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Sommario/riassunto

This book is designed to be an introductory course to some basic chapters of Advanced Mathematics for Engineering and Physics students, researchers in different branches of Applied Mathematics and anyone wanting to improve their mathematical knowledge by a clear, live, self-contained and motivated text. Here, one can find different topics, such as differential (first order or higher order) equations, systems of differential equations, Fourier series, Fourier and Laplace transforms, partial differential equations, some basic facts and applications of the calculus of variations and, last but not least, an original and more intuitive introduction to probability theory. All these topics are carefully introduced, with complete proofs, motivations, examples, applications, problems and exercises, which are completely solved at the end of the book. We added a generous supplementary material (11.1) with a self-contained and complete introduction to normed, metric and Hilbert spaces. Since we used some topics from complex function theory, we also introduced in Chapter 11 a section (11.2) with the basic facts in this important field. What a reader needs for a complete understanding of this book? For a deep understanding of this book, it is required to take a course in undergraduate calculus and linear algebra. We mostly tried to use the engineering intuition instead of insisting on mathematical tricks. The main feature of the material presented here is its clarity, motivation and the genuine desire of the authors to make extremely transparent the "mysterious" mathematical tools that are used to describe and organize the great variety of impressions that come to the searching mind, from the infinite complexity of Nature. The book is recommended not only to engineering and physics students or researchers but also to junior students in mathematics because it shows the connection between pure mathematics and physical phenomena, which always supply motivations for mathematical discoveries.