

Numerical Solution of PDEs

3.1 SOME PDE BASICS

Our physical world is most generally described in scientific and engineering terms with respect to three-dimensional space and time, which is commonly referred to as *space-time*. An *evolution* equation is a *partial differential equation* (PDE) that describes mathematically the evolution over space and time of a physical system or process. PDEs are therefore among the most widely used forms of mathematics in many disciplines. As a consequence, methods for the solution of PDEs, such as the method of lines (MOL) [Sch-91], are of broad interest in science and engineering. Our main focus will be on MOL.

As a basic illustrative example of a PDE, we consider

$$\frac{\partial u}{\partial t} = D \frac{\partial^2 u}{\partial x^2}, \quad (3.1)$$

where

- u is a dependent variable (dependent on x and t)
- t is an independent variable representing time
- x is an independent variable representing one dimension of three-dimensional space
- D real positive constant, explained later.

Note that eqn. (3.1) has two independent variables, x and t , which is the reason it is classified as a PDE (any differential equation with *more than one independent variable is a PDE*). A differential equation with only one independent variable is generally termed an *ordinary differential equation* (ODE); we will consider ODEs later as part of the MOL.

Equation (3.1) is termed the *diffusion equation* or *heat equation*. When applied to heat transfer, it is *Fourier's second law*; the dependent variable u is temperature and D is the *thermal diffusivity*. When eqn. (3.1) is applied to mass diffusion, it is *Fick's second law*; u is mass concentration and D is the *coefficient of diffusion* or the *diffusivity*.

The symbol $\frac{\partial u}{\partial t}$ is a partial derivative of u with respect to t (x is held constant when taking the derivative, which is why *partial* is used to describe this derivative). Equation (3.1) is *first order in t* because the highest order partial derivative in t is first order; it is *second order in x* because the highest order derivative in x is second order. Equation (3.1)

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