# Modern Mathematics for the Engineer Second Series

Edited by EDWIN F. BECKENBACH

### SECOND SERIES

# MODERN MATHEMATICS FOR THE ENGINEER

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With an Introduction by

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# Preface

For several years the University of California, through University Extension, has been conducting a highly successful series of lecture courses devoted to Modern Science for the Engineer. The lectures are available in book form in the *University of California Engineering Extension Series*, of which six volumes (see page ii) have preceded the present contribution.

The timeliness of the series—or perhaps the scientific alertness of the Eastern European countries—is attested to by the fact that, during its first three years of existence, the initial volume of "Modern Mathematics for the Engineer" was translated into Hungarian, Polish, and Russian.

Turning a second time to mathematics, University Extension appointed an Advisory Committee composed of individuals representing various universities and industrial organizations in California to plan the 1958–59 lecture series.

The Committee adopted as its objective the presentation of some exciting aspects of modern mathematics that either are presently applicable or promise soon to be applicable to science and engineering.

To achieve this objective, the Committee sought to obtain the services of a group of outstanding speakers who were experts on advanced applicable mathematics. The topics chosen were, for the most part, those that have had recent spectacular applications in mathematics, that have been applied or are likely soon to be applied in physical, sociological, and biological sciences, and that involve a degree of mathematical subtlety.

The high success of the course was ensured by the enthusiastic response of the distinguished group of lecturers who participated in the series. It was presented at five locations throughout the state: at Berkeley, Corona, Los Angeles, Palo Alto, and San Diego.

The volume that has resulted is intended for engineers, scientists, mathematicians, students, high-school and college teachers, and others who desire to become or remain informed concerning current applicable mathematical developments.

The first volume of "Modern Mathematics for the Engineer" was somewhat arbitrarily divided into three parts: Mathematical Models, Probabilistic Problems, and Computational Considerations. The present volume is similarly divided into three parts: Mathematical Methods, Statistical and Scheduling Studies, and Physical Phenomena.

Certainly the foregoing partitioning is not a sharp one; rather, it is one of emphasis. Thus the broad and deep mathematical methods developed in Part 1 are clearly motivated by physical problems; the solutions of the physical problems treated in Part 3 call for the use of the most modern mathematical methods; and the powerful probabilistic processes described in Part 2 are strongly evident in Chaps. 11 and 12 of Part 3.

Chapter 12, for example, might equally well have been combined with Chaps. 1 to 4 to constitute a comprehensive part entitled Operational Observations, or it might have been put in Part 2 because of its probabilistic content; but its greatest emphasis seemed to be on physical propagation phenomena, and it could well furnish the basis of a one-semester course in this branch of mathematical physics. Again, Professor Pólya's delightful concluding Chap. 16 is concerned with physical observations, but these observations lead to general conjectures—and the conjectures demand proof, which in turn involves ingenious and penetrating mathematical methods.

There are numerous examples and exercises throughout the book. Some of the exercises are at the ends of chapters, others are interspersed with the text, and still others are incorporated in the text. It is hoped that they will aid the reader in his over-all assimilation of the material and that they will add to the usefulness of the book.

The editor is most grateful to the authors for their excellent and prompt contributions to this volume; to the other Advisory Committee members, John L. Barnes, Clifford Bell, L. M. K. Boelter, George W. Brown, John C. Dillon, Gerald Estrin, James C. Fletcher, Bernard Friedman, Magnus R. Hestenes, John W. Miles, Russell R. O'Neill, Louis A. Pipes, C. T. Singleton, Ivan S. Sokolnikoff, Thomas H. Southard, Angus E. Taylor, Charles B. Tompkins, and John D. Williams for their efforts and excellent ideas; to the Course Coordinators, John C. Bowman, Bernard Friedman, Stanley B. Schock, and Victor Twersky for their smooth handling of lecture arrangements; once again to Clifford Bell, the Statewide Coordinator of the course, for his unobtrusive but highly valued leadership; and especially the editor thanks his secretaries, Mildred Webb and Patti Hansen, for their careful and efficient work.

EDWIN F. BECKENBACH

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#### vi

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# Foreword

The physical and economic world in which the modern engineer operates continues to grow more complex, putting ever greater demands on the mathematical models representing that world. During the five years since University Extension last offered a lecture series in "Modern Mathematics for the Engineer," reliance on a variety of these models has grown in an amazing fashion, due in no small measure to the adaptation of advanced mathematical techniques for use in connection with high-speed computing machines. Hilbert-space methods, always meaningful to the mathematicians who developed them, have now become useful also to the engineer and applied scientist, and the acceptance of probabilistic as well as deterministic analyses has become commonplace.

The present series was conceived with the objective of presenting some exciting aspects of modern mathematics. The course was designed for nonspecialists with training in engineering or science, high-school and college teachers of mathematics, and others desiring to remain au courant concerning mathematical developments. The material is intended to be quite understandable in the large, although not necessarily in complete detail, on the basis of the single lectures, and all of it should be applicable either now or in the reasonably near future to science and engineering.

We are pleased to share the stimulating experience of the second "Modern Mathematics for the Engineer" lecture series with you, the reader, through the pages of this book.

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# Contents

Forew		vii
Prefac		ix
Introd	luction	1
	PART 1. MATHEMATICAL METHODS	
1 F	rom Delta Functions to Distributions	5
B	Y ARTHUR ERDÉLYI	
1.1	Introduction 5	
	Delta Functions and Other Generalized Functions	
1.2	The Delta Function $6$	
1.3	Other Generalized Functions 8	
	Mikusiński's Theory of Operational Calculus and	
	Generalized Functions	
1.4	The Definition of Operators 9	
1.5	Differential and Integral Operators 13	
1.6	Limits of Convolution Quotients 15	
1.7	Operator Functions 18	
1.8	Exponential Functions 21	
1.9	The Diffusion Equation 23	
1.10	Extensions and Other Theories 24	
	Distributions	
1,11	Testing Functions 24	
1.12	The Definition of Distributions 26	
1.13	Operations with Distributions 29	
1.14	Convergence of Distributions 34	
1.15	Further Properties of Distributions 39	
	Applications and Extensions	
1.16	Application to Fourier Transforms 42	
1.17	Application to Differential Equations 45	
1.18	Extensions and Alternative Theories 48	
	xi	

• • •	CONTENTE
XII	CONTENTS

2	Operational Methods for Separable Differential
2 10	Equations BY BERNARD FRIEDMAN
2.1	Introduction 51
$\frac{2.2}{2.3}$	<u> </u>
$\frac{2.5}{2.4}$	•
2.5	
2.6	The state of the s
2.7	
2.8	•
2.9	
2.10	
3	Integral Transforms BY JOHN W. MILES
3.1	Introduction 68
0.1	Inversion Formulas and Transform Pairs
3.2	· · · · · · · · · · · · · · · · · · ·
3.3	
3.4	Fourier Cosine and Sine Transforms 73
3.5	Laplace Transform 74
3.6	Mellin Transform 75
3.7	Multiple Fourier Transforms 75
3.8	Hankel Transforms 75
	The Laplace Transform
3.9	Introduction 78
3.10	
3.1	
3.1	
3.13	
3.1	
3.1	
3.1	•
	Fourier Transforms
3.1	7 Introduction 88
3.1	
3.1	T I
3.2	
	Equation 89
	Hankel Transforms
3.2	1 Introduction 90
3.2	2 Problem of an Oscillating Piston 90

	Finite Fourier Transforms
3.23	
3.24	
3.25	
3.26	Conclusion 95
	Semigroup Methods in the Theory of Partial Differential Equations BY RALPH S. PHILLIPS 100
4.1	Introduction 100
4.2	Semigroups of Operators on Finite-dimensional Spaces 103
4.3	Hilbert Space 104
4.4	
4.5	
4.6	AND CONTROL OF THE CO
4.7	Parabolic Partial Differential Equations 128
5 A	Asymptotic Formulas and Series BY J. BARKLEY ROSSER 133
5.1	Introduction 133
5.2	Definitions 134
5.3	Integration by Parts 138
5.4	The Generalized Watson's Lemma 140
5.5	Asymptotic Solution of Differential Equations 141
5.6	Other Methods of Deriving Asymptotic Series 144
5.7	Eulerizing 144
5.8	Continued Fractions 146
5.9	
5.10	
5.11 5.12	
0.12	Further Use of Integration by Parts 159
P	ART 2. STATISTICAL AND SCHEDULING STUDIES
6 (	Chance Processes and Fluctuations by WILLIAM FELLER 167
6.1	Introduction 167
	Sums of Random Variables
6.2	Cumulative Effects 168
6.3	The Simplest Random-walk Model 168
6.4	The Fokker-Planck Equation 170
6.5	Example 171
6.6	Generalizations 172

6.7 The "Ruin" Problem 173

xiv	CONTENTS	
	Queucing Problems	
6.8	Holding and Waiting Times; Discipline 174	
6.9	Random-walk Model; the Differential Equations 176	
6.10	Steady State 177	
6.11	Street Street in the contract of the contract	
6.12		
	Averages 180	
6.13	The Example of D. G. Kendall's Taxicab Stand 181	
7 In	nformation Theory BY DAVID BLACKWELL	182
7.1	Introduction 182	
7.2	An Example 182	
7.3	Entropy 183	
7.4	Capacity of a Channel 185	
7.5	The Fundamental Theorem 186	
7.6	Multistate Channels 190	
7.7	Entropy of a Process; Capacity of Finite-state	
	Channels 191	
0 700	I Maria de 1881 de 1881	404
	he Mathematical Theory of Control Processes	194
В	RICHARD BELLMAN	
8.1	Introduction 194	
	Determinate Control Processes	
8.2	The Calculus of Variations 196	
8.3	A Catalogue of Catastrophes 197	
8.4	Quadratic Criteria and Linear Equations 198	
8.5	Linear Criteria and Linear Constraints 199	
8.6	Nonlinear Criteria and Constraints 199	
8.7	Implicit Functionals 200	
8.8	Dynamic Programming 201	
8.9	Trajectories 202	
8.10	Computational Aspects 202	
	Stochastic Control Processes and Game Theory	
8.11	Stochastic Effects 202	
8.12	Games against Nature 203	
8.13	Pursuit Processes 204	
8.14	Analytic Techniques 204	
	Adaptive Control Processes	
8.15	Adaptive Systems 204	
	Functional-equation Approach 205	

	CONTENTS	xν
8.17	Computational Aspects 206	
	An Illustrative Example	
8.18	Penalty are in the control of the co	
8.19	Deterministic Case 207	
8.20	Stochastic Case 207	
8.21	Adaptive Case 208	
9 F	ormulating and Solving Linear Programs	213
В	Y GEORGE B. DANTZIG	
9.1	Introduction 213	
9.2	Formulating a Linear-programming Model 213	
9.3	Building the Model 215	
9.4	The Linear-programming Model Illustrated 216	
9.5	Algebraic Statement of the Linear-programming	
0.0	Problem 220	
9.6	Outline of the Simplex Method 222	
9.7 9.8	Test for Optimal Feasible Solution 223	
9.9	Improving a Nonoptimal Basic Feasible Solution 22 General Iterative Procedure 225	4
9.10	Finding an Initial Basic Feasible Solution 226	
		999
	he Mathematical Theory of Inventory Processes Y SAMUEL KARLIN	228
10.1	Introduction 228	
10.1	Factors of the Inventory Process 229	
10.2	Cost Factors 229	
10.4	The Nature of Demand 230	
10.5	The Nature of Supply 230	
10.6	The Structure of the Inventory Process 231	
10.7	Classification of Inventory Models 232	
10.8	Historical Inventory Models 233	
10.9	The Literature of Inventory Theory 236	
10.10	Deterministic Inventory Models 237	
10.11	One-stage Stochastic Inventory Models 242	
10.12	Optimal Policy for Dynamic Stochastic Inventory	
10.10	Problems 244	
10.13	Model of Hydroelectric Generation with Stochastic	
10.14	Inflow 246 Stoody state Solution of Inventory Brohlems 2/8	
10.14 10.15	Steady-state Solution of Inventory Problems 248 Stationary Inventory Model 249	
10.15	Stationary Inventory Model 249 Inventory Model with a Random Supply 252	
10.10	Stationary Distribution for a Model of Lagged	
-0.11	Delivery 255	

## PART 3. PHYSICAL PHENOMENA

11	Monte Carlo Calculations in Problems of Mathematical Physics BY STANISLAW M. ULAM	261
11.1	Introduction 261	
11.2	A Combinatorial Problem 263	
11.3	Branching Processes 264	
11.4	Multidimensional Branching Processes 270	
11.5	Statistical Sampling Methods 275	
11.6	Reactions in a Heavy Nucleus 276	
11.7	The Petit Canonical Ensemble 276	
11.8	Iterates of Transformations, Ergodic Properties, and Time	
	Averages 277	
12	Difference Equations and Functional Equations in	
	Transmission-line Theory BY RAYMOND REDHEFFER	282
12.1	Introduction 282	
	$The \ Algebraic \ Foundations$	
12.2	An Instructive Special Case 284	
12.3	The Composition of Networks in General 285	
12.4	Matrix Multiplication 288	
12.5	Lossless Networks and the Reciprocity Theorem 290	
12.6	Passive Networks 292	
12.7	The Associated Linear Fractional Transformation 293	
12.8	Another Characterization of Passive Networks 295	
12.9	Fixed Points and Commutativity 297	
12.1	O Series of Obstacles; the Cascade Problem 298	
12.1	Identical Networks in Cascade 300	
	Functional Equations	
12.13		
12.13		
12.1	AN ENGINEER STEPPEN STEPPEN STOLEN ST	
12.13	The control of the co	
12.16		
12.17		
12.18		
12.19		
12.20		
12.2	<b>3</b>	
	Transmission and Reflection Operations	
12.22		
12.23	The Star Product and Closure 319	

12.24 12.25 12.26 12.27 12.28 12.29 12.30	The Norm and Energy Transfer 322 The Matching Problem 323 Further Discussion of Passive Networks 325 Inequalities for the Differential System 327 The Probability Scattering Matrix 328 A More General Interpretation 330 A Special Case and Examples 331	
	haracteristic-value Problems in Hydrodynamic nd Hydromagnetic Theory	338
	Y SUBRAHMANYAN CHANDRASEKHAR	330
13.1 13.2	Introduction 338  The Rayleigh Criterion for the Stability of Inviscid Rotational Flow 339	
13.3	Analytical Discussion of the Rayleigh Criterion 340	
13.4	The Stability of Viscous Rotational Flow 343	
13.5	On Methods of Solving Characteristic-value Problems in High-order Differential Equations 346	
	pplications of the Theory of Partial Differential quations to Problems of Fluid Mechanics	347
	PAUL R. GARABEDIAN	
14.1	Introduction 347	
14.2	Cauchy's Problem for a Hyperbolic Partial Differential Equation in Two Independent Variables 349	
14.3	The Method of Finite Differences 356	
14.4	Cauchy's Problem in the Elliptic Case 360	
14.5	Flow around a Bubble Rising under the Influence of Gravity 365	
14.6	The Detached-shock Problem 368	
	he Numerical Solution of Elliptic and Parabolic	373
r	artial Differential Equations BY DAVID YOUNG	313
15.1	Introduction 373	
15.2	Boundary-value Problems and the Method of Finite Differences 378	
15.3	Point Iterative Methods 384	
15.4	Peaceman-Rachford Iterative Method 390	

xvii

CONTENTS

xviii	CONTENTS
15.5	Other Iterative Methods for Solving Elliptic Equations 394
15.6	Parabolic Equations—Forward-difference Method 397
15.7	The Crank-Nicolson Method 402
15.8	The Alternating-direction Method for Parabolic Equations
	Involving Two Space Variables 405
15.9	Illustrative Examples 407
15.10	The SPADE Project for the Development of a Computer
	Program for Solving Elliptic and Parabolic
	Equations 413
	rcle, Sphere, Symmetrization, and Some Classical hysical Problems BY GEORGE PÓLYA 420
16.1	Introduction 420
	The Heuristic Aspect
16.2	Observations 420
16.3	Conjectures 422
16.4	A Line of Inquiry 423
16.5	Plane 424
16.6	Space 426
16.7	Applications 427
	The Key Idea of the Proof
16.8	Definition 429
16.9	From Surface Area to Dirichlet Integral 430
16.10	A Minor Remark 432
16.11	Symmetrization and Principal Frequency 432
16.12	Scope of the Proof 433
	Additional Remarks
16.13	Alternative Symmetrization 435
16.14	Uniqueness 436
16.15	Where the Alternative Symmetrization Leaves No
10.10	Alternative 439
16.16	One More Inequality Suggested by Observation 440
Name	Index 443
Subje	et Index 447

# Introduction

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During the last decade, there has been a remarkable expansion in the demand for advanced mathematics by the engineer. This demand has arisen in part because of the increasing complexities created by technological progress.

In advanced design it is frequently necessary to study a carefully constructed mathematical model before creating the physical model. The modern rockets and satellites, for example, could not have been built and successfully launched without careful mathematical analysis of the physical problem at hand.

Not only does mathematics enter into initial planning and design; it enters into testing programs as well. Data are collected and interpreted in accordance with a statistical theory. Once a product has been designed and tested, a mathematical theory of quality control is frequently used in the manufacture of the product.

More recently, mathematics has been found to be a useful tool in the field of production planning.

Thus mathematics enters into all phases of engineering and production. The modern high-speed computing machine is playing an ever-increasing role in physical, biological, and social sciences, in engineering, and in business. The effective use of computers requires the aid of persons with a high degree of mathematical training and proficiency. Almost every branch of mathematics has been used on problems that have been successfully attacked with the help of computing machines.

These machines can be used for experimentation as well as for solving intricate mathematical problems. For example, a traffic problem has been simulated on a computing machine, and experiments have suggested means of traffic control that have significantly increased the flow of traffic in a congested area.