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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:

$$(i) \quad a \frac{\partial u}{\partial x} + b \frac{\partial u}{\partial y} = c$$

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

(known as the heat conduction equation)

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

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

$$\begin{aligned} \text{and } u &= \int 5 \cos x \sin t \, dt = (5 \cos x) \int \sin t \, dt \\ &= (5 \cos x)(-\cos t) + c \\ &= -5 \cos x \cos t + f(x) \end{aligned}$$

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

$$\begin{aligned} \text{then } \frac{\partial u}{\partial x} &= \int 6x^2 \cos 2y \, dy = (6x^2) \int \cos 2y \, dy \\ &= (6x^2) \left(\frac{1}{2} \sin 2y \right) + f(x) \\ &= 3x^2 \sin 2y + f(x) \end{aligned}$$

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

$$\begin{aligned} u &= \int [3x^2 \sin 2y + f(x)] \, dx \\ &= x^3 \sin 2y + (x)f(x) + g(y) \end{aligned}$$

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

Partial Differential Equations An Introduction

**John W. Cain, Angela M.
Reynolds, Virginia Commonwealth
University. Department of
Mathematics & Applied Mathematics**

Partial Differential Equations An Introduction:

Applied Partial Differential Equations: An Introduction Alan Jeffrey, 2003 This work is 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

Partial Differential Equations Bernard Epstein, 1975 **Introduction to Partial Differential Equations with Applications** E. C. Zachmanoglou, Dale W. Thoe, 1986-01-01 This text explores the essentials of partial differential equations as applied to engineering and the physical sciences Discusses ordinary differential equations integral curves and surfaces of vector fields the Cauchy Kovalevsky theory more Problems and answers **Partial Differential Equations** Walter A. Strauss, 2007-12-21 Our understanding of the fundamental processes of the natural world is based to a large extent on partial differential equations PDEs The second edition of *Partial Differential Equations* provides an introduction to the basic properties of PDEs and the ideas and techniques that have proven useful in analyzing them It provides the student a broad perspective on the subject illustrates the incredibly rich variety of phenomena encompassed by it and imparts a working knowledge of the most important techniques of analysis of the solutions of the equations In this book mathematical jargon is minimized Our focus is on the three most classical PDEs the wave heat and Laplace equations Advanced concepts are introduced frequently but with the least possible technicalities The book is flexibly designed for juniors seniors or beginning graduate students in science engineering or mathematics

Partial Differential Equations: An Introduction With Mathematica And Maple Ioannis P Stavroulakis, Stepan A Tersian, 1999-12-13 This textbook is a self contained introduction to partial differential equations It is designed for undergraduate and first year graduate students who are mathematics physics engineering or in general science majors The goal is to give an introduction to the basic equations of mathematical physics and the properties of their solutions based on classical calculus and ordinary differential equations Advanced concepts such as weak solutions and discontinuous solutions of nonlinear conservation laws are also considered The material is illustrated with model examples Mathematics software products such as Mathematica and Maple in ScientificWorkPlace are used in both graphical and computational aspects

[Introduction to Partial Differential Equations](#) Peter J. Olver, 2013-11-08 This textbook is designed for a one year course covering the fundamentals of partial differential equations geared towards advanced undergraduates and beginning graduate students in mathematics science engineering and elsewhere The exposition carefully balances solution techniques mathematical rigor and significant applications all illustrated by numerous examples Extensive exercise sets appear at the end of almost every subsection and include straightforward computational problems to develop and reinforce new techniques and results details on theoretical developments and proofs challenging projects both computational and conceptual and supplementary material that motivates the student to delve further into the subject No previous experience with the subject of partial differential equations or Fourier theory is assumed the main prerequisites being undergraduate calculus both one and multi variable ordinary

differential equations and basic linear algebra While the classical topics of separation of variables Fourier analysis boundary value problems Green's functions and special functions continue to form the core of an introductory course the inclusion of nonlinear equations shock wave dynamics symmetry and similarity the Maximum Principle financial models dispersion and solutions Huygens Principle quantum mechanical systems and more make this text well attuned to recent developments and trends in this active field of contemporary research Numerical approximation schemes are an important component of any introductory course and the text covers the two most basic approaches finite differences and finite elements

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An Introduction to Nonlinear Partial Differential Equations J. David Logan, 2008-04-11 Praise for the First Edition This book is well conceived and well written The author has succeeded in producing a text on nonlinear PDEs that is not only quite readable but also accessible to students from diverse backgrounds SIAM Review A practical introduction to nonlinear PDEs and their real world applications Now in a Second Edition this popular book on nonlinear partial differential equations PDEs contains expanded coverage on the central topics of applied mathematics in an elementary highly readable format and is accessible to students and researchers in the field of pure and applied mathematics This book provides a new focus on the increasing use of mathematical applications in the life sciences while also addressing key topics such as linear PDEs first order nonlinear PDEs classical and weak solutions shocks hyperbolic systems nonlinear diffusion and elliptic equations Unlike comparable books that typically only use formal proofs and theory to demonstrate results *An Introduction to Nonlinear Partial Differential Equations* Second Edition takes a more practical approach to nonlinear PDEs by emphasizing how the results are used why they are important and how they are applied to real problems The intertwining relationship between mathematics and physical phenomena is discovered using detailed examples of applications across various areas such as biology combustion traffic flow heat transfer fluid mechanics quantum mechanics and the chemical reactor theory New features of the Second Edition also include Additional intermediate level exercises that facilitate the development of advanced problem solving skills New applications in the biological sciences including age structure pattern formation and the propagation of diseases An expanded bibliography that facilitates further investigation into specialized topics With individual self contained chapters and a broad scope of coverage that offers instructors the flexibility to design courses to meet specific objectives *An Introduction to Nonlinear Partial Differential Equations* Second Edition is an ideal text for applied mathematics courses at the upper undergraduate and graduate levels It

also serves as a valuable resource for researchers and professionals in the fields of mathematics biology engineering and physics who would like to further their knowledge of PDEs *An Introduction to Partial Differential Equations* Michael Renardy, Robert C. Rogers, 2004-01-08 Partial differential equations are fundamental to the modeling of natural phenomena The desire to understand the solutions of these equations has always had a prominent place in the efforts of mathematicians and has inspired such diverse fields as complex function theory functional analysis and algebraic topology This book meant for a beginning graduate audience provides a thorough introduction to partial differential equations **Partial Differential Equations** Vladimir A. Tolstykh, 2020-06-08 This is a clear rigorous and self contained introduction to PDEs for a semester based course on the topic For the sake of smooth exposition the book keeps the amount of applications to a minimum focusing instead on the theoretical essentials and problem solving The result is an agile compendium of theorems and methods the ideal companion for any student tackling PDEs for the first time Vladimir Tolstykh is a professor of mathematics at Istanbul Arel University He works in group theory and model theoretic algebra Dr Tolstykh received his Ph D in Mathematics from the Ural Institute of Mathematics and Mechanics Ekaterinburg Russia in 1992 and his Doctor of Science degree in Mathematics from the Sobolev Institute of Mathematics Novosibirsk Russia in 2007 *Partial Differential Equations* Nita H. Shah, Mrudul Y. Jani, 2020-12-28 Differential equations play a noticeable role in engineering physics economics and other disciplines They permit us to model changing forms in both mathematical and physical problems These equations are precisely used when a deterministic relation containing some continuously varying quantities and their rates of change in space and or time is recognized or postulated This book is intended to provide a straightforward introduction to the concept of partial differential equations It provides a diversity of numerical examples framed to nurture the intellectual level of scholars It includes enough examples to provide students with a clear concept and also offers short questions for comprehension Construction of real life problems is considered in the last chapter along with applications Research scholars and students working in the fields of engineering physics and different branches of mathematics need to learn the concepts of partial differential equations to solve their problems This book will serve their needs instead of having to use more complex books that contain more concepts than needed **Partial Differential Equations** Michael Shearer, Rachel Levy, 2015-03-01 An accessible yet rigorous introduction to partial differential equations This textbook provides beginning graduate students and advanced undergraduates with an accessible introduction to the rich subject of partial differential equations PDEs It presents a rigorous and clear explanation of the more elementary theoretical aspects of PDEs while also drawing connections to deeper analysis and applications The book serves as a needed bridge between basic undergraduate texts and more advanced books that require a significant background in functional analysis Topics include first order equations and the method of characteristics second order linear equations wave and heat equations Laplace and Poisson equations and separation of variables The book also covers fundamental solutions Green s functions and distributions

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Introduction to Partial Differential Equations David Borthwick, 2017-01-12 This modern take on partial differential equations does not require knowledge beyond vector calculus and linear algebra The author focuses on the most important classical partial differential equations including conservation equations and their characteristics the wave equation the heat equation function spaces and Fourier series drawing on tools from analysis only as they arise Within each section the author creates a narrative that answers the five questions What is the scientific problem we are trying to understand How do we model that with PDE What techniques can we use to analyze the PDE How do those techniques apply to this equation What information or insight did we obtain by developing and analyzing the PDE The text stresses the interplay between modeling and mathematical analysis providing a thorough source of problems and an inspiration for the development of methods

Ordinary and Partial Differential Equations John W. Cain, Angela M. Reynolds, Virginia Commonwealth University. Department of Mathematics & Applied Mathematics, 2010

Introduction To Partial Differential Equations (With Maple), An: A Concise Course Zhilin Li, Larry Norris, 2021-09-23 The book is designed for undergraduate or beginning level graduate students and students from interdisciplinary areas including engineers and others who need to use partial differential equations Fourier series Fourier and Laplace transforms The prerequisite is a basic knowledge of calculus linear algebra and ordinary differential equations The textbook aims to be practical elementary and reasonably rigorous the book is concise in that it describes fundamental solution techniques for first order second order linear partial differential equations for general solutions fundamental solutions solution to Cauchy initial value problems and boundary value problems for

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Modern Methods in Partial Differential Equations Martin Schechter, 1977

Introduction to Partial Differential Equations with MATLAB Jeffery M. Cooper, 2012-12-06 Overview The subject of partial differential equations has an unchanging core of material but is constantly expanding and evolving The core consists of solution methods mainly separation of variables for boundary value problems with constant coefficients in geometrically simple domains Too often an introductory course focuses exclusively on these core problems and techniques and leaves the student with the impression that there is no more to the subject Questions of existence uniqueness and well posedness are ignored In particular there is a lack of connection between the analytical side of the subject and the numerical side Furthermore nonlinear problems are omitted because they are too hard to deal with analytically Now however the availability of convenient powerful computational software has made it possible to enlarge the scope of the introductory course My goal in this text is to give the student a broader picture of the subject In addition to the basic core subjects I have included material on nonlinear problems and brief discussions of numerical methods I feel that it is important for the student to see nonlinear problems and numerical methods at the beginning of the course and not at the end when we run usually run out of time Furthermore numerical methods should be introduced for each equation as it is studied not lumped together in a final chapter

Introduction to Partial Differential Equations Peter Olver, 2013-11-30

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