

methods for both ordinary differential equations (ODEs) and partial differential equations (PDEs) and discusses the similarities and differences between algorithm design and stability analysis for different types of equations. A unified view of stability theory for ODEs and PDEs is presented, and the interplay between ODE and PDE analysis is stressed. The text emphasizes standard classical methods, but several newer approaches also are introduced and are described in the context of simple motivating examples.

Numerical Approximation of Partial Differential Equations 2016-06-02 Sören Bartels Finite element methods for approximating partial differential equations have reached a high degree of maturity, and are an indispensable tool in science and technology. This textbook aims at providing a thorough introduction to the construction, analysis, and implementation of finite element methods for model problems arising in continuum mechanics. The first part of the book discusses elementary properties of linear partial differential equations along with their basic numerical approximation, the functional-analytical framework for rigorously establishing existence of solutions, and the construction and analysis of basic finite element methods. The second part is devoted to the optimal adaptive approximation of singularities and the fast iterative solution of linear systems of equations arising from finite element discretizations. In the third part, the mathematical framework for analyzing and discretizing saddle-point problems is formulated, corresponding finite element methods are analyzed, and particular applications including incompressible elasticity, thin elastic objects, electromagnetism, and fluid mechanics are addressed. The book includes theoretical problems and practical projects for all chapters, and an introduction to the implementation of finite element methods.

Numerical Solution of Ordinary and Partial Differential Equations 2014-05-15 L. Fox Numerical Solution of Ordinary and Partial Differential Equations is based on a summer school held in Oxford in August-September 1961. The book is organized into four parts. The first three cover the numerical solution of ordinary differential equations, integral equations, and partial differential equations of quasi-linear form. Most of the techniques are evaluated from the standpoints of accuracy, convergence, and stability (in the various senses of these terms) as well as ease of coding and convenience of machine computation. The last part, on practical problems, uses and develops the techniques for the treatment of problems of the greatest difficulty and complexity, which tax not only the best machines but also the best brains. This book was written for scientists who have problems to solve, and who want to know what methods exist, why and in what circumstances some are better than others, and how to adapt and develop techniques for new problems. The budding numerical analyst should also benefit from this book, and should find some topics for valuable research. The first three parts, in fact, could be used not only by practical men but also by students, though a preliminary elementary course would assist the reading.

An Introduction to Partial Differential Equations 2006-04-18 Michael Renardy 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.

Solving Nonlinear Partial Differential Equations with Maple and Mathematica 2011-07-24 Inna Shingareva The emphasis of the book is given in how to construct different types of solutions (exact, approximate analytical, numerical, graphical) of numerous nonlinear PDEs correctly, easily, and quickly. The reader can learn a wide variety of techniques and solve numerous nonlinear PDEs included and many other differential equations, simplifying and transforming the equations and solutions, arbitrary functions and parameters, presented in the book). Numerous comparisons and relationships between various types of solutions, different methods and approaches are provided, the results obtained in Maple and Mathematica, facilitates a deeper understanding of the subject. Among a big number of CAS, we choose the two systems, Maple and Mathematica, that are used worldwide by students, research mathematicians, scientists, and engineers. As in the our previous books, we propose the idea to use in parallel both systems, Maple and Mathematica, since in many research problems frequently it is required to compare independent results obtained by using different computer algebra systems, Maple and/or Mathematica, at all stages of the solution process. One of the main points (related to CAS) is based on the implementation of a whole solution method (e.g. starting from an analytical derivation of exact governing equations, constructing discretizations and analytical formulas of a numerical method, performing numerical procedure, obtaining various visualizations, and comparing the numerical solution obtained with other types of solutions considered in the book, e.g. with asymptotic solution).

Partial Differential Equations: Modeling, Analysis and Numerical Approximation 2016-02-11 Hervé Le Dret This book is devoted to the study of partial differential equation problems both from the theoretical and numerical points of view. After presenting modeling aspects, it develops the theoretical analysis of partial differential equation problems for the three main classes of partial differential equations: elliptic, parabolic and hyperbolic. Several numerical approximation methods adapted to each of these examples are analyzed: finite difference, finite element and finite volumes methods, and they are illustrated using numerical simulation results. Although parts of the book are accessible to Bachelor students in mathematics or engineering, it is primarily aimed at Masters students in applied mathematics or computational engineering. The emphasis is on mathematical detail and rigor for the analysis of both continuous and discrete problems.

Numerical Methods for Elliptic and Parabolic Partial Differential Equations 2006-05-26 Peter Knabner This text provides an application oriented introduction to the numerical methods for partial differential equations. It covers finite difference, finite element, and finite volume methods, interweaving theory and applications throughout. The book examines modern topics such as adaptive methods, multilevel methods, and methods for convection-dominated problems and includes detailed illustrations and extensive exercises.

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