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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) $a\dfrac{\partial u}{\partial x} + b\dfrac{\partial u}{\partial y} = c$

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

(known as the heat conduction equation)

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

(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:

(a) partial integration,

(b) first and second order partial differentiation — as explained in Chapter 34, and

(c) 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, $\dfrac{\partial u}{\partial t} = 5\cos x \sin t$ is integrated partially with respect to t, then the $5\cos x$ term is considered as a constant,

and $u = \displaystyle\int 5\cos x \sin t\, dt = (5\cos x)\int \sin t\, dt$

$\qquad = (5\cos x)(-\cos t) + c$

$\qquad = \mathbf{-5\cos x \cos t + f(x)}$

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

then $\dfrac{\partial u}{\partial x} = \displaystyle\int 6x^2 \cos 2y\, dy = (6x^2)\int \cos 2y\, dy$

$\qquad = (6x^2)\left(\dfrac{1}{2}\sin 2y\right) + f(x)$

$\qquad = 3x^2 \sin 2y + f(x)$

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

$u = \displaystyle\int [3x^2 \sin 2y + f(x)]\, dx$

$\quad = x^3 \sin 2y + (x)f(x) + g(y)$

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

Introduction To Differential Equations Matht

Martha L. Abell,James P. Braselton

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  A Friendly Introduction to Differential Equations Mohammed K A Kaabar,2015-01-05 In this book there are five chapters The Laplace Transform Systems of Homogenous Linear Differential Equations HLDE Methods of First and Higher Orders Differential Equations Extended Methods of First and Higher Orders Differential Equations and Applications of Differential Equations In addition there are exercises at the end of each chapter above to let students practice additional sets of problems other than examples and they can also check their solutions to some of these exercises by looking at Answers to Odd Numbered Exercises section at the end of this book This book is a very useful for college students who studied Calculus II and other students who want to review some concepts of differential equations before studying courses such as partial differential equations applied mathematics and electric circuits II   An Introduction to Differential Equations, with Difference Equations, Fourier Series and Partial Differential Equations N. Finizio,G. E. Ladas,1982   *An Introduction to Differential Equations and Their Applications* Stanley J. Farlow,2006-03-11 This introductory text explores 1st and 2nd order differential equations series solutions the Laplace transform difference equations much more Numerous figures problems with solutions notes 1994 edition Includes 268 figures and 23 tables   An Introduction to Ordinary Differential Equations Earl A. Coddington,1961 This book is meant to be a text which can be used for a first course in ordinary differential equations The student is assumed to have a knowledge of calculus but not what is usually called advanced calculus The aim is to give an elementary thorough systematic introduction to the subject All significant results are stated as theorems and careful proofs are given The exercises in the book serve two purposes to develop the student s technique in solving equations or to help sharpen the student s understanding of the mathematical structure of the subject The exercises also introduce the student to a variety of topics not treated in the text stability equations with periodic coefficients and boundary value problems   **An Introduction To Differential Equations With Applications** Harold Cohen,Daniel Gallup,2020-07-28 This book is for students in a first course in ordinary differential equations The material is organized so that the presentations begin at a reasonably introductory level Subsequent material is developed from this beginning As such readers with little experience can start at a lower level while those with some experience can use the beginning material as a review or skip this part to proceed to the next level The book contains methods of approximation to solutions of various types of differential equations with practical applications which will serve as a guide to programming so that such differential equations can be solved numerically with the use of a computer Students who intend to pursue a major in engineering physical sciences or mathematics will find this book useful   *Introduction To Differential Equations, An: Deterministic Modeling, Methods And Analysis (Volume 1)* Anilchandra G Ladde,Gangaram S Ladde,2012-05-31 Volume 2 Stochastic Modeling Methods and Analysis This is a twenty first century book designed to meet the challenges of understanding and solving interdisciplinary problems The book creatively incorporates cutting edge research ideas and techniques at the

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