



INDEX

B

Burgers' equation, 282–284

C

canonical system, 415

Cauchy problem, 6, 66, 92, 116, 142, 174, 200, 226, 250, 262, 274, 372, 408, 413
geometric interpretation, 7, 66
physical interpretation, 6, 7, 141, 142
procedure of solving, 142, 275

centered rarefaction wave, 276

characteristic, 5

characteristic equation, 5

characteristic system, 26, 66, 92, 141, 173, 199, 225, 249, 250, 273, 407
for Hamilton–Jacobi equation, 370

Clairaut's equation, 401, 448, 466
implicit form, 405

complete integral, 367, 409

condition

jump (Rankine–Hugoniot), 279
stability, 284, 287, 288
transversality, 372, 414

conoid equation, 8

conservation law, 279, 282, 288

CONVODE, 469–492

via e-mail, 492

cylindrical surface equation, 68

D

discontinuous solution, 276

differential equations, *see* equations

E

equation, *see also* equations

Burgers', 282–284

characteristic, 5

Clairaut, 401, 448, 466

Clairaut, in implicit form, 405

conoid, 8

cylindrical surface, 68

Hamilton–Jacobi, 370, 372, 414, 417

Hesse, 12, 253

homogeneous functions, 252

Hopf, 275, 282, 290

light rays, 335

Liouville, 442, 460

model, of gas dynamics, 276, 290, 310

Pfaff, 369, 370, 412

Riccati, 437, 439, 458, 459, 471, 475

separable, 336, 337, 339, 361, 365, 401, 402

equations

containing one derivative, 3

linear, 1–258, *see also* linear equations

nonlinear, 317–406, 409–418, 424–468, *see also* nonlinear equations

quasilinear, 261–316, 407–409, 418–424,

see also quasilinear equations

solution with CONVODE, 469–492

with arbitrary number of variables, 254–258, 422–424, 454–468

with three variables, 139–248, 418–421, 432–449

with two variables, 5–138, 261–406

Euler transformation, 370, 371, 405

existence and uniqueness theorem, 251, 274, 275, 372, 409, 414

linear equations, 251

nonlinear equations, 372, 414

quasilinear equations, 275, 409

F

first order partial differential equations, *see* equations

formulas, Hopf, 284, 417

G

general integral, 367, 368, 409, 410

general solution, 5, 115, 141, 173, 174, 199, 200, 225, 249, 250, 273, 407

generalized solution, 281, 284, 287, 289, 375, 416

regular point, 375, 416

singular point, 375, 416

stable, 287, 289

generalized viscosity solution, 374, 416, *see also* viscosity solution

H

Hamilton–Jacobi equation, 370, 372, 414, 417
characteristic system, 370

Hamiltonian, 370, 415

Hesse’s equation, 12, 253

Hopf’s equation, 275, 282, 290

Hopf’s formulas, 284, 417

I

initial value problem, 6, 142, 250, 374, 416

integral

characteristic system, 66, 92, 115, 141,
173, 199, 225, 249, 250, 261, 273, 369
complete, 367, 409
general, 367, 368, 409, 410
principal, 5
singular, 367, 368, 409, 410

integral basis, 141, 249, 250

J

Jacobi theorem, 415

Jacobi–Mayer bracket, 369, 412

jump condition (Rankine–Hugoniot), 279, 287

L

Lagrange–Charpit method, 368, 412

Legendre transformation, 370, 405, 413

Lie–Bäcklund group analysis methods, 413

linear differential equations, *see* linear equations

linear equations, 1–258

homogeneous, 5–64, 91–114, 141–172,
199–224, 249

nonhomogeneous, 65–90, 115–138,
173–198, 225–248, 250

linear equations containing

arbitrary functions, 51–64, 85–90, 109–114,
135–138, 167–172, 193–198, 219–224,
244–248, 256–258

arbitrary functions of complicated
argument, 59, 88, 113

arbitrary functions of different variables,
58, 87, 112, 137, 169, 195, 221, 245

arbitrary functions of one variable, 51–57,
85, 86, 109–111, 135, 136, 167, 168,
193, 194, 219, 220, 244

arbitrary functions of two variables, 89,
114, 138, 170, 196, 222, 246

arccosine, 46, 83, 108, 133, 166, 192, 217,
242

arccotangent, 49, 84, 109, 134, 167, 193,
218, 243

arcsine, 45, 82, 107, 133, 165, 191, 217,
242

arctangent, 48, 83, 108, 134, 166, 192, 218,
243

cosine, 39, 79, 104, 130, 163, 188, 214,
239

cotangent, 42, 80, 106, 131, 164, 190, 215,
240

different hyperbolic functions, 33, 77, 102,
127, 160, 186, 211, 236

different trigonometric functions, 43, 81,
106, 132, 164, 190, 216, 241

exponential functions, 24, 72, 97, 122, 154,
180, 206, 231

hyperbolic cosine, 30, 75, 100, 125, 158,
183, 209, 234

hyperbolic cotangent, 32, 76, 101, 126,
160, 185, 211, 235

hyperbolic functions, 30, 74, 99, 125, 158,
182, 208, 233

hyperbolic sine, 30, 74, 99, 125, 158, 182,
208, 233

hyperbolic tangent, 31, 76, 100, 126, 159,
184, 210, 235

inverse trigonometric functions, 45, 82,
107, 133, 165, 191, 217, 242

logarithmic functions, 34, 77, 102, 127,
161, 186, 212, 237

power-law functions, 7–23, 68–71, 93–96,
117–121, 143–153, 175–179, 201–205,
226–230

sine, 37, 79, 104, 129, 162, 187, 213, 238

tangent, 40, 80, 105, 130, 163, 189, 215,
240

trigonometric functions, 37, 79, 104, 129,
162, 187, 213, 238

linear equations with

arbitrary number of variables, 249–258
four and more independent variables,
141–248

three independent variables, 141–248

two independent variables, 5–138

linear homogeneous equations, 5–64, 91–114,
141–172, 199–224, 249

solution methods, 5, 91, 141, 199, 249

linear nonhomogeneous equations, 65–90,
115–138, 173–198, 225–248, 250

solution methods, 65, 115, 173, 225, 250
 Liouville's equation, 442, 460

M

method

change of variables, 65, 91, 115, 141, 173, 199, 225, 261
 characteristics, generalized, 376
 Lagrange–Charpit, 368, 412
 Lie–Bäcklund group analysis, 413
 reducing the number of independent variables, 249
 separation of variables, 410
 solution using the characteristic system, 66, 92, 225, 26
 vanishing viscosity, 282, 374
 model equation of gas dynamics, 276, 290, 310

N

nonlinear differential equations, *see* nonlinear equations
 nonlinear equations, 317–406, 409–418, 424–468
 Cauchy problem, 371, 413
 general form, 446, 464
 quadratic in derivatives, 317–366, 424–432, 437–442
 solution methods, 367–370, 409–415
 theorem existence and uniqueness, 372, 414
 nonlinear equations containing
 arbitrary functions, 347–368, 392–406, 437–449, 457–468
 arbitrary functions of derivatives, 397–406
 arbitrary functions of four variables, 406
 arbitrary functions of independent variables, 347–366, 392–396
 arbitrary functions of one variable, 397–399
 arbitrary functions of three variables, 404, 405
 arbitrary functions of two variables, 400–403, 463
 arbitrary parameters, 317–346, 385–391, 432–436, 454–456
 arbitrary powers of derivatives, 387, 392–394, 434–436
 derivatives in radicands, 387, 433
 squares of derivatives, 424, 429, 432
 nonlinear equations of general form, 446, 464

nonlinear equations quadratic in derivatives, 317–366, 424–432, 437–442
 nonlinear equations with
 arbitrary number of variables, 409–417, 454–468
 four independent variables, 450
 power-law nonlinearity in derivatives, 443, 456, 462
 three and more independent variables, 409–417, 424–468
 two independent variables, 317–406

P

partial differential equations, *see* equations
 Pfaff equation, 369, 370, 412
 point
 regular, 375, 416
 singular, 375, 416
 principal integral, 5
 problem
 Cauchy 6, 66, 92, 116, 142, 174, 200, 226, 250, 262, 274, 372, 408, 413
 decay of arbitrary discontinuity, 285
 initial value, 6, 142, 374, 416, *see also* Cauchy problem
 motion of material point, 425
 motion of rod, 428
 motion of two point bodies, 425
 propagation of signal, 285
 terminal value, 375, 377, 416, 417
 two-body, 337
 procedure of solving Cauchy problem, 142, 275

Q

quasilinear differential equations, *see* quasilinear equations
 quasilinear equations, 261–316, 407–409, 418–424
 Cauchy problem, 274, 408
 solution methods, 261, 273
 theorem, existence and uniqueness, 275, 409
 quasilinear equations containing
 arbitrary functions, 268–272, 306–316, 418–423
 arbitrary functions of the unknown variable, 310
 arbitrary functions of two variables, 271, 272, 314–316
 exponential functions, 264, 297

- hyperbolic functions, 266, 299
 logarithmic functions, 267, 302
 power-law functions, 263, 290–296
 trigonometric functions, 268, 304
 quasilinear equations with
 arbitrary number of variables, 407–409,
 422–424
 three and more independent variables,
 407–409, 418–424
 two independent variables, 261–316
- R**
- Rankine–Hugoniot jump condition, 279, 287
 rarefaction wave, 276, 277, 290, 311
 centered, 276
 regular point of generalized solution, 375,
 416
 Riccati equation, 437, 439, 458, 459, 471,
 475
 rule of equal areas, 280
- S**
- separable equation, 336, 337, 339, 361, 365,
 401, 402
 shock wave, 279, 280, 285, 290, 311
 singular integral, 367, 368, 409, 410
 singular point of generalized solution, 375,
 416
 solution
 Cauchy problem, 66, 251, 277, 408
 discontinuous, 276
 general, 5, 115, 141, 173, 174, 199, 200,
 225, 249, 250, 273, 407
 generalized, 281, 284, 287, 289, 375, 416
 generalized, stable, 287, 289
 generalized viscosity, *see* viscosity solution
 viscosity, 282, 288, 374–377, 416, 417
 weak, 281
 stability condition, 284, 287, 288
 stable generalized solution, 287, 289
- T**
- terminal value problem, 375, 377, 416, 417
 theorem, existence and uniqueness, 251, 274,
 275, 371, 372, 409, 414
 linear equations, 251
 nonlinear equations, 372, 414
 quasilinear equations, 275, 409
 theorem, Jacobi, 415
 transformation
 Euler, 370, 371, 405
 Legendre, 370, 405, 413
 transversality condition, 372, 414
 two-body problem, 337
- V**
- viscosity solution, 282, 288, 374–377, 416,
 417
- W**
- wave
 rarefaction, 276, 277, 290, 311
 rarefaction, centered, 276
 shock, 279, 280, 285, 290, 311
 weak solution, 281
 Whitham's rule of equal areas, 280