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Lecture 01 Solving

PDEs through

separation of

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Nonhomogenous

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Conditions ODE'S

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~~PDE: Heat Equation~~

~~— Separation of~~

~~Variables Math:~~

~~Partial Differential~~

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Equation Part 1

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*That... **Day 2:***

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**Solving Symbolic
Partial
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Equations And
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Equations** *Partial*

*Differential With
Equations And
Boundary*

Consider $u(x,y) = f(x+y) + g(x-y)$

which gives on
double

differentiation

$$\frac{\partial^2 u}{\partial x^2} -$$

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$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0.$ The problem is that without additional conditions the arbitrariness in the solutions makes it almost useless (if possible) to write down the general solution.

3.1: Introduction to

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Problems ...

The partial differential

equation takes the form. $L u = \sum_{\nu=1}^n A_{\nu} \partial u / \partial x_{\nu} + B$

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$= 0,$ $\{\displaystyle$

$Lu = \sum_{\nu=1}^n A_{\nu}$

$\left\{ \frac{\partial u}{\partial x_{\nu}} \right\}$

$\} + B = 0,$ where

the coefficient

matrices A_{ν} and

the vector B may

depend upon x and

u . If a hypersurface

S is given in the

implicit form.

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*Partial differential
equation -
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Boundary Value

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Equations &
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Problems ...*

To solve partial
differential
equations with the
finite element
method, three
components are

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needed: a discrete representation of a region, i.e. a mesh; a partial differential equation; boundary conditions that link the equation with the region; This section deals with partial differential equations and their boundary conditions.

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Differential

Equations and ...

Recall that a partial

differential

equation is any

differential

equation that

contains two or

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more independent variables.

Therefore the derivative(s) in the equation are partial derivatives. We will examine the simplest case of equations with 2 independent variables. A few examples of second order linear PDEs in 2 variables

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are: Differential

Equations And

Second Order

Boundary Value

Linear Partial

Differential With

Equations Part I

Much theoretical

work in the field of

partial differential

equations is

devoted to proving

that boundary

value problems

arising from

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scientific and engineering applications are in fact well-posed.

Among the earliest boundary value problems to be studied is the Dirichlet problem , of finding the harmonic functions (solutions to Laplace's equation); the solution was

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given by the
Dirichlet's principle

Equations And
Boundary Value

Boundary value

problem -
Wikipedia

Applying the
boundary

conditions gives, 0
 $= y(0) = c_1 \cdot 0 = y$
 $(2\pi) = c_2 \sin(2$
 $\sqrt{3}\pi) \Rightarrow c_2 = 0$
 $= y(0) = c_1 \cdot 0 = y$

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$(2\pi) = c_2 \sin(2$

$3\pi) \Rightarrow c_2 = 0$. In

this case we found

both constants to

be zero and so the

solution is, $y(x) =$

0 $y(x) = 0$. In the

previous example

the solution was

$y(x) = 0$ $y(x) = 0$.

Differential

Equations -

Boundary Value

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Problems

1.1* What is a
Partial Differential
Equation? 1 1.2*

First-Order Linear
Equations 6 1.3*

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and Diffusions 10

1.4* Initial and
Boundary

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Types of Second-

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and Diffusions 2.1*

The Wave Equation

33 2.2* Causality

and Energy 39 2.3*

The Diffusion

Equation 42

Applied

*Partial Differential
Equations: An*

Introduction, 2nd

Edition

$u(x, t) = \varphi(x) G(t)$

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$t) u(x, t) = \phi(x)$

$G(t)$ and we plug this into the partial differential

equation and boundary

conditions. We separate the

equation to get a

function of only t on one side and a

function of only x on the other side

and then introduce

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a separation
constant.

Equations And
Boundary Value
Differential

*Equations - Solving
the Heat Equation*

Applications
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A partial differential
equation (PDE) is

an equation for
some quantity

u (dependent
variable)

which depends on
the independent var

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ables

$x_1, x_2, x_3, \dots, x_n; n \geq 2$,
and involves

derivatives of u with
respect to at least

some of the
independent

variables. $F(x_1, \dots, x_n;$

$\frac{\partial u}{\partial x_1}, \dots, \frac{\partial u}{\partial x_n};$

$\frac{\partial^2 u}{\partial x_1^2}, \dots,$

$\frac{\partial^2 u}{\partial x_1 \partial x_2}, \dots; \dots,$

$\frac{\partial^n u}{\partial x_1 \dots \partial x_n} = 0$:

Note: 1.

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*Analytic Solutions
of Partial Di*

*fferential Equations And
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Introduction. In

CFD applications,
computational

schemes and

specification of

boundary

conditions depend

on the types of

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EQUATIONS. In

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Many cases, the governing equations in fluids and heat transfer are of mixed types.

For this reason, selection of computational schemes and methods to apply boundary conditions are important subjects in CFD.

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Differential

*CLASSIFICATION OF
EQUATIONS AND
PARTIAL*

BOUNDARY VALUE

EQUATIONS (PDES)

*IN ...
APPLICATIONS*

Partial differential
equations with

boundary

conditions can be
solved in a region

by replacing the

partial derivative

by their finite

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Differential

approximations.

The finite
difference

approximations to

partial derivatives

at a point (x_i, y_i) are
given below.

Applied

Boundary Value

Problems In

Ordinary And

Partial ...

The aim of this is to

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introduce and motivate partial differential equations (PDE). The section also places the scope of studies in APM346 within the vast universe of mathematics. 1.1.1

What is a PDE? A partial differential equation (PDE) is an equation involving partial

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derivatives. This is not so informative so let's break it down a bit.

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