

# 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:

- partial integration,
- first and second order partial differentiation — as explained in Chapter 34, and
- 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 Solutions Manual

**Peter V. O'Neil**

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**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

**Introduction to Partial Differential Equations** Peter J. Olver, 2013-11-08 This textbook is

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**Introductory Differential Equations** Martha L. Abell,James P. Braselton,2010-04-20 This text is for courses that are typically called Introductory Differential Equations Introductory Partial Differential Equations Applied Mathematics and Fourier Series Differential Equations is a text that follows a traditional approach and is appropriate for a first course in ordinary differential equations including Laplace transforms and a second course in Fourier series and boundary value problems Some schools might prefer to move the Laplace transform material to the second course which is why we have placed the chapter on Laplace transforms in its location in the text Ancillaries like Differential Equations with Mathematica and or Differential Equations with Maple would be recommended and or required ancillaries Because many students need a lot of pencil and paper practice to master the essential concepts the exercise sets are particularly comprehensive with a wide range of exercises ranging from straightforward to challenging Many different majors will require differential equations and applied mathematics so there should be a lot of interest in an intro level text like this The accessible writing style will be good for non math students as well as for undergrad classes *Partial Differential Equations* Walter A. Strauss,2007-12-21

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**Student**

**Solutions Manual to accompany Advanced Engineering Mathematics** Warren S. Wright,2010-06-24 *Student's Solutions Manual, Fundamentals of Differential Equations, Third Edition [and] Fundamentals of Differential Equations and Boundary Value Problems* John A Banks,1993 *Mathematics Catalog 2005* Neil Thomson,2004-10 *Partial Differential Equations for Scientists and Engineers* S. J. Farlow,2016-12-01 Solution Manual Partial Differential Equations for Scientists and Engineers provides detailed solutions for problems in the textbook Partial Differential Equations for Scientists and Engineers by S J Farlow currently sold by Dover Publications **Introduction to Partial Differential Equations with**

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