

Contents

Preface	vii
0 Introduction	1
1 Green's Functions for ODE	9
1.1 Standard Procedure for Construction	9
1.2 Symmetry of Green's Functions	25
1.3 Alternative Construction Procedure	33
1.4 Chapter Exercises	51
2 The Laplace Equation	55
2.1 Method of Images	55
2.2 Conformal Mapping	74
2.3 Method of Eigenfunction Expansion	80
2.4 Three-Dimensional Problems	122
2.5 Chapter Exercises	128
3 The Static Klein–Gordon Equation	130
3.1 Definition of Green's Function	130
3.2 Method of Images	133
3.3 Method of Eigenfunction Expansion	145
3.4 Three-Dimensional Problems	160
3.5 Chapter Exercises	165
4 Higher Order Equations	167
4.1 Definition of Green's Function	168
4.2 Rectangular-Shaped Regions	169
4.3 Circular-Shaped Regions	180
4.4 The equation $\nabla^2 \nabla^2 w(P) + \lambda^4 w(P) = 0$	199
4.5 Elliptic Systems	206
4.6 Chapter Exercises	223
5 Multi-Point-Posed Problems	226
5.1 Matrix of Green's Type	227
5.2 Influence Function of a Multi-Span Beam	238
5.3 Further Extension of the Formalism	250
5.4 Chapter Exercises	263

6	PDE Matrices of Green's type	265
6.1	Introductory Comments	265
6.2	Construction of Matrices of Green's Type	268
6.3	Fields of Potential on Surfaces of Revolution	293
6.4	Chapter Exercises	315
7	Diffusion Equation	317
7.1	Basics of the Laplace Transform	318
7.2	Green's Functions	322
7.3	Matrices of Green's Type	350
7.4	Chapter Exercises	360
8	Black-Scholes Equation	362
8.1	The Fundamental Solution	363
8.2	Other Green's Functions	370
8.3	A Methodologically Valuable Example	388
8.4	Numerical Implementations	393
8.5	Chapter Exercises	401
	Appendix Answers to Chapter Exercises	402
	Bibliography	421
	Index	427