## **Contents**

	Preface Contributors	ix xiii	II.25 II.26 II.27	Markov Chains Model Reduction Multiscale Modeling	116 117 119
I.1 I.2 I.3 I.4 I.5 I.6	I.2 The Language of Applied Mathematics I.3 Methods of Solution I.4 Algorithms I.5 Goals of Applied Mathematical Research		II.28 Nonlinear Equations and Newton's Method II.29 Orthogonal Polynomials II.30 Shocks II.31 Singularities II.32 The Singular Value Decomposition II.33 Tensors and Manifolds II.34 Uncertainty Quantification II.35 Variational Principle II.36 Wave Phenomena	120 122 122 124 126 127 131 134 134	
_			Part	III Equations, Laws, and	
Part	II Concepts			Functions of Applied Mathematics	
II.1	Asymptotics	81		Mathematics	
II.2	Boundary Layer	82	III.1	Benford's Law	135
II.3	Chaos and Ergodicity	82	III.2	Bessel Functions	137
II.4	Complex Systems	83	III.3	The Black-Scholes Equation	137
II.5	Conformal Mapping	84	III.4	The Burgers Equation	138
II.6	Conservation Laws	86	III.5	The Cahn-Hilliard Equation	138
II.7	Control	88	III.6	The Cauchy-Riemann Equations	139
II.8	Convexity	89	III.7	The Delta Function and Generalized	
II.9	Dimensional Analysis and Scaling	90		Functions	139
II.10	The Fast Fourier Transform	94	III.8	The Diffusion Equation	142
II.11	Finite Differences	95	III.9	The Dirac Equation	142
II.12	The Finite-Element Method	96	III.10	Einstein's Field Equations	144
II.13	Floating-Point Arithmetic	96	III.11	The Euler Equations	146
II.14	Functions of Matrices	97	III.12	The Euler-Lagrange Equations	147
II.15	Function Spaces	99	III.13	The Gamma Function	148
II.16	Graph Theory	101	III.14	The Ginzburg-Landau Equation	148
II.17	Homogenization	103	III.15	Hooke's Law	149
II.18	Hybrid Systems	103	III.16	The Korteweg-de Vries Equation	150
II.19	Integral Transforms and Convolution	104	III.17	The Lambert $W$ Function	151
II.20	Interval Analysis	105	III.18	Laplace's Equation	155
II.21	Invariants and Conservation Laws	106	III.19	The Logistic Equation	156
II.22	The Jordan Canonical Form	112	III.20	The Lorenz Equations	158
II.23	Krylov Subspaces	113	III.21	Mathieu Functions	159
II.24	The Level Set Method	114	III.22	Maxwell's Equations	160

Contents

vi

III.23 The Navier-Stokes Equations 162 IV.36 Information Theory 545 Applied Combinatorics and Graph Theory III.24 The Painlevé Equations 163 IV.37 552 III.25 The Riccati Equation IV.38 Combinatorial Optimization 564 165 III.26 Schrödinger's Equation 167 IV.39 Algebraic Geometry 570 III.27 The Shallow-Water Equations 167 IV.40 General Relativity and Cosmology 579 III.28 The Sylvester and Lyapunov Equations 168 The Thin-Film Equation III.29 169 III.30 The Tricomi Equation 170 Part V Modeling 171 III.31 The Wave Equation V.1 The Mathematics of Adaptation (Or the Ten Avatars of Vishnu) 591 V.2 Sport 598 Part IV Areas of Applied V.3 Inerters 604 **Mathematics** V.4 Mathematical Biomechanics 609 V.5 Mathematical Physiology 616 IV.1 Complex Analysis 173 V.6 Cardiac Modeling 623 IV.2 **Ordinary Differential Equations** 181 V.7 Chemical Reactions 627 IV.3 Partial Differential Equations 190 V.8 Divergent Series: Taming the Tails 634 IV.4 Integral Equations 200 V.9 Financial Mathematics 640 IV.5 208 Perturbation Theory and Asymptotics V.10 Portfolio Theory 648 IV.6 Calculus of Variations 218 V.11 Bayesian Inference in Applied Mathematics 658 227 IV.7 Special Functions V.12 A Symmetric Framework with Many 236 IV.8 Spectral Theory **Applications** 661 IV.9 Approximation Theory 248 V.13 **Granular Flows** 665 IV.10 Numerical Linear Algebra and Matrix V.14 Modern Optics 673 Analysis 263 V.15 Numerical Relativity 680 IV.11 Continuous Optimization (Nonlinear and V.16 The Spread of Infectious Diseases 687 Linear Programming) 281 V.17 The Mathematics of Sea Ice 694 IV.12 Numerical Solution of Ordinary Differential V.18 Numerical Weather Prediction 705 293 **Equations** V.19 Tsunami Modeling 712 IV.13 Numerical Solution of Partial Differential V.20 Shock Waves 720 306 **Equations** IV.14 Applications of Stochastic Analysis 319 V.21 Turbulence 724 IV.15 Inverse Problems 327 IV.16 Computational Science 335 IV.17 Data Mining and Analysis 350 Part VI Example Problems 360 IV.18 Network Analysis IV.19 Classical Mechanics 374 VI.1 Cloaking 733 IV.20 Dynamical Systems 383 VI.2 **Bubbles** 735 393 IV.21 Bifurcation Theory VI.3 Foams 737 IV.22 Symmetry in Applied Mathematics 402 VI.4 **Inverted Pendulums** 741 IV.23 Quantum Mechanics 411 VI.5 Insect Flight 743 IV.24 Random-Matrix Theory 419 VI.6 The Flight of a Golf Ball 746 IV.25 Kinetic Theory 428 VI.7 **Automatic Differentiation** 749 IV.26 Continuum Mechanics 446 VI.8 Knotting and Linking of Macromolecules 752 IV.27 Pattern Formation 458 VI.9 Ranking Web Pages 755 IV.28 Fluid Dynamics 467 VI.10 Searching a Graph 757 IV.29 Magnetohydrodynamics 476 VI.11 **Evaluating Elementary Functions** 759 IV.30 Earth System Dynamics 485 VI.12 Random Number Generation 761 IV.31 Effective Medium Theories 500 VI.13 Optimal Sensor Location in the Control of IV.32 Mechanics of Solids 505 **Energy-Efficient Buildings** 763 IV.33 Soft Matter 516 VI.14 Robotics 767 IV.34 Control Theory 523 VI.15 Slipping, Sliding, Rattling, and Impact: IV.35 Signal Processing 533 Nonsmooth Dynamics and Its Applications 769 © Copyright, Princeton University Press. No part of this book may be distributed, posted, or reproduced in any form by digital or mechanical means without prior written permission of the publisher.

Contents vii From the N-Body Problem to Astronomy and VII.19 Airport Baggage Screening with X-Ray Dark Matter 771 Tomography 866 VI.17 The N-Body Problem and the Fast Multipole VII.20 Mathematical Economics 868 Method 775 VII.21 Mathematical Neuroscience 873 VI.18 The Traveling Salesman Problem 778 VII.22 Systems Biology 879 VII.23 Communication Networks 883 VII.24 Text Mining 887 VII.25 Voting Systems 891 Part VII Application Areas VII.1 Aircraft Noise 783 VII.2 A Hybrid Symbolic-Numeric Approach to **Part VIII Final Perspectives** Geometry Processing and Modeling 787 VIII.1 Mathematical Writing 897 VII.3 Computer-Aided Proofs via Interval 903 VIII.2 How to Read and Understand a Paper Analysis 790 VII.4 Applications of Max-Plus Algebra 795 VIII.3 How to Write a General Interest Mathematics Book 906 VII.5 Evolving Social Networks, Attitudes, and Beliefs—and Counterterrorism 800 VIII.4 Workflow 912 VIII.5 Reproducible Research in the Mathematical VII.6 Chip Design 804 916 Sciences VII.7 Color Spaces and Digital Imaging 808 VIII.6 **Experimental Applied Mathematics** 925 VII.8 Mathematical Image Processing 813 VIII.7 Teaching Applied Mathematics 933 VII.9 Medical Imaging 816 VII.10 Compressed Sensing VIII.8 Mediated Mathematics: Representations 823 of Mathematics in Popular Culture and VII.11 Programming Languages: An Applied Why These Matter 943 Mathematics View 828 VIII.9 Mathematics and Policy 953 VII.12 High-Performance Computing 839 VII.13 Visualization 843 VII.14 Electronic Structure Calculations (Solid State Physics) 847 963 Index VII.15 Flame Propagation 852 VII.16 Imaging the Earth Using Green's Theorem 857 VII.17 Radar Imaging 860 VII.18 Modeling a Pregnancy Testing Kit 864 Color plates follow page 364