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This book is based on the extensive experience of teaching for mathematics, physics and engineering students in Russia, USA, South Africa and Sweden. The author provides students and teachers with an easy to follow textbook spanning a variety of topics. The methods of local Lie groups discussed in the book provide universal and effective method for solving nonlinear differential equations analytically. Introduction to approximate transformation groups also contained in the book helps to develop skills in constructing approximate solutions for differential equations with a small parameter.