An Introduction to Invariant Imbedding (Classics in Applied Mathematics)

R. Bellman, G. M. Wing

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An Introduction to Invariant Imbedding (Classics in Applied Mathematics) R. Bellman, G. M. Wing Here is a book that describes the classical foundations of invariant imbedding: a concept that provided the first indication of the connection between transport theory and the Riccati Equation. The reprinting of this classic volume was prompted by a revival of interest in the subject area because of its uses for inverse problems. The major part of the book consists of applications of the invariant imbedding method to specific areas that are of interest to engineers, physicists, applied mathematicians, and numerical analysts. The material is accessible to a general audience, however, the authors do not hesitate to state, and even to prove, a rigorous theorem when one is available. A large set of problems can be found at the end of each chapter. Numerous problems on apparently disparate matters such as Riccati equations, continued fractions, functional equations, and Laplace transforms are included. The exercises present the reader with 'real-life' situations.

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