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

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

(known as the heat conduction equation)

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

(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.

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

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

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

then
$$\frac{\partial u}{\partial x} = \int 6x^2 \cos 2y \, dy = (6x^2) \int \cos 2y \, dy$$
$$= (6x^2) \left(\frac{1}{2} \sin 2y\right) + f(x)$$
$$= 3x^2 \sin 2y + f(x)$$

and integrating $\frac{\partial w}{\partial x}$ partially with respect to x gives:

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

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

f(x) and g(y) are functions that may be determined if extra information, called boundary conditions or initial conditions, are known.

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value problems Green's functions and special functions continue to form the core of an introductory course the inclusion of nonlinear equations shock wave dynamics symmetry and similarity the Maximum Principle financial models dispersion and solutions Huygens Principle quantum mechanical systems and more make this text well attuned to recent developments and trends in this active field of contemporary research Numerical approximation schemes are an important component of any introductory course and the text covers the two most basic approaches finite differences and finite elements

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 **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 Partial Differential Equation and Mechanics Mr. Rohit Manglik, 2024-03-18 EduGorilla Publication is a trusted name in the education sector committed to empowering learners with high quality study materials

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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 Waves And Rays In Elastic Continua (Fourth Edition) Michael A Slawinski, 2020-09-24 Seismology as a branch of mathematical physics is an active subject of both research and development Its reliance on computational and technological advances continuously motivates the developments of its underlying theory The fourth edition of Waves and Rays in Elastic Continua responds to these needs The book is both a research reference and a textbook Its careful and explanatory style which includes numerous exercises with detailed solutions makes it an excellent textbook for the senior undergraduate and graduate courses as well as for an independent study Used in its entirety the book could serve as a sole textbook for a year long course in quantitative seismology Its parts however are designed to be used independently for shorter courses with different emphases The book is not limited to quantitive seismology it can serve as a textbook for courses in mathematical physics or applied mathematics Functional Differential Equations Constantin Corduneanu, Yizeng Li, Mehran Mahdavi, 2016-04-11 Features new results and up to date advances in modeling and solving differential equations Introducing the various classes of functional differential equations Functional Differential Equations Advances and Applications presents the needed tools and topics to study the various classes of functional differential equations and is primarily concerned with the existence uniqueness and estimates of solutions to specific problems The book focuses on the general theory of functional differential equations provides the requisite mathematical background and details the qualitative behavior of solutions to functional differential equations. The book addresses problems of stability particularly for ordinary differential equations in which the theory can provide models for other classes of functional differential equations and the stability of solutions is useful for the application of results within various fields of science engineering and economics Functional Differential Equations Advances and Applications also features Discussions on the classes of equations that cannot be solved to the highest order derivative and in turn addresses existence results and behavior types Oscillatory motion and solutions that occur in many real world phenomena as well as in man made machines Numerous examples and applications with a specific focus on ordinary differential equations and functional differential equations with finite delay An appendix that introduces generalized Fourier series and Fourier analysis after periodicity and almost periodicity An extensive Bibliography with over 550 references that connects the presented concepts to further topical exploration Functional Differential Equations Advances and Applications is an ideal reference for academics and practitioners in applied mathematics engineering economics and physics The book is also an appropriate textbook for graduate and PhD level

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