Contents

Part I Vector Analysis

1 Vectors . . . 3
- 1.1 Bound and Free Vectors . . . 4
- 1.2 Vector Operations . . . 4
  - 1.2.1 Multiplication by a Scalar . . . 5
  - 1.2.2 Unit Vector . . . 5
  - 1.2.3 Addition and Subtraction . . . 5
  - 1.2.4 Dot Product . . . 6
  - 1.2.5 Vector Components . . . 10
  - 1.2.6 Cross Product . . . 13
  - 1.2.7 Triple Products . . . 17
- 1.3 Lines and Planes . . . 23
  - 1.3.1 Straight Lines . . . 23
  - 1.3.2 Planes in Space . . . 27

Exercises . . . 31

2 Vector Calculus . . . 35
- 2.1 The Time Derivative . . . 36
  - 2.1.1 Velocity and Acceleration . . . 36
  - 2.1.2 Angular Velocity Vector . . . 37
- 2.2 Differentiation in Noninertial Reference Systems . . . 42
- 2.3 Theory of Space Curve . . . 47
- 2.4 The Gradient Operator . . . 51
  - 2.4.1 The Gradient of a Scalar Function . . . 51
  - 2.4.2 Geometrical Interpretation of Gradient . . . 53
  - 2.4.3 Line Integral of a Gradient Vector . . . 56
- 2.5 The Divergence of a Vector . . . 61
  - 2.5.1 The Flux of a Vector Field . . . 62
  - 2.5.2 Divergence Theorem . . . 65
  - 2.5.3 Continuity Equation . . . 69

2.6 The Curl of a Vector 70
2.6.1 Stokes' Theorem 71
2.7 Further Vector Differential Operations 78
2.7.1 Product Rules 79
2.7.2 Second Derivatives 81
2.8 Further Integral Theorems 85
2.8.1 Green's Theorem 85
2.8.2 Other Related Integrals 86
2.9 Classification of Vector Fields 89
2.9.1 Irrotational Field and Scalar Potential 89
2.9.2 Solenoidal Field and Vector Potential 92
2.10 Theory of Vector Fields 95
2.10.1 Functions of Relative Coordinates 95
2.10.2 Divergence of $\widehat{\mathbf{R}}/|R|^2$ as a Delta Function 98
2.10.3 Helmholtz's Theorem 101
2.10.4 Poisson's and Laplace's Equations 104
2.10.5 Uniqueness Theorem 105
Exercises 106

3 Curved Coordinates 113
3.1 Cylindrical Coordinates 113
3.1.1 Differential Operations 116
3.1.2 Infinitesimal Elements 120
3.2 Spherical Coordinates 122
3.2.1 Differential Operations 125
3.2.2 Infinitesimal Elements 128
3.3 General Curvilinear Coordinate System 130
3.3.1 Coordinate Surfaces and Coordinate Curves 130
3.3.2 Differential Operations in Curvilinear Coordinate Systems 133
3.4 Elliptical Coordinates 138
3.4.1 Coordinate Surfaces 139
3.4.2 Relations with Rectangular Coordinates 141
3.4.3 Prolate Spheroidal Coordinates 144
3.5 Multiple Integrals 144
3.5.1 Jacobian for Double Integral 145
3.5.2 Jacobians for Multiple Integrals 147
Exercises 150

4 Vector Transformation and Cartesian Tensors 155
4.1 Transformation Properties of Vectors 156
4.1.1 Transformation of Position Vector 156
4.1.2 Vector Equations 158
4.1.3 Euler Angles 159
4.1.4 Properties of Rotation Matrices 162

4.1.5 Definition of a Scalar and a Vector in Terms of Transformation Properties . . . 165
4.2 Cartesian Tensors . . . 169
4.2.1 Definition . . . 169
4.2.2 Kronecker and Levi-Civita Tensors . . . 171
4.2.3 Outer Product . . . 174
4.2.4 Contraction . . . 176
4.2.5 Summation Convention . . . 177
4.2.6 Tensor Fields . . . 179
4.2.7 Quotient Rule . . . 182
4.2.8 Symmetry Properties of Tensors . . . 183
4.2.9 Pseudotensors . . . 185
4.3 Some Physical Examples . . . 189
4.3.1 Moment of Inertia Tensor . . . 189
4.3.2 Stress Tensor . . . 190
4.3.3 Strain Tensor and Hooke's Law . . . 193
Exercises . . . 195

Part II Differential Equations and Laplace Transforms

5 Ordinary Differential Equations . . . 201
5.1 First-Order Differential Equations . . . 201
5.1.1 Equations with Separable Variables . . . 202
5.1.2 Equations Reducible to Separable Type . . . 204
5.1.3 Exact Differential Equations . . . 205
5.1.4 Integrating Factors . . . 207
5.2 First-Order Linear Differential Equations . . . 210
5.2.1 Bernoulli Equation . . . 213
5.3 Linear Differential Equations of Higher Order . . . 214
5.4 Homogeneous Linear Differential Equations with Constant Coefficients . . . 216
5.4.1 Characteristic Equation with Distinct Roots . . . 217
5.4.2 Characteristic Equation with Equal Roots . . . 218
5.4.3 Characteristic Equation with Complex Roots . . . 218
5.5 Nonhomogeneous Linear Differential Equations with Constant Coefficients . . . 222
5.5.1 Method of Undetermined Coefficients . . . 222
5.5.2 Use of Complex Exponentials . . . 229
5.5.3 Euler–Cauchy Differential Equations . . . 230
5.5.4 Variation of Parameters . . . 232
5.6 Mechanical Vibrations . . . 235
5.6.1 Free Vibration . . . 236
5.6.2 Free Vibration with Viscous Damping . . . 238
5.6.3 Free Vibration with Coulomb Damping . . . 241

5.6.4 Forced Vibration without Damping 244
5.6.5 Forced Vibration with Viscous Damping 247
5.7 Electric Circuits 249
5.7.1 Analog Computation 250
5.7.2 Complex Solution and Impedance 252
5.8 Systems of Simultaneous Linear Differential Equations 254
5.8.1 The Reduction of a System to a Single Equation 254
5.8.2 Cramer's Rule for Simultaneous Differential Equations 255
5.8.3 Simultaneous Equations as an Eigenvalue Problem 257
5.8.4 Transformation of an nth Order Equation into a System of n First-Order Equations 259
5.8.5 Coupled Oscillators and Normal Modes 261
5.9 Other Methods and Resources for Differential Equations 264
Exercises 265

6 Laplace Transforms 271
6.1 Definition and Properties of Laplace Transforms 271
6.1.1 Laplace Transform – A Linear Operator 271
6.1.2 Laplace Transforms of Derivatives 274
6.1.3 Substitution: s-Shifting 275
6.1.4 Derivative of a Transform 276
6.1.5 A Short Table of Laplace Transforms 276
6.2 Solving Differential Equation with Laplace Transform 278
6.2.1 Inverse Laplace Transform 278
6.2.2 Solving Differential Equations 288
6.3 Laplace Transform of Impulse and Step Functions 291
6.3.1 The Dirac Delta Function 291
6.3.2 The Heaviside Unit Step Function 294
6.4 Differential Equations with Discontinuous Forcing Functions . . 297
6.5 Convolution 302
6.5.1 The Duhamel Integral 302
6.5.2 The Convolution Theorem 304
6.6 Further Properties of Laplace Transforms 307
6.6.1 Transforms of Integrals 307
6.6.2 Integration of Transforms 307
6.6.3 Scaling 308
6.6.4 Laplace Transforms of Periodic Functions 309
6.6.5 Inverse Laplace Transforms Involving Periodic Functions 311
6.6.6 Laplace Transforms and Gamma Functions 312
6.7 Summary of Operations of Laplace Transforms 313
6.8 Additional Applications of Laplace Transforms 316
6.8.1 Evaluating Integrals 316

6.8.2 Differential Equation with Variable Coefficients 319
6.8.3 Integral and Integrodifferential Equations 321
6.9 Inversion by Contour Integration 323
6.10 Computer Algebraic Systems for Laplace Transforms 326
Exercises 328

References 333

Index 335