

53

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 David Colton

James H. Bramble, Bert Hubbard



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intended for applied mathematicians scientists and engineers who use or are interested in learning about IMEX schemes Readers should have some background in numerical methods for ODE systems and basic finite difference and finite volume discretization of evolutionary PDEs along with a basic understanding of the relevant mathematical models The book is suitable for students who have had a basic course in numerical analysis and are familiar with partial differential equations

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Table of Contents Partial Differential Equations An Introduction David Colton

1. Understanding the eBook Partial Differential Equations An Introduction David Colton
 - The Rise of Digital Reading Partial Differential Equations An Introduction David Colton
 - Advantages of eBooks Over Traditional Books
2. Identifying Partial Differential Equations An Introduction David Colton
 - 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 Partial Differential Equations An Introduction David Colton
 - User-Friendly Interface
4. Exploring eBook Recommendations from Partial Differential Equations An Introduction David Colton
 - Personalized Recommendations
 - Partial Differential Equations An Introduction David Colton User Reviews and Ratings
 - Partial Differential Equations An Introduction David Colton and Bestseller Lists
5. Accessing Partial Differential Equations An Introduction David Colton Free and Paid eBooks
 - Partial Differential Equations An Introduction David Colton Public Domain eBooks
 - Partial Differential Equations An Introduction David Colton eBook Subscription Services
 - Partial Differential Equations An Introduction David Colton Budget-Friendly Options

6. Navigating Partial Differential Equations An Introduction David Colton eBook Formats
 - ePub, PDF, MOBI, and More
 - Partial Differential Equations An Introduction David Colton Compatibility with Devices
 - Partial Differential Equations An Introduction David Colton Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Partial Differential Equations An Introduction David Colton
 - Highlighting and Note-Taking Partial Differential Equations An Introduction David Colton
 - Interactive Elements Partial Differential Equations An Introduction David Colton
8. Staying Engaged with Partial Differential Equations An Introduction David Colton
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Partial Differential Equations An Introduction David Colton
9. Balancing eBooks and Physical Books Partial Differential Equations An Introduction David Colton
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Partial Differential Equations An Introduction David Colton
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Partial Differential Equations An Introduction David Colton
 - Setting Reading Goals Partial Differential Equations An Introduction David Colton
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Partial Differential Equations An Introduction David Colton
 - Fact-Checking eBook Content of Partial Differential Equations An Introduction David Colton
 - 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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