

Chapter 15

BOUNDARY-VALUE PROBLEMS AND FOURIER SERIES

IN THIS CHAPTER:

- ✓ *Second-Order Boundary-Value Problems*
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Second-Order Boundary-Value Problems

Standard Form

A boundary-value problem in standard form consists of the second-order linear differential equation

$$y'' + P(x)y' + Q(x)y = \phi(x) \quad (15.1)$$

Boundary Value Problems Boundary Value Problems

Jacques-Louis Lions, C. Baiocchi



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Boundary Value Problems F. D. Gakhov, 1990-01-01 A brilliant monograph directed to graduate and advanced undergraduate students on the theory of boundary value problems for analytic functions and its applications to the solution of singular integral equations with Cauchy and Hilbert kernels With exercises

Boundary Value Problems for Second Order Elliptic Equations Andreĭ Vasil'evich Bitsadze, 1968

Boundary Value Problems for Partial Differential Equations and Applications Jacques-Louis Lions, C. Baiocchi, 1993

Boundary Value Problems of Mathematical Physics Ivar Stakgold, 2000-06-30

For more than 30 years this two volume set has helped prepare graduate students to use partial differential equations and integral equations to handle significant problems arising in applied mathematics engineering and the physical sciences Originally published in 1967 this graduate level introduction is devoted to the mathematics needed for the modern approach to boundary value problems using Green's functions and using eigenvalue expansions Now a part of SIAM's Classics series these volumes contain a large number of concrete interesting examples of boundary value problems for partial differential equations that cover a variety of applications that are still relevant today For example there is substantial treatment of the Helmholtz equation and scattering theory subjects that play a central role in contemporary inverse problems in acoustics and electromagnetic theory

Boundary Value Problems Fedor Dmitrievich Gakhov, 1966

Mixed Boundary Value Problems Dean G. Duffy, 2008-03-26 Methods for Solving Mixed Boundary Value Problems An up to date treatment of the subject Mixed Boundary Value Problems focuses on boundary value problems when the boundary condition changes along a particular boundary The book often employs numerical methods to solve mixed boundary value problems and the associated integral equations

Numerical Methods for Two-Point Boundary-Value Problems Herbert B. Keller, 2018-11-14

Elementary yet rigorous this concise treatment explores practical numerical methods for solving very general two point boundary value problems The approach is directed toward students with a knowledge of advanced calculus and basic numerical analysis as well as some background in ordinary differential equations and linear algebra After an introductory chapter that covers some of the basic prerequisites the text studies three techniques in detail initial value or shooting methods finite difference methods and integral equations methods Sturm Liouville eigenvalue problems are treated with all three techniques and shooting is applied to generalized or nonlinear eigenvalue problems Several other areas of numerical analysis are introduced throughout the study The treatment concludes with more than 100 problems that augment and clarify the text and several research papers appear in the Appendixes

Boundary Value Problems Chi Y Lo, 2000-05-12

This book has been designed for a one year graduate course on boundary value problems for students of mathematics engineering and the physical sciences It deals mainly with the three fundamental equations of mathematical physics namely the heat equation the wave equation and Laplace's equation The goal of the book is to obtain a formal solution to a given problem either by the method of separation of variables or by the method of general

solutions and to verify that the formal solution possesses all the required properties To provide the mathematical justification for this approach the theory of Sturm Liouville problems the Fourier series and the Fourier transform are fully developed The book assumes a knowledge of advanced calculus and elementary differential equations Boundary Value Problems and Integral Equations in Nonsmooth Domains Martin Costabel, Monique Dauge, Serge Nicaise, 1994-10-25 Based on the International Conference on Boundary Value Problems and Integral Equations In Nonsmooth Domains held recently in Luminy France this work contains strongly interrelated refereed papers that detail the latest findings in the fields of nonsmooth domains and corner singularities Two dimensional polygonal or Lipschitz domains three dimensional polyhedral corners and edges and conical points in any dimension are examined **Numerical Solution of Boundary Value Problems for Ordinary Differential Equations** Uri M. Ascher, Robert M. M. Mattheij, Robert D. Russell, 1988-01-01 This book is the most comprehensive up to date account of the popular numerical methods for solving boundary value problems in ordinary differential equations It aims at a thorough understanding of the field by giving an in depth analysis of the numerical methods by using decoupling principles Numerous exercises and real world examples are used throughout to demonstrate the methods and the theory Although first published in 1988 this republication remains the most comprehensive theoretical coverage of the subject matter not available elsewhere in one volume Many problems arising in a wide variety of application areas give rise to mathematical models which form boundary value problems for ordinary differential equations These problems rarely have a closed form solution and computer simulation is typically used to obtain their approximate solution This book discusses methods to carry out such computer simulations in a robust efficient and reliable manner

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