Sec. 13.2),

$$|s_r - s_n| = |(s_r - s) - (s_n - s)| \leq |s_r - s| + |s_n - s| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon,$$

that is, (1*) holds.

(c) Conversely, assume that s_1, s_2, \dots satisfies (1*). We first prove that then the sequence must be bounded. Indeed, choose a fixed ϵ and a fixed $n = n_0 > N$ in (1*). Then (1*) implies that all s_r with $r > N$ lie in the disk of radius ϵ and center s_{n_0} and only *finitely many terms* s_1, \dots, s_N may not lie in this disk. Clearly, we can now find a circle so large that this disk and these finitely many terms all lie within this new circle. Hence the sequence is bounded. By the Bolzano–Weierstrass theorem, it has at least one limit point, call it s .

We now show that the sequence is convergent with the limit s . Let $\epsilon > 0$ be given. Then there is an N^* such that $|s_r - s_n| < \epsilon/2$ for all $r > N^*$ and $n > N^*$, by (1*). Also, by the definition of a limit point, $|s_n - s| < \epsilon/2$ for *infinitely many* n , so that we can find and fix an $n > N^*$ such that $|s_n - s| < \epsilon/2$. Together, for *every* $r > N^*$,

$$|s_r - s| = |(s_r - s_n) + (s_n - s)| \leq |s_r - s_n| + |s_n - s| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon;$$

that is, the sequence s_1, s_2, \dots is convergent with the limit s . ■

THEOREM

Bolzano–Weierstrass Theorem³

A bounded infinite sequence z_1, z_2, z_3, \dots in the complex plane has at least one limit point.

PROOF

It is obvious that we need both conditions: a finite sequence cannot have a limit point, and the sequence $1, 2, 3, \dots$, which is infinite but not bounded, has no limit point. To prove the theorem, consider a bounded infinite sequence z_1, z_2, \dots and let K be such that $|z_n| < K$ for all n . If only finitely many values of the z_n are different, then, since the sequence is infinite, some number z must occur infinitely many times in the sequence, and, by definition, this number is a limit point of the sequence.

We may now turn to the case when the sequence contains infinitely many *different* terms. We draw a large square Q_0 that contains all z_n . We subdivide Q_0 into four congruent squares, which we number 1, 2, 3, 4. Clearly, at least one of these squares (each taken

³BERNARD BOLZANO (1781–1848), Austrian mathematician and professor of religious studies, was a pioneer in the study of point sets, the foundation of analysis, and mathematical logic.

For Weierstrass, see Sec. 15.5.

with its complete boundary) must contain infinitely many terms of the sequence. The square of this type with the lowest number (1, 2, 3, or 4) will be denoted by Q_1 . This is the first step. In the next step we subdivide Q_1 into four congruent squares and select a square Q_2 by the same rule, and so on. This yields an infinite sequence of squares $Q_0, Q_1, Q_2, \dots, Q_n, \dots$ with the property that the side of Q_n approaches zero as n approaches infinity, and Q_m contains all Q_n with $n > m$. It is not difficult to see that the number which belongs to all these squares,⁴ call it $z = a$, is a limit point of the sequence. In fact, given an $\epsilon > 0$, we can choose an N so large that the side of the square Q_N is less than ϵ and, since Q_N contains infinitely many z_n , we have $|z_n - a| < \epsilon$ for infinitely many n . This completes the proof. ■

Section 15.3, pages 681–682

PART (b) OF THE PROOF OF THEOREM 5

We have to show that

$$\begin{aligned} & \sum_{n=2}^{\infty} a_n \left[\frac{(z + \Delta z)^n - z^n}{\Delta z} - nz^{n-1} \right] \\ &= \sum_{n=2}^{\infty} a_n \Delta z [(z + \Delta z)^{n-2} + 2z(z + \Delta z)^{n-3} + \dots + (n-1)z^{n-2}], \end{aligned}$$

thus,

$$\begin{aligned} & \frac{(z + \Delta z)^n - z^n}{\Delta z} - nz^{n-1} \\ &= \Delta z [(z + \Delta z)^{n-2} + 2z(z + \Delta z)^{n-3} + \dots + (n-1)z^{n-2}]. \end{aligned}$$

If we set $z + \Delta z = b$ and $z = a$, thus $\Delta z = b - a$, this becomes simply

$$(7a) \quad \frac{b^n - a^n}{b - a} - na^{n-1} = (b - a)A_n \quad (n = 2, 3, \dots),$$

where A_n is the expression in the brackets on the right,

$$(7b) \quad A_n = b^{n-2} + 2ab^{n-3} + 3a^2b^{n-4} + \dots + (n-1)a^{n-2};$$

thus, $A_2 = 1, A_3 = b + 2a$, etc. We prove (7) by induction. When $n = 2$, then (7) holds, since then

$$\frac{b^2 - a^2}{b - a} - 2a = \frac{(b + a)(b - a)}{b - a} - 2a = b - a = (b - a)A_2.$$

Assuming that (7) holds for $n = k$, we show that it holds for $n = k + 1$. By adding and subtracting a term in the numerator and then dividing we first obtain

$$\frac{b^{k+1} - a^{k+1}}{b - a} = \frac{b^{k+1} - ba^k + ba^k - a^{k+1}}{b - a} = b \frac{b^k - a^k}{b - a} + a^k.$$

⁴The fact that such a unique number $z = a$ exists seems to be obvious, but it actually follows from an axiom of the real number system, the so-called *Cantor–Dedekind axiom*: see footnote 3 in App. A3.3.

By the induction hypothesis, the right side equals $b[(b-a)A_k + ka^{k-1}] + a^k$. Direct calculation shows that this is equal to

$$(b-a)\{bA_k + ka^{k-1}\} + aka^{k-1} + a^k.$$

From (7b) with $n = k$ we see that the expression in the braces $\{\cdot\cdot\cdot\}$ equals

$$b^{k-1} + 2ab^{k-2} + \cdots + (k-1)ba^{k-2} + ka^{k-1} = A_{k+1}.$$

Hence our result is

$$\frac{b^{k+1} - a^{k+1}}{b-a} = (b-a)A_{k+1} + (k+1)a^k.$$

Taking the last term to the left, we obtain (7) with $n = k+1$. This proves (7) for any integer $n \geq 2$ and completes the proof. ■

Section 18.2, page 754

ANOTHER PROOF OF THEOREM 1 *without the use of a harmonic conjugate*

We show that if $w = u + iv = f(z)$ is analytic and maps a domain D conformally onto a domain D^* and $\Phi^*(u, v)$ is harmonic in D^* , then

$$(1) \quad \Phi(x, y) = \Phi^*(u(x, y), v(x, y))$$

is harmonic in D , that is, $\nabla^2\Phi = 0$ in D . We make no use of a harmonic conjugate of Φ^* , but use straightforward differentiation. By the chain rule,

$$\Phi_x = \Phi_u^* u_x + \Phi_v^* v_x.$$

We apply the chain rule again, underscoring the terms that will drop out when we form $\nabla^2\Phi$:

$$\begin{aligned} \Phi_{xx} &= \underline{\Phi_u^* u_{xx}} + (\Phi_{uu}^* u_x + \Phi_{uv}^* v_x)u_x \\ &\quad + \underline{\Phi_v^* v_{xx}} + (\Phi_{vu}^* u_x + \Phi_{vv}^* v_x)v_x. \end{aligned}$$

Φ_{yy} is the same with each x replaced by y . We form the sum $\nabla^2\Phi$. In it, $\Phi_{vu}^* = \Phi_{uv}^*$ is multiplied by

$$u_x v_x + u_y v_y$$

which is 0 by the Cauchy–Riemann equations. Also $\nabla^2 u = 0$ and $\nabla^2 v = 0$. There remains

$$\nabla^2\Phi = \Phi_{uu}^*(u_x^2 + u_y^2) + \Phi_{vv}^*(v_x^2 + v_y^2).$$

By the Cauchy–Riemann equations this becomes

$$\nabla^2\Phi = (\Phi_{uu}^* + \Phi_{vv}^*)(u_x^2 + v_x^2)$$

and is 0 since Φ^* is harmonic. ■

Tables

For Tables of Laplace transforms see Secs. 6.8 and 6.9.

For Tables of Fourier transforms see Sec. 11.10.

If you have a Computer Algebra System (CAS), you may not need the present tables, but you may still find them convenient from time to time.

Table A1 Bessel Functions

For more extensive tables see Ref. [GR1] in App. 1.

x	$J_0(x)$	$J_1(x)$	x	$J_0(x)$	$J_1(x)$	x	$J_0(x)$	$J_1(x)$
0.0	1.0000	0.0000	3.0	-0.2601	0.3391	6.0	0.1506	-0.2767
0.1	0.9975	0.0499	3.1	-0.2921	0.3009	6.1	0.1773	-0.2559
0.2	0.9900	0.0995	3.2	-0.3202	0.2613	6.2	0.2017	-0.2329
0.3	0.9776	0.1483	3.3	-0.3443	0.2207	6.3	0.2238	-0.2081
0.4	0.9604	0.1960	3.4	-0.3643	0.1792	6.4	0.2433	-0.1816
0.5	0.9385	0.2423	3.5	-0.3801	0.1374	6.5	0.2601	-0.1538
0.6	0.9120	0.2867	3.6	-0.3918	0.0955	6.6	0.2740	-0.1250
0.7	0.8812	0.3290	3.7	-0.3992	0.0538	6.7	0.2851	-0.0953
0.8	0.8463	0.3688	3.8	-0.4026	0.0128	6.8	0.2931	-0.0652
0.9	0.8075	0.4059	3.9	-0.4018	-0.0272	6.9	0.2981	-0.0349
1.0	0.7652	0.4401	4.0	-0.3971	-0.0660	7.0	0.3001	-0.0047
1.1	0.7196	0.4709	4.1	-0.3887	-0.1033	7.1	0.2991	0.0252
1.2	0.6711	0.4983	4.2	-0.3766	-0.1386	7.2	0.2951	0.0543
1.3	0.6201	0.5220	4.3	-0.3610	-0.1719	7.3	0.2882	0.0826
1.4	0.5669	0.5419	4.4	-0.3423	-0.2028	7.4	0.2786	0.1096
1.5	0.5118	0.5579	4.5	-0.3205	-0.2311	7.5	0.2663	0.1352
1.6	0.4554	0.5699	4.6	-0.2961	-0.2566	7.6	0.2516	0.1592
1.7	0.3980	0.5778	4.7	-0.2693	-0.2791	7.7	0.2346	0.1813
1.8	0.3400	0.5815	4.8	-0.2404	-0.2985	7.8	0.2154	0.2014
1.9	0.2818	0.5812	4.9	-0.2097	-0.3147	7.9	0.1944	0.2192
2.0	0.2239	0.5767	5.0	-0.1776	-0.3276	8.0	0.1717	0.2346
2.1	0.1666	0.5683	5.1	-0.1443	-0.3371	8.1	0.1475	0.2476
2.2	0.1104	0.5560	5.2	-0.1103	-0.3432	8.2	0.1222	0.2580
2.3	0.0555	0.5399	5.3	-0.0758	-0.3460	8.3	0.0960	0.2657
2.4	0.0025	0.5202	5.4	-0.0412	-0.3453	8.4	0.0692	0.2708
2.5	-0.0484	0.4971	5.5	-0.0068	-0.3414	8.5	0.0419	0.2731
2.6	-0.0968	0.4708	5.6	0.0270	-0.3343	8.6	0.0146	0.2728
2.7	-0.1424	0.4416	5.7	0.0599	-0.3241	8.7	-0.0125	0.2697
2.8	-0.1850	0.4097	5.8	0.0917	-0.3110	8.8	-0.0392	0.2641
2.9	-0.2243	0.3754	5.9	0.1220	-0.2951	8.9	-0.0653	0.2559

$J_0(x) = 0$ for $x = 2.40483, 5.52008, 8.65373, 11.7915, 14.9309, 18.0711, 21.2116, 24.3525, 27.4935, 30.6346$

$J_1(x) = 0$ for $x = 3.83171, 7.01559, 10.1735, 13.3237, 16.4706, 19.6159, 22.7601, 25.9037, 29.0468, 32.1897$

Table A1 (continued)

x	$Y_0(x)$	$Y_1(x)$	x	$Y_0(x)$	$Y_1(x)$	x	$Y_0(x)$	$Y_1(x)$
0.0	$(-\infty)$	$(-\infty)$	2.5	0.498	0.146	5.0	-0.309	0.148
0.5	-0.445	-1.471	3.0	0.377	0.325	5.5	-0.339	-0.024
1.0	0.088	-0.781	3.5	0.189	0.410	6.0	-0.288	-0.175
1.5	0.382	-0.412	4.0	-0.017	0.398	6.5	-0.173	-0.274
2.0	0.510	-0.107	4.5	-0.195	0.301	7.0	-0.026	-0.303

Table A2 Gamma Function [see (24) in App. A3.1]

α	$\Gamma(\alpha)$	α	$\Gamma(\alpha)$	α	$\Gamma(\alpha)$	α	$\Gamma(\alpha)$	α	$\Gamma(\alpha)$
1.00	1.000 000	1.20	0.918 169	1.40	0.887 264	1.60	0.893 515	1.80	0.931 384
1.02	0.988 844	1.22	0.913 106	1.42	0.886 356	1.62	0.895 924	1.82	0.936 845
1.04	0.978 438	1.24	0.908 521	1.44	0.885 805	1.64	0.898 642	1.84	0.942 612
1.06	0.968 744	1.26	0.904 397	1.46	0.885 604	1.66	0.901 668	1.86	0.948 687
1.08	0.959 725	1.28	0.900 718	1.48	0.885 747	1.68	0.905 001	1.88	0.955 071
1.10	0.951 351	1.30	0.897 471	1.50	0.886 227	1.70	0.908 639	1.90	0.961 766
1.12	0.943 590	1.32	0.894 640	1.52	0.887 039	1.72	0.912 581	1.92	0.968 774
1.14	0.936 416	1.34	0.892 216	1.54	0.888 178	1.74	0.916 826	1.94	0.976 099
1.16	0.929 803	1.36	0.890 185	1.56	0.889 639	1.76	0.921 375	1.96	0.983 743
1.18	0.923 728	1.38	0.888 537	1.58	0.891 420	1.78	0.926 227	1.98	0.991 708
1.20	0.918 169	1.40	0.887 264	1.60	0.893 515	1.80	0.931 384	2.00	1.000 000

Table A3 Factorial Function and Its Logarithm with Base 10

n	$n!$	$\log(n!)$	n	$n!$	$\log(n!)$	n	$n!$	$\log(n!)$
1	1	0.000 000	6	720	2.857 332	11	39 916 800	7.601 156
2	2	0.301 030	7	5 040	3.702 431	12	479 001 600	8.680 337
3	6	0.778 151	8	40 320	4.605 521	13	6 227 020 800	9.794 280
4	24	1.380 211	9	362 880	5.559 763	14	87 178 291 200	10.940 408
5	120	2.079 181	10	3 628 800	6.559 763	15	1 307 674 368 000	12.116 500

Table A4 Error Function, Sine and Cosine Integrals [see (35), (40), (42) in App. A3.1]

x	$\text{erf } x$	$\text{Si}(x)$	$\text{ci}(x)$	x	$\text{erf } x$	$\text{Si}(x)$	$\text{ci}(x)$
0.0	0.0000	0.0000	∞	2.0	0.9953	1.6054	-0.4230
0.2	0.2227	0.1996	1.0422	2.2	0.9981	1.6876	-0.3751
0.4	0.4284	0.3965	0.3788	2.4	0.9993	1.7525	-0.3173
0.6	0.6039	0.5881	0.0223	2.6	0.9998	1.8004	-0.2533
0.8	0.7421	0.7721	-0.1983	2.8	0.9999	1.8321	-0.1865
1.0	0.8427	0.9461	-0.3374	3.0	1.0000	1.8487	-0.1196
1.2	0.9103	1.1080	-0.4205	3.2	1.0000	1.8514	-0.0553
1.4	0.9523	1.2562	-0.4620	3.4	1.0000	1.8419	0.0045
1.6	0.9763	1.3892	-0.4717	3.6	1.0000	1.8219	0.0580
1.8	0.9891	1.5058	-0.4568	3.8	1.0000	1.7934	0.1038
2.0	0.9953	1.6054	-0.4230	4.0	1.0000	1.7582	0.1410

Table A5 Binomial Distribution

Probability function $f(x)$ [see (2), Sec. 24.7] and distribution function $F(x)$

n	x	$p = 0.1$		$p = 0.2$		$p = 0.3$		$p = 0.4$		$p = 0.5$	
		$f(x)$	$F(x)$	$f(x)$	$F(x)$	$f(x)$	$F(x)$	$f(x)$	$F(x)$	$f(x)$	$F(x)$
1	0	0. 9000	0.9000	0. 8000	0.8000	0. 7000	0.7000	0. 6000	0.6000	0. 5000	0.5000
	1	1000	1.0000	2000	1.0000	3000	1.0000	4000	1.0000	5000	1.0000
2	0	8100	0.8100	6400	0.6400	4900	0.4900	3600	0.3600	2500	0.2500
	1	1800	0.9900	3200	0.9600	4200	0.9100	4800	0.8400	5000	0.7500
	2	0100	1.0000	0400	1.0000	0900	1.0000	1600	1.0000	2500	1.0000
3	0	7290	0.7290	5120	0.5120	3430	0.3430	2160	0.2160	1250	0.1250
	1	2430	0.9720	3840	0.8960	4410	0.7840	4320	0.6480	3750	0.5000
	2	0270	0.9990	0960	0.9920	1890	0.9730	2880	0.9360	3750	0.8750
	3	0010	1.0000	0080	1.0000	0270	1.0000	0640	1.0000	1250	1.0000
4	0	6561	0.6561	4096	0.4096	2401	0.2401	1296	0.1296	0625	0.0625
	1	2916	0.9477	4096	0.8192	4116	0.6517	3456	0.4752	2500	0.3125
	2	0486	0.9963	1536	0.9728	2646	0.9163	3456	0.8208	3750	0.6875
	3	0036	0.9999	0256	0.9984	0756	0.9919	1536	0.9744	2500	0.9375
	4	0001	1.0000	0016	1.0000	0081	1.0000	0256	1.0000	0625	1.0000
5	0	5905	0.5905	3277	0.3277	1681	0.1681	0778	0.0778	0313	0.0313
	1	3281	0.9185	4096	0.7373	3602	0.5282	2592	0.3370	1563	0.1875
	2	0729	0.9914	2048	0.9421	3087	0.8369	3456	0.6826	3125	0.5000
	3	0081	0.9995	0512	0.9933	1323	0.9692	2304	0.9130	3125	0.8125
	4	0005	1.0000	0064	0.9997	0284	0.9976	0768	0.9898	1563	0.9688
	5	0000	1.0000	0003	1.0000	0024	1.0000	0102	1.0000	0313	1.0000
6	0	5314	0.5314	2621	0.2621	1176	0.1176	0467	0.0467	0156	0.0156
	1	3543	0.8857	3932	0.6554	3025	0.4202	1866	0.2333	0938	0.1094
	2	0984	0.9841	2458	0.9011	3241	0.7443	3110	0.5443	2344	0.3438
	3	0146	0.9987	0819	0.9830	1852	0.9295	2765	0.8208	3125	0.6563
	4	0012	0.9999	0154	0.9984	0595	0.9891	1382	0.9590	2344	0.8906
	5	0001	1.0000	0015	0.9999	0102	0.9993	0369	0.9959	0938	0.9844
	6	0000	1.0000	0001	1.0000	0007	1.0000	0041	1.0000	0156	1.0000
7	0	4783	0.4783	2097	0.2097	0824	0.0824	0280	0.0280	0078	0.0078
	1	3720	0.8503	3670	0.5767	2471	0.3294	1306	0.1586	0547	0.0625
	2	1240	0.9743	2753	0.8520	3177	0.6471	2613	0.4199	1641	0.2266
	3	0230	0.9973	1147	0.9667	2269	0.8740	2903	0.7102	2734	0.5000
	4	0026	0.9998	0287	0.9953	0972	0.9712	1935	0.9037	2734	0.7734
	5	0002	1.0000	0043	0.9996	0250	0.9962	0774	0.9812	1641	0.9375
	6	0000	1.0000	0004	1.0000	0036	0.9998	0172	0.9984	0547	0.9922
	7	0000	1.0000	0000	1.0000	0002	1.0000	0016	1.0000	0078	1.0000
8	0	4305	0.4305	1678	0.1678	0576	0.0576	0168	0.0168	0039	0.0039
	1	3826	0.8131	3355	0.5033	1977	0.2553	0896	0.1064	0313	0.0352
	2	1488	0.9619	2936	0.7969	2965	0.5518	2090	0.3154	1094	0.1445
	3	0331	0.9950	1468	0.9437	2541	0.8059	2787	0.5941	2188	0.3633
	4	0046	0.9996	0459	0.9896	1361	0.9420	2322	0.8263	2734	0.6367
	5	0004	1.0000	0092	0.9988	0467	0.9887	1239	0.9502	2188	0.8555
	6	0000	1.0000	0011	0.9999	0100	0.9987	0413	0.9915	1094	0.9648
	7	0000	1.0000	0001	1.0000	0012	0.9999	0079	0.9993	0313	0.9961
	8	0000	1.0000	0000	1.0000	0001	1.0000	0007	1.0000	0039	1.0000

Table A6 Poisson Distribution

Probability function $f(x)$ [see (5), Sec. 24.7] and distribution function $F(x)$

x	$\mu = 0.1$		$\mu = 0.2$		$\mu = 0.3$		$\mu = 0.4$		$\mu = 0.5$	
	f(x)	F(x)	f(x)	F(x)	f(x)	F(x)	f(x)	F(x)	f(x)	F(x)
0	0. 9048	0.9048	0. 8187	0.8187	0. 7408	0.7408	0. 6703	0.6703	0. 6065	0.6065
1	0905	0.9953	1637	0.9825	2222	0.9631	2681	0.9384	3033	0.9098
2	0045	0.9998	0164	0.9989	0333	0.9964	0536	0.9921	0758	0.9856
3	0002	1.0000	0011	0.9999	0033	0.9997	0072	0.9992	0126	0.9982
4	0000	1.0000	0001	1.0000	0003	1.0000	0007	0.9999	0016	0.9998
5							0001	1.0000	0002	1.0000

x	$\mu = 0.6$		$\mu = 0.7$		$\mu = 0.8$		$\mu = 0.9$		$\mu = 1$	
	f(x)	F(x)	f(x)	F(x)	f(x)	F(x)	f(x)	F(x)	f(x)	F(x)
0	0. 5488	0.5488	0. 4966	0.4966	0. 4493	0.4493	0. 4066	0.4066	0. 3679	0.3679
1	3293	0.8781	3476	0.8442	3595	0.8088	3659	0.7725	3679	0.7358
2	0988	0.9769	1217	0.9659	1438	0.9526	1647	0.9371	1839	0.9197
3	0198	0.9966	0284	0.9942	0383	0.9909	0494	0.9865	0613	0.9810
4	0030	0.9996	0050	0.9992	0077	0.9986	0111	0.9977	0153	0.9963
5	0004	1.0000	0007	0.9999	0012	0.9998	0020	0.9997	0031	0.9994
6			0001	1.0000	0002	1.0000	0003	1.0000	0005	0.9999
7									0001	1.0000

x	$\mu = 1.5$		$\mu = 2$		$\mu = 3$		$\mu = 4$		$\mu = 5$	
	f(x)	F(x)	f(x)	F(x)	f(x)	F(x)	f(x)	F(x)	f(x)	F(x)
0	0. 2231	0.2231	0. 1353	0.1353	0. 0498	0.0498	0. 0183	0.0183	0. 0067	0.0067
1	3347	0.5578	2707	0.4060	1494	0.1991	0733	0.0916	0337	0.0404
2	2510	0.8088	2707	0.6767	2240	0.4232	1465	0.2381	0842	0.1247
3	1255	0.9344	1804	0.8571	2240	0.6472	1954	0.4335	1404	0.2650
4	0471	0.9814	0902	0.9473	1680	0.8153	1954	0.6288	1755	0.4405
5	0141	0.9955	0361	0.9834	1008	0.9161	1563	0.7851	1755	0.6160
6	0035	0.9991	0120	0.9955	0504	0.9665	1042	0.8893	1462	0.7622
7	0008	0.9998	0034	0.9989	0216	0.9881	0595	0.9489	1044	0.8666
8	0001	1.0000	0009	0.9998	0081	0.9962	0298	0.9786	0653	0.9319
9			0002	1.0000	0027	0.9989	0132	0.9919	0363	0.9682
10					0008	0.9997	0053	0.9972	0181	0.9863
11					0002	0.9999	0019	0.9991	0082	0.9945
12					0001	1.0000	0006	0.9997	0034	0.9980
13							0002	0.9999	0013	0.9993
14							0001	1.0000	0005	0.9998
15									0002	0.9999
16									0000	1.0000

Table A7 Normal DistributionValues of the distribution function $\Phi(z)$ [see (3), Sec. 24.8]. $\Phi(-z) = 1 - \Phi(z)$

z	$\Phi(z)$	z	$\Phi(z)$	z	$\Phi(z)$	z	$\Phi(z)$	z	$\Phi(z)$	z	$\Phi(z)$
	0.		0.		0.		0.		0.		0.
0.01	5040	0.51	6950	1.01	8438	1.51	9345	2.01	9778	2.51	9940
0.02	5080	0.52	6985	1.02	8461	1.52	9357	2.02	9783	2.52	9941
0.03	5120	0.53	7019	1.03	8485	1.53	9370	2.03	9788	2.53	9943
0.04	5160	0.54	7054	1.04	8508	1.54	9382	2.04	9793	2.54	9945
0.05	5199	0.55	7088	1.05	8531	1.55	9394	2.05	9798	2.55	9946
0.06	5239	0.56	7123	1.06	8554	1.56	9406	2.06	9803	2.56	9948
0.07	5279	0.57	7157	1.07	8577	1.57	9418	2.07	9808	2.57	9949
0.08	5319	0.58	7190	1.08	8599	1.58	9429	2.08	9812	2.58	9951
0.09	5359	0.59	7224	1.09	8621	1.59	9441	2.09	9817	2.59	9952
0.10	5398	0.60	7257	1.10	8643	1.60	9452	2.10	9821	2.60	9953
0.11	5438	0.61	7291	1.11	8665	1.61	9463	2.11	9826	2.61	9955
0.12	5478	0.62	7324	1.12	8686	1.62	9474	2.12	9830	2.62	9956
0.13	5517	0.63	7357	1.13	8708	1.63	9484	2.13	9834	2.63	9957
0.14	5557	0.64	7389	1.14	8729	1.64	9495	2.14	9838	2.64	9959
0.15	5596	0.65	7422	1.15	8749	1.65	9505	2.15	9842	2.65	9960
0.16	5636	0.66	7454	1.16	8770	1.66	9515	2.16	9846	2.66	9961
0.17	5675	0.67	7486	1.17	8790	1.67	9525	2.17	9850	2.67	9962
0.18	5714	0.68	7517	1.18	8810	1.68	9535	2.18	9854	2.68	9963
0.19	5753	0.69	7549	1.19	8830	1.69	9545	2.19	9857	2.69	9964
0.20	5793	0.70	7580	1.20	8849	1.70	9554	2.20	9861	2.70	9965
0.21	5832	0.71	7611	1.21	8869	1.71	9564	2.21	9864	2.71	9966
0.22	5871	0.72	7642	1.22	8888	1.72	9573	2.22	9868	2.72	9967
0.23	5910	0.73	7673	1.23	8907	1.73	9582	2.23	9871	2.73	9968
0.24	5948	0.74	7704	1.24	8925	1.74	9591	2.24	9875	2.74	9969
0.25	5987	0.75	7734	1.25	8944	1.75	9599	2.25	9878	2.75	9970
0.26	6026	0.76	7764	1.26	8962	1.76	9608	2.26	9881	2.76	9971
0.27	6064	0.77	7794	1.27	8980	1.77	9616	2.27	9884	2.77	9972
0.28	6103	0.78	7823	1.28	8997	1.78	9625	2.28	9887	2.78	9973
0.29	6141	0.79	7852	1.29	9015	1.79	9633	2.29	9890	2.79	9974
0.30	6179	0.80	7881	1.30	9032	1.80	9641	2.30	9893	2.80	9974
0.31	6217	0.81	7910	1.31	9049	1.81	9649	2.31	9896	2.81	9975
0.32	6255	0.82	7939	1.32	9066	1.82	9656	2.32	9898	2.82	9976
0.33	6293	0.83	7967	1.33	9082	1.83	9664	2.33	9901	2.83	9977
0.34	6331	0.84	7995	1.34	9099	1.84	9671	2.34	9904	2.84	9977
0.35	6368	0.85	8023	1.35	9115	1.85	9678	2.35	9906	2.85	9978
0.36	6406	0.86	8051	1.36	9131	1.86	9686	2.36	9909	2.86	9979
0.37	6443	0.87	8078	1.37	9147	1.87	9693	2.37	9911	2.87	9979
0.38	6480	0.88	8106	1.38	9162	1.88	9699	2.38	9913	2.88	9980
0.39	6517	0.89	8133	1.39	9177	1.89	9706	2.39	9916	2.89	9981
0.40	6554	0.90	8159	1.40	9192	1.90	9713	2.40	9918	2.90	9981
0.41	6591	0.91	8186	1.41	9207	1.91	9719	2.41	9920	2.91	9982
0.42	6628	0.92	8212	1.42	9222	1.92	9726	2.42	9922	2.92	9982
0.43	6664	0.93	8238	1.43	9236	1.93	9732	2.43	9925	2.93	9983
0.44	6700	0.94	8264	1.44	9251	1.94	9738	2.44	9927	2.94	9984
0.45	6736	0.95	8289	1.45	9265	1.95	9744	2.45	9929	2.95	9984
0.46	6772	0.96	8315	1.46	9279	1.96	9750	2.46	9931	2.96	9985
0.47	6808	0.97	8340	1.47	9292	1.97	9756	2.47	9932	2.97	9985
0.48	6844	0.98	8365	1.48	9306	1.98	9761	2.48	9934	2.98	9986
0.49	6879	0.99	8389	1.49	9319	1.99	9767	2.49	9936	2.99	9986
0.50	6915	1.00	8413	1.50	9332	2.00	9772	2.50	9938	3.00	9987

Table A8 Normal Distribution

Values of z for given values of $\Phi(z)$ [see (3), Sec. 24.8] and $D(z) = \Phi(z) - \Phi(-z)$
 Example: $z = 0.279$ if $\Phi(z) = 61\%$; $z = 0.860$ if $D(z) = 61\%$.

%	$z(\Phi)$	$z(D)$	%	$z(\Phi)$	$z(D)$	%	$z(\Phi)$	$z(D)$
1	-2.326	0.013	41	-0.228	0.539	81	0.878	1.311
2	-2.054	0.025	42	-0.202	0.553	82	0.915	1.341
3	-1.881	0.038	43	-0.176	0.568	83	0.954	1.372
4	-1.751	0.050	44	-0.151	0.583	84	0.994	1.405
5	-1.645	0.063	45	-0.126	0.598	85	1.036	1.440
6	-1.555	0.075	46	-0.100	0.613	86	1.080	1.476
7	-1.476	0.088	47	-0.075	0.628	87	1.126	1.514
8	-1.405	0.100	48	-0.050	0.643	88	1.175	1.555
9	-1.341	0.113	49	-0.025	0.659	89	1.227	1.598
10	-1.282	0.126	50	0.000	0.674	90	1.282	1.645
11	-1.227	0.138	51	0.025	0.690	91	1.341	1.695
12	-1.175	0.151	52	0.050	0.706	92	1.405	1.751
13	-1.126	0.164	53	0.075	0.722	93	1.476	1.812
14	-1.080	0.176	54	0.100	0.739	94	1.555	1.881
15	-1.036	0.189	55	0.126	0.755	95	1.645	1.960
16	-0.994	0.202	56	0.151	0.772	96	1.751	2.054
17	-0.954	0.215	57	0.176	0.789	97	1.881	2.170
18	-0.915	0.228	58	0.202	0.806	97.5	1.960	2.241
19	-0.878	0.240	59	0.228	0.824	98	2.054	2.326
20	-0.842	0.253	60	0.253	0.842	99	2.326	2.576
21	-0.806	0.266	61	0.279	0.860	99.1	2.366	2.612
22	-0.772	0.279	62	0.305	0.878	99.2	2.409	2.652
23	-0.739	0.292	63	0.332	0.896	99.3	2.457	2.697
24	-0.706	0.305	64	0.358	0.915	99.4	2.512	2.748
25	-0.674	0.319	65	0.385	0.935	99.5	2.576	2.807
26	-0.643	0.332	66	0.412	0.954	99.6	2.652	2.878
27	-0.613	0.345	67	0.440	0.974	99.7	2.748	2.968
28	-0.583	0.358	68	0.468	0.994	99.8	2.878	3.090
29	-0.553	0.372	69	0.496	1.015	99.9	3.090	3.291
30	-0.524	0.385	70	0.524	1.036			
31	-0.496	0.399	71	0.553	1.058	99.91	3.121	3.320
32	-0.468	0.412	72	0.583	1.080	99.92	3.156	3.353
33	-0.440	0.426	73	0.613	1.103	99.93	3.195	3.390
34	-0.412	0.440	74	0.643	1.126	99.94	3.239	3.432
35	-0.385	0.454	75	0.674	1.150	99.95	3.291	3.481
36	-0.358	0.468	76	0.706	1.175	99.96	3.353	3.540
37	-0.332	0.482	77	0.739	1.200	99.97	3.432	3.615
38	-0.305	0.496	78	0.772	1.227	99.98	3.540	3.719
39	-0.279	0.510	79	0.806	1.254	99.99	3.719	3.891
40	-0.253	0.524	80	0.842	1.282			

Table A9 t-Distribution

Values of z for given values of the distribution function $F(z)$ (see (8) in Sec. 25.3).
 Example: For 9 degrees of freedom, $z = 1.83$ when $F(z) = 0.95$.

$F(z)$	Number of Degrees of Freedom									
	1	2	3	4	5	6	7	8	9	10
0.5	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.6	0.32	0.29	0.28	0.27	0.27	0.26	0.26	0.26	0.26	0.26
0.7	0.73	0.62	0.58	0.57	0.56	0.55	0.55	0.55	0.54	0.54
0.8	1.38	1.06	0.98	0.94	0.92	0.91	0.90	0.89	0.88	0.88
0.9	3.08	1.89	1.64	1.53	1.48	1.44	1.41	1.40	1.38	1.37
0.95	6.31	2.92	2.35	2.13	2.02	1.94	1.89	1.86	1.83	1.81
0.975	12.7	4.30	3.18	2.78	2.57	2.45	2.36	2.31	2.26	2.23
0.99	31.8	6.96	4.54	3.75	3.36	3.14	3.00	2.90	2.82	2.76
0.995	63.7	9.92	5.84	4.60	4.03	3.71	3.50	3.36	3.25	3.17
0.999	318.3	22.3	10.2	7.17	5.89	5.21	4.79	4.50	4.30	4.14

$F(z)$	Number of Degrees of Freedom									
	11	12	13	14	15	16	17	18	19	20
0.5	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.6	0.26	0.26	0.26	0.26	0.26	0.26	0.26	0.26	0.26	0.26
0.7	0.54	0.54	0.54	0.54	0.54	0.54	0.53	0.53	0.53	0.53
0.8	0.88	0.87	0.87	0.87	0.87	0.86	0.86	0.86	0.86	0.86
0.9	1.36	1.36	1.35	1.35	1.34	1.34	1.33	1.33	1.33	1.33
0.95	1.80	1.78	1.77	1.76	1.75	1.75	1.74	1.73	1.73	1.72
0.975	2.20	2.18	2.16	2.14	2.13	2.12	2.11	2.10	2.09	2.09
0.99	2.72	2.68	2.65	2.62	2.60	2.58	2.57	2.55	2.54	2.53
0.995	3.11	3.05	3.01	2.98	2.95	2.92	2.90	2.88	2.86	2.85
0.999	4.02	3.93	3.85	3.79	3.73	3.69	3.65	3.61	3.58	3.55

$F(z)$	Number of Degrees of Freedom									
	22	24	26	28	30	40	50	100	200	∞
0.5	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
0.6	0.26	0.26	0.26	0.26	0.26	0.26	0.25	0.25	0.25	0.25
0.7	0.53	0.53	0.53	0.53	0.53	0.53	0.53	0.53	0.53	0.52
0.8	0.86	0.86	0.86	0.85	0.85	0.85	0.85	0.85	0.84	0.84
0.9	1.32	1.32	1.31	1.31	1.31	1.30	1.30	1.29	1.29	1.28
0.95	1.72	1.71	1.71	1.70	1.70	1.68	1.68	1.66	1.65	1.65
0.975	2.07	2.06	2.06	2.05	2.04	2.02	2.01	1.98	1.97	1.96
0.99	2.51	2.49	2.48	2.47	2.46	2.42	2.40	2.36	2.35	2.33
0.995	2.82	2.80	2.78	2.76	2.75	2.70	2.68	2.63	2.60	2.58
0.999	3.50	3.47	3.43	3.41	3.39	3.31	3.26	3.17	3.13	3.09

Table A10 Chi-square Distribution

Values of x for given values of the distribution function $F(z)$ (see Sec. 25.3 before (17)).
 Example: For 3 degrees of freedom, $z = 11.34$ when $F(z) = 0.99$.

$F(z)$	Number of Degrees of Freedom									
	1	2	3	4	5	6	7	8	9	10
0.005	0.00	0.01	0.07	0.21	0.41	0.68	0.99	1.34	1.73	2.16
0.01	0.00	0.02	0.11	0.30	0.55	0.87	1.24	1.65	2.09	2.56
0.025	0.00	0.05	0.22	0.48	0.83	1.24	1.69	2.18	2.70	3.25
0.05	0.00	0.10	0.35	0.71	1.15	1.64	2.17	2.73	3.33	3.94
0.95	3.84	5.99	7.81	9.49	11.07	12.59	14.07	15.51	16.92	18.31
0.975	5.02	7.38	9.35	11.14	12.83	14.45	16.01	17.53	19.02	20.48
0.99	6.63	9.21	11.34	13.28	15.09	16.81	18.48	20.09	21.67	23.21
0.995	7.88	10.60	12.84	14.86	16.75	18.55	20.28	21.95	23.59	25.19

$F(z)$	Number of Degrees of Freedom									
	11	12	13	14	15	16	17	18	19	20
0.005	2.60	3.07	3.57	4.07	4.60	5.14	5.70	6.26	6.84	7.43
0.01	3.05	3.57	4.11	4.66	5.23	5.81	6.41	7.01	7.63	8.26
0.025	3.82	4.40	5.01	5.63	6.26	6.91	7.56	8.23	8.91	9.59
0.05	4.57	5.23	5.89	6.57	7.26	7.96	8.67	9.39	10.12	10.85
0.95	19.68	21.03	22.36	23.68	25.00	26.30	27.59	28.87	30.14	31.41
0.975	21.92	23.34	24.74	26.12	27.49	28.85	30.19	31.53	32.85	34.17
0.99	24.72	26.22	27.69	29.14	30.58	32.00	33.41	34.81	36.19	37.57
0.995	26.76	28.30	29.82	31.32	32.80	34.27	35.72	37.16	38.58	40.00

$F(z)$	Number of Degrees of Freedom									
	21	22	23	24	25	26	27	28	29	30
0.005	8.0	8.6	9.3	9.9	10.5	11.2	11.8	12.5	13.1	13.8
0.01	8.9	9.5	10.2	10.9	11.5	12.2	12.9	13.6	14.3	15.0
0.025	10.3	11.0	11.7	12.4	13.1	13.8	14.6	15.3	16.0	16.8
0.05	11.6	12.3	13.1	13.8	14.6	15.4	16.2	16.9	17.7	18.5
0.95	32.7	33.9	35.2	36.4	37.7	38.9	40.1	41.3	42.6	43.8
0.975	35.5	36.8	38.1	39.4	40.6	41.9	43.2	44.5	45.7	47.0
0.99	38.9	40.3	41.6	43.0	44.3	45.6	47.0	48.3	49.6	50.9
0.995	41.4	42.8	44.2	45.6	46.9	48.3	49.6	51.0	52.3	53.7

$F(z)$	Number of Degrees of Freedom								> 100 (Approximation)
	40	50	60	70	80	90	100		
0.005	20.7	28.0	35.5	43.3	51.2	59.2	67.3	$\frac{1}{2}(h - 2.58)^2$	
0.01	22.2	29.7	37.5	45.4	53.5	61.8	70.1	$\frac{1}{2}(h - 2.33)^2$	
0.025	24.4	32.4	40.5	48.8	57.2	65.6	74.2	$\frac{1}{2}(h - 1.96)^2$	
0.05	26.5	34.8	43.2	51.7	60.4	69.1	77.9	$\frac{1}{2}(h - 1.64)^2$	
0.95	55.8	67.5	79.1	90.5	101.9	113.1	124.3	$\frac{1}{2}(h + 1.64)^2$	
0.975	59.3	71.4	83.3	95.0	106.6	118.1	129.6	$\frac{1}{2}(h + 1.96)^2$	
0.99	63.7	76.2	88.4	100.4	112.3	124.1	135.8	$\frac{1}{2}(h + 2.33)^2$	
0.995	66.8	79.5	92.0	104.2	116.3	128.3	140.2	$\frac{1}{2}(h + 2.58)^2$	

In the last column, $h = \sqrt{2m - 1}$, where m is the number of degrees of freedom.

Table A11 F-Distribution with (m, n) Degrees of Freedom

Values of z for which the distribution function $F(z)$ [see (13), Sec. 25.4] has the value **0.95**
 Example: For $(7, 4)$ d.f., $z = 6.09$ if $F(z) = 0.95$.

n	$m = 1$	$m = 2$	$m = 3$	$m = 4$	$m = 5$	$m = 6$	$m = 7$	$m = 8$	$m = 9$
1	161	200	216	225	230	234	237	239	241
2	18.5	19.0	19.2	19.2	19.3	19.3	19.4	19.4	19.4
3	10.1	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21
32	4.15	3.29	2.90	2.67	2.51	2.40	2.31	2.24	2.19
34	4.13	3.28	2.88	2.65	2.49	2.38	2.29	2.23	2.17
36	4.11	3.26	2.87	2.63	2.48	2.36	2.28	2.21	2.15
38	4.10	3.24	2.85	2.62	2.46	2.35	2.26	2.19	2.14
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12
50	4.03	3.18	2.79	2.56	2.40	2.29	2.20	2.13	2.07
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04
70	3.98	3.13	2.74	2.50	2.35	2.23	2.14	2.07	2.02
80	3.96	3.11	2.72	2.49	2.33	2.21	2.13	2.06	2.00
90	3.95	3.10	2.71	2.47	2.32	2.20	2.11	2.04	1.99
100	3.94	3.09	2.70	2.46	2.31	2.19	2.10	2.03	1.97
150	3.90	3.06	2.66	2.43	2.27	2.16	2.07	2.00	1.94
200	3.89	3.04	2.65	2.42	2.26	2.14	2.06	1.98	1.93
1000	3.85	3.00	2.61	2.38	2.22	2.11	2.02	1.95	1.89
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88

Table A11 F-Distribution with (m, n) Degrees of Freedom (continued)Values of z for which the distribution function $F(z)$ [see (13), Sec. 25.4] has the value **0.95**

n	$m = 10$	$m = 15$	$m = 20$	$m = 30$	$m = 40$	$m = 50$	$m = 100$	∞
1	242	246	248	250	251	252	253	254
2	19.4	19.4	19.4	19.5	19.5	19.5	19.5	19.5
3	8.79	8.70	8.66	8.62	8.59	8.58	8.55	8.53
4	5.96	5.86	5.80	5.75	5.72	5.70	5.66	5.63
5	4.74	4.62	4.56	4.50	4.46	4.44	4.41	4.37
6	4.06	3.94	3.87	3.81	3.77	3.75	3.71	3.67
7	3.64	3.51	3.44	3.38	3.34	3.32	3.27	3.23
8	3.35	3.22	3.15	3.08	3.04	3.02	2.97	2.93
9	3.14	3.01	2.94	2.86	2.83	2.80	2.76	2.71
10	2.98	2.85	2.77	2.70	2.66	2.64	2.59	2.54
11	2.85	2.72	2.65	2.57	2.53	2.51	2.46	2.40
12	2.75	2.62	2.54	2.47	2.43	2.40	2.35	2.30
13	2.67	2.53	2.46	2.38	2.34	2.31	2.26	2.21
14	2.60	2.46	2.39	2.31	2.27	2.24	2.19	2.13
15	2.54	2.40	2.33	2.25	2.20	2.18	2.12	2.07
16	2.49	2.35	2.28	2.19	2.15	2.12	2.07	2.01
17	2.45	2.31	2.23	2.15	2.10	2.08	2.02	1.96
18	2.41	2.27	2.19	2.11	2.06	2.04	1.98	1.92
19	2.38	2.23	2.16	2.07	2.03	2.00	1.94	1.88
20	2.35	2.20	2.12	2.04	1.99	1.97	1.91	1.84
22	2.30	2.15	2.07	1.98	1.94	1.91	1.85	1.78
24	2.25	2.11	2.03	1.94	1.89	1.86	1.80	1.73
26	2.22	2.07	1.99	1.90	1.85	1.82	1.76	1.69
28	2.19	2.04	1.96	1.87	1.82	1.79	1.73	1.65
30	2.16	2.01	1.93	1.84	1.79	1.76	1.70	1.62
32	2.14	1.99	1.91	1.82	1.77	1.74	1.67	1.59
34	2.12	1.97	1.89	1.80	1.75	1.71	1.65	1.57
36	2.11	1.95	1.87	1.78	1.73	1.69	1.62	1.55
38	2.09	1.94	1.85	1.76	1.71	1.68	1.61	1.53
40	2.08	1.92	1.84	1.74	1.69	1.66	1.59	1.51
50	2.03	1.87	1.78	1.69	1.63	1.60	1.52	1.44
60	1.99	1.84	1.75	1.65	1.59	1.56	1.48	1.39
70	1.97	1.81	1.72	1.62	1.57	1.53	1.45	1.35
80	1.95	1.79	1.70	1.60	1.54	1.51	1.43	1.32
90	1.94	1.78	1.69	1.59	1.53	1.49	1.41	1.30
100	1.93	1.77	1.68	1.57	1.52	1.48	1.39	1.28
150	1.89	1.73	1.64	1.54	1.48	1.44	1.34	1.22
200	1.88	1.72	1.62	1.52	1.46	1.41	1.32	1.19
1000	1.84	1.68	1.58	1.47	1.41	1.36	1.26	1.08
∞	1.83	1.67	1.57	1.46	1.39	1.35	1.24	1.00

Table A11 F-Distribution with (m, n) Degrees of Freedom (continued)Values of z for which the distribution function $F(z)$ [see (13), Sec. 25.4] has the value **0.99**

n	$m = 1$	$m = 2$	$m = 3$	$m = 4$	$m = 5$	$m = 6$	$m = 7$	$m = 8$	$m = 9$
1	4052	4999	5403	5625	5764	5859	5928	5981	6022
2	98.5	99.0	99.2	99.2	99.3	99.3	99.4	99.4	99.4
3	34.1	30.8	29.5	28.7	28.2	27.9	27.7	27.5	27.3
4	21.2	18.0	16.7	16.0	15.5	15.2	15.0	14.8	14.7
5	16.3	13.3	12.1	11.4	11.0	10.7	10.5	10.3	10.2
6	13.7	10.9	9.78	9.15	8.75	8.47	8.26	8.10	7.98
7	12.2	9.55	8.45	7.85	7.46	7.19	6.99	6.84	6.72
8	11.3	8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.91
9	10.6	8.02	6.99	6.42	6.06	5.80	5.61	5.47	5.35
10	10.0	7.56	6.55	5.99	5.64	5.39	5.20	5.06	4.94
11	9.65	7.21	6.22	5.67	5.32	5.07	4.89	4.74	4.63
12	9.33	6.93	5.95	5.41	5.06	4.82	4.64	4.50	4.39
13	9.07	6.70	5.74	5.21	4.86	4.62	4.44	4.30	4.19
14	8.86	6.51	5.56	5.04	4.69	4.46	4.28	4.14	4.03
15	8.68	6.36	5.42	4.89	4.56	4.32	4.14	4.00	3.89
16	8.53	6.23	5.29	4.77	4.44	4.20	4.03	3.89	3.78
17	8.40	6.11	5.18	4.67	4.34	4.10	3.93	3.79	3.68
18	8.29	6.01	5.09	4.58	4.25	4.01	3.84	3.71	3.60
19	8.18	5.93	5.01	4.50	4.17	3.94	3.77	3.63	3.52
20	8.10	5.85	4.94	4.43	4.10	3.87	3.70	3.56	3.46
22	7.95	5.72	4.82	4.31	3.99	3.76	3.59	3.45	3.35
24	7.82	5.61	4.72	4.22	3.90	3.67	3.50	3.36	3.26
26	7.72	5.53	4.64	4.14	3.82	3.59	3.42	3.29	3.18
28	7.64	5.45	4.57	4.07	3.75	3.53	3.36	3.23	3.12
30	7.56	5.39	4.51	4.02	3.70	3.47	3.30	3.17	3.07
32	7.50	5.34	4.46	3.97	3.65	3.43	3.26	3.13	3.02
34	7.44	5.29	4.42	3.93	3.61	3.39	3.22	3.09	2.98
36	7.40	5.25	4.38	3.89	3.57	3.35	3.18	3.05	2.95
38	7.35	5.21	4.34	3.86	3.54	3.32	3.15	3.02	2.92
40	7.31	5.18	4.31	3.83	3.51	3.29	3.12	2.99	2.89
50	7.17	5.06	4.20	3.72	3.41	3.19	3.02	2.89	2.78
60	7.08	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.72
70	7.01	4.92	4.07	3.60	3.29	3.07	2.91	2.78	2.67
80	6.96	4.88	4.04	3.56	3.26	3.04	2.87	2.74	2.64
90	6.93	4.85	4.01	3.54	3.23	3.01	2.84	2.72	2.61
100	6.90	4.82	3.98	3.51	3.21	2.99	2.82	2.69	2.59
150	6.81	4.75	3.91	3.45	3.14	2.92	2.76	2.63	2.53
200	6.76	4.71	3.88	3.41	3.11	2.89	2.73	2.60	2.50
1000	6.66	4.63	3.80	3.34	3.04	2.82	2.66	2.53	2.43
∞	6.63	4.61	3.78	3.32	3.02	2.80	2.64	2.51	2.41

Table A11 F-Distribution with (m, n) Degrees of Freedom (continued)Values of z for which the distribution function $F(z)$ [see (13), Sec. 25.4] has the value **0.99**

n	$m = 10$	$m = 15$	$m = 20$	$m = 30$	$m = 40$	$m = 50$	$m = 100$	∞
1	6056	6157	6209	6261	6287	6303	6334	6366
2	99.4	99.4	99.4	99.5	99.5	99.5	99.5	99.5
3	27.2	26.9	26.7	26.5	26.4	26.4	26.2	26.1
4	14.5	14.2	14.0	13.8	13.7	13.7	13.6	13.5
5	10.1	9.72	9.55	9.38	9.29	9.24	9.13	9.02
6	7.87	7.56	7.40	7.23	7.14	7.09	6.99	6.88
7	6.62	6.31	6.16	5.99	5.91	5.86	5.75	5.65
8	5.81	5.52	5.36	5.20	5.12	5.07	4.96	4.86
9	5.26	4.96	4.81	4.65	4.57	4.52	4.42	4.31
10	4.85	4.56	4.41	4.25	4.17	4.12	4.01	3.91
11	4.54	4.25	4.10	3.94	3.86	3.81	3.71	3.60
12	4.30	4.01	3.86	3.70	3.62	3.57	3.47	3.36
13	4.10	3.82	3.66	3.51	3.43	3.38	3.27	3.17
14	3.94	3.66	3.51	3.35	3.27	3.22	3.11	3.00
15	3.80	3.52	3.37	3.21	3.13	3.08	2.98	2.87
16	3.69	3.41	3.26	3.10	3.02	2.97	2.86	2.75
17	3.59	3.31	3.16	3.00	2.92	2.87	2.76	2.65
18	3.51	3.23	3.08	2.92	2.84	2.78	2.68	2.57
19	3.43	3.15	3.00	2.84	2.76	2.71	2.60	2.49
20	3.37	3.09	2.94	2.78	2.69	2.64	2.54	2.42
22	3.26	2.98	2.83	2.67	2.58	2.53	2.42	2.31
24	3.17	2.89	2.74	2.58	2.49	2.44	2.33	2.21
26	3.09	2.81	2.66	2.50	2.42	2.36	2.25	2.13
28	3.03	2.75	2.60	2.44	2.35	2.30	2.19	2.06
30	2.98	2.70	2.55	2.39	2.30	2.25	2.13	2.01
32	2.93	2.65	2.50	2.34	2.25	2.20	2.08	1.96
34	2.89	2.61	2.46	2.30	2.21	2.16	2.04	1.91
36	2.86	2.58	2.43	2.26	2.18	2.12	2.00	1.87
38	2.83	2.55	2.40	2.23	2.14	2.09	1.97	1.84
40	2.80	2.52	2.37	2.20	2.11	2.06	1.94	1.80
50	2.70	2.42	2.27	2.10	2.01	1.95	1.82	1.68
60	2.63	2.35	2.20	2.03	1.94	1.88	1.75	1.60
70	2.59	2.31	2.15	1.98	1.89	1.83	1.70	1.54
80	2.55	2.27	2.12	1.94	1.85	1.79	1.65	1.49
90	2.52	2.24	2.09	1.92	1.82	1.76	1.62	1.46
100	2.50	2.22	2.07	1.89	1.80	1.74	1.60	1.43
150	2.44	2.16	2.00	1.83	1.73	1.66	1.52	1.33
200	2.41	2.13	1.97	1.79	1.69	1.63	1.48	1.28
1000	2.34	2.06	1.90	1.72	1.61	1.54	1.38	1.11
∞	2.32	2.04	1.88	1.70	1.59	1.52	1.36	1.00

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INDEX

Page numbers A1, A2, A3, . . . refer to App. 1 to App. 5 at the end of the book.

A

- Abel 78
- Absolute
 - convergence 667, 697
 - frequency 994, 1000
 - value 607
- Absolutely integrable 508
- Acceleration 395, 995
- Acceptance sampling 1073
- Adams–Bashforth methods 899
- Adams–Moulton methods 900
- Adaptive 824
- Addition of
 - complex numbers 603
 - matrices 275
 - means 1038
 - normal random variables 1050
 - power series 174, 680
 - variances 1039
 - vectors 276, 324, 367
- Addition rule 1002
- Adiabatic 561
- ADI method 915
- Adjacency matrix 956
- Adjacent vertices 955
- Airfoil 732
- Airy's equation 552, 904
- Algebraic multiplicity 337, 865
- Algorithm 777, 783
 - Dijkstra 964
 - efficient 962
 - Ford–Fulkerson 979
 - Gauss 837
 - Gauss–Seidel 848
 - Greedy 967
 - Kruskal 967
 - Moore 960
 - polynomially bounded 962
 - Prim 971
 - Runge–Kutta 892, 904
 - stable, unstable 783
- Aliasing 526
- Allowable number of defectives 1073
- Alternating
 - direction implicit method 915
 - path 983
- Alternative hypothesis 1058
- Ampère 92
- Amplification 89
- Amplitude spectrum 506
- Analytic function 175, 617, 681
- Analytic at infinity 711
- Angle
 - between curves 35
 - between vectors 372
- Angular speed 381, 765
- Annulus 613
- Anticommutative 379
- AOQ, AOQL 1075–1076
- Approximate solution of
 - differential equations 9, 886–934
 - eigenvalue problems 863–882
 - equations 787–796
 - systems of equations 833–858
- Approximation
 - least squares 860
 - polynomial 797
 - trigonometric 502
- A priori estimate 794
- AQL 1074
- Arc of a curve 391
- Archimedian principle 68
- Arc length 393
- Arctan 634
- Area 435, 442, 454
- Argand diagram 605
- Argument 607
- Artificial variable 949
- Assignment problem 982
- Associated Legendre functions 182
- Asymptotically
 - equal 191, 1009
 - normal 1057
 - stable 148

- Attractive 148
 Augmented matrix 288, 833
 Augmenting path 975, 983
 theorem 977, 984
 Autonomous 31, 151
 Average (*see* Mean value)
 Average outgoing quality 1075
 Axioms of probability 1001
- B**
- Back substitution 289, 834
 Backward
 differences 807
 edge 974, 976
 Euler method 896, 907
 Band matrix 914
 Bashforth method 899
 Basic
 feasible solution 942, 944
 variables 945
 Basis 49, 106, 113, 138, 300, 325, 360
 Beam 120, 547
 Beats 87
 Bellman optimality principle 963
 Bell-shaped curve 1026
 Bernoulli 30
 distribution 1020
 equation 30
 law of large numbers 1032
 numbers 690
 Bessel 189
 equation 189, 204
 functions 191, 198, 202, 207, A94
 functions, tables A94
 inequality 215, 504
 Beta function A64
 Bezier curves 816
 BFS 960
 Bijective mapping 729
 Binary 782
 Binomial
 coefficients 1009
 distribution 1020, A96
 series 689
 theorem 1010
 Binormal (Fig. 210) 397
 Bipartite graph 982, 985
 Birthday problem 1010
- Bisection method 796
 Bolzano–Weierstrass theorem A91
 Bonnet 181
 Boundary 433
 conditions 203, 540, 558, 571, 587
 point 433, 613
 value problem 203, 558
 Bounded
 domain 646
 function 38
 region 433
 sequence A69
 Boxplot 995
 Branch
 cut 632
 point 746
 Breadth first search 960
 Buoyance force 68
- C**
- Cable 52, 198, 593
 CAD (Computer aided design) 810
 Cancellation law 321
 Cantor–Dedekind axiom A69
 Capacitance 92
 Capacitor 92
 Capacity
 of a cut set 976
 of an edge 973
 Cardano 602
 Cardioid 443
 Cartesian coordinates 366, 604
 CAS (Computer algebra system) vii, 777
 Catenary 399
 Cauchy 69
 convergence principle 667, A90
 determinant 112
 –Goursat theorem 647
 –Hadamard formula 676
 inequality 660
 integral formula 654
 integral theorem 647, 652
 method of steepest descent 938
 principal value 719, 722
 product 680
 –Riemann equations 37, 618, 621
 –Schwarz inequality 326, 859
 Cayley transformation 739

- Center 143
 - of a graph 973
 - of gravity 436, 457
 - of a power series 171
- Central
 - differences 808
 - limit theorem 1057
 - moments 1019
- Centrifugal, centripetal 396
- Cgs system: Front cover
- Chain rule 401
- Characteristic
 - determinant 336, 864
 - equation 59, 111, 336, 551, 864
 - function 542, 574
 - of a partial differential equation 551
 - polynomial 336, 864
 - value 324, 864
 - vector 324, 864
- Chebyshev polynomials 209
- Chinese postman problem 963
- Chi-square 1055, 1077, A101
- Cholesky's method 843
- Chopping 782
- Chromatic number 987
- Circle 391
 - of convergence 675
- Circuit 95
- Circular
 - disk 613
 - helix 391, 394
 - membrane 580
- Circulation 764
- Cisoid 399
- Clairaut equation 34
- Class intervals 994
- Closed
 - disk 613
 - integration formula 822, 827
 - interval A69
 - path 959
 - point set 613
 - region 433
- Coefficient matrix 288, 833
- Coefficients of a
 - differential equation 46
 - power series 171
 - system of equations 287, 833
- Cofactor 309
- Collatz's theorem 870
- Column 275
 - space 300
 - sum norm 849
 - vector 275
- Combination 1007
- Combinatorial optimization 954–986
- Comparison test 668
- Complement 613, 988
- Complementary
 - error function A64
 - Fresnel integrals A65
 - sine integral A66
- Complementation rule 1002
- Complete
 - bipartite graph 987
 - graph 958
 - matching 983
 - orthonormal set 214
- Complex
 - conjugate numbers 605
 - exponential function 57, 623
 - Fourier integral 519
 - Fourier series 497
 - function 614
 - hyperbolic functions 628, 743
 - impedance 98
 - indefinite integral 637
 - integration 637–663, 712–725
 - line integral 633
 - logarithm 630, 688
 - matrices 356
 - number 602
 - plane 605
 - plane, extended 710
 - potential 761
 - sequence 664
 - series 666
 - sphere 710
 - trigonometric functions 626, 688
 - trigonometric polynomial 524
 - variable 614
 - vector space 324, 359
- Complexity 961
- Component 366, 374
- Composite transformation 281
- Compound interest 9
- Compressible fluid 412
- Computer
 - aided design (CAD) 810
 - algebra system (CAS) vii, 777

- Computer (*Cont.*)
 - graphics 287
 - software (*see* Software)
- Conchoid 399
- Condition number 855
- Conditionally convergent 667
- Conditional probability 1003
- Conduction of heat 465, 552, 757
- Cone 406, 448
- CONF 1049
- Confidence
 - intervals 1049–1058
 - level 1049
 - limits 1049
- Conformal mapping 730, 754
- Conic sections 355
- Conjugate
 - complex numbers 605
 - harmonic function 622
- Connected
 - graph 960
 - set 613
- Conservative 415, 428
- Consistent equations 292, 303
- Constraints 937
- Consumer's risk 1075
- Continuity
 - of a complex function 615
 - equation 413
 - of a vector function 387
- Continuous
 - distribution 1011
 - random variable 1011, 1034
- Contour integral 647
- Contraction 789
- Control
 - chart 1068
 - limit 1068
 - variables 936
- Convergence
 - absolute 667
 - circle of 675
 - conditional 667
 - interval 172, 676
 - of an iterative process 793, 848
 - mean 214
 - mean-square 214
 - in norm 214
 - principle 667
 - radius 172
- Convergence (*Cont.*)
 - of a sequence 386, 664
 - of a series 171, 666
 - superlinear 795
 - tests 667–672
 - uniform 691
- Conversion of an ODE to a system 134
- Convolution 248, 523
- Cooling 14
- Coordinate transformations A71, A84
- Coordinates
 - Cartesian 366, 604
 - curvilinear A71
 - cylindrical 587, A71
 - polar 137, 443, 580, 607
 - spherical 588, A71
- Coriolis acceleration 396
- Corrector 890, 900
- Correlation analysis 1089
- Cosecant 627, A62
- Cosine
 - of a complex variable 627, 688, 743
 - hyperbolic 688
 - integral A66, A95
 - of a real variable A60
- Cotangent 627, A62
- Coulomb 92
 - law 409
- Covariance 1039, 1085
- Cramer's rule 306–307, 312
- Crank–Nicolson method 924
- Critical
 - damping 65
 - point 31, 142, 730
 - region 1060
- Cross product 377
- Crout's method 841
- Cubic spline 811
- Cumulative
 - distribution function 1011
 - frequency 994
- Curl 414, 430, 472, A71
- Curvature 397
- Curve 389
 - arc length of 393
 - fitting 859
 - orientation of 390
 - piecewise smooth 421
 - rectifiable 393
 - simple 391

- Curve (*Cont.*)
 smooth 421, 638
 twisted 391
- Curvilinear coordinates A71
- Cut set 976
- Cycle 959
- Cycloid 399
- Cylinder 446
 flow around 763, 767
- Cylindrical coordinates 587, A71
- D**
- D'Alembert's solution 549, 551
- Damping 64, 88
- Dantzig 944
- DATA DESK 991
- Decay 5
- Decreasing sequence A69
- Decrement 69
- Dedekind A69
- Defect 337
- Defective item 1073
- Definite complex integral 639
- Definiteness 356
- Deformation of path 649
- Degenerate feasible solution 947
- Degree of
 precision 822
 a vertex 955
- Degrees of freedom 1052, 1055, 1066
- Deleted neighborhood 712
- Delta
 Dirac 242
 Kronecker 210, A83
- De Moivre 610
 formula 610
 limit theorem 1031
- De Morgan's laws 999
- Density 1014
- Dependent
 linearly 49, 74, 106, 297, 300, 325
 random variables 1036
- Depth first search 960
- Derivative
 of a complex function 616, 658
 directional 404
 left-hand 484
 right-hand 484
 of a vector function 387
- DERIVE 778
- Descartes 366
- Determinant 306, 308
 Cauchy 112
 characteristic 336, 864
 of a matrix 305
 of a matrix product 321
 Vandermonde 112
- DFS 960
- Diagonalization 351
- Diagonal matrix 284
- Diagonally dominant matrix 868
- Diameter of a graph 973
- Differences 802, 804, 807–808
- Difference table 803
- Differentiable complex function 616
- Differential 19, 429
 form 20, 429
 geometry 389
 operator 59
- Differential equation (ODE and PDE)
 Airy 552, 904
 Bernoulli 30
 Bessel 189, 204
 Cauchy–Riemann 37, 618, 621
 with constant coefficients 53, 111
 elliptic 551, 909
 Euler–Cauchy 69, 185
 exact 20
 homogeneous 27, 46, 105, 535
 hyperbolic 551, 928
 hypergeometric 188
 Laguerre 257
 Laplace 407, 465, 536, 579, 587, 910
 Legendre 177, 204, 590
 linear 26, 45, 105, 535
 nonhomogeneous 27, 46, 105, 535
 nonlinear 45, 151, 535
 numeric methods for 886–934
 ordinary 4
 parabolic 551, 909, 922
 partial 535
 Poisson 910, 918
 separable 12
 Sturm–Liouville 203
 of vibrating beam 547, 552
 of vibrating mass 61, 86, 135, 150, 243, 261, 342, 499
 of vibrating membrane 569–586
 of vibrating string 538

- Differentiation
 analytic functions 691
 complex functions 616
 Laplace transforms 254
 numeric 827
 power series 174, 680
 series 696
 vector functions 387
- Diffusion equation 464, 552
- Diffusivity 552
- Digraph 955
- Dijkstra's algorithm 964
- Dimension of vector space 300, 325, 369
- Diocles 399
- Dirac's delta 242
- Directed
 graph 955
 line segment 364
 path 982
- Directional derivative 404
- Direction field 10
- Direct method 845
- Dirichlet 467
 discontinuous factor 509
 problem 467, 558, 587, 915
- Discharge of a source 767
- Discrete
 Fourier transform 525
 random variable 1011, 1033
 spectrum 507, 524
- Disjoint events 998
- Disk 613
- Dissipative 429
- Distribution 1010
 Bernoulli 1020
 binomial 1020, A96
 chi-square 1055, A101
 continuous 1011
 discrete 1011, 1033
 Fisher's F - 1066, A102
 -free test 1080
 function 1011, 1032
 Gauss 1026
 hypergeometric 1024
 marginal 1035
 multinomial 1025
 normal 1026, 1047–1057, 1062–1067, A98
 Poisson 1022, 1073, A97
 Student's t - 1053, A100
 two-dimensional 1032
- Distribution (*Cont.*)
 uniform 1015, 1017, 1034
- Divergence
 theorem of Gauss 459
 of vector fields 410, A72
- Divergent
 sequence 665
 series 171, 667
- Divided differences 802
- Division of complex numbers 604, 609
- Domain 401, 613, 646
- Doolittle's method 841
- Dot product 325, 371
- Double
 Fourier series 576
 integral 433
 labeling 968
 precision 782
- Driving force 84
- Drumhead 569
- Duffing equation 159
- Duhamel's formula 597
- E**
- Eccentricity of a vertex 973
- Echelon form 294
- Edge 955
 coloring 987
 incidence list 957
- Efficient algorithm 962
- Eigenbasis 349
- Eigenfunction 204, 542, 559, 574
 expansion 210
- Eigenspace 336, 865
- Eigenvalue problems for
 matrices (Chap. 8) 333–363
 matrices, numerics 863–882
 ODEs (Sturm-Liouville problems) 203–216
 PDEs 540–593
 systems of ODEs 130–165
- Eigenvector 334, 864
- EISPACK 778
- Elastic membrane 340
- Electrical network (*see* Networks)
- Electric circuit (*see* Circuit)
- Electromechanical analogies 96
- Electromotive force 91
- Electrostatic
 field 750

- Electrostatic (*Cont.*)
 - potential 588–592, 750
 - Element of matrix 273
 - Elementary
 - matrix 296
 - operations 292
 - Elimination of first derivative 197
 - Ellipse 390
 - Ellipsoid 449
 - Elliptic
 - cylinder 448
 - paraboloid 448
 - partial differential equation 551, 909
 - Empty set 998
 - Engineering system: Front cover
 - Entire function 624, 661, 711
 - Entry 273, 309
 - Equality of
 - complex numbers 602
 - matrices 275
 - vectors 365
 - Equally likely 1000
 - Equipotential
 - lines 750, 762
 - surfaces 750
 - Equivalence relation 296
 - Equivalent linear systems 292
 - Erf 568, 690, A64, A95
 - Error 783
 - bound 784
 - estimation 785
 - function 568, 690, A64, A95
 - propagation 784
 - Type I, Type II 1060
 - Essential singularity 708
 - Estimation of parameters 1046–1057
 - Euclidean
 - norm 327
 - space 327
 - Euler 69
 - backward methods for ODEs 896, 907
 - beta function A64
 - Cauchy equation 69, 108, 116, 185, 589
 - Cauchy method 887, 890, 903
 - constant 200
 - formula 58, 496, 624, 627, 687
 - formulas for Fourier coefficients 480, 487
 - graph 963
 - numbers 690
 - method for systems 903
 - Euler (*Cont.*)
 - trail 963
 - Evaporation 18
 - Even function 490
 - Event 997
 - Everett interpolation formula 809
 - Exact
 - differential equation 20
 - differential form 20, 429
 - Existence theorem
 - differential equations 37, 73, 107, 109, 137, 175
 - Fourier integral 508
 - Fourier series 484
 - Laplace transforms 226
 - Linear equations 302
 - Expectation 1016
 - Experiment 997
 - Explicit solution 4
 - Exponential
 - decay 5
 - function, complex 57, 623
 - function, real A60
 - growth 5, 31
 - integral A66
 - Exposed vertex 983
 - Extended complex plane 710, 736
 - Extension, periodic 494
 - Extrapolation 797
 - Extremum 937
- F**
- Factorial function 192, 1008, A95
 - Failure 1021
 - Fair die 1000
 - Falling body 8
 - False position 796
 - Family of curves 5, 35
 - Faraday 92
 - Fast Fourier transform 526
 - F -distribution 1066, A102
 - Feasible solution 942
 - Fehlberg 894
 - Fibonacci numbers 683
 - Field
 - conservative 415, 428
 - of force 385
 - gravitational 385, 407, 411, 587

- Field (*Cont.*)
 irrotational 415, 765
 scalar 384
 vector 384
 velocity 385
- Finite complex plane 710
- First
 fundamental form 457
 Green's formula 466
 shifting theorem 224
- Fisher, R. A. 1047, 1066, 1077
F-distribution 1066, A102
- Fixed
 decimal point 781
 point 736, 781, 787
- Flat spring 68
- Floating point 781
- Flow augmenting path 975
- Flows in networks 973–981
- Fluid flow 412, 463, 761
- Flux 412, 450
 integral 450
- Folium of Descartes 399
- Forced oscillations 84, 499
- Ford–Fulkerson algorithm 979
- Forest 970
- Form
 Hermitian 361
 quadratic 353
 skew-Hermitian 361
- Forward
 differences 804
 edge 974, 976
- Four-color theorem 987
- Fourier 477
 –Bessel series 213, 583
 coefficients 480, 487
 coefficients, complex 497
 constants 210
 cosine integral 511
 cosine series 491
 cosine transform 514, 529
 double series 576
 half-range expansions 494
 integral 508, 563
 integral, complex 519
 –Legendre series 212, 590
 matrix 525
 series 211, 480, 487
 series, complex 497
- Fourier (*Cont.*)
 series, generalized 210
 sine integral 511
 sine series 491, 543
 sine transform 514, 530
 transform 519, 531, 565
 transform, discrete 525
 transform, fast 526
- Fractional linear transformation 734
- Fraction defective 1073
- Fredholm 201
- Free
 fall 18
 oscillations 61
- Frenet formulas 400
- Frequency 63
 of values in samples 994
- Fresnel integrals 690, A65
- Friction 18–19
- Frobenius 182
 method 182
 norm 849
 theorem 869
- Fulkerson 979
- Full-wave rectifier 248
- Function
 analytic 175, 617
 Bessel 191, 198, 202, 207, A94
 beta A64
 bounded 38
 characteristic 542, 574
 complex 614
 conjugate harmonic 622
 entire 624, 661, 711
 error 568, 690, A64, A95
 even 490
 exponential 57, 623, A60
 factorial 192, 1008, A95
 gamma 192, A95
 Hankel 202
 harmonic 465, 622, 772
 holomorphic 617
 hyperbolic 628, 743, A62
 hypergeometric 188
 inverse hyperbolic 634
 inverse trigonometric 634
 Legendre 177
 logarithmic 630, A60
 meromorphic 711
 Neumann 201

- Function (*Cont.*)
 odd 490
 orthogonal 205, 482
 orthonormal 205, 210
 periodic 478
 probability 1012, 1033
 rational 617
 scalar 384
 space 382
 staircase 248
 step 234
 trigonometric 626, 688, A60
 unit step 234
 vector 384
- Function space 327
- Fundamental
 form 457
 matrix 139
 mode 542
 period 485
 system 49, 106, 113, 138
 theorem of algebra 662
- G**
- Galilei 15
 Gamma function 192, A95
 GAMS 778
 Gauss 188
 distribution 1026
 divergence theorem 459
 elimination method 289, 834
 hypergeometric equation 188
 integration formula 826
 –Jordan elimination 317, 844
 least squares 860, 1084
 quadrature 826
 –Seidel iteration 846, 913
- General
 powers 632
 solution 64, 106, 138, 159
- Generalized
 Fourier series 210
 function 242
 solution 545
 triangle inequality 608
- Generating function 181, 216, 258
- Geometric
 multiplicity 337
 series 167, 668, 673, 687, 692
- Gerschgorin's theorem 866
 Gibbs phenomenon 490, 510
 Global error 887
 Golden Rule 15, 23
 Goodness of fit 1076
 Gosset 1066
 Goursat 648, A88
 Gradient 403, 415, 426, A72
 method 938
- Graph 955
 bipartite 982
 complete 958
 Euler 963
 planar 987
 sparse 957
 weighted 959
- Gravitation 385, 407, 411, 587
 Greedy algorithm 967
 Greek alphabet: Back cover
 Green 439
 formulas 466
 theorem 439, 466
- Gregory–Newton formulas 805
 Growth restriction 225
 Guldin's theorem 458
- H**
- Hadamard's formula 676
 Half-life time 9
 Half-plane 613
 Half-range Fourier series 494
 Half-wave rectifier 248, 489
 Halving 819, 824
 Hamiltonian cycle 960
 Hanging cable 198
 Hankel functions 202
 Hard spring 159
 Harmonic
 conjugate 622
 function 465, 622, 772
 oscillation 63
 series 670
- Heat
 equation 464, 536, 553, 757, 923
 potential 758
- Heaviside 221
 expansions 245
 formulas 247

- Heaviside (*Cont.*)
 function 234
 Helicoid 449
 Helix 391, 394, 399
 Helmholtz equation 572
 Henry 92
 Hermite
 interpolation 816
 polynomials 216
 Hermitian 357, 361
 Hertz 63
 Hesse's normal form 375
 Heun's method 890
 High-frequency line equations 594
 Hilbert 201, 326
 matrix 858
 space 326
 Histogram 994
 Holomorphic 617
 Homogeneous
 differential equation 27, 46, 105, 535
 system of equations 288, 304, 833
 Hooke's law 62
 Householder's tridiagonalization 875
 Hyperbolic
 differential equation 551, 909, 928
 functions, complex 628, 743
 functions, real A62
 paraboloid 448
 partial differential equations 551, 928
 spiral 399
 Hypergeometric
 differential equation 188
 distribution 1024
 functions 188
 series 188
 Hypocycloid 399
 Hypothesis 1058
- I**
- Idempotent matrix 286
 Identity
 of Lagrange 383
 matrix (*see* Unit matrix)
 theorem for power series 679
 transformation 736
 trick 351
 Ill-conditioned 851
 Image 327, 729
- Imaginary
 axis 604
 part 602
 unit 602
 Impedance 94, 98
 Implicit solution 20
 Improper integral 222, 719, 722
 Impulse 242
 IMSL 778
 Incidence
 list 957
 matrix 958
 Inclusion theorem 868
 Incomplete gamma function A64
 Incompressible 765
 Inconsistent equations 292, 303
 Increasing sequence A69
 Indefinite
 integral 637, 650
 integration 640
 Independence of path 426, 648
 Independent
 events 1004
 random variables 1036
 Indicial equation 184
 Indirect method 845
 Inductance 92
 Inductor 92
 Inequality
 Bessel 215, 504
 Cauchy 660
 ML- 644
 Schur 869
 triangle 326, 372, 608
 Infinite
 dimensional 325
 population 1025, 1045
 sequence 664
 series (*see* Series)
 Infinity 710, 736
 Initial
 condition 6, 48, 137, 540
 value problem 6, 38, 48, 107, 886, 902
 Injective mapping 729
 Inner product 325, 359, 371
 space 326
 Input 26, 84, 230
 Instability (*see* Stability)
 Integral
 contour 647

- Integral (*Cont.*)
 definite 639
 double 433
 equation 252
 Fourier 508, 563
 improper 719, 722
 indefinite 637, 650
 line 421, 633
 surface 449
 theorems, complex 647, 654
 theorems, real 439, 453, 469
 transform 221, 513
 triple 458
 Integrating factor 23
 Integration
 complex functions 637–663, 701–727
 Laplace transforms 255
 numeric 817–827
 power series 680
 series 695
 Integro-differential equation 92
 Interest 9, 33
 Interlacing of zeros 197
 Intermediate value theorem 796
 Interpolation 797–815
 Hermite 816
 Lagrange 798
 Newton 802, 805, 807
 spline 811
 Interquartile range 995
 Intersection of events 998
 Interval
 closed A69
 of convergence 172, 676
 estimate 1046
 open 4, A69
 Invariant subspace 865
 Inverse
 hyperbolic functions 634
 mapping principle 733
 of a matrix 315, 844
 trigonometric functions 634
 Inversion 735
 Investment 9, 33
 Irreducible 869
 Irregular boundary 919
 Irrotational 415, 765
 Isocline 10
 Isolated singularity 707
 Isotherms 758
 Iteration
 for eigenvalues 872
 for equations 787–794
 Gauss–Seidel 846, 913
 Jacobi 850
 Picard 41
J
 Jacobian 436, 733
 Jacobi iteration 850
 Jerusalem, Shrine of the Book 814
 Jordan 316
 Joukowski airfoil 732
K
 Kirchhoff's laws 92, 973
 Kronecker delta 210, A83
 Kruskal's algorithm 967
 Kutta 892
L
 l_1, l_2, l_∞ 853
 L_2 863
 Labeling 968
 Lagrange 50
 identity of 383
 interpolation 798
 Laguerre polynomials 209, 257
 Lambert's law 43
 LAPACK 778
 Laplace 221
 equation 407, 465, 536, 579, 587, 910
 integrals 512
 limit theorem 1031
 operator 408
 transform 221, 594
 Laplacian 443, A73
 Latent root 324
 Laurent series 701, 712
 Law of
 absorption 43
 cooling 14
 gravitation 385
 large numbers 1032
 mass action 43
 the mean (*see* Mean value theorem)
 LC-circuit 97

- LCL 1068
 - Least squares 860, 1084
 - Lebesgue 863
 - Left-hand
 - derivative 484
 - limit 484
 - Left-handed 378
 - Legendre 177
 - differential equation 177, 204, 590
 - functions 177
 - polynomials 179, 207, 590, 826
 - Leibniz 14
 - convergence test A70
 - Length
 - of a curve 393
 - of a vector 365
 - Leonardo of Pisa 638
 - Leontief 344
 - Leslie model 341
 - Libby 13
 - Liebmann's method 913
 - Likelihood function 1047
 - Limit
 - of a complex function 615
 - cycle 157
 - left-hand 484
 - point A90
 - right-hand 484
 - of a sequence 664
 - vector 386
 - of a vector function 387
 - Lineal element 9
 - Linear
 - algebra 271–363
 - combination 106, 325
 - dependence 49, 74, 106, 108, 297, 325
 - differential equation 26, 45, 105, 535
 - element 394, A72
 - fractional transformation 734
 - independence 49, 74, 106, 108, 297, 325
 - interpolation 798
 - operator 60
 - optimization 939
 - programming 939
 - space (*see* Vector space)
 - system of equations 287, 833
 - transformation 281, 327
 - Linearization of systems of ODEs 151
 - Line integral 421, 633
 - Lines of force 751
 - LINPACK 779
 - Liouville 203
 - theorem 661
 - Lipschitz condition 40
 - List 957
 - Ljapunov 148
 - Local
 - error 887
 - minimum 937
 - Logarithm 630, 688, A60
 - Logarithmic
 - decrement 69
 - integral A66
 - spiral 399
 - Logistic population law 30
 - Longest path 959
 - Loss of significant digits 785
 - Lotka-Volterra population model 154
 - Lot tolerance per cent defective 1075
 - Lower
 - control limit 1068
 - triangular matrix 283
 - LTPD 1075
 - LU-factorization 841
- M**
- Maclaurin 683
 - series 683
 - trisectrix 399
 - Magnitude of a vector (*see* Length)
 - Main diagonal 274, 309
 - Malthus's law 5, 31
 - MAPLE 779
 - Mapping 327, 729
 - Marconi 63
 - Marginal distributions 1035
 - Markov process 285, 341
 - Mass-spring system 61, 86, 135, 150, 243, 252, 261, 342, 499
 - Matching 985
 - MATHCAD 779
 - MATHEMATICA 779
 - Mathematical expectation 1019, 1038
 - MATLAB 779
 - Matrix
 - addition 275
 - augmented 288, 833
 - band 914

- Matrix (*Cont.*)
 diagonal 284
 eigenvalue problem 333–363, 863–882
 Hermitian 357
 identity (*see* Unit matrix)
 inverse 315
 inversion 315, 844
 multiplication 278, 321
 nonsingular 315
 norm 849, 854
 normal 362, 869
 null (*see* Zero matrix)
 orthogonal 345
 polynomial 865
 scalar 284
 singular 315
 skew-Hermitian 357
 skew-symmetric 283, 345
 sparse 812, 912
 square 274
 stochastic 285
 symmetric 283, 345
 transpose 282
 triangular 283
 tridiagonal 812, 875, 914
 unit 284
 unitary 357
 zero 276
- Max-flow min-cut theorem 978
- Maximum 937
 flow 979
 likelihood method 1047
 matching 983
 modulus theorem 772
 principle 773
- Mean convergence 214
- Mean-square convergence 214
- Mean value of a (an)
 analytic function 771
 distribution 1016
 function 764
 harmonic function 772
 sample 996
- Mean value theorem 402, 434, 454
- Median 994, 1081
- Membrane 569–586
- Meromorphic function 711
- Mesh incidence matrix 278
- Method of
 false position 796
- Method of (*Cont.*)
 least squares 860, 1084
 moments 1046
 steepest descent 938
 undetermined coefficients 78, 117, 160
 variation of parameters 98, 118, 160
- Middle quartile 994
- Minimum 937, 942, 946
- MINITAB 991
- Minor 309
- Mixed
 boundary value problem 558, 587, 759, 917
 triple product 381
- Mixing problem 13, 130, 146, 163, 259
- Mks system: Front cover
- ML*-inequality 644
- Möbius 453
 strip 453, 456
 transformation 734
- Mode 542, 582
- Modeling 2, 6, 13, 61, 84, 130, 159, 222, 340, 499,
 538, 569, 750–767
- Modified Bessel functions 203
- Modulus 607
- Molecule 912
- Moivre's formula 610
- Moment
 central 1019
 of a distribution 1019
 of a force 380
 generating function 1026
 of inertia 436, 455, 457
 of a sample 1046
 vector 380
- Monotone sequence A69
- Moore's shortest path algorithm 960
- Morera's theorem 661
- Moulton 900
- Moving trihedron (*see* Trihedron)
- M*-test for convergence 969
- Multinomial distribution 1025
- Multiple point 391
- Multiplication of
 complex numbers 603, 609
 determinants 322
 matrices 278, 321
 means 1038
 power series 174, 680
 vectors 219, 371, 377
- Multiplication rule for events 1003

- Multiplicity 337, 865
 Multiply connected domain 646
 Multistep method 898
 "Multivalued function" 615
 Mutually exclusive events 998
- N**
- Nabla 403
 NAG 779
 Natural
 - frequency 63
 - logarithm 630, A60
 - spline 812
 Neighborhood 387, 613
 Nested form 786
 NETLIB 779
 Networks 132, 146, 162, 244, 260, 263, 277, 331
 - in graph theory 973
 Neumann, C. 201
 - functions 201
 - problem 558, 587, 917
 Newton 14
 - Cotes formulas 822
 - interpolation formulas 802, 805, 807
 - law of cooling 14
 - law of gravitation 385
 - method 800
 - Raphson method 800
 - second law 62
 Neyman 1049, 1058
 Nicolson 924
 Nicomedes 399
 Nilpotent matrix 286
 NIST 779
 Nodal
 - incidence matrix 277
 - line 574
 Node 142, 797
 Nonbasic variables 945
 Nonconservative 428
 Nonhomogeneous
 - differential equation 27, 78, 116, 159, 305, 535
 - system of equations 288, 304
 Nonlinear differential equations 45, 151
 Nonorientable surface 453
 Nonparametric test 1080
 Nonsingular matrix 315
 Norm 205, 326, 346, 359, 365, 849
- Normal
 - acceleration 395
 - asymptotically 1057
 - to a curve 398
 - derivative 444, 465
 - distribution 1026, 1047–1057, 1062–1067, A98
 - two-dimensional 1090
 - equations 860, 1086
 - form of a PDE 551
 - matrix 362, 869
 - mode 542, 582
 - plane 398
 - to a plane 375
 - random variable 1026
 - to a surface 447
 - vector 375, 447
 Null
 - hypothesis 1058
 - matrix (*see* Zero matrix)
 - space 301
 - vector (*see* Zero vector)
 Nullity 301
 Numeric methods 777–934
 - differentiation 827
 - eigenvalues 863–882
 - equations 787–796
 - integration 817–827
 - interpolation 797–816
 - linear equations 833–858
 - matrix inversion 315, 844
 - optimization 936–953
 - ordinary differential equations (ODEs)
 - 886–908
 - partial differential equations (PDEs) 909–930
 Nyström method 906
- O**
- O 962
 Objective function 936
 OC curve 1062
 Odd function 490
 ODE 4 (*see also* Differential equations)
 Ohm's law 92
 One-dimensional
 - heat equation 553
 - wave equation 539
 One-sided
 - derivative 484
 - test 1060

- One-step method 898
 - One-to-one mapping 729
 - Open
 - disk 613
 - integration formula 827
 - interval A69
 - point set 613
 - Operating characteristic 1062
 - Operational calculus 59, 220
 - Operation count 838
 - Operator 59, 327
 - Optimality principle, Bellman's 963
 - Optimal solution 942
 - Optimization 936–953, 959–990
 - Orbit 141
 - Order 887, 962
 - of a determinant 308
 - of a differential equation 4, 535
 - of an iteration process 793
 - Ordering 969
 - Ordinary differential equations 2–269, 886–908
(*see also* Differential equation)
 - Orientable surface 452
 - Orientation of a
 - curve 638
 - surface 452
 - Orthogonal
 - coordinates A71
 - curves 35
 - eigenvectors 350
 - expansion 210
 - functions 205, 482
 - matrix 345
 - polynomials 209
 - series 210
 - trajectories 35
 - transformation 346
 - vectors 326, 371
 - Orthonormal functions 205, 210
 - Oscillations
 - of a beam 547, 552
 - of a cable 198
 - in circuits 91
 - damped 64, 88
 - forced 84
 - free 61, 500, 547
 - harmonic 63
 - of a mass on a spring 61, 86, 135, 150, 243, 252, 261, 342, 499
 - of a membrane 569–586
 - Oscillations (*Cont.*)
 - self-sustained 157
 - of a string 204, 538, 929
 - undamped 62,
 - Osculating plane 398
 - Outcome 997
 - Outer product 377
 - Outlier 995
 - Output 26, 230
 - Overdamping 65
 - Overdetermined system 292
 - Overflow 782
 - Overrelaxation 851
 - Overtone 542
- P**
- Paired comparison 1065
 - Pappus's theorem 458
 - Parabolic differential equation 551, 922
 - Paraboloid 448
 - Parachutist 12
 - Parallelepiped 382
 - Parallel flow 766
 - Parallelogram
 - equality 326, 372, 612
 - law 367
 - Parameter of a distribution 1016
 - Parametric representation 389, 446
 - Parking problem 1023
 - Parseval's equality 215, 504
 - Partial
 - derivative 388, A66
 - differential equation 535, 909
 - fractions 231, 245
 - pivoting 291, 834
 - sum 171, 480, 666
 - Particular solution 6, 48, 106, 159
 - Pascal 399
 - Path
 - in a digraph 974
 - in a graph 959
 - of integration 421, 637
 - PDE 535, 909 (*see also* Differential equation)
 - Peaceman-Rachford method 915
 - Pearson, E. S. 1058
 - Pearson, K. 1066
 - Pendulum 68, 152, 156
 - Period 478

- Periodic
 extension 494
 function 478
 Permutation 1006
 Perron–Frobenius theorem 344, 869
 Pfaffian form 429
 Phase
 angle 88
 of complex number (*see* Argument)
 lag 88
 plane 141, 147
 portrait 141, 147
 Picard
 iteration method 41
 theorem 709
 Piecewise
 continuous 226
 smooth 421, 448, 639
 Pivoting 291, 834
 Planar graph 987
 Plane 315, 375
 Plane curve 391
 Poincaré 216
 Point
 estimate 1046
 at infinity 710, 736
 set 613
 source 765
 spectrum 507, 524
 Poisson 769
 distribution 1022, 1073, A97
 equation 910, 918
 integral formula 769
 Polar
 coordinates 437, 443, 580, 607–608
 form of complex numbers 607
 moment on inertia 436
 Pole 708
 Polynomial
 approximation 797
 matrix 865
 Polynomially bounded 962
 Polynomials 617
 Chebyshev 209
 Hermite 216
 Laguerre 207, 257
 Legendre 179, 207, 590, 826
 trigonometric 502
 Population in statistics 1044
 Population models 31, 154, 341
 Position vector 366
 Positive definite 326, 372
 Possible values 1012
 Postman problem 963
 Potential 407, 427, 590, 750, 762
 complex 763
 theory 465, 749
 Power
 method for eigenvalues 872
 of a test 1061
 series 167, 673
 series method 167
 Precision 782
 Predator–prey 154
 Predictor–corrector 890, 900
 Pre-Hilbert space 326
 Prim’s algorithm 971
 Principal
 axes theorem 354
 branch 632
 diagonal (*see* main diagonal)
 directions 340
 normal (Fig. 210) 397
 part 708
 value 607, 630, 632, 719, 722
 Prior estimate 794
 Probability 1000, 1001
 conditional 1003
 density 1014, 1034
 distribution 1010, 1032
 function 1012, 1033
 Producer’s risk 1075
 Product (*see* Multiplication)
 Projection of a vector 374
 Pseudocode 783
 Pure imaginary number 603
- Q**
- QR-factorization method 879
 Quadratic
 equation 785
 form 353
 interpolation 799
 Qualitative methods 124, 139–165
 Quality control 1068
 Quartile 995
 Quasilinear 551, 909
 Quotient of complex numbers 604

R

- Rachford method 915
- Radiation 7, 561
- Radiocarbon dating 13
- Radius
 - of convergence 172, 675, 686
 - of a graph 973
- Random
 - experiment 997
 - numbers 1045
 - variable 1010, 1032
- Range of a
 - function 614
 - sample 994
- Rank of a matrix 297, 299, 311
- Raphson 790
- Rational function 617
- Ratio test 669
- Rayleigh 159
 - equation 159
 - quotient 872
- RC-circuit 97, 237, 240
- Reactance 93
- Real
 - axis 604
 - part 602
 - sequence 664
 - vector space 324, 369
- Rectangular
 - membrane 571
 - pulse 238, 243
 - rule 817
 - wave 211, 480, 488, 492
- Rectifiable curve 393
- Rectification of a lot 1075
- Rectifier 248, 489, 492
- Rectifying plane 398
- Reduction of order 50, 116
- Region 433, 614
- Regression 1083
 - coefficient 1085, 1088
 - line 1084
- Regula falsi 796
- Regular
 - point of an ODE 183
 - Sturm-Liouville problem 206
- Rejectable quality level 1075
- Rejection region 1060
- Relative
 - class frequency 994
- Relative (*Cont.*)
 - error 784
 - frequency 1000
- Relaxation 850
- Remainder 171, 666
- Removable singularity 709
- Representation 328
- Residual 849, 852
- Residue 713
- Residue theorem 715
- Resistance 91
- Resonance 86
- Response 28, 84
- Restoring force 62
- Resultant of forces 367
- Riccati equation 34
- Riemann 618
 - sphere 710
 - surface 746
- Right-hand
 - derivative 484
 - limit 484
- Right-handed 377
- Risk 1095
- RL-circuit 97, 240
- RLC-circuit 95, 241, 244, 499
- Robin problem 558, 587
- Rodrigues's formula 181
- Romberg integration 829
- Root 610
- Root test 671
- Rotation 381, 385, 414, 734, 764
- Rounding 782
- Row
 - echelon form 294
 - equivalent 292, 298
 - operations 292
 - scaling 838
 - space 300
 - sum norm 849
 - vector 274
- Runge-Kutta-Fehlberg 893
- Runge-Kutta methods 892, 904
- Runge-Kutta-Nyström 906

S

- Saddle point 143
- Sample 997, 1045
 - covariance 1085

- Sample (*Cont.*)
 distribution function 1076
 mean 996, 1045
 moments 1046
 point 997
 range 994
 size 997, 1045
 space 997
 standard deviation 996, 1046
 variance 996, 1045
- Sampling 1004, 1023, 1073
- SAS 991
- Sawtooth wave 248, 493, 505
- Scalar 276, 364
 field 384
 function 384
 matrix 284
 multiplication 276, 368
 triple product 381
- Scaling 838
- Scheduling 987
- Schoenberg 810
- Schrödinger 242
- Schur's inequality 869
- Schwartz 242
- Schwarz inequality 326
- Secant 627, A62
 method 794
- Second
 Green's formula 466
 shifting theorem 235
- Sectionally continuous
 (*see* Piecewise continuous)
- Seidel 846
- Self-starting 898
- Self-sustained oscillations 157
- Separable differential equation 12
- Separation of variables 12, 540
- Sequence 664, A69
- Series 666, A69
 addition of 680
 of Bessel functions 213, 583
 binomial 689
 convergence of 171, 666
 differentiation of 174, 680
 double Fourier 576
 of eigenfunctions 210
 Fourier 211, 480, 487
 geometric 167, 668, 673, 687, 692
 harmonic 670
- Series (*Cont.*)
 hypergeometric 188
 infinite 666, A70
 integration of 680
 Laurent 701, 712
 Maclaurin 683
 multiplication of 174, 680
 of orthogonal functions 210
 partial sums of 171, 666
 power 167, 673
 real A69
 remainder of 171, 666, 684
 sum of 171, 666
 Taylor 683
 trigonometric 479
 value of 171, 666
- Serret–Frenet formulas
 (*see* Frenet formulas)
- Set of points 613
- Shifted data problem 232
- Shifting theorems 224, 235, 528
- Shortest
 path 959
 spanning tree 967
- Shrine of the Book 814
- Sifting 242
- Significance level 1059
- Significant
 digit 781
 in statistics 1059
- Sign test 1081
- Similar matrices 350
- Simple
 curve 391
 event 997
 graph 955
 pole 708
 zero 709
- Simplex
 method 944
 table 945
- Simply connected 640, 646
- Simpson's rule 821
- Simultaneous
 corrections 850
 differential equations 124
 linear equations (*see* Linear systems)
- Sine
 of a complex variable 627, 688, 742
 hyperbolic 688

- Sine (*Cont.*)
 integral 509, 690, A65, A95
 of a real variable A60
Single precision 782
Single-valued relation 615
Singular
 at infinity 711
 matrix 315
 point 183, 686, 707
 solution 8, 50
 Sturm–Liouville problem 206
Singularity 686, 707
Sink 464, 765, 973
SI system: Front cover
Size of a sample 997, 1045
Skew-Hermitian 357, 361
Skewness 1020
Skew-symmetric matrix 283, 345
Skydiver 12
Slack variable 941
Slope field 9
Smooth
 curve 421, 638
 piecewise 421, 448, 639
 surface 448
Sobolev 242
Soft spring 159
Software 778, 991
Solution
 of a differential equation 4, 46, 105, 536
 general 6, 48, 106, 138
 particular 6, 48, 106
 singular 8, 50
 space 304
 steady-state 88
 of a system of differential equations 136
 of a system of equations 288
 vector 288
SOR 851
Sorting 969, 993
Source 464, 765, 973
Span 300
Spanning tree 967
Sparse
 graph 957
 matrix 812, 912
 system of equations 846
Spectral
 density 520
 mapping theorem 344, 865
Spectral (*Cont.*)
 radius 848
 representation 520
 shift 344, 865, 874
Spectrum 324, 542, 864
Speed 394
Sphere 446
Spherical coordinates 588, A71
Spiral 399
 point 144
Spline 811
S-PLUS, SPSS 992
Spring 62
Square
 error 503
 matrix 274
 membrane 575
 root 792
 wave 211, 480, 488, 492
Stability 31, 148, 783, 822, 922
 chart 148
Stagnation point 763
Staircase function 248
Standard
 basis 328, 369
 deviation 1016
 form of a linear ODE 26, 45, 105
Standardized random variable 1018
Stationary point 937
Statistical
 inference 1044
 tables A96–A106
Steady 413, 463
 state 88
Steepest descent 938
Steiner 399, 457
Stem-and-leaf plot 994
Stencil 912
Step-by-step method 886
Step function 234
Step size control 889
Stereographic projection 711
Stiff
 ODE 896
 system of ODEs 907
Stirling formula 1008, A64
Stochastic
 matrix 285
 variable 1011
Stokes's theorem 469

- Straight line 375, 391
 Stream function 762
 Streamline 761
 Strength of a source 767
 Strictly diagonally dominant 868
 String 204, 538, 594
 Student's t -distribution 1053, A100
 Sturm–Liouville problem 203
 Subgraph 956
 Submarine cable equations 594
 Submatrix 302
 Subsidiary equation 220, 230
 Subspace 300
 invariant 865
 Success 1021
 Successive
 corrections 850
 overrelaxation 851
 Sum (*see* Addition)
 Sum of a series 171, 666
 Superlinear convergence 795
 Superposition principle 106, 138
 Surface 445
 area 435, 442, 454
 integral 449
 normal 406
 Surjective mapping 729
 Symmetric matrix 283, 345
 System of
 differential equations 124–165, 258–263, 902
 linear equations (*see* Linear system)
 units: Front cover
- T**
- Tables
 on differentiation: Front cover
 of Fourier transforms 529–531
 of functions A94–A106
 of integrals: Front cover
 of Laplace transforms 265–267
 statistical A96–A106
 Tangent 627, A62
 to a curve 392, 397
 hyperbolic 629, A62
 plane 406, 447
 vector 392
 Tangential acceleration 395
 Target 973
 Tarjan 971
- Taylor 683
 formula 684
 series 683
 Tchebichef (*see* Chebyshev)
 t -distribution 1053, A100
 Telegraph equations 594
 Termination criterion 791
 Termwise
 differentiation 696
 integration 695
 multiplication 680
 Test
 chi-square 1077
 for convergence 667–672
 of hypothesis 1058–1068
 nonparametric 1080
 Tetrahedron 382
 Thermal
 conductivity 465, 552
 diffusivity 465, 552
 Three
 -eights rule 830
 -sigma limits 1028
 Timetabling 987
 Torricelli's law 15
 Torsion of a curve 397
 Torsional vibrations 68
 Torus 454
 Total differential 19
 Trace of a matrix 344, 355, 864
 Trail 959
 Trajectories 35, 133, 141
 Transfer function 230
 Transformation
 of Cartesian coordinates A84
 by a complex function 729
 of integrals 437, 439, 459, 469
 linear 281
 linear fractional 734
 orthogonal 346
 similarity 350
 unitary 359
 of vector components A83
 Transient state 88
 Translation 365, 734
 Transmission line equations 593
 Transpose of a matrix 282
 Transpositions 1081, A106
 Trapezoidal rule 817
 Traveling salesman problem 960

Tree 966
Trend 1081
Trial 997
Triangle inequality 326, 372, 608
Triangular matrix 283
Tricomi equation 551, 552
Tridiagonalization 875
Tridiagonal matrix 812, 875, 914
Trigonometric
 approximation 502
 form of complex numbers 607, 624
 functions, complex 626, 688
 functions, real A60
 polynomial 502
 series 479
 system 479, 482
Trihedron 398
Triple
 integral 458
 product 381
Trivial solution 27, 304
Truncation error 783
Tuning 543
Twisted curve 391
Two-dimensional
 distribution 1032
 normal distribution 1090
 random variable 1032
 wave equation 571
Two-sided test 1060
Type of a differential equation 551
Type I and II errors 1060

U

UCL 1068
Unconstrained optimization 937
Uncorrelated 1090
Undamped system 62
Underdamping 66
Underdetermined system 292
Underflow 782
Undetermined coefficients 79, 117, 160
Uniform
 convergence 691
 distribution 1015, 1017, 1034
Union of events 998
Uniqueness
 differential equations 37, 73, 107, 137
 Dirichlet problem 774

Uniqueness (*Cont.*)
 Laurent series 705
 linear equations 303
 power series 678
Unit
 binormal vector 398
 circle 611
 impulse 242
 matrix 284
 normal vector 447
 principal normal vector 398
 step function 234
 tangent vector 392, 398
 vector 326
Unitary
 matrix 357
 system of vectors 359
 transformation 359
Unstable (*see* Stability)
Upper control limit 1068

V

Value of a series 171, 666
Vandermonde determinant 112
Van der Pol equation 157
Variable
 complex 614
 random 1010, 1032
 standardized random 1018
 stochastic 1011
Variance of a
 distribution 1016
 sample 996, 1045
Variation of parameters 98, 118, 160
Vector 274, 364
 addition 276, 327, 367
 field 384
 function 384
 moment 380
 norm 853
 product 377
 space 300, 323, 369
 subspace 300
Velocity 394
 field 385
 potential 762
 vector 394
Venn diagram 998
Verhulst 31

Vertex 955
 coloring 987
 exposed 983
 incidence list 957
Vibrations (*see* Oscillations)
Violin string 538
Vizing's theorem 987
Volta 92
Voltage drop 92
Volterra 154, 201, 253
Volume 435
Vortex 767
Vorticity 764

W

Waiting time problem 1013
Walk 959
Wave equation 536, 539, 569, 929
Weber 217
 equation 217

Weber (*Cont.*)
 functions 201
Website *see* Preface
Weierstrass 618, 696
 approximation theorem 797
 M-test 696
Weighted graph 959
Weight function 205
Well-conditioned 852
Wessel 605
Wheatstone bridge 296
Work 373, 423
 integral 422
Wronskian 75, 108

Z

Zero
 of analytic function 709
 matrix 276
 vector 367

Some Constants

$$\begin{aligned}
 e &= 2.71828\ 18284\ 59045\ 23536 \\
 \sqrt{e} &= 1.64872\ 12707\ 00128\ 14685 \\
 e^2 &= 7.38905\ 60989\ 30650\ 22723 \\
 \\
 \pi &= 3.14159\ 26535\ 89793\ 23846 \\
 \pi^2 &= 9.86960\ 44010\ 89358\ 61883 \\
 \sqrt{\pi} &= 1.77245\ 38509\ 05516\ 02730 \\
 \\
 \log_{10} \pi &= 0.49714\ 98726\ 94133\ 85435 \\
 \ln \pi &= 1.14472\ 98858\ 49400\ 17414 \\
 \log_{10} e &= 0.43429\ 44819\ 03251\ 82765 \\
 \ln 10 &= 2.30258\ 50929\ 94045\ 68402 \\
 \\
 \sqrt{2} &= 1.41421\ 35623\ 73095\ 04880 \\
 \sqrt[3]{2} &= 1.25992\ 10498\ 94873\ 16477 \\
 \sqrt{3} &= 1.73205\ 08075\ 68877\ 29353 \\
 \sqrt[3]{3} &= 1.44224\ 95703\ 07408\ 38232 \\
 \ln 2 &= 0.69314\ 71805\ 59945\ 30942 \\
 \ln 3 &= 1.09861\ 22886\ 68109\ 69140 \\
 \\
 \gamma &= 0.57721\ 56649\ 01532\ 86061 \\
 \ln \gamma &= -0.54953\ 93129\ 81644\ 82234 \\
 &\quad (\text{see Sec. 5.6}) \\
 1^\circ &= 0.01745\ 32925\ 19943\ 29577\ \text{rad} \\
 1\ \text{rad} &= 57.29577\ 95130\ 82320\ 87680^\circ \\
 &= 57^\circ 17' 44.806''
 \end{aligned}$$

Polar Coordinates

$$\begin{aligned}
 x &= r \cos \theta & y &= r \sin \theta \\
 r &= \sqrt{x^2 + y^2} & \tan \theta &= \frac{y}{x} \\
 dx\ dy &= r\ dr\ d\theta
 \end{aligned}$$

Series

$$\begin{aligned}
 \frac{1}{1-x} &= \sum_{m=0}^{\infty} x^m \quad (|x| < 1) \\
 e^x &= \sum_{m=0}^{\infty} \frac{x^m}{m!} \\
 \sin x &= \sum_{m=0}^{\infty} \frac{(-1)^m x^{2m+1}}{(2m+1)!} \\
 \cos x &= \sum_{m=0}^{\infty} \frac{(-1)^m x^{2m}}{(2m)!} \\
 \ln(1-x) &= -\sum_{m=1}^{\infty} \frac{x^m}{m} \quad (|x| < 1) \\
 \arctan x &= \sum_{m=0}^{\infty} \frac{(-1)^m x^{2m+1}}{2m+1} \quad (|x| < 1)
 \end{aligned}$$

Greek Alphabet

α	Alpha	ν	Nu
β	Beta	ξ	Xi
γ, Γ	Gamma	\omicron	Omicron
δ, Δ	Delta	π	Pi
ϵ, ε	Epsilon	ρ	Rho
ζ	Zeta	σ, Σ	Sigma
η	Eta	τ	Tau
$\theta, \vartheta, \Theta$	Theta	υ, Υ	Upsilon
ι	Iota	ϕ, φ, Φ	Phi
κ	Kappa	χ	Chi
λ, Λ	Lambda	ψ, Ψ	Psi
μ	Mu	ω, Ω	Omega

Vectors

$$\begin{aligned}
 \mathbf{a} \cdot \mathbf{b} &= a_1 b_1 + a_2 b_2 + a_3 b_3 \\
 \mathbf{a} \times \mathbf{b} &= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix} \\
 \text{grad } f &= \nabla f = \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j} + \frac{\partial f}{\partial z} \mathbf{k} \\
 \text{div } \mathbf{v} &= \nabla \cdot \mathbf{v} = \frac{\partial v_1}{\partial x} + \frac{\partial v_2}{\partial y} + \frac{\partial v_3}{\partial z} \\
 \text{curl } \mathbf{v} &= \nabla \times \mathbf{v} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ v_1 & v_2 & v_3 \end{vmatrix}
 \end{aligned}$$