

An introduction to partial differential equations

53.1 Introduction

A partial differential equation is an equation that contains one or more partial derivatives. Examples include:

$$(i) \quad a \frac{\partial u}{\partial x} + b \frac{\partial u}{\partial y} = c$$

$$(ii) \quad \frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \frac{\partial u}{\partial t}$$

(known as the heat conduction equation)

$$(iii) \quad \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

(known as Laplace's equation)

Equation (i) is a **first order partial differential equation**, and equations (ii) and (iii) are **second order partial differential equations** since the highest power of the differential is 2.

Partial differential equations occur in many areas of engineering and technology; electrostatics, heat conduction, magnetism, wave motion, hydrodynamics and aerodynamics all use models that involve partial differential equations. Such equations are difficult to solve, but techniques have been developed for the simpler types. In fact, for all but for the simplest cases, there are a number of numerical methods of solutions of partial differential equations available.

To be able to solve simple partial differential equations knowledge of the following is required:

- partial integration,
- first and second order partial differentiation — as explained in Chapter 34, and
- the solution of ordinary differential equations — as explained in Chapters 46–51.

It should be appreciated that whole books have been written on partial differential equations and their

solutions. This chapter does no more than introduce the topic.

53.2 Partial integration

Integration is the reverse process of differentiation. Thus, if, for example, $\frac{\partial u}{\partial t} = 5 \cos x \sin t$ is integrated partially with respect to t , then the $5 \cos x$ term is considered as a constant,

$$\begin{aligned} \text{and } u &= \int 5 \cos x \sin t \, dt = (5 \cos x) \int \sin t \, dt \\ &= (5 \cos x)(-\cos t) + c \\ &= -5 \cos x \cos t + f(x) \end{aligned}$$

Similarly, if $\frac{\partial^2 u}{\partial x \partial y} = 6x^2 \cos 2y$ is integrated partially with respect to y ,

$$\begin{aligned} \text{then } \frac{\partial u}{\partial x} &= \int 6x^2 \cos 2y \, dy = (6x^2) \int \cos 2y \, dy \\ &= (6x^2) \left(\frac{1}{2} \sin 2y \right) + f(x) \\ &= 3x^2 \sin 2y + f(x) \end{aligned}$$

and integrating $\frac{\partial u}{\partial x}$ partially with respect to x gives:

$$\begin{aligned} u &= \int [3x^2 \sin 2y + f(x)] \, dx \\ &= x^3 \sin 2y + (x)f(x) + g(y) \end{aligned}$$

$f(x)$ and $g(y)$ are functions that may be determined if extra information, called **boundary conditions** or **initial conditions**, are known.

Introduction To Partial Differential Equations With Matlab By Jeffery Cooper

Clifford Lane



Introduction To Partial Differential Equations With Matlab By Jeffery Cooper:

Introduction to Partial Differential Equations with MATLAB Jeffery M. Cooper, 2012-12-06 Overview The subject of partial differential equations has an unchanging core of material but is constantly expanding and evolving The core consists of solution methods mainly separation of variables for boundary value problems with constant coefficients in geometrically simple domains Too often an introductory course focuses exclusively on these core problems and techniques and leaves the student with the impression that there is no more to the subject Questions of existence uniqueness and well posedness are ignored In particular there is a lack of connection between the analytical side of the subject and the numerical side Furthermore nonlinear problems are omitted because they are too hard to deal with analytically Now however the availability of convenient powerful computational software has made it possible to enlarge the scope of the introductory course My goal in this text is to give the student a broader picture of the subject In addition to the basic core subjects I have included material on nonlinear problems and brief discussions of numerical methods I feel that it is important for the student to see nonlinear problems and numerical methods at the beginning of the course and not at the end when we run usually run out of time Furthermore numerical methods should be introduced for each equation as it is studied not lumped together in a final chapter

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is designed for the undergraduate BA BSc Hons and postgraduate MA MSc students of mathematics and conforms to the course curriculum prescribed by UGC The text is broadly organized into two parts The first part Lessons 1 to 15 mostly covers the first order equations in two variables In these lessons the mathematical importance of PDEs of first order in physics and applied sciences has also been highlighted The other part Lessons 16 to 50 deals with the various properties of second order and first order PDEs The book emphasizes the applications of PDEs and covers various important topics such as the Hamilton Jacobi equation Conservation laws Similarity solution Asymptotics and Power series solution and many more The graded problems the techniques for solving them and a large number of exercises with hints and answers help students gain the necessary skill and confidence in handling the subject Key Features 1 Presents self contained topics in a cohesive style 2 Includes about 300 worked out examples to enable students to understand the theory and inherent aspects of PDEs 3 Provides around 450 unsolved problems with hints and answers to help students assess their comprehension of the subject

Working Analysis Jeffery Cooper, 2005 Working Analysis is for a two semester course in advanced calculus It develops the basic ideas of calculus rigorously but with an eye to showing how mathematics connects with other areas of science and engineering In particular effective numerical computation is developed as an important aspect of mathematical analysis Maintains a rigorous presentation of the main ideas of advanced calculus interspersed with applications that show how to analyze real problems Includes a wide range of examples and exercises drawn from mechanics biology chemical engineering and economics Describes links to numerical analysis and provides opportunities for computation some MATLAB codes are available on the author's webpage Enhanced by an informal and lively writing style *American Book Publishing Record*, 1997 **An Introduction to Partial Differential Equations with MATLAB** Matthew P. Coleman, Vladislav

Bukshtynov, 2024-07 This 3rd edition changes the book structure by lifting the role of the computational part closer to the revised analytical portion Useful for students of mathematics physics and engineering who would like to focus on the practical aspects of using the theory of PDEs for modeling while later taking various courses in numerical analysis

Mathematical Reviews, 1999 **Time-Frequency and Time-Scale Methods** Jeffrey A. Hogan, 2007-12-21 Developed in this book are several deep connections between time frequency Fourier Gabor analysis and time scale wavelet analysis emphasizing the powerful adaptive methods that emerge when separate techniques from each area are properly assembled in a larger context While researchers at the forefront of developments in time frequency and time scale analysis are well aware of the benefits of such a unified approach there remains a knowledge gap in the larger community of practitioners about the precise strengths and limitations of Fourier Gabor analysis versus wavelets This book fills that gap by presenting the interface of time frequency and time scale methods as a rich area of work **Financial Market Risk** Cornelis Los, 2003-07-24 This book covers the latest theories and empirical findings of financial risk its measurement and management and its applications in the world of finance Forthcoming Books Rose Arny, 1999 **Book Review Index**, 2003 Vols 8 10

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