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Solutions of Partial Differential Equations

Tab Books

Methods for Constructing Exact Solutions of Partial Differential Equations

Mathematical and Analytical Techniques with Applications to Engineering

Springer Science & Business Media *Differential equations, especially nonlinear, present the most effective way for describing complex physical processes. Methods for constructing exact solutions of differential equations play an important role in applied mathematics and mechanics. This book aims to provide scientists, engineers and students with an easy-to-follow, but comprehensive, description of the methods for constructing exact solutions of differential equations.*

Partial Differential Equations

Sources and Solutions

Offering a welcome balance between rigor and ease of comprehension, this book presents full coverage of the analytic (and accurate) method for solving PDEs -- in a manner that is both decipherable to engineers and physically insightful for mathematicians. By exploring the eigenfunction expansion method based on physical principles instead of abstract analyses, it makes the analytic approach understandable, visualizable, and straightforward to implement. Contains tabulations and derivations of all known eigenfunction expansions. Offers demystifying coverage of the separation of variables technique and presents a novel approach to FFT and its utilization. Presents a fast, automatic algorithmic procedure for solving wave, heat, and Laplace equation in rectangular, cylindrical, and spherical coordinates. Discusses Sturm-Liouville Theory; Green's functions and transform methods; and perturbation methods, small wave analysis, and dispersion laws. Motivates every technique presented -- without exception -- by a heuristic discussion demonstrating the plausibility or inevitability of the procedure, and includes an abundance of figures and worked-out examples. For engineers, applied mathematicians, computer specialists, and analysts.

Nonlinear Partial Differential Equations

Asymptotic Behavior of Solutions and Self-Similar Solutions

Birkhäuser *This work will serve as an excellent first course in modern analysis. The main focus is on showing how self-similar solutions are useful in studying the behavior of solutions of nonlinear partial differential equations, especially those of parabolic type. This textbook will be an excellent resource for self-study or classroom use.*

The Numerical Solution of Ordinary and Partial Differential Equations

World Scientific *This book presents methods for the computational solution of differential equations, both ordinary and partial, time-dependent and steady-state. Finite difference methods are introduced and analyzed in the first four chapters, and finite element methods are studied in chapter five. A very general-purpose and widely-used finite element program, PDE2D, which implements many of the methods studied in the earlier chapters, is presented and documented in Appendix A. The book contains the relevant theory and error analysis for most of the methods studied, but also emphasizes the practical aspects involved in implementing the methods. Students using this book will actually see and write programs (FORTRAN or MATLAB) for solving ordinary and partial differential equations, using both finite differences and finite elements. In addition, they will be able to solve very difficult partial differential equations using the software PDE2D, presented in Appendix A. PDE2D solves very general steady-state, time-dependent and eigenvalue PDE systems, in 1D intervals, general 2D regions, and a wide range of simple 3D regions. Contents:Direct Solution of Linear SystemsInitial Value Ordinary Differential EquationsThe Initial Value Diffusion ProblemThe Initial Value Transport and Wave ProblemsBoundary Value ProblemsThe Finite Element MethodsAppendix A — Solving PDEs with PDE2DAppendix B — The Fourier Stability MethodAppendix C — MATLAB ProgramsAppendix D — Answers to Selected Exercises Readership: Undergraduate, graduate students and researchers. Key Features:The discussion of stability, absolute stability and stiffness in Chapter 1 is clearer than in other textsStudents will actually learn to write programs solving a range of simple PDEs using the finite element method in chapter 5In Appendix A, students will be able to solve quite difficult PDEs, using the author's software package, PDE2D. (a free version is available which solves small to moderate sized problems)Keywords:Differential Equations;Partial Differential Equations;Finite Element Method;Finite Difference Method;Computational Science;Numerical AnalysisReviews: "This book is very well written and it is relatively easy to read. The presentation is clear and straightforward but quite rigorous. This book is suitable for a course on the numerical solution of ODEs and PDEs problems, designed for senior level undergraduate or beginning level graduate students. The numerical techniques for solving problems presented in the book may also be useful for experienced researchers and practitioners both from universities or industry." Andrzej Icha Pomeranian Academy in Słupsk Poland*

Numerical Solutions for Partial Differential Equations

Problem Solving Using Mathematica

CRC Press *Partial differential equations (PDEs) play an important role in the natural sciences and technology, because they describe the way systems (natural and other) behave. The inherent suitability of PDEs to characterizing the nature, motion, and evolution of systems, has led to their wide-ranging use in numerical models that are developed in order to analyze systems that are not otherwise easily studied. Numerical Solutions for Partial Differential Equations contains all the details necessary for the reader to understand the principles and applications of advanced numerical methods for solving PDEs. In addition, it shows how the modern computer system algebra Mathematica® can be used for the analytic investigation of such numerical properties as stability, approximation, and dispersion.*

Numerical Solution of Partial Differential Equations by the Finite Element Method

Courier Corporation *An accessible introduction to the finite element method for solving numeric problems, this volume offers the keys to an important technique in computational mathematics. Suitable for advanced undergraduate and graduate courses, it outlines clear connections with applications and considers numerous examples from a variety of science- and engineering-related specialties.This text encompasses all varieties of the basic linear partial differential equations, including elliptic, parabolic and hyperbolic problems, as well as stationary and time-dependent problems. Additional topics include finite element methods for integral equations, an introduction to nonlinear problems, and considerations of unique developments of finite element techniques related to parabolic problems, including methods for automatic time step control. The relevant mathematics are expressed in non-technical terms whenever possible, in the interests of keeping the treatment accessible to a majority of students.*

Numerical Solution of Partial Differential Equations

An Introduction

Cambridge University Press *This is the 2005 second edition of a highly successful and well-respected textbook on the numerical techniques used to solve partial differential equations arising from mathematical models in science, engineering and other fields. The authors maintain an emphasis on finite difference methods for simple but representative examples of parabolic, hyperbolic and elliptic equations from the first edition. However this is augmented by new sections on finite volume methods, modified equation analysis, symplectic integration schemes, convection-diffusion problems, multigrid, and conjugate gradient methods; and several sections, including that on the energy method of analysis, have been extensively rewritten to reflect modern developments. Already an excellent choice for students and teachers in mathematics, engineering and computer science departments, the revised text includes more latest theoretical and industrial developments.*

Numerical Solution of Partial Differential Equations on Parallel Computers

Springer Science & Business Media *Since the dawn of computing, the quest for a better understanding of Nature has been a driving force for technological development. Groundbreaking achievements by great scientists have paved the way from the abacus to the supercomputing power of today. When trying to replicate Nature in the computer's silicon test tube, there is need for precise and computable process descriptions. The scienti?c ?elds of Ma- ematics and Physics provide a powerful vehicle for such descriptions in terms of Partial Differential Equations (PDEs). Formulated as such equations, physical laws can become subject to computational and analytical studies. In the computational setting, the equations can be discreti ed for ef?cient solution on a computer, leading to valuable tools for simulation of natural and man-made processes. Numerical so- tion of PDE-based mathematical models has been an important research topic over centuries, and will remain so for centuries to come. In the context of computer-based simulations, the quality of the computed results is directly connected to the model's complexity and the number of data points used for the computations. Therefore, computational scientists tend to ?ll even the largest and most powerful computers they can get access to, either by increasing the si e of the data sets, or by introducing new model terms that make the simulations more realistic, or a combination of both. Today, many important simulation problems can not be solved by one single computer, but calls for parallel computing.*

Partial Differential Equations

An Introduction

John Wiley & Sons *Partial Differential Equations presents a balanced and comprehensive introduction to the concepts and techniques required to solve problems containing unknown functions of multiple variables. While focusing on the three most classical partial differential equations (PDEs)—the wave, heat, and Laplace equations—this detailed text also presents a broad practical perspective that merges mathematical concepts with real-world application in diverse areas including molecular structure, photon and electron interactions, radiation of electromagnetic waves, vibrations of a solid, and many more. Rigorous pedagogical tools aid in student comprehension; advanced topics are introduced frequently, with minimal technical jargon, and a wealth of exercises reinforce vital skills and invite additional self-study. Topics are presented in a logical progression, with major concepts such as wave propagation, heat and diffusion, electrostatics, and quantum mechanics placed in contexts familiar to students of various fields in science and engineering. By understanding the properties and applications of PDEs, students will be equipped to better analyze and interpret central processes of the natural world.*

Applications of Lie's Theory of Ordinary and Partial Differential Equations

CRC Press *Lie's group theory of differential equations unifies the many ad hoc methods known for solving differential equations and provides powerful new ways to find solutions. The theory has applications to both ordinary and partial differential equations and is not restricted to linear equations. Applications of Lie's Theory of Ordinary and Partial Differential Equations provides a concise, simple introduction to the application of Lie's theory to the solution of differential equations. The author emphasizes clarity and immediacy of understanding rather than encyclopedic completeness, rigor, and generality. This enables readers to quickly grasp the essentials and start applying the methods to find solutions. The book includes worked examples and problems from a wide range of scientific and*

engineering fields.

Solving Linear Partial Differential Equations: Spectra

World Scientific *Partial differential equations arise in many branches of science and they vary in many ways. No one method can be used to solve all of them, and only a small percentage have been solved. This book examines the general linear partial differential equation of arbitrary order m. Even this involves more methods than are known. We ask a simple question: when can an equation be solved and how many solutions does it have?The answer is surprising even for equations with constant coefficients. We begin with these equations, first finding conditions which allow one to solve and obtain a finite number of solutions. It is then shown how to obtain those solutions by analyzing the structure of the equation very carefully. A substantial part of the book is devoted to this. Then we tackle the more difficult problem of considering equations with variable coefficients. A large number of such equations are solved by comparing them to equations with constant coefficients.In numerous applications in the sciences, students and researchers are required to solve such equations in order to get the answers that they need. In many cases, the basic scientific theory requires the resulting partial differential equation to have a solution, and one is required to know how many solutions exist. This book deals with such situations.*

Ordinary and Partial Differential Equations

CRC Press *Covers ODEs and PDEs—in One Textbook Until now, a comprehensive textbook covering both ordinary differential equations (ODEs) and partial differential equations (PDEs) didn't exist. Fulfilling this need, Ordinary and Partial Differential Equations provides a complete and accessible course on ODEs and PDEs using many examples and exercises as well as intuitive, easy-to-use software. Teaches the Key Topics in Differential Equations The text includes all the topics that form the core of a modern undergraduate or beginning graduate course in differential equations. It also discusses other optional but important topics such as integral equations, Fourier series, and special functions. Numerous carefully chosen examples offer practical guidance on the concepts and techniques. Guides Students through the Problem-Solving Process Requiring no user programming, the accompanying computer software allows students to fully investigate problems, thus enabling a deeper study into the role of boundary and initial conditions, the dependence of the solution on the parameters, the accuracy of the solution, the speed of a series convergence, and related questions. The ODE module compares students' analytical solutions to the results of computations while the PDE module demonstrates the sequence of all necessary analytical solution steps.*

The Analysis and Solution of Partial Differential Equations

Transform Methods for Solving Partial Differential Equations

CRC Press *Transform methods provide a bridge between the commonly used method of separation of variables and numerical techniques for solving linear partial differential equations. While in some ways similar to separation of variables, transform methods can be effective for a wider class of problems. Even when the inverse of the transform cannot be found ana*

Exact Solutions and Invariant Subspaces of Nonlinear Partial Differential Equations in Mechanics and Physics

CRC Press *Exact Solutions and Invariant Subspaces of Nonlinear Partial Differential Equations in Mechanics and Physics is the first book to provide a systematic construction of exact solutions via linear invariant subspaces for nonlinear differential operators. Acting as a guide to nonlinear evolution equations and models from physics and mechanics, the book focuses on the existence of new exact solutions on linear invariant subspaces for nonlinear operators and their crucial new properties. This practical reference deals with various partial differential equations (PDEs) and models that exhibit some common nonlinear invariant features. It begins with classical as well as more recent examples of solutions on invariant subspaces. In the remainder of the book, the authors develop several techniques for constructing exact solutions of various nonlinear PDEs, including reaction-diffusion and gas dynamics models, thin-film and Kuramoto-Sivashinsky equations, nonlinear dispersion (compacton) equations, KdV-type and Harry Dym models, quasilinear magma equations, and Green-Naghdi equations. Using exact solutions, they describe the evolution properties of blow-up or extinction phenomena, finite interface propagation, and the oscillatory, changing sign behavior of weak solutions near interfaces for nonlinear PDEs of various types and orders. The techniques surveyed in Exact Solutions and Invariant Subspaces of Nonlinear Partial Differential Equations in Mechanics and Physics serve as a preliminary introduction to the general theory of nonlinear evolution PDEs of different orders and types.*

Numerical Solution of Partial Differential Equations in Science and Engineering

John Wiley & Sons *From the reviews of Numerical Solution of PartialDifferential Equations in Science and Engineering: "The book by Lapidus and Pinder is a very comprehensive, evenexhaustive, survey of the subject . . . [It] is unique in that itcovers equally finite difference and finite element methods." Burrelle's "The authors have selected an elementary (but not simplistic)mode of presentation. Many different computational schemes aredescribed in great detail . . . Numerous practical examples andapplications are described from beginning to the end, often withcalculated results given." Mathematics of Computing "This volume . . . devotes its considerable number of pages tolucid developments of the methods [for solving partial differentialequations] . . . the writing is very polished and I found it apleasure to read!" Mathematics of Computation Of related interest . . . NUMERICAL ANALYSIS FOR APPLIED SCIENCE Myron B. Allen andEli L. Isaacson. A modern, practical look at numerical analysis,this book guides readers through a broad selection of numericalmethods, implementation, and basic theoretical results, with anemphasis on methods used in scientific computation involvingdifferential equations. 1997 (0-471-55266-6) 512 pp. APPLIED MATHEMATICS Second Edition, J. David Logan.Presenting an easily accessible treatment of mathematical methodsfor scientists and engineers, this acclaimed work covers fluidmechanics and calculus of variations as well as more modernmethods-dimensional analysis and scaling, nonlinear wavepropagation, bifurcation, and singular perturbation. 1996(0-471-16513-1) 496 pp.*

ORDINARY AND PARTIAL DIFFERENTIAL EQUATIONS

THEORY AND APPLICATIONS

PHI Learning Pvt. Ltd. *This revised and updated text, now in its second edition, continues to present the theoretical concepts of methods of solutions of ordinary and partial differential equations. It equips students with the various tools and techniques to model different physical problems using such equations. The book discusses the basic concepts of ordinary and partial differential equations. It contains different methods of solving ordinary differential equations of first order and higher degree. It gives the solution methodology for linear differential equations with constant and variable coefficients and linear differential equations of second order. The text elaborates simultaneous linear differential equations, total differential equations, and partial differential equations along with the series solution of second order linear differential equations. It also covers Bessel's and Legendre's equations and functions, and the Laplace transform. Finally, the book revisits partial differential equations to solve the Laplace equation, wave equation and diffusion equation, and discusses the methods to solve partial differential equations using the Fourier transform. A large number of solved examples as well as exercises at the end of chapters help the students comprehend and strengthen the underlying concepts. The book is intended for undergraduate and postgraduate students of Mathematics (B.A./B.Sc., M.A./M.Sc.), and undergraduate students of all branches of engineering (B.E./B.Tech.), as part of their course in Engineering Mathematics. New to the SECOND Edition • Includes new sections and subsections such as applications of differential equations, special substitution (Lagrange and Riccati), solutions of non-linear equations which are exact, method of variation of parameters for linear equations of order higher than two, and method of undetermined coefficients • Incorporates several worked-out examples and exercises with their answers • Contains a new Chapter 19 on 'Z-Transforms and its Applications'.*

Partial Differential Equations

Theory and Numerical Solution

CRC Press *As a satellite conference of the 1998 International Mathematical Congress and part of the celebration of the 650th anniversary of Charles University, the Partial Differential Equations Theory and Numerical Solution conference was held in Prague in August, 1998. With its rich scientific program, the conference provided an opportunity for almost 200 participants to gather and discuss emerging directions and recent developments in partial differential equations (PDEs). This volume comprises the Proceedings of that conference. In it, leading specialists in partial differential equations, calculus of variations, and numerical analysis present up-to-date results, applications, and advances in numerical methods in their fields. Conference organizers chose the contributors to bring together the scientists best able to present a complex view of problems, starting from the modeling, passing through the mathematical treatment, and ending with numerical realization. The applications discussed include fluid dynamics, semiconductor technology, image analysis, motion analysis, and optimal control. The importance and quantity of research carried out around the world in this field makes it imperative for researchers, applied mathematicians, physicists and engineers to keep up with the latest developments. With its panel of international contributors and survey of the recent ramifications of theory,*

applications, and numerical methods, Partial Differential Equations: Theory and Numerical Solution provides a convenient means to that end.

Handbook of Exact Solutions for Ordinary Differential Equations

CRC Press *Exact solutions of differential equations continue to play an important role in the understanding of many phenomena and processes throughout the natural sciences in that they can verify the correctness of or estimate errors in solutions reached by numerical, asymptotic, and approximate analytical methods. The new edition of this bestselling handbook now contains the exact solutions to more than 6200 ordinary differential equations. The authors have made significant enhancements to this edition, including: An introductory chapter that describes exact, asymptotic, and approximate analytical methods for solving ordinary differential equations The addition of solutions to more than 1200 nonlinear equations An improved format that allows for an expanded table of contents that makes locating equations of interest more quickly and easily Expansion of the supplement on special functions This handbook's focus on equations encountered in applications and on equations that appear simple but prove particularly difficult to integrate make it an indispensable addition to the arsenals of mathematicians, scientists, and engineers alike.*

Partial Differential Equations

Theory and Completely Solved Problems

John Wiley & Sons *Uniquely provides fully solved problems for linear partial differential equations and boundary value problems Partial Differential Equations: Theory and Completely Solved Problems utilizes real-world physical models alongside essential theoretical concepts. With extensive examples, the book guides readers through the use of Partial Differential Equations (PDEs) for successfully solving and modeling phenomena in engineering, biology, and the applied sciences. The book focuses exclusively on linear PDEs and how they can be solved using the separation of variables technique. The authors begin by describing functions and their partial derivatives while also defining the concepts of elliptic, parabolic, and hyperbolic PDEs. Following an introduction to basic theory, subsequent chapters explore key topics including: • Classification of second-order linear PDEs • Derivation of heat, wave, and Laplace’s equations • Fourier series • Separation of variables • Sturm-Liouville theory • Fourier transforms Each chapter concludes with summaries that outline key concepts. Readers are provided the opportunity to test their comprehension of the presented material through numerous problems, ranked by their level of complexity, and a related website features supplemental data and resources. Extensively class-tested to ensure an accessible presentation, Partial Differential Equations is an excellent book for engineering, mathematics, and applied science courses on the topic at the upper-undergraduate and graduate levels.*

Student Solutions Manual, Boundary Value Problems and Partial Differential Equations

Academic Press *Student Solutions Manual, Boundary Value Problems*

Numerical Solution of Partial Differential Equations With Exercises and Worked Solutions

Higher Order Partial Differential Equations in Clifford Analysis

Effective Solutions to Problems

Springer Science & Business Media *This monograph is devoted to new types of higher order PDEs in the framework of Clifford analysis. While elliptic and hyperbolic equations have been studied in the Clifford analysis setting in book and journal literature, parabolic equations have been ignored and are the primary focus of this work. These new equations have remarkable applications to mathematical physics---mechanics of deformable bodies, electromagnetic fields, quantum mechanics. Book will appeal to mathematicians and physicists in PDEs, and it may also be used as a supplementary text by graduate students.*

Numerical Solution of Partial Differential Equations

Finite Difference Methods

Oxford University Press *Substantially revised, this authoritative study covers the standard finite difference methods of parabolic, hyperbolic, and elliptic equations, and includes the concomitant theoretical work on consistency, stability, and convergence. The new edition includes revised and greatly expanded sections on stability based on the Lax-Richtmeyer definition, the application of Pade approximants to systems of ordinary differential equations for parabolic and hyperbolic equations, and a considerably improved presentation of iterative methods. A fast-paced introduction to numerical methods, this will be a useful volume for students of mathematics and engineering, and for postgraduates and professionals who need a clear, concise grounding in this discipline.*

Numerical Solutions of Partial Differential Equations

Springer Science & Business Media *This book presents some of the latest developments in numerical analysis and scientific computing. Specifically, it covers central schemes, error estimates for discontinuous Galerkin methods, and the use of wavelets in scientific computing.*

Partial Differential Equations

New Methods for Their Treatment and Solution

Springer Science & Business Media *The purpose of this book is to present some new methods in the treatment of partial differential equations. Some of these methods lead to effective numerical algorithms when combined with the digital computer. Also presented is a useful chapter on Green's functions which generalizes, after an introduction, to new methods of obtaining Green's functions for partial differential operators. Finally some very new material is presented on solving partial differential equations by Adomian's decomposition methodology. This method can yield realistic computable solutions for linear or non linear cases even for strong nonlinearities, and also for deterministic or stochastic cases - again even if strong stochasticity is involved. Some interesting examples are discussed here and are to be followed by a book dealing with frontier applications in physics and engineering. In Chapter I, it is shown that a use of positive operators can lead to monotone convergence for various classes of nonlinear partial differential equations. In Chapter II, the utility of conservation technique is shown. These techniques are suggested by physical principles. In Chapter III, it is shown that dyn~mic programming applied to variational problems leads to interesting classes of nonlinear partial differential equations. In Chapter IV, this is investigated in greater detail. In Chapter V, we show. that the use of a transformation suggested by dynamic programming leads to a new method of successive approximations.*

PETSc for Partial Differential Equations: Numerical Solutions in C and Python

SIAM *The Portable, Extensible Toolkit for Scientific Computation (PETSc) is an open-source library of advanced data structures and methods for solving linear and nonlinear equations and for managing discretizations. This book uses these modern numerical tools to demonstrate how to solve nonlinear partial differential equations (PDEs) in parallel. It starts from key mathematical concepts, such as Krylov space methods, preconditioning, multigrid, and Newton’s method. In PETSc these components are composed at run time into fast solvers. Discretizations are introduced from the beginning, with an*

emphasis on finite difference and finite element methodologies. The example C programs of the first 12 chapters, listed on the inside front cover, solve (mostly) elliptic and parabolic PDE problems. Discretization leads to large, sparse, and generally nonlinear systems of algebraic equations. For such problems, mathematical solver concepts are explained and illustrated through the examples, with sufficient context to speed further development. PETSc for Partial Differential Equations addresses both discretizations and fast solvers for PDEs, emphasizing practice more than theory. Well-structured examples lead to run-time choices that result in high solver performance and parallel scalability. The last two chapters build on the reader's understanding of fast solver concepts when applying the Firedrake Python finite element solver library. This textbook, the first to cover PETSc programming for nonlinear PDEs, provides an on-ramp for graduate students and researchers to a major area of high-performance computing for science and engineering. It is suitable as a supplement for courses in scientific computing or numerical methods for differential equations.

Beginning Partial Differential Equations

John Wiley & Sons *"Featuring a challenging, yet accessible, introduction to partial differential equations, Beginning Partial Differential Equations provides a solid introduction to partial differential equations, particularly methods of solution based on characteristics, separation of variables, as well as Fourier series, integrals, and transforms. Thoroughly updated with novel applications, such as Poe's pendulum and Kepler's problem in astronomy, this third edition is updated to include the latest version of Maples, which is integrated throughout the text. New topical coverage includes novel applications, such as Poe's pendulum and Kepler's problem in astronomy"--*

Non-Linear Partial Differential Equations

An Algebraic View of Generalized Solutions

Elsevier *A massive transition of interest from solving linear partial differential equations to solving nonlinear ones has taken place during the last two or three decades. The availability of better computers has often made numerical experimentations progress faster than the theoretical understanding of nonlinear partial differential equations. The three most important nonlinear phenomena observed so far both experimentally and numerically, and studied theoretically in connection with such equations have been the solitons, shock waves and turbulence or chaotical processes. In many ways, these phenomena have presented increasing difficulties in the mentioned order. In particular, the latter two phenomena necessarily lead to nonclassical or generalized solutions for nonlinear partial differential equations.*

Nonlinear Partial Differential Equations

Asymptotic Behavior of Solutions and Self-Similar Solutions

Springer Science & Business Media *This work will serve as an excellent first course in modern analysis. The main focus is on showing how self-similar solutions are useful in studying the behavior of solutions of nonlinear partial differential equations, especially those of parabolic type. This textbook will be an excellent resource for self-study or classroom use.*

Domain Decomposition Methods for the Numerical Solution of Partial Differential Equations

Springer Science & Business Media *Domain decomposition methods are divide and conquer computational methods for the parallel solution of partial differential equations of elliptic or parabolic type. The methodology includes iterative algorithms, and techniques for non-matching grid discretizations and heterogeneous approximations. This book serves as a matrix oriented introduction to domain decomposition methodology. A wide range of topics are discussed include hybrid formulations, Schwarz, and many more.*

Parallel Solution of Partial Differential Equations

Springer *This IMA Volume in Mathematics and its Applications PARALLEL SOLUTION OF PARTIAL DIFFERENTIAL EQUATIONS is based on the proceedings of a workshop with the same title. The work shop was an integral part of the 1996-97IMA program on "MATHEMAT ICS IN HIGH-PERFORMANCE COMPUTING." I would like to thank Petter Bj0rstad of the Institutt for Informatikk, University of Bergen and Mitchell Luskin of the School of Mathematics, University of Minnesota for their excellent work as organizers of the meeting and for editing the proceedings. I also take this opportunity to thank the National Science Founda tion (NSF), Department of Energy (DOE), and the Army Research Office (ARO), whose financial support made the workshop possible. Willard Miller, Jr., Professor and Director v PREFACE The numerical solution of partial differential equations has been of major importance to the development of many technologies and has been the target of much of the development of parallel computer hardware and software. Parallel computers offer the promise of greatly increased perfor mance and the routine calculation of previously intractable problems. The papers in this volume were presented at the IMA workshop on the Paral lel Solution of PDE held during June 9-13, 1997. The workshop brought together leading numerical analysts, computer scientists, and engineers to assess the state-of-the-art and to consider future directions.*

Partial Differential Equations

Walton Press *PARTIAL DIFFERENTIAL EQUATIONS OF MATHEMATICAL PHYSICS BY H. BAT EM AN, M. A., PH. D. Late Fellow of Trinity College, Cambridge Professor of Mathematics, Theoretical Physics and Aeronautics, California Institute of Technology, Pasadena, California NEW YORK DOVER PUBLICATIONS 1944 First Edition 1932 First American Edition 1944 By special arrangement with the Cambridge University Press and The Macmillan Co. Printed in the U. S. A. Dedicated to MY MOTHER CONTENTS PREFACE page xiii INTRODUCTION xv-xxii CHAPTER I THE CLASSICAL EQUATIONS 1-11-1-14. Uniform motion, boundary conditions, problems, a passage to the limit. 1-7 1-15-1-19. Fouriers theorem, Fourier constants, Cesaros method of summation, Parsevals theorem, Fourier series, the expansion of the integral of a bounded function which is continuous bit by bit. . 7-16 1-21-1-25. The bending of a beam, the Greens function, the equation of three moments, stability of a strut, end conditions, examples. 16-25 1 31-1-36. F ee undamped vibrations, simple periodic motion, simultaneous linear equations, the Lagrangian equations of motion, normal vibrations, com pound pendulum, quadratic forms, Hermit ian forms, examples. 25-40 1-41-1 - 42. Forced oscillations, residual oscillation, examples. 40-44 1-43. Motion with a resistance proportional to the velocity, reduction to alge braic equations. 44 d7 1-44. The equation of damped vibrations, instrumental records. 47-52 1-45-1 - 46. The dissipation function, reciprocal relations. 52-54 1-47-1-49. Fundamental equations of electric circuit theory, Cauchys method of solving a linear equation, Heavisides expansion. 54-6Q 1-51 1-56. The simple wave-equation, wave propagation, associated equations, transmission of vibrations, vibration of a building, vibration of a string, torsional oscillations of a rod, plane waves of sound, waves in a canal, examples. 60-73 1-61-1 - 63. Conjugate functions and systems of partial differential equations, the telegraphic equation, partial difference equations, simultaneous equations involving high derivatives, examplu. 73-77 1-71-1-72. Potentials and stream-functions, motion of a fluid, sources and vortices, two-dimensional stresses, geometrical properties of equipotentials and lines of force, method of inversion, examples. 77-90 1-81-1-82. The classical partial differential equations for Euclidean space, Laplaces equation, systems of partial differential equations of the first order fchich lead to the classical equations, elastic equilibrium, equations leading to the uations of wave-motion, 90-95 S 1 91. Primary solutions, Jacobis theorem, examples. 95-100 1 92. The partial differential equation of the characteristics, bicharacteristics and rays. 101-105 1 93-1 94. Primary solutions of the second grade, primitive solutions of the wave-equation, primitive solutions of Laplaces equation. 105-111 1-95. Fundamental solutions, examples. 111-114 viii Contents CHAPTER n APPLICATIONS OF THE INTEGRAL THEOREMS OF GREEN AND STOKES 2 11-2-12. Greens theorem, Stokes s theorem, curl of a vector, velocity potentials, equation of continuity. pages 116-118 2-13-2-16. The equation of the conduction of heat, diffusion, the drying of wood, the heating of a porous body by a warm fluid, Laplaces method, example. 118-125 2-21-2 22. Riemanns method, modified equation of diffusion, Greens func tions, examples. 126-131 f 2-23-2 26. Green s theorem for a general lineardifferential equation of the second order, characteristics, classification of partial differential equations of the second order, a property of equations of elliptic type, maxima and minima of solutions. 131-138 2-31-2-32. Greens theorem for Laplaces equation, Greens functions, reciprocal relations. 138-144 2-33-2-34. Partial difference equations, associated quadratic form, the limiting process, inequalities, properties of the limit function. 144-152 2-41-2-42...*

Differential Equation Solutions with MATLAB®

Walter de Gruyter GmbH & Co KG *This book focuses the solutions of differential equations with MATLAB. Analytical solutions of differential equations are explored first, followed by the numerical solutions of different types of ordinary differential equations (ODEs), as well as the universal block diagram based schemes for ODEs. Boundary value ODEs, fractional-order ODEs and partial differential equations are also discussed.*

Solving Partial Differential Equation Applications with PDE2D

John Wiley & Sons *Solve engineering and scientific partial differential equation applications using the PDE2D software developed by the author Solving Partial Differential Equation Applications with PDE2D derives and solves a range of ordinary and partial differential equation (PDE) applications. This book describes an easy-to-use, general purpose, and time-tested PDE solver developed by the author that can be applied to a wide variety of science and engineering problems. The equations studied include many time-dependent, steady-state and eigenvalue applications such as diffusion, heat conduction and convection, image processing, math finance, fluid flow, and elasticity and quantum mechanics, in one, two, and three space dimensions. The author begins with some simple "0D" problems that give the reader an opportunity to become familiar with PDE2D before proceeding to more difficult problems. The book ends with the solution of a very difficult nonlinear problem, which requires a moving adaptive grid because the solution has sharp, moving peaks. This important book: Describes a finite-element program, PDE2D, developed by the author over the course of 40 years Derives the ordinary and partial differential equations, with appropriate initial and boundary conditions, for a wide variety of applications Offers free access to the Windows version of the PDE2D software through the author's website at www.pde2d.com Offers free access to the Linux and MacOSX versions of the PDE2D software also, for instructors who adopt the book for their course and contact the author at www.pde2d.com Written for graduate applied mathematics or computational science classes, Solving Partial Differential Equation Applications with PDE2D offers students the opportunity to actually solve interesting engineering and scientific applications using the accessible PDE2D.*

Essential Partial Differential Equations

Analytical and Computational Aspects

Springer *This volume provides an introduction to the analytical and numerical aspects of partial differential equations (PDEs). It unifies an analytical and computational approach for these; the qualitative behaviour of solutions being established using classical concepts: maximum principles and energy methods. Notable inclusions are the treatment of irregularly shaped boundaries, polar coordinates and the use of flux-limiters when approximating hyperbolic conservation laws. The numerical analysis of difference schemes is rigorously developed using discrete maximum principles and discrete Fourier analysis. A novel feature is the inclusion of a chapter containing projects, intended for either individual or group study, that cover a range of topics such as parabolic smoothing, travelling waves, isospectral matrices, and the approximation of multidimensional advection–diffusion problems. The underlying theory is illustrated by numerous examples and there are around 300 exercises, designed to promote and test understanding. They are starred according to level of difficulty. Solutions to odd-numbered exercises are available to all readers while even-numbered solutions are available to authorised instructors. Written in an informal yet rigorous style, Essential Partial Differential Equations is designed for mathematics undergraduates in their final or penultimate year of university study, but will be equally useful for students following other scientific and engineering disciplines in which PDEs are of practical importance. The only prerequisite is a familiarity with the basic concepts of calculus and linear algebra.*

Partial Differential Equations for Engineers and Scientists

Alpha Science International Limited *Partial Differential Equations for Engineers and Scientists presents various well known mathematical techniques such as variable of separable method, integral transform techniques and Green's functions method, integral equations and numerical solutions to solve a number of mathematical problems. This comprehensive and compact text book, primarily designed for advanced undergraduate and postgraduate students in mathematics, physics and engineering is enriched with solved examples and supplemented with a variety of exercises at the end of each chapter. The knowledge of advanced calculus, Fourier series and some understanding about ordinary differential equations, finite differences as well as special functions are the prerequisites for the book. Senior undergraduate and postgraduate students offering courses in partial differential equations, researchers, scientists and engineers working in RD organisations would find the book to be most useful.*

Applied Partial Differential Equations: An Introduction

Academic Press *This book is written to meet the needs of undergraduates in applied mathematics, physics and engineering studying partial differential equations. It is a more modern, comprehensive treatment intended for students who need more than the purely numerical solutions provided by programs like the MATLAB PDE Toolbox, and those obtained by the method of separation of variables,*

*which is usually the only theoretical approach found in the majority of elementary textbooks. This will fill a need in the market for a more modern text for future working engineers, and one that students can read and understand much more easily than those currently on the market. * Includes new and important materials necessary to meet current demands made by diverse applications * Very detailed solutions to odd numbered problems to help students * Instructor's Manual Available*

Solutions to Differential Equations

Laxmi Publications