

## Chapter 5

# FINITE-DIFFERENCE METHODS

### 1. Boundary Value Problems for Ordinary Differential Equations

Some types of problems from fluid dynamics lead to boundary value problems for differential equations of the form

$$\frac{d^2y}{dx^2} + A(x)\frac{dy}{dx} + B(x)y = C(x), x \in [x_{\min}, x_{\max}], \quad (5.1)$$

$$y(x_{\min}) = y_m, \quad y(x_{\max}) = y_M.$$

The first step to approximately solve these problems by finite differences is to construct the grid

$$x_{\min} = x_0, \dots, x_j = jh, \dots, x_{N+1} = x_{\max}, j = 0, \dots, N + 1$$

with the step size  $\Delta x = h = \frac{1}{N+1}$ . The values of  $y$  evaluated at these points  $x_j$  will be denoted by  $y_j$ . We will evaluate also the derivatives of  $y$  at the same points  $x_j$  using the values of  $y$  at the neighboring grid points. From the Taylor expansion we have, for a small  $h$ ,

$$y_{j+m} \equiv y(x_j + mh) = y_j + mhy'_j + \frac{(mh)^2}{2!}y''_j + \frac{(mh)^3}{3!}y'''_j + \dots$$

Therefore,

$$y_{j-1} = y_j - hy'_j + \frac{h^2}{2}y''_j - \frac{h^3}{6}y'''_j + \dots,$$

$$y_{j+1} = y_j + hy'_j + \frac{h^2}{2}y''_j + \frac{h^3}{6}y'''_j + \dots$$

and, consequently,

$$y'_j = \frac{y_{j+1} - y_j}{h} - \frac{h}{2}y''_j + \dots$$

# Chapter 5 Finite Difference Methods York University

**Peipei Pang**



## Chapter 5 Finite Difference Methods York University:

*Numerical Methods and Modeling for Chemical Engineers* Mark E. Davis, 2013-01-01 Geared toward advanced undergraduates or graduate students of chemical engineering studying applied mathematics this text introduces the quantitative treatment of differential equations arising from modeling physical phenomena in chemical engineering Coverage includes topics such as ODE IVPs placing emphasis on numerical methods and modeling implemented in commercial mathematical software available in 1985 *Paper*, 1982 **Technical Book Review Index**, 1970 **Dissertation Abstracts International**, 2003 **Computational Fluid Dynamics** Michael B. Abbott, David R. Basco, 1989

*Construction of Integration Formulas for Initial Value Problems* P. J. van der Houwen, 1977 **Engineering**, 1957 **Automatic Control Theory & Applications**, 1978 *International Computer Bibliography* Stichting Studiecentrum voor Administratieve Automatisering, National Computing Centre Limited, 1968 **INIS Atomindex**, 1987 *Mesoscale Meteorological Modeling* Roger A. Pielke, 2013-10-08 This chapter provides a framework to assess the quantitative accuracy of numerical computational tools that are used to model advection subgrid scale fluxes the pressure gradient force and the Coriolis effect Exact solutions are presented for linear forms of these terms Nonlinear effects are also discussed including the concept of aliasing in which information is transferred between spatial scales Among the results it is shown that two grid increments are required to minimally resolve a modeled field with at least four increments in each spatial direction and probably more required to adequately resolve the modeled variables **10th IMACS World Congress, August 8-13, 1982: Numerical methods for scientific computation, Computers and computer arithmetics for scientific computation, Languages and codes for continuous systems**, 1982 **Highway Research Abstracts**, 1993 **IRE Transactions on Automatic Control**, 1956 **Water Power**, 1964 **Bulletin of the Institution of Engineers (India)**. Institution of Engineers (India), 1986 *Aeronautical Engineering Review*, 1957 **Archives of Acoustics Quarterly**, 2017 **Chemical Engineering Progress**, 2003 **Mathematical Reviews**, 2007

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