


Numerical Solution of Partial Differential Equations

In these notes we develop a method for generating, numerically, approximate solutions to the vibrating string problem



$$u_{tt}(x, t) = c^2 u_{xx}(x, t) \quad 0 \leq x \leq \ell \quad t \geq 0 \quad (\text{wave equation}) \quad (1)$$

$$u(x, 0) = f(x) \quad 0 \leq x \leq \ell \quad (\text{initial position}) \quad (2a)$$

$$u_t(x, 0) = g(x) \quad 0 \leq x \leq \ell \quad (\text{initial speed}) \quad (2b)$$

$$u(0, t) = L(t) \quad t \geq 0 \quad (\text{left boundary}) \quad (3a)$$

$$u(\ell, t) = R(t) \quad t \geq 0 \quad (\text{right boundary}) \quad (3b)$$

The function $u(x, t)$ gives the amplitude of the string at position x and time t . Equation (1) is the wave equation. It is the equation of motion for the vibrating string and is a consequence of Newton's law, $F = ma$. Equations (2a,b) specify the initial position and speed of the string and equations (3a,b) specify the position of the two ends of the string for all time.

The method will be an extension of those (like Euler's method, for example) used for generating, numerically, approximate solutions to the initial value problem

$$y'(t) = f(t, y(t)) \quad t \geq 0 \quad (\text{ode}) \quad (4)$$

$$y(0) = y_0$$

Recall that under Euler's method, rather than generating approximate values for $y(t)$ for all values of $t \geq 0$, we pick a step size Δt and consider only $t = 0, \Delta t, 2\Delta t, \dots, t_n = n\Delta t, \dots$. We approximate the ordinary differential equation (4) by an equation, that does not contain any derivatives and that involves only the times t_n , by approximating

$$y'(t_n) = \lim_{h \rightarrow 0} \frac{y(t_n + h) - y(t_n)}{h} \approx \frac{y(t_n + \Delta t) - y(t_n)}{\Delta t} = \frac{y(t_{n+1}) - y(t_n)}{\Delta t}$$

Denoting $y(t_n) = y_n$, this gives

$$\frac{y_{n+1} - y_n}{\Delta t} \approx y'(t_n) = f(t_n, y(t_n)) = f(t_n, y_n)$$

Numerical Solution Partial Differential Equations

R Bogdan



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Table of Contents Numerical Solution Partial Differential Equations

1. Understanding the eBook Numerical Solution Partial Differential Equations
 - The Rise of Digital Reading Numerical Solution Partial Differential Equations
 - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Solution Partial Differential Equations
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Numerical Solution Partial Differential Equations
 - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Solution Partial Differential Equations
 - Personalized Recommendations
 - Numerical Solution Partial Differential Equations User Reviews and Ratings
 - Numerical Solution Partial Differential Equations and Bestseller Lists
5. Accessing Numerical Solution Partial Differential Equations Free and Paid eBooks
 - Numerical Solution Partial Differential Equations Public Domain eBooks
 - Numerical Solution Partial Differential Equations eBook Subscription Services

- Numerical Solution Partial Differential Equations Budget-Friendly Options
- 6. Navigating Numerical Solution Partial Differential Equations eBook Formats
 - ePub, PDF, MOBI, and More
 - Numerical Solution Partial Differential Equations Compatibility with Devices
 - Numerical Solution Partial Differential Equations Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Numerical Solution Partial Differential Equations
 - Highlighting and Note-Taking Numerical Solution Partial Differential Equations
 - Interactive Elements Numerical Solution Partial Differential Equations
- 8. Staying Engaged with Numerical Solution Partial Differential Equations
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Numerical Solution Partial Differential Equations
- 9. Balancing eBooks and Physical Books Numerical Solution Partial Differential Equations
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Numerical Solution Partial Differential Equations
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Numerical Solution Partial Differential Equations
 - Setting Reading Goals Numerical Solution Partial Differential Equations
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Numerical Solution Partial Differential Equations
 - Fact-Checking eBook Content of Numerical Solution Partial Differential Equations
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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