

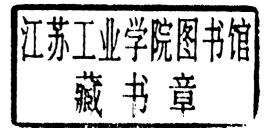
ADVANCED ENGINEERING MATHEMATICS

EIGHTH EDITION

Advanced Engineering Mathematics

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Advanced Engineering Mathematics

PREFACE

See also http://www.wiley.com/college/mat/kreyszig154962/

Purpose of the Book

This book introduces students of engineering, physics, mathematics, and computer science to those areas of mathematics which, from a modern point of view, are most important in connection with practical problems.

The content and character of mathematics needed in applications are changing rapidly. Linear algebra—especially matrices—and numerical methods for computers are of increasing importance. Statistics and graph theory play more prominent roles. Real analysis (ordinary and partial differential equations) and complex analysis remain indispensable. The material in this book is arranged accordingly, in seven independent parts (see also the diagram on the next page):

- A Ordinary Differential Equations (Chaps. 1-5)
- **B** Linear Algebra, Vector Calculus (Chaps. 6–9)
- C Fourier Analysis and Partial Differential Equations (Chaps. 10, 11)
- **D** Complex Analysis (Chaps. 12–16)
- E Numerical Methods (Chaps. 17-19)
- F Optimization, Graphs (Chaps. 20, 21)
- G Probability and Statistics (Chaps. 22, 23)

This is followed by

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References (Appendix 1)
Answers to Odd-Numbered Problems (Appendix 2)
Auxiliary Material (Appendix 3 and inside of covers)
Additional Proofs (Appendix 4)
Tables of Functions (Appendix 5).
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This book has helped to pave the way for the present development and will prepare students for the present situation and the future by a modern approach to the areas listed above and the ideas—some of them computer related—that are presently causing basic changes: Many methods have become obsolete. New ideas are emphasized, for instance, stability, error estimation, and structural problems of algorithms, to mention just a few. Trends are driven by supply and demand: supply of powerful new mathematical and computational methods and of enormous computer capacities, demand to solve problems of growing complexity and size, arising from more and more sophisticated systems or production processes, from extreme physical conditions (for example, those in space travel), from materials with unusual properties (plastics, alloys, superconductors, etc.), or from entirely new tasks in computer vision, robotics, and other new fields.

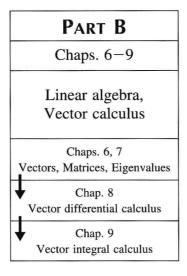
The general trend seems clear. Details are more difficult to predict. Accordingly, students need solid knowledge of basic principles, methods, and results, and a clear perception of what engineering mathematics is all about, in all three phases of solving problems:

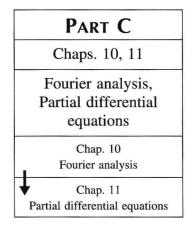
• **Modeling:** Translating given physical or other information and data into mathematical form, into a mathematical *model* (a differential equation, a system of equations, or some other expression).

vi Preface

PARTS OF THE BOOK AND CORRESPONDING CHAPTERS

PART A Chaps. 1-5 Ordinary differential equations Chaps. 1-3 Basic material Chap. 4 Series solutions, Special functions

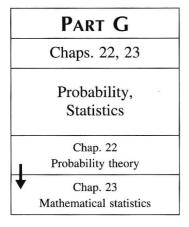




	PART D
	Chaps. 12–16
	Complex analysis
	Chap. 12–15 Basic material
+	Chap. 16 Potential theory

l	PART E	1
Ch	aps. 17-	-19
_	Numerica methods	
Chap. 17 General numerical methods	Chap. 18 Methods for linear algebra	Chap. 19 Methods for differential
		equations

Par	т F
Chaps.	20, 21
_	zation, phs
Chap. 20 Linear	Chap. 21 Graphs,
programming	Combinatorial optimization



MANUALS MAPLE Computer Manual MATHEMATICA Computer Manual STUDENT SOLUTIONS MANUAL (New!)

Preface vii

• **Solving:** Obtaining the solution by selecting and applying suitable mathematical methods, and in most cases doing numerical work on a computer. This is the main task of this book.

 Interpreting: Understanding the meaning and the implications of the mathematical solution for the original problem in terms of physics—or wherever the problem comes from.

It would make no sense to overload students with all kinds of little things that might be of occasional use. Instead, it is important that students become familiar with ways to think mathematically, recognize the need for applying mathematical methods to engineering problems, realize that mathematics is a systematic science built on relatively few basic concepts and involving powerful unifying principles, and get a firm grasp for the interrelation between theory, computing, and experiment.

The rapid ongoing developments just sketched have led to many changes and new features in the present edition of this book.

In particular, many sections have been rewritten in a more detailed and leisurely fashion to make it a simpler book.

This has also led to a still better balance between applications, algorithmic ideas, worked-out examples, and theory.

Big Changes in This Edition



PROBLEM SETS CHANGED

The new problems place more emphasis on qualitative methods and applications. There is a (slight) reduction of formal manipulations in favor of problems that require mathematical thinking and understanding, as opposed to a routine use of a CAS (Computer Algebraic System).



PROJECTS

Modern engineering work is team work, and TEAM PROJECTS will help the student to prepare for this. (These are relatively simple, so that they will fit into the time schedule of a busy student.) WRITING PROJECTS will help in learning how to plan, develop, and write coherent reports. CAS PROJECTS and CAS PROBLEMS will invite the student to an increased use of computers (and programmable calculators); these projects are not mandatory, simply because *this book can be used independently of computers or in connection with them* (see page x).



NUMERICAL ANALYSIS UPDATED

Details are given below.

Further Changes and New Features in Chapters Ordinary Differential Equations (Chaps. 1-5)

▶ First-Order Differential Equations (Chap. 1). Qualitative aspects emphasized by discussing direction fields early (Sec. 1.2). Presentation streamlined by combining exact equations and integrating factors into one section (Sec. 1.5) and moving Picard's iteration to Sec. 1.9 on existence and uniqueness.

viii Preface

- ► Linear Second and Higher Order Differential Equations combined into one chapter (Chap. 2), to save some time by avoiding duplications.
- ➤ Systems of Differential Equations (Chap. 3). Lotka–Volterra predator–prey population model included.
- ▶ Frobenius Method (Chap. 4). Material on Bessel functions slightly reduced.
- ▶ Laplace Transforms (Chap. 5). New section on systems of differential equations included.

Linear Algebra, Vector Calculus (Chaps. 6-9)

- ▶ Matrices, Linear Systems (Chap. 6). Slightly more rapid start by combining the first two sections from the last edition. Applications appearing earlier. Cramer's rule absorbed into the (slightly condensed) section on determinants (Sec. 6.6). Inverse treated more compactly (Sec. 6.7).
- ▶ Eigenvalue Problems placed in a separate chapter (Chap. 7), to have the basic material on vectors and matrices in a chapter of its own.

Fourier Analysis and Partial Differential Equations (Chaps. 10, 11)

- ► Fourier Series (Chap. 10) streamlined by moving half-range expansions into the section on even and odd functions (Sec. 10.4).
- ▶ Partial Differential Equations (Chap. 11). Fourier transform method absorbed into the section on Fourier integrals for heat problems (Sec. 11.6).

Complex Analysis (Chaps. 12-16)

- ➤ Complex Numbers and Functions (Chap. 12). The old chapter on conformal mapping no longer exists. Its (slightly reduced) material has been distributed in Sec. 12.5 on conformality, Secs. 12.6–12.8 on special functions, and Sec. 12.9 on linear fractional transformations. Hence for a better understanding we now discuss geometric properties of functions simultaneously with their analytic formulas, as we do all the time in calculus.
- ➤ Complex Integration (Chap. 13). Integration methods right after the definition of the integral.
- ▶ Laurent Series, formerly in a chapter jointly with power series, combined with residue integration in Chap. 15.

Numerical Methods (Chaps. 17–19)

- ▶ Numerical Methods in General (Chap. 17). Updated in the light of computer requirements and developments. Idea of error estimation by halving. Changes in Sec. 17.4 on splines, in Sec. 17.5 on error estimates in integration. Adaptive integration and Romberg integration included (Sec. 17.5).
- ▶ Methods for Differential Equations (Chap. 19). Automatic variable step size selection in modern codes, Runge–Kutta–Fehlberg method (Sec. 19.1), extension of Euler and Runge–Kutta methods to systems and higher order equations (Sec. 19.3) included.

Optimization, Graphs (Chaps. 20, 21)

▶ Linear Programming (Chap. 20). Simplex method completely rewritten in terms of matrix language and techniques.

Preface ix

Probability and Statistics (Chaps. 22, 23)

▶ **Probability** (Chap. 22) beginning with a section on data analysis, explaining stemand-leaf plots and boxplots and motivating probability by relative frequency (Sec. 22.1).

▶ Statistics (Chap. 23) beginning with a section on the use of random number generators (Sec. 23.1). Introduction to correlation added (Sec. 23.10).

Appendices

► Appendix 1 (References) updated.

Suggestions for Courses: A Four-Semester Sequence

The material may be taken in sequence and is suitable for four consecutive semester courses, meeting 3-5 hours a week:

First semester. Ordinary differential equations (Chaps. 1–4 or 5) Second semester. Linear algebra and vector analysis (Chaps. 6–9)

Third semester. Complex analysis (Chaps. 12–16)
Fourth semester. Numerical methods (Chaps. 17–19)

For the remaining chapters, see below. Possible interchanges are obvious; for instance, numerical methods could precede complex analysis, etc.

Suggestions for Courses: Independent One-Semester Courses

The book is also suitable for various independent one-semester courses meeting 3 hours a week; for example:

Introduction to ordinary differential equations (Chaps. 1-2)

Laplace transform (Chap. 5)

Vector algebra and calculus (Chaps. 8, 9)

Matrices and linear systems of equations (Chaps. 6, 7)

Fourier series and partial differential equations (Chaps. 10, 11, Secs. 19.4–19.7)

Introduction to complex analysis (Chaps. 12–15)

Numerical analysis (Chaps. 17, 19)

Numerical linear algebra (Chap. 18)

Optimization (Chaps. 20, 21)

Graphs and combinatorial optimization (Chap. 21)

Probability and statistics (Chaps. 22, 23)

General Features of This Edition

The selection, arrangement, and presentation of the material has been made with greatest care, based on past and present teaching, research, and consulting experience. Some major features of the book are these:

The book is **self-contained**, except for a few clearly marked places where a proof would be beyond the level of a book of the present type and a reference is given instead. Hiding difficulties or oversimplifying would be of no real help to students.

The presentation is **detailed**, to avoid irritating readers by frequent references to details in other books.

The examples are **simple**, to make the book teachable—why choose complicated examples when simple ones are as instructive or even better?

CONTENTS

Part A.	Ord	linary Differential Equations
	1.1 1.2 1.3 1.4 1.5 1.6 1.7 1.8 1.9 Chap	Basic Concepts and Ideas, 2 Geometrical Meaning of $y' = f(x, y)$. Direction Fields, 10 Separable Differential Equations, 14 Modeling: Separable Equations, 19 Exact Differential Equations. Integrating Factors, 25 Linear Differential Equations. Bernoulli Equation, 33 Modeling: Electric Circuits, 41 Orthogonal Trajectories of Curves. <i>Optional</i> , 48 Existence and Uniqueness of Solutions. Picard Iteration, 52 ter Review, 59 ter Summary, 61
	Chap	oter 2 Linear Differential Equations of Second
		and Higher Order64
	2.1	Homogeneous Linear Equations of Second Order, 64
	2.2 2.3	Second-Order Homogeneous Equations with Constant Coefficients, 72
	2.3	Case of Complex Roots. Complex Exponential Function, 76 Differential Operators. <i>Optional</i> , 81
	2.5	Modeling: Free Oscillations (Mass–Spring System), 83
	2.6	Euler—Cauchy Equation, 93
	2.7	Existence and Uniqueness Theory. Wronskian, 97
	2.8	Nonhomogeneous Equations, 101
	2.9	Solution by Undetermined Coefficients, 104
	2.10	Solution by Variation of Parameters, 108
	2.11	Modeling: Forced Oscillations. Resonance, 111
	2.12	Modeling of Electric Circuits, 118
	2.13	Higher Order Linear Differential Equations, 124
	2.14	Higher Order Homogeneous Equations with Constant Coefficients, 132
	2.15	Higher Order Nonhomogeneous Equations, 138 ter Review, 142
	-	ter Summary, 143
	Chap	oter 3 Systems of Differential Equations, Phase Plane, Qualitative Methods146
	3.0	Introduction: Vectors, Matrices, Eigenvalues, 146
	3.1	Introductory Examples, 152
	3.2	Basic Concepts and Theory, 159
	3.3	Homogeneous Systems with Constant Coefficients. Phase Plane,
		Critical Points, 162
	3.4	Criteria for Critical Points. Stability, 170
	3.5	Qualitative Methods for Nonlinear Systems, 175
	3.6	Nonhomogeneous Linear Systems, 184
		ter Review, 190
	Chap	ter Summary, 192

xii Contents

	Chapter 4 Series Solutions of Differential Equations.
	Special Functions
	4.1 Power Series Method, 194
	4.2 Theory of the Power Series Method, 198
	4.3 Legendre's Equation. Legendre Polynomials $P_n(x)$, 205
	4.4 Frobenius Method, 211
	4.5 Bessel's Equation. Bessel Functions $J_{\nu}(x)$, 218
	4.6 Bessel Functions of the Second Kind $Y_{\nu}(x)$, 228
	4.7 Sturm–Liouville Problems. Orthogonal Functions, 233
	4.8 Orthogonal Eigenfunction Expansions, 240
	Chapter Review, 247 Chapter Summary, 248
	Chapter 5 Laplace Transforms250
	5.1 Laplace Transform. Inverse Transform. Linearity. Shifting, 251
	5.2 Transforms of Derivatives and Integrals. Differential Equations, 258
	5.3 Unit Step Function. Second Shifting Theorem. Dirac's Delta Function, 265
	5.4 Differentiation and Integration of Transforms, 275
	5.5 Convolution. Integral Equations, 279
	5.6 Partial Fractions. Differential Equations, 284
	5.7 Systems of Differential Equations, 291
	5.8 Laplace Transform: General Formulas, 2965.9 Table of Laplace Transforms, 297
	Chapter Review, 299
	Chapter Summary, 302
D (D	
Part B.	Linear Algebra, Vector Calculus
	Chapter 6 Linear Algebra: Matrices, Vectors, Determinants. Linear Systems of Equations
	Chapter 8 Vector Differential Calculus. Grad, Div, Curl

Contents xiii

	8.3 Vector Product (Cross Product), 414 8.4 Vector and Scalar Functions and Fields. Derivatives, 423 8.5 Curves. Tangents. Arc Length, 428 8.6 Curves in Mechanics. Velocity and Acceleration, 435 8.7 Curvature and Torsion of a Curve. <i>Optional</i> , 440 8.8 Review from Calculus in Several Variables. <i>Optional</i> , 443 8.9 Gradient of a Scalar Field. Directional Derivative, 446 8.10 Divergence of a Vector Field, 453 8.11 Curl of a Vector Field, 457 Chapter Review, 459 Chapter Summary, 461
	Chapter 9 Vector Integral Calculus. Integral Theorems
Part C.	Fourier Analysis and Partial Differential Equations
	Chapter 11 Partial Differential Equations

xiv Contents

	11.11 Laplace's Equation in Cylindrical and Spherical Coordinates. Potential, 63611.12 Solution by Laplace Transforms, 643Chapter Review, 647Chapter Summary, 648
Part D.	Chapter 12 Complex Numbers and Functions. Conformal Mapping
	Chapter 13 Complex Integration
	Chapter Summary, 768 Chapter 15 Laurent Series, Residue Integration
	Chapter 16 Complex Analysis Applied to Potential Theory

Contents xv

	Chapter Review, 826 Chapter Summary, 827
Part E.	Numerical Methods
	Software
	Chapter 18 Numerical Methods in Linear Algebra
	 19.1 Methods for First-Order Differential Equations, 942 19.2 Multistep Methods, 952 19.3 Methods for Systems and Higher Order Equations, 956 19.4 Methods for Elliptic Partial Differential Equations, 962 19.5 Neumann and Mixed Problems. Irregular Boundary, 971 19.6 Methods for Parabolic Equations, 976 19.7 Methods for Hyperbolic Equations, 982 Chapter Review, 984 Chapter Summary, 987
Part F.	Optimization, Graphs
	Chapter 20 Unconstrained Optimization, Linear Programming 990 20.1 Basic Concepts. Unconstrained Optimization, 990 20.2 Linear Programming, 994 20.3 Simplex Method, 998 20.4 Simplex Method: Degeneracy, Difficulties in Starting, 1002 Chapter Review, 1007 Chapter Summary, 1008
	Chapter 21 Graphs and Combinatorial Optimization

xvi Contents

	 21.5 Prim's Algorithm for Shortest Spanning Trees, 1028 21.6 Networks. Flow Augmenting Paths, 1031 21.7 Ford–Fulkerson Algorithm for Maximum Flow, 1038 21.8 Assignment Problems. Bipartite Matching, 1041 Chapter Review, 1046 Chapter Summary, 1048
Part G.	Probability and Statistics
	Chapter 22 Data Analysis. Probability Theory
	 Chapter 23 Mathematical Statistics. 23.1 Introduction. Random Sampling, 1104 23.2 Estimation of Parameters, 1106 23.3 Confidence Intervals, 1109 23.4 Testing of Hypotheses, Decisions, 1118 23.5 Quality Control, 1128 23.6 Acceptance Sampling, 1133 23.7 Goodness of Fit. χ²-Test, 1137 23.8 Nonparametric Tests, 1142 23.9 Regression Analysis. Fitting Straight Lines, 1145 23.10 Correlation Analysis, 1150 Chapter Review, 1153 Chapter Summary, 1155
	Appendix 1 References
	 A3.1 Formulas for Special Functions, A51 A3.2 Partial Derivatives, A57 A3.3 Sequences and Series, A60
	Appendix 4 Additional Proofs

P A R T A

Ordinary Differential Equations

Chapter 1 First-Order Differential Equations

Chapter 2 Linear Differential Equations

of Second and Higher Order

Chapter 3 Systems of Differential Equations.

Phase Plane, Qualitative Methods

Chapter 4 Series Solutions of Differential Equations.

Special Functions

Chapter 5 Laplace Transforms

Differential equations are of fundamental importance in engineering mathematics because many physical laws and relations appear mathematically in the form of such equations. In Part A, which consists of five chapters, we shall consider various physical and geometrical problems that lead to differential equations, and we shall explain the most important standard methods for solving such equations.

Modeling. We shall pay particular attention to the derivation of differential equations from given physical (or other) situations. This transition from the given physical problem to a corresponding "mathematical model" is called *modeling*. This is of great practical importance to the engineer, physicist, and computer scientist, and we shall illustrate it using typical examples.

Computers. Differential equations are very well suited for computers. Corresponding **NUMERICAL METHODS** for solving differential equations are explained in Secs. 19.1–19.3. These sections are independent of other sections on numerical methods, so that they can be studied directly after Chaps. 1 and 2, respectively.

Evaluating Results. We must make sure that we understand what a mathematical result means in physical or other terms in a given problem. If we obtained the result using a computer, we must check the result for reliability—the computer can sometimes give us nonsense. This applies to all the work with computers.

First-Order Differential Equations

In this chapter we begin our program of studying ordinary differential equations and their applications. This includes the derivation of differential equations from physical or other problems (**modeling**), the solution of these equations by methods of practical importance, and the interpretation of the results and their graphs in terms of a given problem. We also discuss the questions of existence and uniqueness of solutions.

We start with the simplest equations. These are called **differential equations of the first order** because they involve only the *first* derivative of the unknown function. Our usual notation for the unknown function will be y(x) or y(t).

Numerical methods for these equations follow in Secs. 19.1 and 19.2, which are totally independent of other sections in Chaps. 17–19, and can be taken up immediately after this chapter.

Prerequisite for this chapter: integral calculus.

Sections that may be omitted in a shorter course: 1.7–1.9.

References: Appendix 1, Part A. Answers to Problems: Appendix 2.

1.1 Basic Concepts and Ideas

An **ordinary differential equation** is an equation that contains one or several derivatives of an unknown function, which we call y(x) and which we want to determine from the equation. The equation may also contain y itself as well as given functions and constants. For example,

$$(1) y' = \cos x,$$

(2)
$$y'' + 4y = 0,$$

(3)
$$x^2y'''y' + 2e^xy'' = (x^2 + 2)y^2$$

are ordinary differential equations. The word "ordinary" distinguishes them from partial differential equations, involving an unknown function of two or more variables and its partial derivatives; these equations are more complicated and will be considered later (in Chap. 11).

Differential equations arise in many engineering and other applications as mathematical models of various physical and other systems. The simplest of them can be solved by remembering elementary calculus.