

Contents

Preface	5
1 Dimensional Analysis and Scaling	7
1.1 Mathematical models	7
1.2 Dimensions	7
1.3 Dimensional analysis	10
1.4 Scaling	23
1.5 Challenging problems	26
1.5.1 The Prandtl-Blasius problem	26
1.5.2 Heat conduction in a bar	29
1.5.3 Water waves	30
2 Conservation Principles and Constitutive Relations	37
2.1 Discrete versus continuous models	38
2.2 Mass and heat balances in one dimension	40
2.3 Constitutive relations in one dimension	46
2.4 Transport Theorem	58
2.5 Mass balance in three dimensions	59
2.6 Heat balance in three dimensions	60
2.7 Momentum	61
2.7.1 Stress in continuous media	61
2.7.2 Momentum balance	63
2.7.3 Constitutive relations in three dimensions	65
2.8 Energy balance	68
2.9 Challenging problem: shallow water waves	71
3 Basic concepts	75
3.1 State and State Space	76
3.1.1 State	76
3.1.2 State space	77
3.1.3 Evolution equations	78
3.2 ODE	83
3.2.1 Linearizing ODE	85
3.2.2 Expansions in basis vectors	86

3.2.3	WKB approximation	87
3.3	PDE	94
3.3.1	Linearizing PDE	95
3.3.2	Expansions in basis functions	96
3.3.3	Infinite spatial intervals	101
3.3.4	Plane waves	104
3.3.5	Group velocity	107
4	Stability and Robustness	111
4.1	Stability	112
4.2	Stability definitions	119
4.3	Linearization	123
4.4	Robustness	127
4.5	Singular Perturbations	131
4.6	Challenging Problems	137
4.6.1	Traffic flow	137
4.6.2	Population models	138
4.6.3	Lindstedt's method	139
5	Variational Modeling	141
5.1	Variational principles	142
5.1.1	Optimality in the natural sciences	142
5.1.2	General formulation of optimization problems	143
5.1.3	Principle of Minimal Potential Energy	144
5.2	Variational approximation and restriction	147
5.2.1	General methodology	147
5.2.2	Low and high-dimensional restrictions	149
5.3	Variational calculus	152
5.3.1	Finite dimensional problems	152
5.3.2	Basic notions of Variational Calculus	154
5.4	Variational restriction	162
5.4.1	Ritz-Galerkin projections	163
5.4.2	Variational accuracy	164
5.5	Scientific Computing	165
5.5.1	Approximation of the state variables	166
5.5.2	Variational treatment of Sturm-Liouville problems	168
6	Advanced Models	171
6.1	Polymer Dynamics and Vibrating Strings	171
6.1.1	Bead-spring representation	172
6.1.2	Continuous limit	174
6.1.3	Vibrating string	177
6.1.4	Polymer dynamics	177
6.1.5	Brownian motion	180
6.2	Fiber spinning	184
6.2.1	Modeling fiber spinning	185

Contents		3
6.2.2	Newtonian flow	188
6.2.3	Stationary solution	189
6.2.4	Stability analysis	190
6.3	Surface water waves	193
6.3.1	Luke's variational formulation	195
6.3.2	Reformulation and dimension reduction	196
6.3.3	Special cases of wave models by variational restriction	201
6.3.4	Spatial discretization of Hamilton systems	209
6.4	Optics	211
6.4.1	Introduction	211
6.4.2	Waveguide Optics	213
6.4.3	Variational approach to the WKB approximation	220
6.4.4	Transmittance through a finite slab	221
Bibliography		229
Index		233