

Differential Equations And Their Applications Martin Braun Solution Manual

This work will serve as an excellent first course in modern analysis. The main focus is on showing how self-similar solutions are useful in studying the behavior of solutions of nonlinear partial differential equations, especially those of parabolic type. This textbook will be an excellent resource for self-study or classroom use.

* Introduces a state-of-the-art method for the study of the asymptotic behavior of solutions to evolution partial differential equations. * Written by established mathematicians at the forefront of their field, this blend of delicate analysis and broad application is ideal for a course or seminar in asymptotic analysis and nonlinear PDEs. * Well-organized text with detailed index and bibliography, suitable as a course text or reference volume.

Differential Equations: Techniques, Theory, and Applications is designed for a modern first course in differential equations either one or two semesters in length. The organization of the book interweaves the three components in the subtitle, with each building on and supporting the others. Techniques include not just computational methods for producing solutions to differential equations, but also qualitative methods for extracting conceptual information about differential equations and the systems modeled by them. Theory is developed as a means of organizing, understanding, and codifying general principles. Applications show the usefulness of the subject as a whole and heighten interest in both solution techniques and theory. Formal proofs are included in cases where they enhance core understanding; otherwise, they are replaced by informal justifications containing key ideas of a proof in a more conversational format. Applications are drawn from a wide variety of fields: those in physical science and engineering are prominent, of course, but models from biology, medicine, ecology, economics, and sports are also featured. The 1,400+ exercises are especially compelling. They range from routine calculations to large-scale projects. The more difficult problems, both theoretical and applied, are typically presented in manageable steps. The hundreds of meticulously detailed modeling problems were deliberately designed along pedagogical principles found especially effective in the MAA study Characteristics of Successful Calculus Programs, namely, that asking students to work problems that require them to grapple with concepts (or even proofs) and do modeling activities is key to successful student experiences and retention in STEM programs. The exposition itself is exceptionally readable, rigorous yet conversational. Students will find it

inviting and approachable. The text supports many different styles of pedagogy from traditional lecture to a flipped classroom model. The availability of a computer algebra system is not assumed, but there are many opportunities to incorporate the use of one.

Stochastic differential equations (SDEs) are a powerful tool in science, mathematics, economics and finance. This book will help the reader to master the basic theory and learn some applications of SDEs. In particular, the reader will be provided with the backward SDE technique for use in research when considering financial problems in the market, and with the reflecting SDE technique to enable study of optimal stochastic population control problems. These two techniques are powerful and efficient, and can also be applied to research in many other problems in nature, science and elsewhere.

Minimax Theorems

Applications of Lie Groups to Differential Equations

Asymptotic Behavior of Solutions and Self-Similar Solutions

Laplace Transforms and Their Applications to Differential Equations

Difference Equations and Their Applications

This book contains about 3000 first-order partial differential equations with solutions. New exact solutions to linear and nonlinear equations are included. The text pays special attention to equations of the general form, showing their dependence upon arbitrary functions. At the beginning of each section, basic solution methods for the corresponding types of differential equations are outlined and specific examples are considered. It presents equations and their applications, including differential geometry, nonlinear mechanics, gas dynamics, heat and mass transfer, wave theory and much more. This handbook is an essential reference source for researchers, engineers and students of applied mathematics, mechanics, control theory and the engineering sciences.

This textbook is a unique blend of the theory of differential equations and their exciting application to "real world" problems. First, and foremost, it is a rigorous study of ordinary differential equations and can be fully understood by anyone who has completed one year of calculus. However, in addition to the traditional applications, it also contains many exciting "real life" problems. These applications are completely self contained. First, the problem to be solved is outlined clearly, and one or more differential equations are derived as a model for this problem. These equations are then solved, and the results are compared with real world

data. The following applications are covered in this text. 1. In Section 1.3 we prove that the beautiful painting "Disciples at Emmaus" which was bought by the Rembrandt Society of Belgium for \$170,000 was a modern forgery. 2. In Section 1.5 we derive differential equations which govern the population growth of various species, and compare the results predicted by our models with the known values of the populations. 3. In Section 1.6 we try to determine whether tightly sealed drums filled with concentrated waste material will crack upon impact with the ocean floor. In this section we also describe several tricks for obtaining information about solutions of a differential equation that cannot be solved explicitly.

This work gathers a selection of outstanding papers presented at the 25th Conference on Differential Equations and Applications / 15th Conference on Applied Mathematics, held in Cartagena, Spain, in June 2017. It supports further research into both ordinary and partial differential equations, numerical analysis, dynamical systems, control and optimization, trending topics in numerical linear algebra, and the applications of mathematics to industry. The book includes 14 peer-reviewed contributions and mainly addresses researchers interested in the applications of mathematics, especially in science and engineering. It will also greatly benefit PhD students in applied mathematics, engineering and physics.

Solution manual for S. J. Farlow's Introduction to Differential Equations and Their Applications, currently published by Dover Publications

Differential Equations and Their Applications

Solutions Manual to Accompany An Introduction to Differential Equations and Their Applications

Nonlinear Partial Differential Equations and Their Applications

Forward-Backward Stochastic Differential Equations and their Applications

The theory of difference equations is now enjoying a period of Renaissance. Witness the large number of papers in which problems, having at first sight no common features, are reduced to the investigation of subsequent iterations of the maps $f: \mathbb{R}^m \rightarrow \mathbb{R}^m$, $m > 0$, or (which is, in fact, the same) to difference equations. The world of difference equations, which has been almost hidden up to now, begins to open in all its richness. Those experts, who usually use differential equations and, in fact, believe in their universality, are now discovering a completely new approach which resembles the theory of ordinary differential equations only slightly. Difference equations, which reflect one of the essential properties of the real world—its discreteness—rightfully occupy a worthy place in mathematics and its applications. The aim of the present book is to acquaint the reader with some recently discovered and (at first sight) unusual properties of solutions for nonlinear difference equations. These properties enable us to use difference equations in

order to model complicated oscillating processes (this can often be done in those cases when it is difficult to apply ordinary differential equations). Difference equations are also a useful tool of syn ergetics- an emerging science concerned with the study of ordered structures. The application of these equations opens up new approaches in solving one of the central problems of modern science-the problem of turbulence.

This book tries to point out the mathematical importance of the Partial Differential Equations of First Order (PDEFO) in Physics and Applied Sciences. The intention is to provide mathematicians with a wide view of the applications of this branch in physics, and to give physicists and applied scientists a powerful tool for solving some problems appearing in Classical Mechanics, Quantum Mechanics, Optics, and General Relativity. This book is intended for senior or first year graduate students in mathematics, physics, or engineering curricula. This book is unique in the sense that it covers the applications of PDEFO in several branches of applied mathematics, and fills the theoretical gap between the formal mathematical presentation of the theory and the pure applied tool to physical problems that are contained in other books. Improvements made in this second edition include corrected typographical errors; rewritten text to improve the flow and enrich the material; added exercises in all chapters; new applications in Chapters 1, 2, and 5 and expanded examples.

This book is written for students and researchers who are fond of mathematics and the natural sciences. It consists of two parts. Part I presents the theory of analysis in which the mathematical theory is described not as an accomplished palace, but as a building under construction. It uncovers how a theory has been or is being constructed. In Part II, the theory of differential equations is applied to interesting practical problems, such as pursuit-line and tractrix, attack on an object from an airplane, an insect crawling along a stretching rubber rod, the SIR model of a virus infection, string vibration, circular membrane vibration, as well as the wind ripple, sand dune and wave phenomena on a highway. Furthermore, the problems of a one-dimensional lattice vibration, the keyboard percussion vibration and the eigenvalue problems in quantum mechanics, such as the Aharonov-Bohm effect, are also investigated in detail.

Elementary Differential Equations, Second Edition is written with the knowledge that there has been a dramatic change in the past century in how solutions to differential equations are calculated. However, the way the topic has been taught in introductory courses has barely changed to reflect these advances, which leaves students at a disadvantage. This second edition has been created to address these changes and help instructors facilitate new teaching methods and the latest tools, which includes computers. The text is designed to help instructors who want to use computers in their classrooms. It accomplishes this by emphasizing and integrating computers in teaching elementary or ordinary differential equations. Many examples and exercises included in the text require the use of computer software to solve problems. It should be noted that since instructors use their own preferred software, this book has been written to be independent of any specific software package. Features: Focuses on numerical methods and computing to generate

solutions Features extensive coverage of nonlinear differential equations and nonlinear systems Includes software programs to solve problems in the text which are located on the author's website Contains a wider variety of non-mathematical models than any competing textbook This second edition is a valuable, up-to-date tool for instructors teaching courses about differential equations. It serves as an excellent introductory textbook for undergraduate students majoring in applied mathematics, computer science, various engineering disciplines and other sciences. They also will find that the textbook will aid them greatly in their professional careers because of its instructions on how to use computers to solve equations.

Differential Equations: Techniques, Theory, and Applications

Delay and Functional Differential Equations and Their Applications

Mathematical and Analytical Techniques with Applications to Engineering

An Introduction to Applied Mathematics

Analysis from a Physicist's Viewpoint

This introductory text explores 1st- and 2nd-order differential equations, series solutions, the Laplace transform, difference equations, much more. Numerous figures, problems with solutions, notes. 1994 edition. Includes 268 figures and 23 tables.

Stochastic Differential Equations and Applications, Volume 1 covers the development of the basic theory of stochastic differential equation systems. This volume is divided into nine chapters. Chapters 1 to 5 deal with the basic theory of stochastic differential equations, including discussions of the Markov processes, Brownian motion, and the stochastic integral. Chapter 6 examines the connections between solutions of partial differential equations and stochastic differential equations, while Chapter 7 describes the Girsanov's formula that is useful in the stochastic control theory. Chapters 8 and 9 evaluate the behavior of sample paths of the solution of a stochastic differential system, as time increases to infinity. This book is intended primarily for undergraduate and graduate mathematics students.

This book includes different topics associated with integral and integro-differential equations and their relevance and significance in various scientific areas of study and research. Integral and integro-differential equations are capable of modelling many situations from science and engineering. Readers should find several useful and advanced methods for solving various types of integral and integro-differential equations in this

book. The book is useful for graduate students, Ph.D. students, researchers and educators interested in mathematical modelling, applied mathematics, applied sciences, engineering, etc. Key Features • New and advanced methods for solving integral and integro-differential equations • Contains comparison of various methods for accuracy • Demonstrates the applicability of integral and integro-differential equations in other scientific areas • Examines qualitative as well as quantitative properties of solutions of various types of integral and integro-differential equations

Classification and Examples of Differential Equations and their Applications is the sixth book within Ordinary Differential Equations with Applications to Trajectories and Vibrations, Six-volume Set. As a set, they are the fourth volume in the series Mathematics and Physics Applied to Science and Technology. This sixth book consists of one chapter (chapter 10 of the set). It contains 20 examples related to the preceding five books and chapters 1 to 9 of the set. It includes two recollections: the first with a classification of differential equations into 500 standards and the second with a list of 500 applications. The ordinary differential equations are classified in 500 standards concerning methods of solution and related properties, including: (i) linear differential equations with constant or homogeneous coefficients and finite difference equations; (ii) linear and non-linear single differential equations and simultaneous systems; (iii) existence, unicity and other properties; (iv) derivation of general, particular, special, analytic, regular, irregular, and normal integrals; (v) linear differential equations with variable coefficients including known and new special functions. The theory of differential equations is applied to the detailed solution of 500 physical and engineering problems including: (i) one- and multidimensional oscillators, with damping or amplification, with non-resonant or resonant forcing; (ii) single, non-linear, and parametric resonance; (iii) bifurcations and chaotic dynamical systems; (iv) longitudinal and transversal deformations and buckling of bars, beams, and plates; (v) trajectories of particles; (vi) oscillations and waves in non-uniform media, ducts, and wave guides. Provides detailed solution of examples of differential equations of the types covered in tomes I-5 of the set (Ordinary Differential Equations with Applications to Trajectories

and Vibrations, Six -volume Set) Includes physical and engineering problems that extend those presented in the tomes 1-6 (Ordinary Differential Equations with Applications to Trajectories and Vibrations, Six-volume Set) Includes a classification of ordinary differential equations and their properties into 500 standards that can serve as a look-up table of methods of solution Covers a recollection of 500 physical and engineering problems and sub-cases that involve the solution of differential equations Presents the problems used as examples including formulation, solution, and interpretation of results Classification and Examples of Differential Equations and their Applications Partial Differential Equations Of First Order And Their Applications To Physics (2nd Edition)

An Introduction to Differential Equations and Their Applications

Topics in Integral and Integro-Differential Equations

Stochastic Differential Equations and Applications

This advanced undergraduate and graduate text has now been revised and updated to cover the basic principles and applications of various types of stochastic systems, with much on theory and applications not previously available in book form. The text is useful as a reference source for pure and applied mathematicians, statisticians and probabilists, engineers in control and communications, and information scientists, physicists and economists. Has been revised and updated to cover the basic principles and applications of various types of stochastic systems Useful as a reference source for pure and applied mathematicians, statisticians and probabilists, engineers in control and communications, and information scientists, physicists and economists

There are three major changes in the Third Edition of Differential Equations and Their Applications. First, we have completely rewritten the section on singular solutions of differential equations. A new section, 2.8.1, dealing with Euler equations has been added and this section is used to motivate a greatly expanded treatment of singular equations in sections 2.8.2 and 2.8.3. Our second major change is the addition of a new section, 4.9, dealing with bifurcation theory, a subject of much current interest. We felt it desirable to give the reader a brief but nontrivial introduction to this important topic. Our third major change is in Section 2.6, where we have switched to the metric system of units. This change was requested by many of our readers. In addition to the above changes we have updated the material on population models, and have revised the exercises in this section. Minor editorial changes have also been made throughout the text. New York City November, 1982 Martin Braun Preface to the First Edition This textbook is a unique blend of rigorous theory of differential equations and their exciting application to "real world" problems. First, and foremost, it is a rigorous study of ordinary differential equations and can be fully understood by anyone who has completed one year of calculus. However, in addition to the traditional applications, it also contains many exciting "real life" problems. These applications are completely self contained

This interdisciplinary work creates a bridge between the mathematical and the technical disciplines by providing a strong mathematical tool. The present book is a new, English edition of the volume published in 1999. It contains many improvements as new topics, using enlarged and updated references. Only ordinary differential equations and their solutions in an analytical were considered, leaving aside their numerical approach.

Primarily intended for the undergraduate students of mathematics, physics and engineering, this text gives in-depth coverage differential equations and the methods for solving them. The book begins with the definitions, the physical and geometric origin differential equations, and the methods for solving the first order differential equations. Then it goes on to give the applications equations to such areas as biology, medical sciences, electrical engineering and economics. The text also discusses, systematically, higher order differential equations and their applications to telecommunications, civil engineering, cardiology and detection of diabetes, as also the methods of solving simultaneous differential equations and their applications. Besides, the book provides detailed discussion on Laplace transforms and their applications, partial differential equations and their applications to vibrating stretched string, heat flow, transmission lines, etc., and calculus of variations and its applications. The book, which is a happy theory and application, would also be useful to postgraduate students. NEW TO THIS EDITION • New sections on: (a) Equations reducible to linear partial differential equations (b) General method for solving the second order non-linear partial differential equations (Monge's Method) (c) Lagrange's equations of motion • Number of solved examples in Chapters 5, 7, 8, 9 and 10.

Introduction to Partial Differential Equations with Applications

Elementary Differential Equations

Ordinary Differential Equations with Applications to Mechanics

Differential Equations with Applications to Biology

Theory and Applications

For the past several years the Division of Applied Mathematics at Brown University has been teaching an extremely popular sophomore level differential equations course. The immense success of this course is due primarily to two factors. First, and foremost, the material is presented in a manner which is rigorous enough for our mathematics and applied mathematics majors, but yet intuitive and practical enough for our engineering, biology, economics, physics and geology majors. Secondly, numerous case histories are given of how researchers have used differential equations to solve real life problems. This book is the outgrowth of this course. It is a rigorous treatment of differential equations and their applications, and can be understood by anyone who has had a two semester course in Calculus. It contains all the material usually covered in a one or two semester course in differential equations. In addition, it possesses the following unique features which distinguish it from other textbooks

on differential equations.

Delay and Functional Differential Equations and Their Applications provides information pertinent to the fundamental aspects of functional differential equations and its applications. This book covers a variety of topics, including qualitative and geometric theory, control theory, Volterra equations, numerical methods, the theory of epidemics, problems in physiology, and other areas of applications. Organized into two parts encompassing 25 chapters, this book begins with an overview of problems involving functional differential equations with terminal conditions in function spaces. This text then examines the numerical methods for functional differential equations. Other chapters consider the theory of radiative transfer, which give rise to several interesting functional partial differential equations. This book discusses as well the theory of embedding fields, which studies systems of nonlinear functional differential equations that can be derived from psychological postulates and interpreted as neural networks. The final chapter deals with the usefulness of the flip-flop circuit. This book is a valuable resource for mathematicians.

Classic graduate-level exposition covers theory and applications to ordinary and partial differential equations. Includes derivation of Laplace transforms of various functions, Laplace transform for a finite interval, and more. 1948 edition.

This book is devoted to explaining a wide range of applications of continuous symmetry groups to physically important systems of differential equations. Emphasis is placed on significant applications of group-theoretic methods, organized so that the applied reader can readily learn the basic computational techniques required for genuine physical problems. The first chapter collects together (but does not prove) those aspects of Lie group theory which are of importance to differential equations. Applications covered in the body of the book include calculation of symmetry groups of differential equations, integration of ordinary differential equations, including special techniques for Euler-Lagrange equations or Hamiltonian systems, differential invariants and construction of equations with prescribed symmetry groups, group-invariant solutions of partial differential equations, dimensional analysis, and the connections between conservation laws and symmetry groups. Generalizations of the basic symmetry group concept, and applications to conservation laws, integrability conditions, completely integrable systems and soliton equations, and bi-Hamiltonian systems are covered in detail. The exposition is reasonably self-contained, and supplemented by numerous examples of

direct physical importance, chosen from classical mechanics, fluid mechanics, elasticity and other applied areas.

Nonlinear Partial Differential Equations

Engineering Differential Equations

Introduction to Applied Mathematics

Introduction to Random Differential Equations and Their Applications

Ordinary Differential Equations and Their Applications

Primarily intended for the undergraduate students in Mathematics, Physics and Engineering, this text gives in-depth coverage of differential equations and the methods of solving them. The book begins with the basic definitions, the physical and geometric origins of differential equations, and the methods for solving first-order differential equations. Then it goes on to give the applications of these equations to such areas as biology, medical sciences, electrical engineering and economics. The text also discusses, systematically and logically, higher-order differential equations and their applications to telecom-munications, civil engineering, cardiology and detection of diabetes, as also the methods of solving simultaneous differential equations and their applications. Besides, the book provides a detailed discussion on Laplace transform and their applications, partial differential equations and their applications to vibration of a stretched string, heat flow, transmission lines, etc., and calculus of variations and its applications. This book, which is a happy fusion of theory and application, would also be useful to postgraduate students.

This book presents the proceedings from the International Conference held in Halifax, NS in July 1997. Funded by The Fields Institute and Le Centre de Recherches Mathematiques, the conference was held in honor of the retirement of Professors Lynn Erbe and Herb I. Freedman (University of Alberta). Featured topics include ordinary, partial, functional, and stochastic differential equations and their applications to biology, epidemiology, neurobiology, physiology and other related areas. The 41 papers included in this volume represent the recent work of leading researchers over a wide range of subjects, including bifurcation theory, chaos, stability theory, boundary value problems, persistence theory, neural networks, disease transmission, population dynamics, pattern formation and more. The text would be suitable for a graduate or advanced undergraduate course study in mathematical biology. Features: An overview of current developments in differential equations and mathematical biology.

Authoritative contributions from over 60 leading worldwide researchers. Original, refereed contributions.

Used in undergraduate classrooms across the USA, this is a clearly written, rigorous introduction to differential equations and their applications. Fully understandable to students who have had one year of calculus, this book distinguishes itself from other differential equations texts through its engaging application of the subject matter to interesting scenarios. This fourth edition incorporates earlier introductory material on bifurcation theory and adds a new chapter on Sturm-Liouville boundary value problems. Computer programs in C, Pascal, and Fortran are presented throughout the text to show readers how to apply differential equations towards quantitative problems.

This book is a comprehensive treatment of engineering undergraduate differential equations as well as linear vibrations and feedback control. While this material has traditionally been separated into different courses in undergraduate engineering curricula. This text provides a streamlined and efficient treatment of material normally covered in three courses. Ultimately, engineering students study mathematics in order to be able to solve problems within the engineering realm. Engineering Differential Equations: Theory and Applications guides students to approach the mathematical theory with much greater interest and enthusiasm by teaching the theory together with applications. Additionally, it includes an abundance of detailed examples. Appendices include numerous C and FORTRAN example programs. This book is intended for engineering undergraduate students, particularly aerospace and mechanical engineers and students in other disciplines concerned with mechanical systems analysis and control. Prerequisites include basic and advanced calculus with an introduction to linear algebra.

Short Version

Applied Theory of Functional Differential Equations

College de France Seminar

Handbook of First-Order Partial Differential Equations

Introduction to Differential Equations and Their Applications

Renowned applied mathematician Gilbert Strang teaches applied mathematics with the clear explanations, examples and insights of an experienced teacher. This book progresses steadily through a range of topics from symmetric linear systems to differential equations to least squares and Kalman filtering and optimization. It clearly demonstrates the power of matrix algebra in engineering problem solving. This is an ideal book (beloved by many readers) for a first course on applied mathematics and a reference for more advanced applied mathematicians. The only prerequisite is a basic course in linear algebra.

Differential Equations and Their Applications An Introduction to Applied Mathematics Springer Science & Business Media
This volume provides an introduction to the properties of functional differential equations and their applications in diverse fields such as immunology, nuclear power generation, heat transfer, signal processing, medicine and economics. In particular, it deals with problems and methods relating to systems having a memory (hereditary systems). The book contains eight chapters. Chapter 1 explains where functional differential equations come from and what sort of problems arise in applications. Chapter 2 gives a broad introduction to the basic principle involved and deals with systems having discrete and distributed delay. Chapters 3-5 are devoted to stability problems for retarded, neutral and stochastic functional differential equations. Problems of optimal control and estimation are considered in Chapters 6-8. For applied mathematicians, engineers, and physicists whose work involves mathematical modeling of hereditary systems. This volume can also be recommended as a supplementary text for graduate students who wish to become better acquainted with the properties and applications of functional differential equations.

This book contains the written versions of lectures delivered since 1997 in the well-known weekly seminar on Applied

Mathematics at the Collège de France in Paris, directed by Jacques-Louis Lions. It is the 14th and last of the series, due to the recent and untimely death of Professor Lions. The texts in this volume deal mostly with various aspects of the theory of nonlinear partial differential equations. They present both theoretical and applied results in many fields of growing importance such as Calculus of variations and optimal control, optimization, system theory and control, operations research, fluids and continuum mechanics, nonlinear dynamics, meteorology and climate, homogenization and material science, numerical analysis and scientific computations. The book is of interest to everyone from postgraduate, who wishes to follow the most recent progress in these fields.

Theory of Stochastic Differential Equations with Jumps and Applications

Applications, Models, and Computing

Recent Advances in Differential Equations and Applications

A Dynamical Systems Approach

DIFFERENTIAL EQUATIONS AND THEIR APPLICATIONS

There are two major changes in the Third Edition of Differential Equations and Their Applications. First, we have completely rewritten the section on singular solutions of differential equations. A new section, 2.8.1, dealing with Euler equations has been added, and this section is used to motivate a greatly expanded treatment of singular equations in sections 2.8.2 and 2.8.3. Our second major change is in Section 2.6, where we have switched to the metric system of units. This change was requested by many of our readers. In addition to the above changes, we have updated the material on population models, and have revised the exercises in this section. Minor editorial changes have also been made throughout the text. New York City March, 1983 Martin Braun vi Preface to the First Edition This textbook is a unique blend of the theory of differential equations and their exciting application to "real world" problems. First, and foremost, it is a rigorous study of ordinary differential equations and can be fully understood by anyone who has completed one year of calculus. However, in addition to the traditional applications, it also contains many exciting "real life" problems. These applications are completely self contained. First, the problem to be solved is outlined clearly, and one or more differential equations are derived as a model for this problem. These equations are then solved, and the results are compared with real world data. The following applications are covered in this text.

Many boundary value problems are equivalent to $Au=0$ (1) where $A : X \rightarrow Y$ is a mapping between two Banach spaces. When the problem is variational, there exists a differentiable functional I and $I(u) = \inf$.

This text explores the essentials of partial differential equations as applied to engineering and the physical sciences.

Discusses ordinary differential equations, integral curves and surfaces of vector fields, the Cauchy-Kovalevsky theory, more. Problems and answers.

This volume is a survey/monograph on the recently developed theory of forward-backward stochastic differential equations (FBSDEs). Basic techniques such as the method of optimal control, the 'Four Step Scheme', and the method of continuation are presented in full. Related topics such as backward stochastic PDEs and many applications of FBSDEs are also discussed in detail. The volume is suitable for readers with basic knowledge of stochastic differential equations, and some exposure to the stochastic control theory and PDEs. It can be used for researchers and/or senior graduate students in the areas of probability, control theory, mathematical finance, and other related fields.

A Stability Technique for Evolution Partial Differential Equations

Ordinary Differential Equations with Applications

Based on a one-year course taught by the author to graduates at the University of Missouri, this book provides a student-friendly account of some of the standard topics encountered in an introductory course of ordinary differential equations. In a second semester, these ideas can be expanded by introducing more advanced concepts and applications. A central theme in the book is the use of Implicit Function Theorem, while the latter sections of the book introduce the basic ideas of perturbation theory as applications of this Theorem. The book also contains material differing from standard treatments, for example, the Fiber Contraction Principle is used to prove the smoothness of functions that are obtained as fixed points of contractions. The ideas introduced in this section can be extended to infinite dimensions.