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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) $a\dfrac{\partial u}{\partial x} + b\dfrac{\partial u}{\partial y} = c$

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

(known as the heat conduction equation)

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

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

and $\quad u = \displaystyle\int 5\cos x \sin t \, dt = (5\cos x)\int \sin t \, dt$

$\quad = (5\cos x)(-\cos t) + c$

$\quad = -5\cos x \cos t + f(x)$

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

then $\quad \dfrac{\partial u}{\partial x} = \displaystyle\int 6x^2 \cos 2y \, dy = (6x^2)\int \cos 2y \, dy$

$\quad = (6x^2)\left(\dfrac{1}{2}\sin 2y\right) + f(x)$

$\quad = 3x^2 \sin 2y + f(x)$

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

$\quad u = \displaystyle\int [3x^2 \sin 2y + f(x)] \, dx$

$\quad = x^3 \sin 2y + (x)f(x) + g(y)$

$f(x)$ 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

E. C. Zachmanoglou,Dale W. Thoe

Partial Differential Equations An Introduction:

   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 beginning functional analysis applied to elliptic PDEs traveling wave solutions of selected parabolic PDEs and scalar conservation laws and systems of hyperbolic PDEs Provides an accessible yet rigorous introduction to partial differential equations Draws connections to advanced topics in analysis Covers applications to continuum mechanics An electronic solutions manual is available only to professors An online illustration package is available to professors   Partial Differential Equations: An Introduction With Matematica 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   **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** David L. Colton,1988 This text offers students in mathematics engineering and the applied sciences a solid foundation for advanced studies in mathematics Classical topics presented in a modern context include coverage of integral equations and basic scattering theory Includes examples of inverse problems arising from improperly posed applications as

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of solution methods mainly separation of variables for boundary value problems with constant coeffi cients 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 (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 different PDEs in one and two dimensions and different coordinates systems Analytic solutions to boundary value problems are based on Sturm Liouville eigenvalue problems and series solutions The book is accompanied with enough well tested Maple files and some Matlab codes that are available online The use of Maple makes the complicated series solution simple interactive and visible These features distinguish the book from other textbooks available in the related area **Partial Differential Equations** Aleksei A. Dezin,2012-12-06 Let me begin by explaining the meaning of the title of this book In essence the book studies boundary value problems for linear partial differ ential equations in a finite domain in n dimensional Euclidean space The problem that is investigated is the question of the dependence of the nature of the solvability of a given equation on the way in which the boundary conditions are chosen i e on the supplementary requirements which the solution is to satisfy on specified parts of the boundary The branch of mathematical analysis dealing with the study of boundary value problems for partial differential equations is often called mathematical physics Classical courses in this subject usually consider quite restricted classes of equations for which the problems have an immediate physical context or generalizations of such problems With the expanding domain of application of mathematical methods at the present time there often arise problems connected with the study of partial differential equations that do not belong to any of the classical types The elucidation of the correct

formulation of these problems and the study of the specific properties of the solutions of similar equations are closely related to the study of questions of a general nature   *Partial Differential Equations* Bernard Epstein,1962   **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   *Numerical Solution of Partial Differential Equations* K. W. Morton,1994   An Introduction to Partial Differential Equations Yehuda Pinchover,Jacob Rubinstein,2005-05-12 A complete introduction to partial differential equations this is a textbook aimed at students of mathematics physics and engineering

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