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

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

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

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

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,

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

Therefore,

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

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

and, consequently,

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

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Albert A Gayle

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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 **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

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