Partial Differential Equation

Laplace Equation

$$\Delta^2 \phi = \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} = 0$$

Heat Conduction Equation

$$\frac{\partial T}{\partial t} = C \frac{\partial T}{\partial x^2}$$

Wave Equation of Vibrating Membrane

$$\frac{\partial u}{\partial t^2} = C \left(\frac{\partial u}{\partial x^2} + \frac{\partial u}{\partial y^2} \right)$$

Numerical Solution Of Partial Differential Equations

Christian G. Meyer

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Milano Italy EPFL Lausanne Switzerland University of Bergamo Italy and Emory University Atlanta USA It aims at introducing students to the numerical approximation of Partial Differential Equations PDEs One of the difficulties of this subject is to identify the right trade off between theoretical concepts and their actual use in practice With this collection of examples and exercises we try to address this issue by illustrating academic examples which focus on basic concepts of Numerical Analysis as well as problems derived from practical application which the student is encouraged to formalize in terms of PDEs analyze and solve The latter examples are derived from the experience of the authors in research project developed in collaboration with scientists of different fields biology medicine etc and industry We wanted this book to be useful both to readers more interested in the theoretical aspects and those more concerned with the numerical implementation   **Numerical Solution of Partial Differential Equations** K. W. Morton,1994 Partial differential equations are the chief means of providing mathematical models in science engineering and other fields Generally these models must be solved numerically This book provides a concise introduction to standard numerical techniques ones chosen on the basis of their general utility for practical problems The authors emphasise finite difference methods for simple examples of parabolic hyperbolic and elliptic equations finite element finite volume and spectral methods are discussed briefly to see how they relate to the main theme Stability is treated clearly and rigorously using maximum principles energy methods and discrete Fourier analysis Methods are described in detail for simple problems accompanied by typical graphical results A key feature is the thorough analysis of the properties of these methods Plenty of examples and exercises of varying difficulty are supplied The book is based on the extensive teaching experience of the authors who are also well known for their work on practical and theoretical aspects of numerical analysis It will be an excellent choice for students and teachers in mathematics engineering and computer science departments seeking a concise introduction to the subject

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