

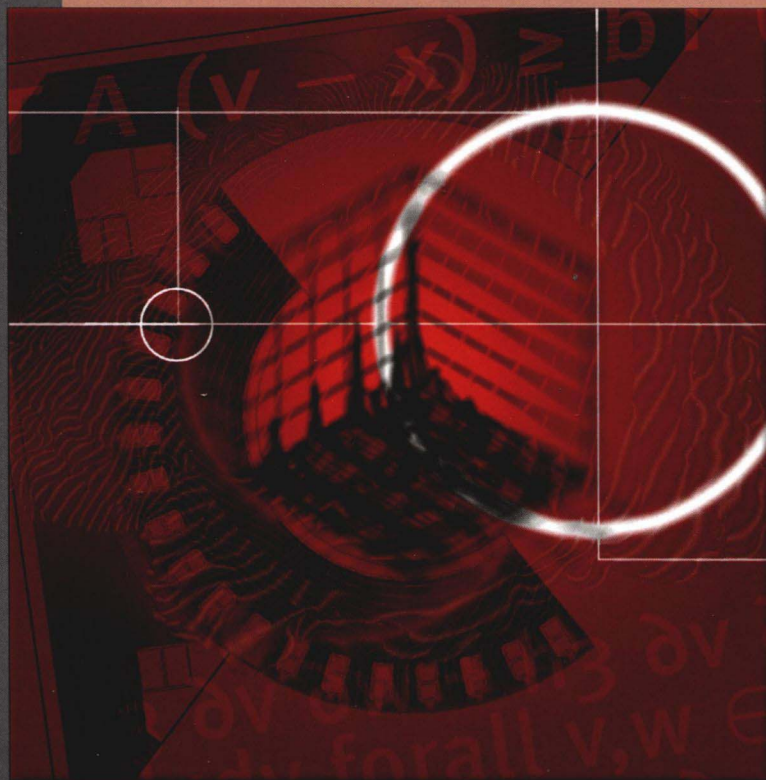
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A Math Primer for Engineers



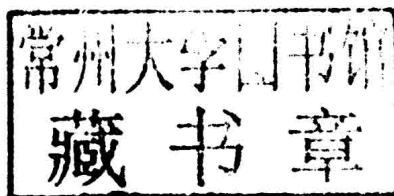
Colin Walker Cryer

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Press

A Math Primer for Engineers

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Preface

The purpose of this Math Primer is to provide a brief introduction to those parts of mathematics which are, or could be, useful in engineering, especially bioengineering. A wide range of topics is covered and in each area an attempt is made to summarize the **ideas** involved without going into **details**. The pace is varied. In the earlier sections there is a relatively leisurely description of simple topics. Later, the tempo increases. Sometimes, the speed is quite hair-raising. Nevertheless, it is hoped that the reader may still catch a glimpse of ideas which may spark interest.

It is possible to describe mathematical ideas using few or no formulas and equations, and several well-known books do just this. This is rather like describing a rocket in words - one knows what it does but has no chance of building one. Here formulas and equations have not been avoided. In fact the text is littered with them, but every effort has been made to keep them simple in the hope of persuading the reader that they are not only useful but also accessible to engineers.

Mathematics and engineering are inevitably interrelated, and this interaction will steadily increase as the use of mathematical modelling grows. The interaction is not one-sided and there are many examples of cases where engineers have contributed to mathematics. As a young man, the author read, and was impressed by, the notes of the engineer and physicist **Oliver Heaviside** who did pioneering work in the application of complex numbers in engineering, in the solution of differential equations using symbolic methods, and in vector calculus. His achievements are recalled by the **Heaviside function**¹ in mathematics and the **Heaviside layer** in the atmosphere.

Although mathematicians and engineers often misunderstand one another, their basic approach is quite similar. Consider the problem of designing steam boilers. One of the worst maritime disasters in the history of the USA occurred on April 27, 1865 when a steam boiler exploded on the steamboat *Sultana*; more than 1500 passengers and crew died. Boiler explosions continued to occur frequently: alone from 1880 to 1890 more than 2000 steam boilers exploded. In response, the ASME (American Society for Mechanical Engineers) drew up its very first standard entitled *Code for the Conduct of Trials of Steam Boilers* in the year 1884, and in 1914 the ASME issued the first edition of the *ASME Boiler Code, Rules for the Construction of Stationary Boilers and for Allowable Working Pressure* which set standards for the design of boilers; this code has evolved through the years and is still an industry standard. Every major accident is investigated by the

¹Concepts in **bold** type are referenced in the Index of Concepts.

engineering community to determine whether the appropriate industrial codes need to be amended. The stakes are high, as shown by the literature on **forensic engineering** (see e.g. Peter R. Lewis *Safety First?* [Lew10]) and the recent disasters in the Gulf of Mexico and Fukushima. In contrast, the mathematical approach is that of fail-safe design. Every possible boiler under every possible condition would be analysed. If successful, this would be formulated as a theorem: Under conditions A, B, ... a boiler with this design will be safe. There is of course a slight snag with this approach - the theorem may never be proved in which case boilers may never be built!

Another point of similarity between mathematics and engineering is the historical development of each subject. The design of bridges has slowly evolved over the centuries as new ideas and concepts were introduced and new materials became available. In a very similar fashion, the mathematical techniques described below have slowly evolved, starting from the simple concept of a number and expanding step by step. Non-mathematicians often believe that the development of mathematics has more-or-less stopped, whereas in fact the subject continues to develop rapidly. In an attempt to convey this dynamic development, which has accelerated in recent years, the dates when concepts were first introduced are frequently cited.

A recurring theme is that of **modelling** or, in American usage **modeling**, by which is meant the formulation of a mathematical model for a physical (or biological) system, which can be used to explain and predict the behaviour of the physical system. Examples of modelling are scattered throughout the text and some general remarks will be found in Chapter 16. The *Index of Applications* contains a list of the applications discussed in the text.

In a collaboration between mathematicians and engineers, it is usually easier for the mathematicians to learn the engineering jargon and background, rather than the opposite. In this connection one can not do better than quote John R. Womersley who made a significant contribution to the analysis of arterial blood flow: John R. Womersley *An elastic tube theory of pulse transmission and oscillatory flow in mammalian arteries* [Wom57, page 4]:

It is a particular pleasure to record the friendly collaboration and criticism of Dr. D. A. McDonald, Reader in Physiology at Bart's, who not only first introduced the author to this fascinating problem, but also helped him to acquire some of the experimentalist's "feel" for the physical conditions in many small ways, hard to define, but nonetheless real. This work itself, will, it is hoped, be regarded as a successful result of an experiment in interdisciplinary cooperation. It demonstrates that the successful application of mathematics to biological problems is not to be found in the study or the library. An essential condition for success is that the mathematician must get the "feel" of the problem by personal contact and discussion with the physiologist, and must at the same time have sufficient professional standing to maintain a critical attitude. If the mathematician is merely a junior hired "to do the mathematics" there will be no progress. If he is a Professor in another department to whose Olympian presence problems are brought, some interesting mathematics will be done, but it will lack point and substance from

the physiologist's point of view. The history of past attempts at the solution of this very problem is full of such examples. It would seem that progress is likely to depend on the occurrence of happy accidents of the sort that led to the work described here. [Bart's is a London hospital]

In such a collaboration, some of the legitimate concerns of the mathematician may become lost. Here, an attempt has been made to show, using simple examples, that questions such as those involving the existence and uniqueness of solutions to problems are often not just pedantic but reflect real practical difficulties.

Over the past half century, the mathematical literature has become much more terse, and older famous textbooks by well-known mathematicians now seem very leisurely and imprecise. Much has been gained by the increased rigour, but for the non-specialist and beginner the older literature has advantages and will sometimes be referred to here.

As long ago as 1908 the exceptionally creative French mathematician, physicist, and engineer² **Henri Poincaré** complained about what he called the advance of the “logicians” and wrote: (Henri Poincaré *Science and Method* [Poi03, page 129]):

The engineer must receive a complete mathematical education, but of what use is it to be to him, except to enable him to see the different aspects of things and to see them quickly? He has no time to split hairs. In the complex physical objects that present themselves to him he must promptly recognize the point where he can apply the mathematical instruments we have put in his hands.

In this spirit the author hopes that the reader will become acquainted with some new *mathematical instruments* which he or she can apply.

During the past ten years the author has been fortunate to be able to collaborate with a physiologist, **Paul Lunkenheimer**, and a biomechanical engineer, **Peter Niederer**, and this book could not have been written without their encouragement. The author would also like to thank his colleagues in the Institute for Numerical and Applied Mathematics, Westfälische Wilhelms-Universität, Münster, for making it possible for the author to work on this text after his retirement. Thanks are due to **Andrew D. McCulloch**, Professor of Biomechanics at the University of California San Diego, who generously provided help and access to his computer software “Continuity” during a stimulating visit to San Diego many years ago. Thanks are also due to **Dr. Randas Batista**, who made it possible for the author to watch the Batista operation many times and thereby gain an appreciation of the real-life complications of heart surgery.

A special thank you is due to my colleague Frank Wübbeling who, on numerous occasions, provided advice on coping with the idiosyncrasies of ever-changing computer systems.

²For many years Poincaré (1854–1912) simultaneously held posts as a professor of mathematics and as a senior mining engineer!

The staff of IOS Press - in particular Kairi Look and Maureen Twaig - provided helpful advice and patient support.

Finally, I thank my wife Gabriele for her help and encouragement during the long gestation period of this book.

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Contents

Preface	v
1 Numbers and Their Representation	1
1.1 Introduction	1
1.2 Real Numbers	1
1.3 The Representation of Real Numbers	7
1.4 Complex Numbers	9
2 Sequences of Numbers	13
2.1 Introduction	13
2.2 The Convergence of Sequences	13
2.3 The Convergence of Sequences (continued)	15
2.4 A Criterion for Convergence: Cauchy Sequences	16
2.5 Infinite Series	18
2.6 Speed of Convergence	21
2.7 Some Generalizations	24
3 Functions of One Variable	27
3.1 Sets	27
3.2 Functions	29
3.3 Elementary Functions	31
3.3.1 Polynomials	31
3.3.2 Rational Functions	34
3.3.3 Trigonometric Functions	34
3.3.4 Exponential and Logarithmic Functions	36
3.3.5 Hyperbolic Functions	39
3.4 Piecewise Continuous Functions	40
3.5 Composite Functions	41
3.6 Special Functions	41
3.7 Functions of a Complex Variable	44
4 Two-dimensional Analytic Geometry	47
4.1 Introduction	47
4.2 Two-dimensional Analytic Geometry	48
4.3 Lines	48
4.4 Triangles and Polygons	50

4.5	Conic Sections	52
4.5.1	The Circle	52
4.5.2	The Ellipse	53
4.5.3	The Hyperbola	53
4.5.4	The Parabola	54
4.6	Other Two-dimensional Curves	54
4.7	Inside or Outside?	55
5	Linear Algebra	57
5.1	Introduction	57
5.2	Vectors and Matrices	57
5.3	Vector and Matrix Norms	62
5.4	Inner products and Orthogonality in \mathbb{R}^n	66
5.5	Linear Algebraic Equations	69
5.6	Determinants	70
5.7	Eigenvalues and Eigenvectors	72
5.8	Dimension and Bases	79
5.9	Sequences of Vectors and Matrices	83
6	Functions of Several Variables	85
6.1	Introduction	85
6.2	Inverse Mappings	88
7	Calculus	91
7.1	Differential Calculus	91
7.1.1	Differentiation in One Dimension	91
7.1.2	Partial Differentiation	97
7.1.3	The Weierstrass Example	100
7.2	Differentiation in \mathbb{R}^n	101
7.3	Applications of Differentiation	105
7.3.1	Taylor Series	105
7.3.2	Calculation of Extrema	106
7.3.3	Newton's Method	110
7.3.4	Spline Functions	111
7.4	Integral Calculus	112
7.4.1	Riemann Integrals in One Dimension	112
7.4.1.1	Indefinite Integrals	112
7.4.1.2	Definite Integrals	114
7.4.1.3	The Connection between Definite and Indefinite Integrals	118
7.4.1.4	Integration by Parts	122
7.4.1.5	The Differentiation of Integrals with Parameters	123
7.4.1.6	Improper Riemann Integrals	124
7.4.1.6.0.1	One Endpoint Equal to $\pm\infty$	124
7.4.1.6.0.2	The Integrand is Unbounded	124
7.4.1.6.0.3	The Integrand is Discontinuous	125
7.4.1.7	Evaluation of Integrals	127
7.4.2	Riemann Integrals in Several Dimensions	129

7.5	Integration by Substitution in n Dimensions	131
7.6	The Relationship between Integrals in 1D and 2D	134
7.7	The Riemann-Stieltjes Integral	141
7.8	Analytic Functions	143
7.8.1	Analytic Continuation	146
7.8.2	Complex Integration	147
7.8.3	The Calculus of Residues	149
7.9	The Calculus of Finite Differences	150
8	Linear Spaces	153
8.1	Introduction	153
8.2	The Linear Space $C[a, b]$	155
8.3	The Linear Spaces $C^m(\Omega)$ and $C^m(\overline{\Omega})$	159
8.4	The Spaces $L^p(a, b)$ and $L^p(\Omega)$ for $1 \leq p \leq \infty$	161
8.5	Complete Spaces	166
8.6	Dimension and Bases	168
8.7	Lebesgue Measure and Lebesgue Integration	171
8.8	Weak Derivatives	177
8.9	The Sobolev Spaces $W^{m,p}(\Omega)$ and $H^{m,p}(\Omega)$	178
8.9.1	The Sobolev Embedding Theorem	181
8.10	Other Properties of Linear Spaces	183
8.10.1	Three Basic Principles for Linear Transformations	183
8.10.2	Spectral Theory	184
8.10.3	Calculus of Operators	185
8.11	Topological Spaces	185
9	The Solution of Finite Dimensional Equations	189
9.1	Introduction	189
9.2	Linear Algebraic Equations	194
9.2.1	Solution of Linear Algebraic Equations: Direct Methods	195
9.2.2	Solution of Linear Algebraic Equations: Iterative Methods	201
9.2.3	Generalized Solutions	208
9.2.3.1	Least Squares Solutions	208
9.2.3.2	Generalized Inverses	210
9.3	Polynomial Equations	211
9.3.1	The QR Algorithm for Computing Eigenvalues	215
9.4	Non-linear Equations	217
9.4.1	Non-Linear Equations: Fixpoint Iteration	217
9.4.2	Non-Linear Equations: Newton's Method	221
9.5	The Implicit Function Theorem	226
10	Tensor Analysis and Differential Geometry	231
10.1	Introduction	231
10.2	Three-dimensional Analytic Geometry	232
10.2.1	Curves in 3D	232
10.2.1.1	The Line	232
10.2.1.2	General Curves	233
10.2.2	Surfaces in 3D	233

10.2.2.1	The Plane	233
10.2.2.2	The Sphere	233
10.2.2.3	The Ellipsoid	234
10.3	Differential Geometry	235
10.3.1	Tangents and Tangent Planes	236
10.3.1.1	Computing the Tangent to a Curve	236
10.3.1.2	Computing the Tangent Plane to a Surface	237
10.3.1.3	Curvature	239
10.4	Coordinate Systems	241
10.4.1	Polar Coordinates	241
10.4.2	Cylindrical Coordinates	241
10.4.3	Prolate Spheroidal Coordinates	243
10.4.4	Orthogonal Coordinate Systems	244
10.4.5	Transformations Between Coordinate Systems	244
10.4.6	Construction of Orthogonal Coordinate Systems	248
10.4.7	Artificial Singularities	249
10.4.8	Differential Manifolds	250
10.5	Tensor Analysis	250
10.6	Differential Operators for Tensors	254
10.6.1	The Divergence Operator div	256
10.6.2	The Differential Operator grad	257
10.6.3	The Differential Operator curl	257
10.6.4	Combinations of the Differential Operators div , grad and curl	258
10.6.5	The Nabla Operator ∇	258
10.6.6	Differential Forms	260
10.7	Integration by Parts in more than One Dimension	260
10.7.1	The Divergence Theorem	261
10.8	Computation of Length and Surface Area	264
10.8.1	Computation of the Length of a Curve	264
10.8.2	Computation of the Area of a Two-dimensional Surface	265
10.9	Applications	267
10.9.1	Non-linear Elasticity	267
10.9.2	Mechanics of Biological Tissue	267
10.9.3	Heart Mechanics	267
10.9.4	Myocardial Fibres	268
10.9.5	Heart Valve Leaflets	268
10.9.6	Hydrostatic Skeletons	268
10.9.7	Bones	269
11	Modelling Geometric Complexity	271
11.1	Introduction	271
11.2	Fractals	271
11.3	Varifolds	275
11.4	Penrose Tilings	278
12	Fourier Analysis	281
12.1	Introduction	281

12.2	Fourier Series	282
12.3	Properties of Fourier Series	287
12.3.1	Fourier Series as Orthogonal Series	287
12.3.2	The Pointwise Convergence of Fourier Series	289
12.4	Fourier Transforms	291
12.5	The Discrete Fourier Transform	294
12.6	Applications	295
12.6.1	X-ray Crystallography	295
12.6.2	Optics	296
12.6.3	Solution of Partial Differential Equations	296
12.6.3.1	Analytic Solutions of PDEs	296
12.6.3.2	Numerical Solution of PDEs	296
12.6.4	Signal Processing	297
12.7	Fourier Analysis: Related Concepts	297
12.7.1	Complete Orthogonal Systems	297
12.7.1.1	Orthogonal Polynomials	297
12.7.2	Related Integral Transforms	298
13	Ordinary Differential Equations (ODEs)	299
13.1	Introduction	299
13.2	Examples of Ordinary Differential Equations	300
13.3	Initial Value and Boundary Value Problems	308
13.4	The Solution of Ordinary Differential Equations	311
13.4.1	The Analytical Solution of ODEs	311
13.4.1.1	Scalar Linear ODEs with Constant Coefficients	312
13.4.1.2	Systems of Linear ODEs with Constant Coefficients	316
13.4.1.3	Systems of Linear ODEs with Variable Coefficients	317
13.4.1.4	Stability of Linear ODEs	317
13.4.2	Qualitative Analysis of ODEs	322
13.4.3	Numerical Solution of Initial Value Problems for ODEs	328
13.4.3.1	Euler's Method	328
13.4.3.2	Adams-Bashforth Methods	331
13.4.3.3	Backward-Differentiation Methods	333
13.4.4	Numerical Solution of Boundary Value Problems for ODEs	335
13.5	ODEs with Parameters	337
13.6	Recent Developments	337
13.6.1	Chaos	337
13.6.2	Bifurcation and Catastrophe	338
13.6.3	Sync	340
13.6.4	Bursting	341
14	Partial Differential Equations (PDEs)	343
14.1	Introduction	343
14.2	Some Classical PDEs	344
14.2.1	Introduction	344
14.2.2	Linear First Order PDEs	345
14.2.3	Linear Second Order PDEs	346

14.2.3.1	The Wave Equation	346
14.2.3.2	The Laplace Equation	346
14.2.3.3	The Heat Equation	347
14.2.4	The Biharmonic Equation	347
14.3	Some PDEs in Continuum Mechanics	347
14.3.1	Introduction	347
14.3.2	The Navier-Stokes Equations	348
14.3.3	The Equations of Non-linear Elasticity	351
14.3.4	Poroelectricity	354
14.3.5	Journal Bearings	358
14.4	Some PDEs in Biomechanics	359
14.4.1	Membrane Currents: Hodgkin and Huxley	359
14.4.2	Aortic Valve Leaflets: Peskin and McQueen	360
14.4.3	Stresses and Strains in the Heart: Hunter and McCulloch	361
14.5	The Properties of PDEs	361
14.5.1	Introduction	361
14.5.2	The Classification of Linear Second Order PDEs in Two Dimensions	362
14.5.2.1	Parabolic Equations	362
14.5.2.2	Elliptic Equations	364
14.5.2.3	Hyperbolic Equations	365
14.6	Some Special Problems	368
14.6.1	Free Boundary Problems and Moving Boundary Problems	368
14.6.2	Ill-conditioned and Ill-posed Problems	369
14.7	Existence and Uniqueness Theorems for PDEs	370
14.7.1	Introduction	370
14.7.2	Weak Solutions (Generalized Solutions)	371
14.7.3	Distributions	375
14.7.4	Variational Inequalities	377
14.8	The Analytic Solution of PDEs	383
14.8.1	Linear First Order PDEs	383
14.8.2	Separation of Variables	385
14.8.3	Complex Analysis	389
14.8.4	Fourier Analysis and Related Methods	390
14.8.4.1	Solving the Wave Equation Using Fourier Transforms	390
14.8.4.2	Solving the Heat Equation Using Fourier Series	392
14.8.4.3	Solving the Heat Equation Using the Laplace Transform	394
14.9	The Numerical Solution of PDEs	403
14.9.1	Galerkin Methods	404
14.9.2	The Finite Element Method: An Example	405
14.9.2.1	The Finite Element Method: Bilinear Form	414
14.9.3	The Finite Element Method: Heart Mechanics	415
14.9.4	The Finite Element Method: Remarks	418
14.10	Systems of PDEs	419
14.11	Appendix: Details for Example 14.9.1	420

15 Optimization and Control Theory	429
15.1 Introduction	429
15.2 Solving Optimization Problems	430
15.2.1 Linear Programming	430
15.2.2 Quadratic Programming Problems	432
15.2.3 Linear Complementarity Problems	432
15.2.4 Some Optimization Problems in Biology	434
15.2.4.1 Optimum Design of Blood Vessel Bifurcation	434
15.2.4.2 Evolution and Genetic Algorithms	437
15.2.4.3 Bones and Shape Optimization	437
15.2.4.4 Packing Problems	437
15.3 Control Theory	439
16 Modelling	441
16.1 Introduction	441
16.2 Types of Models	442
16.3 The Choice of a Model	443
16.4 An Example: Consolidation of Soil	444
16.5 Real-world Non-uniqueness	445
16.6 Non-physical Solutions of Model Equations	447
16.7 Modelling: Concluding Remarks	448
17 Computer Software	449
17.1 Numerical Software	449
17.2 Computer Algebra	451
17.2.1 Examples of Computer Algebra Software	452
18 Remarks on Mathematical Proofs	455
18.1 Introduction	455
18.2 What Engineers Have Said	456
18.2.1 Sir Richard Southwell	456
18.2.2 Theodore von Karman	457
18.3 Computer-assisted Proofs	457
18.4 Fallacious Proofs	458
A Summary of Mathematical Notation	461
B Comparison of Integrals	465
Bibliography	467
Index of Concepts	479
Index of Applications	495

