


Numerical Solution of Partial Differential Equations

In these notes we develop a method for generating, numerically, approximate solutions to the vibrating string problem



$$u_{tt}(x, t) = c^2 u_{xx}(x, t) \quad 0 \leq x \leq \ell \quad t \geq 0 \quad (\text{wave equation}) \quad (1)$$

$$u(x, 0) = f(x) \quad 0 \leq x \leq \ell \quad (\text{initial position}) \quad (2a)$$

$$u_t(x, 0) = g(x) \quad 0 \leq x \leq \ell \quad (\text{initial speed}) \quad (2b)$$

$$u(0, t) = L(t) \quad t \geq 0 \quad (\text{left boundary}) \quad (3a)$$

$$u(\ell, t) = R(t) \quad t \geq 0 \quad (\text{right boundary}) \quad (3b)$$

The function $u(x, t)$ gives the amplitude of the string at position x and time t . Equation (1) is the wave equation. It is the equation of motion for the vibrating string and is a consequence of Newton's law, $F = ma$. Equations (2a,b) specify the initial position and speed of the string and equations (3a,b) specify the position of the two ends of the string for all time.

The method will be an extension of those (like Euler's method, for example) used for generating, numerically, approximate solutions to the initial value problem

$$y'(t) = f(t, y(t)) \quad t \geq 0 \quad (\text{ode}) \quad (4)$$

$$y(0) = y_0$$

Recall that under Euler's method, rather than generating approximate values for $y(t)$ for all values of $t \geq 0$, we pick a step size Δt and consider only $t = 0, \Delta t, 2\Delta t, \dots, t_n = n\Delta t, \dots$. We approximate the ordinary differential equation (4) by an equation, that does not contain any derivatives and that involves only the times t_n , by approximating

$$y'(t_n) = \lim_{h \rightarrow 0} \frac{y(t_n + h) - y(t_n)}{h} \approx \frac{y(t_n + \Delta t) - y(t_n)}{\Delta t} = \frac{y(t_{n+1}) - y(t_n)}{\Delta t}$$

Denoting $y(t_n) = y_n$, this gives

$$\frac{y_{n+1} - y_n}{\Delta t} \approx y'(t_n) = f(t_n, y(t_n)) = f(t_n, y_n)$$

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James H. BRAMBLE



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Nonlinear Partial Differential Equations A Symposium on Methods of Solution is a collection of papers presented at the seminar on methods of solution for nonlinear partial differential equations held at the University of Delaware Newark Delaware on December 27 29 1965 The sessions are divided into four Symposia Analytic Methods Approximate Methods Numerical Methods and Applications Separating 19 lectures into chapters this book starts with a presentation of the methods of similarity analysis particularly considering the merits advantages and disadvantages of the methods The subsequent chapters describe the fundamental ideas behind the methods for the solution of partial differential equation derived from the theory of dynamic programming and from finite systems of ordinary differential equations These topics are followed by reviews of the principles to the lubrication approximation and compressible boundary layer flow computation The discussion then shifts to several applications of nonlinear partial differential equations including in electrical problems two phase flow hydrodynamics and heat transfer The remaining chapters cover other solution methods for partial differential equations such as the synergetic approach This book will prove useful to applied mathematicians physicists and engineers

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1. Understanding the eBook Colloquium Numerical Solution Of Partial Differential Equations
 - The Rise of Digital Reading Colloquium Numerical Solution Of Partial Differential Equations
 - Advantages of eBooks Over Traditional Books
2. Identifying Colloquium Numerical Solution Of Partial Differential Equations
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Colloquium Numerical Solution Of Partial Differential Equations
 - User-Friendly Interface

4. Exploring eBook Recommendations from Colloquium Numerical Solution Of Partial Differential Equations
 - Personalized Recommendations
 - Colloquium Numerical Solution Of Partial Differential Equations User Reviews and Ratings
 - Colloquium Numerical Solution Of Partial Differential Equations and Bestseller Lists
5. Accessing Colloquium Numerical Solution Of Partial Differential Equations Free and Paid eBooks
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 - Colloquium Numerical Solution Of Partial Differential Equations eBook Subscription Services
 - Colloquium Numerical Solution Of Partial Differential Equations Budget-Friendly Options
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 - ePub, PDF, MOBI, and More
 - Colloquium Numerical Solution Of Partial Differential Equations Compatibility with Devices
 - Colloquium Numerical Solution Of Partial Differential Equations Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Colloquium Numerical Solution Of Partial Differential Equations
 - Highlighting and Note-Taking Colloquium Numerical Solution Of Partial Differential Equations
 - Interactive Elements Colloquium Numerical Solution Of Partial Differential Equations
8. Staying Engaged with Colloquium Numerical Solution Of Partial Differential Equations
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Colloquium Numerical Solution Of Partial Differential Equations
9. Balancing eBooks and Physical Books Colloquium Numerical Solution Of Partial Differential Equations
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Colloquium Numerical Solution Of Partial Differential Equations
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Colloquium Numerical Solution Of Partial Differential Equations
 - Setting Reading Goals Colloquium Numerical Solution Of Partial Differential Equations
 - Carving Out Dedicated Reading Time

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 - Fact-Checking eBook Content of Colloquium Numerical Solution Of Partial Differential Equations
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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