

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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Table of Contents Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes

1. Understanding the eBook Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes
 - The Rise of Digital Reading Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes
 - Advantages of eBooks Over Traditional Books
2. Identifying Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes
 - User-Friendly Interface

4. Exploring eBook Recommendations from Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes
 - Personalized Recommendations
 - Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes User Reviews and Ratings
 - Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes and Bestseller Lists
5. Accessing Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes Free and Paid eBooks
 - Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes Public Domain eBooks
 - Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes eBook Subscription Services
 - Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes Budget-Friendly Options
6. Navigating Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes eBook Formats
 - ePub, PDF, MOBI, and More
 - Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes Compatibility with Devices
 - Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes
 - Highlighting and Note-Taking Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes
 - Interactive Elements Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes
8. Staying Engaged with Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes
9. Balancing eBooks and Physical Books Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes
 - Setting Reading Goals Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes
 - Carving Out Dedicated Reading Time

12. Sourcing Reliable Information of Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes
 - Fact-Checking eBook Content of Adaptive Numerical Solution Of Pdes Adaptive Numerical Solution Of Pdes
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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