

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 Student Solutions An Introduction

James R. Brannan, William E. Boyce



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Introduction to Partial Differential Equations Peter J. Olver, 2013-11-08 This textbook is designed for a one year course covering the fundamentals of partial differential equations geared towards advanced undergraduates and beginning graduate students in mathematics science engineering and elsewhere The exposition carefully balances solution techniques mathematical rigor and significant applications all illustrated by numerous examples Extensive exercise sets appear at the end of almost every subsection and include straightforward computational problems to develop and reinforce new techniques and results details on theoretical developments and proofs challenging projects both computational and conceptual and supplementary material that motivates the student to delve further into the subject No previous experience with the subject of partial differential equations or Fourier theory is assumed the main prerequisites being undergraduate calculus both one and multi variable ordinary differential equations and basic linear algebra While the classical topics of separation of variables Fourier analysis boundary 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

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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

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The Numerical Solution of Ordinary and Partial Differential Equations Granville Sewell, 2014-05-10 The Numerical Solution of Ordinary and Partial Differential Equations is an introduction to the numerical solution of ordinary and partial differential equations Finite difference methods for solving partial differential equations are mostly classical low order formulas easy to program but not ideal for problems with poorly behaved solutions or especially for problems in irregular multidimensional regions FORTRAN77 programs are used to implement many of the methods studied Comprised of six chapters this book begins with a review of direct methods for the solution of linear systems with emphasis on the special features of the linear systems that arise when differential equations

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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

Introductory Course in Differential Equations Daniel Alexander Murray, 1897

[A Survey of the Development of the Theory of Partial Differential Equations](#) Marion Wiles Keller, 1929

Partial Differential Equations and Group Theory J.F. Pommaret, 2013-03-09 Ordinary differential control theory the classical theory studies input output relations defined by systems of ordinary differential equations ODE The various concepts that can be introduced controllability observability invertibility etc must be tested on formal objects matrices vector fields etc by means of formal operations multiplication bracket rank etc but without appealing to the explicit integration search for trajectories etc of the given ODE Many partial results have been recently unified by means of new formal methods coming from differential geometry and differential algebra However certain problems invariance equivalence linearization etc naturally lead to systems of partial differential equations PDE More generally partial differential control theory studies input output relations defined by systems of PDE mechanics thermodynamics hydrodynamics plasma physics robotics etc One of the aims of this book is to extend the preceding concepts to this new situation where of course functional analysis and or a dynamical system approach cannot be used A link will be exhibited between this domain of applied mathematics and the famous Backlund problem existing in the study of solitary waves or solitons In particular we shall show how the methods of differential elimination presented here will allow us to determine compatibility conditions on input and

or output as a better understanding of the foundations of control theory. At the same time we shall unify differential geometry and differential algebra in a new framework called differential algebraic geometry.

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.

Introduction to Partial Differential Equations with MATLAB Jeffery Cooper, 1998-12-18 Intended for undergraduate students in math, science and engineering, this text uses MATLAB software to expand the introduction of differential equations from the core topics of solution techniques for boundary value problems with constant coefficients to topics less common for an introductory text such as nonlinear problems and brief discussions of numerical methods. The Schrodinger equation is discussed as a dispersive equation and the Laplace and Poisson equations are treated. Finite difference schemes are used to compute solutions. Some mfiles to implement basic finite difference schemes have been included. Annotation copyrighted by Book News Inc, Portland, OR.

Partial Differential Equations: An Introduction With Mathematica 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.

Introductory Course in Differential Equations for Students in Classical and Engineering Colleges Daniel Alexander Murray, 1921 [Student Solutions Manual, A Modern Introduction to Differential Equations](#) Henry J. Ricardo, 2009-03-03 [Student Solutions Manual, A Modern Introduction to Differential Equations](#)

Solution Manual for Partial Differential Equations for Scientists and Engineers Stanley J. Farlow, 2020-07-15 Originally published by John Wiley and Sons in 1983. Partial Differential Equations

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Asmar, 2017-03-23. Rich in proofs, examples, and exercises, this widely adopted text emphasizes physics and engineering applications. The Student Solutions Manual can be downloaded free from Dover's site; instructions for obtaining the Instructor Solutions Manual are included in the book. 2004 edition with minor revisions. *Differential Equations with Boundary Value Problems, Textbook and Student Solutions Manual* James R. Brannan, William E. Boyce, 2009-04-13. Brannan provides engineers with both an introduction to and a survey of modern methods, applications, and theory of a powerful mathematical apparatus that will help them in the field. Section exercises of varying levels of difficulty give them hands-on experience in modeling, analysis, and computer experimentation. New coverage is included on series solutions of second-order linear equations, partial differential equations, and Fourier series and boundary value problems, and Sturm-Liouville Theory. The companion ODE Architect CD arms them with a user-friendly software tool for computing numerical approximations to

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