

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.

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Table of Contents Introduction To Differential Equations Matht

1. Understanding the eBook Introduction To Differential Equations Matht
 - The Rise of Digital Reading Introduction To Differential Equations Matht
 - Advantages of eBooks Over Traditional Books
2. Identifying Introduction To Differential Equations Matht
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Introduction To Differential Equations Matht
 - User-Friendly Interface
4. Exploring eBook Recommendations from Introduction To Differential Equations Matht
 - Personalized Recommendations
 - Introduction To Differential Equations Matht User Reviews and Ratings

- Introduction To Differential Equations Matht and Bestseller Lists
- 5. Accessing Introduction To Differential Equations Matht Free and Paid eBooks
 - Introduction To Differential Equations Matht Public Domain eBooks
 - Introduction To Differential Equations Matht eBook Subscription Services
 - Introduction To Differential Equations Matht Budget-Friendly Options
- 6. Navigating Introduction To Differential Equations Matht eBook Formats
 - ePub, PDF, MOBI, and More
 - Introduction To Differential Equations Matht Compatibility with Devices
 - Introduction To Differential Equations Matht Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Introduction To Differential Equations Matht
 - Highlighting and Note-Taking Introduction To Differential Equations Matht
 - Interactive Elements Introduction To Differential Equations Matht
- 8. Staying Engaged with Introduction To Differential Equations Matht
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Introduction To Differential Equations Matht
- 9. Balancing eBooks and Physical Books Introduction To Differential Equations Matht
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Introduction To Differential Equations Matht
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Introduction To Differential Equations Matht
 - Setting Reading Goals Introduction To Differential Equations Matht
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Introduction To Differential Equations Matht
 - Fact-Checking eBook Content of Introduction To Differential Equations Matht
 - Distinguishing Credible Sources

13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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