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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:

$$(i) \quad a \frac{\partial u}{\partial x} + b \frac{\partial u}{\partial y} = c$$

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

(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.

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M Carnoy



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section also contains a list of symbols

Supplementary Material and Solutions Manual for Mathematical Modeling in the Environment Charles R. Hadlock, 2020-05-05 This manual is meant to provide supplementary material and solutions to the exercises used in Charles Hadlock's textbook *Mathematical Modeling in the Environment*. The manual is invaluable to users of the textbook as it contains complete solutions and often further discussion of essentially every exercise the author presents in his book. This includes both the mathematical/computational exercises as well as the research questions and investigations. Since the exercises in the textbook are very rich in content rather than simple mechanical problems and cover a wide range, most readers will not have the time to work out every one on their own. Readers can thus still benefit greatly from perusing solutions to problems they have at least thought about briefly. Students using this manual still need to work out solutions to research questions using their own sources and adapting them to their own geographic locations or to numerical problems using their own computational schemes, so this manual will be a useful guide to students in many course contexts. Enrichment material is included on the topics of some of the exercises. Advice for teachers who lack previous environmental experience but who want to teach this material is also provided and makes it practical for such persons to offer a course based on these volumes. This book is the essential companion to *Mathematical Modeling in the Environment*.

Differential Equations: Techniques, Theory, and Applications Barbara D. MacCluer, Paul S. Bourdon, Thomas L. Kriete, 2019-10-02 *Differential Equations: Techniques, Theory, and Applications* is designed for a modern first course in differential equations, either one or two semesters in length. The organization of the book interweaves the three components in the subtitle, with each building on and supporting the others. Techniques include not just computational methods for producing solutions to differential equations but also qualitative methods for extracting conceptual information about differential equations and the systems modeled by them. Theory is developed as a means of organizing understanding and codifying general principles. Applications show the usefulness of the subject as a whole and heighten interest in both solution techniques and theory. Formal proofs are included in cases where they enhance core understanding; otherwise, they are replaced by informal justifications containing key ideas of a proof in a more conversational format. Applications are drawn from a wide variety of fields; those in physical science and engineering are prominent, of course, but models from biology, medicine, ecology, economics, and sports are also featured. The 1,400 exercises are especially compelling. They range from routine calculations to large-scale projects. The more difficult problems, both theoretical and applied, are typically presented in manageable steps. The hundreds of meticulously detailed modeling problems were deliberately designed along pedagogical principles found especially effective in the MAA study *Characteristics of Successful Calculus Programs*, namely, that asking students to work problems that require them to grapple with concepts or even proofs and do modeling activities is key to successful student experiences and retention in STEM programs. The exposition itself is exceptionally readable, rigorous yet conversational. Students will find it inviting and approachable. The text supports many different styles of pedagogy, from traditional lecture to

a flipped classroom model The availability of a computer algebra system is not assumed but there are many opportunities to incorporate the use of one

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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

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Differential Equations and Numerical Solutions Mr. Rohit Manglik, 2024-06-24 Studies differential equations and numerical methods focusing on solving ODEs and PDEs with applications in physics engineering and modeling

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Basic Partial Differential Equations David. Bleecker, 2018-01-18 Methods of solution for partial differential equations PDEs used in mathematics science and engineering are clarified in this self contained source The reader will learn how to use PDEs to predict system behaviour from an initial state of the system and from external influences and enhance the success of endeavours involving reasonably smooth predictable changes of measurable quantities This text enables the reader to not only find solutions of many PDEs but also to interpret and use these solutions It offers 6000 exercises ranging from routine to challenging The palatable motivated proofs enhance understanding and retention of the material Topics not usually found in books at this level include but examined in this text the application of linear and nonlinear first order PDEs to the evolution of population densities and to traffic shocks convergence of numerical solutions of PDEs and implementation on a computer convergence of Laplace series on spheres quantum mechanics of the hydrogen atom solving PDEs on manifolds The text requires some knowledge of calculus but none on differential equations or linear algebra

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