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

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

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

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.

Partial Differential Equations An Introduction

Michael Renardy,Robert C. Rogers

Partial Differential Equations An Introduction:

   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   **Partial Differential Equations** Walter A. Strauss,2007-12-21 Our understanding of the fundamental processes of the natural world is based to a large extent on partial differential equations PDEs The second edition of Partial Differential Equations provides an introduction to the basic properties of PDEs and the ideas and techniques that have proven useful in analyzing them It provides the student a broad perspective on the subject illustrates the incredibly rich variety of phenomena encompassed by it and imparts a working knowledge of the most important techniques of analysis of the solutions of the equations In this book mathematical jargon is minimized Our focus is on the three most classical PDEs the wave heat and Laplace equations Advanced concepts are introduced frequently but with the least possible technicalities The book is flexibly designed for juniors seniors or beginning graduate students in science engineering or mathematics   *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

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clear rigorous and self contained introduction to PDEs for a semester based course on the topic For the sake of smooth exposition the book keeps the amount of applications to a minimum focusing instead on the theoretical essentials and problem solving The result is an agile compendium of theorems and methods the ideal companion for any student tackling PDEs for the first time Vladimir Tolstykh is a professor of mathematics at Istanbul Arel University He works in group theory and model theoretic algebra Dr Tolstykh received his Ph D in Mathematics from the Ural Institute of Mathematics and Mechanics Ekaterinburg Russia in 1992 and his Doctor of Science degree in Mathematics from the Sobolev Institute of Mathematics Novosibirsk Russia in 2007   Partial Differential Equations Bernard Epstein,1962   Differential Equations: An Introduction To Basic Concepts, Results And Applications Ioan I Vrabie,2004-04-27 This book presents in a unitary frame and from a new perspective the main concepts and results of one of the most fascinating branches of modern mathematics namely differential equations and offers the reader another point of view concerning a possible way to approach the problems of existence uniqueness approximation and continuation of the solutions to a Cauchy problem In addition it contains simple introductions to some topics which are not usually included in classical textbooks the exponential formula conservation laws generalized solutions Caratheodory solutions differential inclusions variational inequalities viability invariance gradient systems   **Partial differential equations: an introduction** Günter Hellwig,   **An Introduction to Partial Differential Equations** Michael Renardy,Robert C. Rogers,2004-01-08 Partial differential equations are fundamental to the modeling of natural phenomena The desire to understand the solutions of these equations has always had a prominent place in the efforts of mathematicians and has inspired such diverse fields as complex function theory functional analysis and algebraic topology This book meant for a beginning graduate audience provides a thorough introduction to partial differential equations

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