

Contents

Preface	vii
1 Dimensional Analysis	1
1.1 Introduction	1
1.2 Examples of Dimensional Reduction	3
1.2.1 Maximum Height of a Projectile.....	5
1.2.2 Drag on a Sphere.....	6
1.2.3 Toppling Dominoes	13
1.2.4 Endnotes	15
1.3 Theoretical Foundation.....	16
1.3.1 Pattern Formation.....	19
1.4 Similarity Variables	22
1.5 Nondimensionalization and Scaling	25
1.5.1 Projectile Problem	26
1.5.2 Weakly Nonlinear Diffusion	30
1.5.3 Endnotes	32
Exercises	33
2 Perturbation Methods	43
2.1 Regular Expansions	43
2.2 How to Find a Regular Expansion	48
2.2.1 Given a Specific Function	48
2.2.2 Given an Algebraic or Transcendental Equation	51
2.2.3 Given an Initial Value Problem	53
2.3 Introduction to Singular Perturbations	58
2.4 Introduction to Boundary Layers	60
2.4.1 Endnotes	66
2.5 Multiple Boundary Layers	68
2.6 Multiple Scales and Two-Timing	72
Exercises	79

3	Kinetics	87
3.1	Introduction	87
3.1.1	Radioactive Decay	87
3.1.2	Predator-Prey	88
3.1.3	Epidemic Model	88
3.2	Kinetic Equations	89
3.2.1	The Law of Mass Action	91
3.2.2	Conservation Laws	92
3.2.3	Steady-States	94
3.2.4	Examples	94
3.2.5	End Notes	96
3.3	General Mathematical Formulation	97
3.4	Michaelis-Menten Kinetics	100
3.4.1	Numerical Solution	102
3.4.2	Quasi-Steady-State Approximation	103
3.4.3	Perturbation Approach	105
3.5	Assorted Applications	111
3.5.1	Elementary and Nonelementary Reactions	111
3.5.2	Reverse Mass Action	113
3.6	Steady-States and Stability	114
3.6.1	Reaction Analysis	115
3.6.2	Geometric Analysis	115
3.6.3	Perturbation Analysis	118
3.7	Oscillators	126
3.7.1	Stability	128
	Exercises	132
4	Diffusion	141
4.1	Introduction	141
4.2	Random Walks and Brownian Motion	142
4.2.1	Calculating $w(m, N)$	145
4.2.2	Large N Approximation	148
4.3	Continuous Limit	149
4.3.1	What Does D Signify?	151
4.4	Solving the Diffusion Equation	153
4.4.1	Point Source	154
4.4.2	Fourier Transform	157
4.5	Continuum Formulation of Diffusion	169
4.5.1	Balance Law	169
4.5.2	Fick's Law of Diffusion	171
4.5.3	Reaction-Diffusion Equations	177
4.6	Random Walks and Diffusion in Higher Dimensions	179
4.6.1	Diffusion Equation	182
4.7	Langevin Equation	185
4.7.1	Properties of the Forcing	188

Contents

4.7.2 Endnotes	194
Exercises	194
5 Traffic Flow	205
5.1 Introduction	205
5.2 Continuum Variables	206
5.2.1 Density	207
5.2.2 Flux	208
5.3 Balance Law	209
5.3.1 Velocity Formulation	210
5.4 Constitutive Laws	211
5.4.1 Constant Velocity	212
5.4.2 Linear Velocity	213
5.4.3 General Velocity Formulation	214
5.4.4 Flux and Velocity	216
5.4.5 Reality Check	217
5.5 Constant Velocity	218
5.5.1 Characteristics	221
5.6 Nonconstant Velocity	225
5.6.1 Small Disturbance Approximation	226
5.6.2 Method of Characteristics	229
5.6.3 Rankine-Hugoniot Condition	233
5.6.4 Expansion Fan	236
5.6.5 Shock Waves	241
5.6.6 Return of Phantom Traffic Jams	245
5.6.7 Summary	247
5.7 Cellular Automata Modeling	248
Exercises	254
6 Continuum Mechanics: One Spatial Dimension	265
6.1 Introduction	265
6.2 Coordinate Systems	265
6.2.1 Material Coordinates	266
6.2.2 Spatial Coordinates	267
6.2.3 Material Derivative	270
6.2.4 End Notes	272
6.3 Mathematical Tools	273
6.4 Continuity Equation	275
6.4.1 Material Coordinates	276
6.5 Momentum Equation	277
6.5.1 Material Coordinates	279
6.6 Summary of the Equations of Motion	279
6.7 Steady-State Solution	280
6.8 Constitutive Law for an Elastic Material	282
6.8.1 Derivation of Strain	284

6.8.2 Material Linearity	286
6.8.3 End Notes	289
6.9 Morphological Basis for Deformation	290
6.9.1 Metals	290
6.9.2 Elastomers	293
6.10 Restrictions on Constitutive Laws	294
6.10.1 Frame-Indifference	295
6.10.2 Entropy Inequality	298
6.10.3 Hyperelasticity	302
Exercises	304
7 Elastic and Viscoelastic Materials	311
7.1 Linear Elasticity	311
7.1.1 Method of Characteristics	313
7.1.2 Laplace Transform	316
7.1.3 Geometric Linearity	327
7.2 Viscoelasticity	328
7.2.1 Mass, Spring, Dashpot Systems	329
7.2.2 Equations of Motion	331
7.2.3 Integral Formulation	335
7.2.4 Generalized Relaxation Functions	337
7.2.5 Solving Viscoelastic Problems	338
Exercises	342
8 Continuum Mechanics: Three Spatial Dimensions	351
8.1 Introduction	351
8.2 Material and Spatial Coordinates	352
8.2.1 Deformation Gradient	353
8.3 Material Derivative	356
8.4 Mathematical Tools	358
8.4.1 General Balance Law	361
8.5 Continuity Equation	362
8.5.1 Incompressibility	362
8.6 Linear Momentum Equation	363
8.6.1 Stress Tensor	364
8.6.2 Differential Form of Equation	367
8.7 Angular Momentum	367
8.8 Summary of the Equations of Motion	368
8.9 Constitutive Laws	368
8.9.1 Representation Theorem and Invariants	372
8.10 Newtonian Fluid	374
8.10.1 Pressure	374
8.10.2 Viscous Stress	375
8.11 Equations of Motion for a Viscous Fluid	378
8.11.1 Incompressibility	379

Contents

8.11.2	Boundary and Initial Conditions	380
8.12	Material Equations of Motion	383
8.12.1	Frame-Indifference	385
8.12.2	Elastic Solid	387
8.12.3	Linear Elasticity	389
8.13	Energy Equation	390
8.13.1	Incompressible Viscous Fluid	391
8.13.2	Elasticity	391
	Exercises	394
9	Fluids	403
9.1	Newtonian Fluids	403
9.2	Steady Flow	404
9.2.1	Plane Couette Flow	405
9.2.2	Poiseuille Flow	408
9.3	Vorticity	411
9.3.1	Vortex Motion	412
9.4	Irrational Flow	414
9.4.1	Potential Flow	417
9.5	Ideal Fluid	419
9.5.1	Circulation and Vorticity	420
9.5.2	Potential Flow	423
9.5.3	End Notes	426
9.6	Boundary Layers	427
9.6.1	Impulsive Plate	427
9.6.2	Blasius Boundary Layer	429
	Exercises	434
A	Taylor's Theorem	441
A.1	Single Variable	441
A.2	Two Variables	441
A.3	Multivariable Versions	442
B	Fourier Analysis	445
B.1	Fourier Series	445
B.2	Fourier Transform	447
C	Stochastic Differential Equations	449
D	Identities	451
D.1	Trace	451
D.2	Determinant	451
D.3	Vector Calculus	452

E Equations for a Newtonian Fluid	453
E.1 Cartesian Coordinates	453
E.2 Cylindrical Coordinates	453
References	455
Index	463