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Beginning with linear algebra and later expanding into calculus of variations, Advanced Engineering Mathematics provides accessible and comprehensive mathematical preparation for advanced undergraduate and beginning graduate students taking engineering courses. This book offers a review of standard mathematics coursework while effectively integrating science and engineering throughout the text. It explores the use of engineering applications, carefully explains links to engineering practice, and introduces the mathematical tools required for understanding and utilizing software packages. Provides comprehensive coverage of mathematics used by engineering students Combines stimulating examples with formal exposition and provides context for the mathematics presented Contains a wide variety of applications and homework problems Includes over 300 figures, more than 40 tables, and over 1500 equations Introduces useful MathematicaTM and MATLAB® procedures Presents faculty and student ancillaries, including an online student solutions manual, full solutions manual for instructors, and full-color figure sides for classroom presentations Advanced Engineering Mathematics covers ordinary and partial differential equations, matrix/linear algebra, Fourier series and transforms, and numerical methods. Examples include the singular value decomposition for matrices, least squares solutions, difference equations, the z-transform, Rayleigh methods for matrices and boundary value problems, the Galerkin method, numerical stability, splines, numerical linear algebra, curvilinear coordinates, calculus of variations, Liapunov functions, controllability, and conformal mapping. This text also serves as a good reference book for students seeking additional information. It incorporates Short Takes sections, describing more advanced topics to readers, and Learn More about It sections with direct references for readers wanting more in-depth information.

Classroom-tested, Advanced Mathematical Methods in Science and Engineering, Second Edition presents methods of applied mathematics that are particularly suited to address physical problems in science and engineering. Numerous examples illustrate the various methods of solution and answers to the end-of-chapter problems are included at the back of the book. After introducing integration and solution methods of ordinary differential equations (ODEs), the book presents Bessel and Legendre functions as well as the derivation and methods of solution of linear boundary value problems for physical systems in one spatial dimension governed by ODEs. It also covers complex variables, calculus, and integrals; linear partial differential equations (PDEs) in classical physics and engineering; the derivation of integral transforms; Green ' s functions for ODEs and PDEs; asymptotic methods for evaluating integrals; and the asymptotic solution of ODEs. New to this edition, the final chapter offers an extensive treatment of numerical methods for solving non-linear equations, finite difference differentiation and integration, initial value and boundary value ODEs, and PDEs in mathematical physics. Chapters that cover boundary value problems and PDEs contain derivations of the governing differential equations in many fields of applied physics and engineering, such as wave mechanics, acoustics, heat flow in solids, diffusion of liquids and gases, and fluid flow. An update of a bestseller, this second edition continues to give students the strong foundation needed to apply mathematical techniques to the physical phenomena encountered in scientific and engineering applications.

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Topics in advanced mathematics for engineers, probability and statistics typically span three subject areas, are addressed in three separate textbooks and taught in three different courses in as many as three semesters. Due to this arrangement, students taking these courses have had to shelf some important and fundamental engineering courses until much later than is necessary. This practice has generally ignored some striking relations that exist between the seemingly separate areas of statistical concepts, such as moments and estimation of Poisson distribution parameters. On one hand, these concepts commonly appear in stochastic processes -- for instance, in measures on effectiveness in queuing models. On the other hand, they can also be viewed as applied probability in engineering disciplines -- mechanical, chemical, and electrical, as well as in engineering technology. There is obviously, an urgent need for a textbook that recognises the corresponding relationships between the various areas and a matching cohesive course that will see through to their fundamental engineering courses as early as possible. This book is designed to achieve just that. Its seven chapters, while retaining their individual integrity, flow from selected topics in advanced mathematics such as complex analysis and wavelets to probability, statistics and stochastic processes.