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

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

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

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

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

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

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

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

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

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

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

Introduction To Partial Differential Equations Solution Manual

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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   *Solutions Manual to Accompany Beginning Partial Differential Equations* Peter V. O'Neil,2008-03-28 Provides a comprehensive introduction to partial differential equations PDEs with a special focus on the significance of characteristics solutions by Fourier series integrals and transforms properties and physical interpretations of solutions and a transition to the modern function space approach to PDEs   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 for Scientists and Engineers was reprinted by Dover in 1993 Written for advanced undergraduates in mathematics the widely used and extremely successful text covers diffusion type problems hyperbolic type problems elliptic type problems and numerical and approximate methods Dover s 1993 edition which contains answers to selected problems is now supplemented by this complete solutions manual   *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

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