

Partial Differential Equation

A partial differential equation (PDE) is an equation involving functions and their partial derivatives; for example, the wave equation

$$\frac{\partial^2 \psi}{\partial x^2} + \frac{\partial^2 \psi}{\partial y^2} + \frac{\partial^2 \psi}{\partial z^2} = \frac{1}{v^2} \frac{\partial^2 \psi}{\partial t^2}. \quad (1)$$

Some partial differential equations can be solved exactly in the Wolfram Language using `DSolve[eqn, y, {x1, x2}]`, and numerically using `NDSolve[eqns, y, {x, xmin, xmax}, {t, tmin, tmax}]`.

In general, partial differential equations are much more difficult to solve analytically than are ordinary differential equations. They may sometimes be solved using a Bäcklund transformation, characteristics, Green's function, integral transform, Lax pair, separation of variables, or--when all else fails (which it frequently does)--numerical methods such as finite differences.

Partial Differential Equations Of Applied Mathematics

F Rizvi

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