

Singular Perturbation in the Physical Sciences

John C. Neu

Graduate Studies in Mathematics Volume 167



American Mathematical Society

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Singular Perturbation in the Physical Sciences John C. Neu, 2015-12-02 This book is the testimony of a physical scientist whose language is singular perturbation analysis Classical mathematical notions such as matched asymptotic expansions projections of large dynamical systems onto small center manifolds and modulation theory of oscillations based either on multiple scales or on averaging transformation theory are included The narratives of these topics are carried by physical examples Let's say that the moment when we see how a mathematical pattern fits a physical problem is like hitting the ball Yes we want to hit the ball But a powerful stroke includes the follow through One intention of this book is to discern in the structure and or solutions of the equations their geometric and physical content Through analysis we come to sense directly the shape and feel of phenomena The book is structured into a main text of fundamental ideas and a subtext of problems with detailed solutions Roughly speaking the former is the initial contact between mathematics and phenomena and the latter emphasizes geometric and physical insight It will be useful for mathematicians and physicists learning singular perturbation analysis of ODE and PDE boundary value problems as well as the full range of related examples and problems Prerequisites are basic skills in analysis and a good junior senior level undergraduate course of mathematical physics Perturbations and Boundary Layers Gung-Min Gie, Makram Hamouda, Chang-Yeol Jung, Roger M. Temam, 2018-11-21 Singular perturbations occur when a small coefficient affects the highest order derivatives in a system of partial differential equations From the physical point of view singular perturbations generate in the system under consideration thin layers located often but not always at the boundary of the domains that are called boundary layers or internal layers if the layer is located inside the domain Important physical phenomena occur in boundary layers The most common boundary layers appear in fluid mechanics e q the flow of air around an airfoil or a whole airplane or the flow of air around a car Also in many instances in geophysical fluid mechanics like the interface of air and earth or air and ocean This self contained monograph is devoted to the study of certain classes of singular perturbation problems mostly related to thermic fluid mechanics and optics and where mostly elliptic or parabolic equations in a bounded domain are considered. This book is a fairly unique resource regarding the rigorous mathematical treatment of boundary layer problems The explicit methodology developed in this book extends in many different directions the concept of correctors initially introduced by J L Lions and in particular the lower and higher order error estimates of asymptotic expansions are obtained in the setting of functional analysis. The review of differential geometry and treatment of boundary layers in a curved domain is an additional strength of this book In the context of fluid mechanics the outstanding open problem of the vanishing viscosity limit of the Navier Stokes equations is investigated in this book and solved for a number of particular but physically relevant cases This book will serve as a unique resource for those studying singular perturbations and boundary layer problems at the advanced graduate level in mathematics or applied mathematics and may be useful for practitioners in other related fields in science and engineering

such as aerodynamics fluid mechanics geophysical fluid mechanics acoustics and optics Topics in Applied Mathematics and Modeling Oscar Gonzalez, 2022-12-05 The analysis and interpretation of mathematical models is an essential part of the modern scientific process Topics in Applied Mathematics and Modeling is designed for a one semester course in this area aimed at a wide undergraduate audience in the mathematical sciences. The prerequisite for access is exposure to the central ideas of linear algebra and ordinary differential equations. The subjects explored in the book are dimensional analysis and scaling dynamical systems perturbation methods and calculus of variations These are immense subjects of wide applicability and a fertile ground for critical thinking and quantitative reasoning in which every student of mathematics should have some experience Students who use this book will enhance their understanding of mathematics acquire tools to explore meaningful scientific problems and increase their preparedness for future research and advanced studies. The highlights of the book are case studies and mini projects which illustrate the mathematics in action The book also contains a wealth of examples figures and regular exercises to support teaching and learning The book includes opportunities for computer aided explorations and each chapter contains a bibliography with references covering further details of the material **Dynamical Systems with Applications Using Mathematica**® Stephen Lynch, 2017-10-12 This book provides an introduction to the theory of dynamical systems with the aid of the Mathematica computer algebra package The book has a very hands on approach and takes the reader from basic theory to recently published research material Emphasized throughout are numerous applications to biology chemical kinetics economics electronics epidemiology nonlinear optics mechanics population dynamics and neural networks Theorems and proofs are kept to a minimum The first section deals with continuous systems using ordinary differential equations while the second part is devoted to the study of discrete dynamical systems

Mathematics Applied to Deterministic Problems in the Natural Sciences C. C. Lin, L. A. Segel, 1988-12-01 This book addresses the construction analysis and interpretation of mathematical models that shed light on significant problems in the physical sciences with exercises that reinforce test and extend the reader's understanding It may be used as an upper level undergraduate or graduate textbook as well as a reference for researchers

Dynamical Systems with Applications using Python Stephen Lynch, 2018-10-09 This textbook provides a broad introduction to continuous and discrete dynamical systems With its hands on approach the text leads the reader from basic theory to recently published research material in nonlinear ordinary differential equations nonlinear optics multifractals neural networks and binary oscillator computing Dynamical Systems with Applications Using Python takes advantage of Python's extensive visualization simulation and algorithmic tools to study those topics in nonlinear dynamical systems through numerical algorithms and generated diagrams After a tutorial introduction to Python the first part of the book deals with continuous systems using differential equations including both ordinary and delay differential equations The second part of the book deals with discrete dynamical systems and progresses to the study of both continuous and discrete systems in contexts like chaos control and synchronization neural networks and

binary oscillator computing These later sections are useful reference material for undergraduate student projects. The book is rounded off with example coursework to challenge students programming abilities and Python based exam questions This book will appeal to advanced undergraduate and graduate students applied mathematicians engineers and researchers in a range of disciplines such as biology chemistry computing economics and physics Since it provides a survey of dynamical systems a familiarity with linear algebra real and complex analysis calculus and ordinary differential equations is necessary and knowledge of a programming language like C or Java is beneficial but not essential Graduate Programs in the Physical Sciences, Mathematics, Agricultural Sciences, the Environment, and Natural Resources 2009 Peterson's, 2007-11 The six volumes of Peterson's Annual Guides to Graduate Study the only annually updated reference work of its kind provide wide ranging information on the graduate and professional programs offered by accredited colleges and universities in the United States and U S territories and those in Canada Mexico Europe and Africa that are accredited by U S accrediting bodies Books 2 through 6 are divided into sections that contain one or more directories devoted to individual programs in a particular field Book 4 contains more than 3 800 programs of study in 56 disciplines of the physical sciences mathematics agricultural sciences the environment and natural resources Multiple Scale and Singular Perturbation Methods J.K. Kevorkian, J.D. Cole, 1996-05-15 This book is a revised and updated version including a substantial portion of new material of our text Perturbation Methods in Applied Mathematics Springer Verlag 1981 We present the material at a level that assumes some familiarity with the basics of ordinary and partial differential equations Some of the more advanced ideas are reviewed as needed therefore this book can serve as a text in either an advanced undergraduate course or a graduate level course on the subject Perturbation methods first used by astronomers to predict the effects of small disturbances on the nominal motions of celestial bodies have now become widely used analytical tools in virtually all branches of science A problem lends itself to perturbation analysis if it is close to a simpler problem that can be solved exactly Typically this closeness is measured by the occurrence of a small dimensionless parameter E in the governing system consisting of differential equations and boundary conditions so that for E 0 the resulting system is exactly solvable The main mathematical tool used is asymptotic expansion with respect to a suitable asymptotic sequence of functions of E In a regular perturbation problem a straightforward procedure leads to a system of differential equations and boundary conditions for each term in the asymptotic expansion This system can be solved recursively and the accuracy of the result improves as E gets smaller for all values of the independent variables throughout the domain of interest We discuss regular perturbation problems in the first **Graduate Programs in the Physical Sciences and Mathematics** ,1987 chapter Essentials of Applied Mathematics for Engineers and Scientists, Second Edition Robert Watts, 2022-05-31 The Second Edition of this popular book on practical mathematics for engineers includes new and expanded chapters on perturbation methods and theory This is a book about linear partial differential equations that are common in engineering and the physical sciences It will be useful to

graduate students and advanced undergraduates in all engineering fields as well as students of physics chemistry geophysics and other physical sciences and professional engineers who wish to learn about how advanced mathematics can be used in their professions. The reader will learn about applications to heat transfer fluid flow and mechanical vibrations. The book is written in such a way that solution methods and application to physical problems are emphasized There are many examples presented in detail and fully explained in their relation to the real world References to suggested further reading are included The topics that are covered include classical separation of variables and orthogonal functions Laplace transforms complex variables and Sturm Liouville transforms This second edition includes two new and revised chapters on perturbation methods and singular perturbation theory of differential equations Table of Contents Partial Differential Equations in Engineering The Fourier Method Separation of Variables Orthogonal Sets of Functions Series Solutions of Ordinary Differential Equations Solutions Using Fourier Series and Integrals Integral Transforms The Laplace Transform Complex Variables and the Laplace Inversion Integral Solutions with Laplace Transforms Sturm Liouville Transforms Introduction to Perturbation Methods Singular Perturbation Theory of Differential Equations Appendix A The Roots of Certain Transcendental Equations Asymptotic Analysis and the Numerical Solution of Partial Differential Equations Hans G. Kaper, Marc Garbey, 1991-02-25 Integrates two fields generally held to be incompatible if not downright antithetical in 16 lectures from a February 1990 workshop at the Argonne National Laboratory Illinois The topics of interest to industrial and applied mathematicians analysts and computer scientists include singular per Mathematics for Physics Michael Stone, Paul Goldbart, 2009-07-09 An engagingly written account of mathematical tools and ideas this book provides a graduate level introduction to the mathematics used in research in physics The first half of the book focuses on the traditional mathematical methods of physics differential and integral equations Fourier series and the calculus of variations The second half contains an introduction to more advanced subjects including differential geometry topology and complex variables The authors exposition avoids excess rigor whilst explaining subtle but important points often glossed over in more elementary texts The topics are illustrated at every stage by carefully chosen examples exercises and problems drawn from realistic physics settings These make it useful both as a textbook in advanced courses and for self study Password protected solutions to the exercises are available to instructors at www cambridge org 9780521854030 Introduction to Mathematical Fluid Dynamics Richard E. Meyer, 2012-03-09 Excellent coverage of kinematics momentum principle Newtonian fluid rotating fluids compressibility and more Geared toward advanced undergraduate and graduate students of mathematics and science prerequisites include calculus and vector analysis 1971 edition Partial Differential Equations Lawrence C. Evans, 2022-03-22 This is the second edition of the now definitive text on partial differential equations PDE It offers a comprehensive survey of modern techniques in the theoretical study of PDE with particular emphasis on nonlinear equations Its wide scope and clear exposition make it a great text for a graduate course in PDE For this edition the author

has made numerous changes including a new chapter on nonlinear wave equations more than 80 new exercises several new sections a significantly expanded bibliography About the First Edition I have used this book for both regular PDE and topics courses It has a wonderful combination of insight and technical detail Evans book is evidence of his mastering of the field and the clarity of presentation Luis Caffarelli University of Texas It is fun to teach from Evans book It explains many of the essential ideas and techniques of partial differential equations Every graduate student in analysis should read it David Jerison MIT I usePartial Differential Equations to prepare my students for their Topic exam which is a requirement before starting working on their dissertation The book provides an excellent account of PDE's I am very happy with the preparation it provides my students Carlos Kenig University of Chicago Evans book has already attained the status of a classic It is a clear choice for students just learning the subject as well as for experts who wish to broaden their knowledge An outstanding reference for many aspects of the field Rafe Mazzeo Stanford University Graduate Studies ,1994 Equations with Applications Sze-Bi Hsu, 2006 During the past three decades the development of nonlinear analysis dynamical systems and their applications to science and engineering has stimulated renewed enthusiasm for the theory of Ordinary Differential Equations ODE This useful book which is based around the lecture notes of a well received graduate course emphasizes both theory and applications taking numerous examples from physics and biology to illustrate the application of ODE theory and techniques Written in a straightforward and easily accessible style this volume presents dynamical systems in the spirit of nonlinear analysis to readers at a graduate level and serves both as a textbook or as a valuable resource for Theory and Applications of Stochastic Processes Zeev Schuss, 2009-12-09 Stochastic processes and researchers diffusion theory are the mathematical underpinnings of many scientific disciplines including statistical physics physical chemistry molecular biophysics communications theory and many more Many books reviews and research articles have been published on this topic from the purely mathematical to the most practical This book offers an analytical approach to stochastic processes that are most common in the physical and life sciences as well as in optimal control and in the theory of filltering of signals from noisy measurements Its aim is to make probability theory in function space readily accessible to scientists trained in the traditional methods of applied mathematics such as integral ordinary and partial differential equations and asymptotic methods rather than in probability and measure theory Strengthening the Linkages Between the Sciences and the Mathematical Sciences National Research Council, Commission on Physical Sciences, Mathematics, and Applications, Committee on Strengthening the Linkages Between the Sciences and the Mathematical Sciences, 2000-05-05 Over three hundred years ago Galileo is reported to have said The laws of nature are written in the language of mathematics Often mathematics and science go hand in hand with one helping develop and improve the other Discoveries in science for example open up new advances in statistics computer science operations research and pure and applied mathematics which in turn enabled new practical technologies and advanced entirely new frontiers of science

Despite the interdependency that exists between these two disciplines cooperation and collaboration between mathematical scientists and scientists have only occurred by chance To encourage new collaboration between the mathematical sciences and other fields and to sustain present collaboration the National Research Council NRC formed a committee representing a broad cross section of scientists from academia federal government laboratories and industry The goal of the committee was to examine the mechanisms for strengthening interdisciplinary research between mathematical sciences and the sciences with a strong focus on suggesting the most effective mechanisms of collaboration Strengthening the Linkages Between the Sciences and the Mathematical Sciences provides the findings and recommendations of the committee as well as case studies of cross discipline collaboration the workshop agenda and federal agencies that provide funding for such collaboration

Ordinary Differential Equations With Applications (2nd Edition) Sze-bi Hsu,2013-06-07 During the past three decades the development of nonlinear analysis dynamical systems and their applications to science and engineering has stimulated renewed enthusiasm for the theory of Ordinary Differential Equations ODE This useful book which is based on the lecture notes of a well received graduate course emphasizes both theory and applications taking numerous examples from physics and biology to illustrate the application of ODE theory and techniques Written in a straightforward and easily accessible style this volume presents dynamical systems in the spirit of nonlinear analysis to readers at a graduate level and serves both as a textbook and as a valuable resource for researchers This new edition contains corrections and suggestions from the various readers and users A new chapter on Monotone Dynamical Systems is added to take into account the new developments in ordinary differential equations and dynamical systems

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