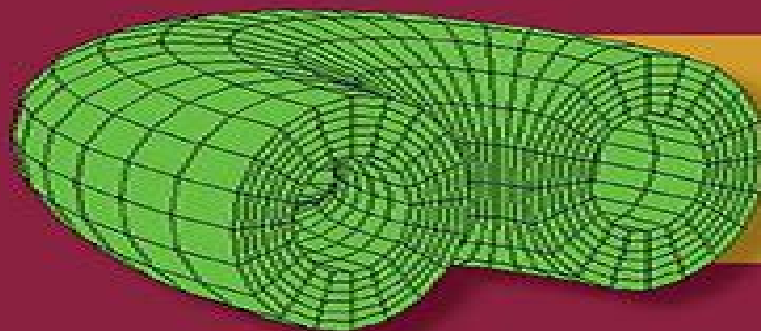




The Numerical Solution of Ordinary and Partial Differential Equations

3rd Edition

Granville Sewell

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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 are solved The next four chapters deal with the more commonly used finite difference methods for solving a variety of problems including both ordinary differential equations and partial differential equations and both initial value and boundary value problems The final chapter is an overview of the basic ideas behind the finite element method and covers the Galerkin method for boundary value problems Examples using piecewise linear trial functions cubic hermite trial functions and triangular elements are presented This monograph is appropriate for senior level undergraduate or first year graduate students of mathematics

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Gordon D. Smith, 1985 Substantially revised this authoritative study covers the standard finite difference methods of parabolic hyperbolic and elliptic equations and includes the concomitant theoretical work on consistency stability and convergence The new edition includes revised and greatly expanded sections on stability based on the Lax Richtmeyer definition the application of Padé approximants to systems of ordinary differential equations for parabolic and hyperbolic equations and a considerably improved presentation of iterative methods A fast paced introduction to numerical methods this will be a useful volume for students of mathematics and engineering and for postgraduates and professionals who need a clear concise grounding in this discipline

Numerical Solution of Ordinary Differential Equations

Nik Pachis, 2016-04-01 Numerical methods for ordinary differential equations are methods used to find numerical approximations to the solutions of ordinary differential equations ODEs Their use is also known as numerical integration although this term is sometimes taken to mean the computation of integrals An ordinary differential equation or ODE is a differential equation containing one or more functions of one independent variable and its derivatives The term ordinary is used in contrast with the term partial differential equation which may be with respect to more than one independent variable Ordinary differential equations are ubiquitous in science and engineering in geometry and mechanics from the first examples onwards Newton Leibniz Euler Lagrange in chemical reaction kinetics molecular dynamics electronic circuits population dynamics and many more application areas They also arise after semi discretization in space in the numerical treatment of time dependent partial differential equations which are even more impressively omnipresent in our technologically developed and financially controlled world The book Numerical Solution of Ordinary Differential Equations offers a complete and easy to follow introduction to classical topics in the numerical solution of ordinary differential equations The book's approach not only explains the presented mathematics but also helps readers understand how these numerical methods are used to solve real world problems

Numerical Methods for Partial Differential Equations

G. Evans, J. Blackledge, P. Yardley, 2012-12-06

The subject of partial differential equations holds an exciting and special position in mathematics. Partial differential equations were not consciously created as a subject but emerged in the 18th century as ordinary differential equations failed to describe the physical principles being studied. The subject was originally developed by the major names of mathematics in particular Leonard Euler and Joseph Louis Lagrange who studied waves on strings. Daniel Bernoulli and Euler who considered potential theory with later developments by Adrien Marie Legendre and Pierre Simon Laplace and Joseph Fourier's famous work on series expansions for the heat equation. Many of the greatest advances in modern science have been based on discovering the underlying partial differential equation for the process in question. James Clerk Maxwell for example put electricity and magnetism into a unified theory by establishing Maxwell's equations for electromagnetic theory which gave solutions for problems in radio wave propagation, the diffraction of light and X-ray developments. Schrodinger's equation for quantum mechanical processes at the atomic level leads to experimentally verifiable results which have changed the face of atomic physics and chemistry in the 20th century. In fluid mechanics the Navier Stokes equations form a basis for huge number crunching activities associated with such widely disparate topics as weather forecasting and the design of supersonic aircraft. Inevitably the study of partial differential equations is a large undertaking and falls into several areas of mathematics.

Numerical Solution of Ordinary and Partial Differential Equations Leslie Fox, 1957 **Finite Difference Methods for Ordinary and Partial Differential Equations** Randall J. LeVeque, 2007-09-06
Introductory textbook from which students can approach more advanced topics relating to finite difference methods *NBS Special Publication*, 1968

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