

Index

- Auxiliary equation, 14, 306
- Boundary condition, 44
- Boundary value problem, 45, 252
- Burgers' equation, 297
- Canonical form, 87–92, 207
- Cauchy conditions, 145, 228
- Cauchy data, 145, 228
- Cauchy problem, 45, 144–152, 227–229
- Cauchy-Euler linear PDE, 353
- Cauchy's method of characteristics, 152–174
- Chain rules, 5
- Characteristic curves, 105–202
- Characteristic direction, 104
- Characteristic equations, 88, 93, 157, 202
- Characteristic strip, 155
- Characteristics, 88, 93, 105–202
- Charpit's auxiliary equations, 126
- Charpit's method, 125
- Churchill condition, 45
- Clairaut's equation, 114
- Compatible condition, 93
- Complementary function, 16, 326
- Complete solution, 37
- Cone, 7
- Curves, 7
 - parametric equations, 10
 - plane curves, 7
 - space curves, 9
 - tangent vectors to, 11
- D'Alembert's solution, 275
- Degree of PDE, 36
- Dependent functions, 5
- Differential equation, 13
- Differential operators, 43
- Direct integration method, 61–67
- Direction cosines, 6
- Direction field, 29
- Direction ratios, 6
- Directional derivatives, 4
- Dirichlet condition, 45
- Discriminant, 202
- Elliptic PDE, 202, 230
- Envelopes, 9
- Euler linear PDE, 306
- Exponential-type series solution, 320
- First order PDE, 39, 87
 - linear, 87
 - quasilinear, 97
 - semilinear, 93
- Formation of PDE, 46–48
- Fourier coefficients, 253
- Fourier method, 257
- Fourier series, 253
- General solution, 37–144
- Gradient, 4
- Gravitational potential, 295–297
- Half range Fourier series, 252–257
- Homogeneous Functions, 3
- Hopf-Cole transformation, 297
- Hyperbolic PDE, 202, 230
- Implicit functions, 6
- Independent functions, 5
- Initial conditions, 45, 145, 228
- Initial data, 145, 228
- Initial data curve, 145, 228
- Initial strip, 160
- Initial value problem, 45, 144, 227
- Initial-boundary value problems, 45
- Integral curves, 29
- Integral surface, 39
- Intermediate integral, 232
- Inverse function theorem, 6
- Invertible transformation, 6
- Irreducible PDE, 315

- Jacobi's method, 178
Jacobian, 5
Lagrange's auxiliary equations, 97
Lagrange's method, 97–109
Laplace equation, 285–291, 295–297
Laplace transformation, 207
Legendre linear PDE, 357
Linear differential operators, 43
Linear PDE, 39–353
 homogeneous, 40, 305, 326
 nonhomogeneous, 40
Method of undetermined coefficients, 350–353
Monge cone, 153
Monge curves, 105, 154
Monge direction, 104, 155
Monge-Ampre type equations, 243–252
Monge's method, 231–243
Monge's subsidiary equations, 232
Neumann condition, 45
Nonlinear PDE, 40
 One dimensional heat equation, 280–285
 One dimensional wave equation, 273–280
 Operators, 42
 Order of PDE, 36
 Ordinary differential equations (ODE), 13
 auxiliary equation, 14
 complementary function, 16
 complete solution, 14
 degree, 13
 general solution, 14
 linear, 13
 first order, 14
 homogeneous, 13
 nonhomogeneous, 13
 with constant coefficients, 14
 nonlinear, 13
 order, 13
 particular integral, 16
 particular solution, 14
 solution of, 13
Parabolic PDE, 202, 230
Partial Derivatives, 2
Partial integration, 62
Particular integral, 16, 37, 326
Particular solution, 37
Pfaffian differential equations, 17
Plane, 7
Poisson equation, 295–297
Potential equation, 285–291, 295
Principle of superposition, 44
Quasilinear PDE, 41
Reducible PDE, 314
Robin condition, 45
Second order PDE, 39, 191
 linear, 191–202
 quasilinear, 231
 semilinear, 202
Semilinear PDE, 40
Separable equations, 112–114
Separation of variables, 75–86
Simultaneous PDE, 174–178
 compatibility condition, 174
Simultaneous total differential equations, 23
Singular solution, 38–138
Solution of PDE, 37
Steady state, 285–291
Strip, 155
Strip condition, 155
Surfaces, 7
 family of, 8
 normal to, 8
 parametric equations, 12
 tangent plane to, 8
Telegraph Equations, 291
Total differential equations, 17
 condition for integrability, 18
 exact, 18
 homogeneous, 20
Total differentials, 5
Vector fields, 4