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$u(x) = a \sin(kx + p) + b \cos(kx + p)$  where  $a$  and  $b$  are determined uniquely by the boundary conditions. This a very rapidly oscillating function over the entire interval. To apply per- turbation methods we set  $\epsilon = 0$  to get the outer solution  $u(x) = 0$ . This constant solution cannot be matched to rapid oscillations.

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This Second Edition of the go-to reference combines the classical analysis and modern applications of applied mathematics for chemical engineers. The book introduces traditional techniques for solving ordinary differential equations (ODEs), adding new material on approximate solution methods such as perturbation techniques and elementary numerical solutions. It also includes analytical methods to deal with important classes of finite-difference equations. The last half discusses numerical solution techniques and partial differential equations (PDEs). The reader will then be equipped to apply mathematics in the formulation of problems in chemical engineering. Like the first edition, there are many examples provided as homework and worked examples.

In this book, we study theoretical and practical aspects of computing methods for mathematical modelling of nonlinear systems. A number of computing techniques are considered, such as methods of operator approximation with any given accuracy; operator interpolation techniques including a non-Lagrange interpolation; methods of system representation subject to constraints associated with concepts of causality, memory and stationarity; methods of system representation with an accuracy that is the best within a given class of models; methods of covariance matrix estimation; methods for low-rank matrix approximations; hybrid methods based on a combination of iterative procedures and best operator approximation; and methods for information compression and filtering under condition that a filter model should satisfy restrictions associated with causality and different types of memory. As a result, the book represents a blend of new methods in general computational analysis, and specific, but also generic, techniques for study of systems theory and its particular branches, such as optimal filtering and information compression. - Best operator approximation, - Non-Lagrange interpolation, - Generic Karhunen-Loeve transform - Generalised low-rank matrix approximation - Optimal data compression - Optimal nonlinear filtering

This volume is a textbook for a year-long graduate level course in All research universities have applied mathematics for scientists and engineers. such a course, which could be taught in different departments, such as mathematics, physics, or engineering. I volunteered to teach this course when I realized that my own research students did not learn much in this course at my university. Then I learned that the available textbooks were too introduc tory. While teaching this course without an assigned text, I wrote up my lecture notes and gave them to the students. This textbook is a result of that endeavor. When I took this course many, many, years ago, the primary references were the two volumes of P. M. Morse and H. Feshbach, Methods of Theoretical Physics (McGraw-Hill, 1953). The present text returns the contents to a similar level, although the syllabus is quite different than given in this venerable pair of books.

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