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Value Problems PDE2D, A**

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Bellettini - Lecture 01
Solving PDEs through
separation of variables 1**

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**| Boundary Value
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Let There Be Math | Solving
the 1-D Heat/Diffusion
PDE: Nonhomogenous
Boundary Conditions
ODE'S AND PDE'S BOOK**

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**FOR CSIR NET PDE: Heat
Equation - Separation of
Variables Math: Partial
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2nd: Using Boundary
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nonhomogeneous
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Differential Equations (PDEs)

12.6: Nonhomogeneous Boundary Value Problems, Day 1 Numerically Solving Partial Differential

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**Solving Symbolic Partial
Differential Equations
*Partial Differential
Equations And Boundary*
Consider $[u(x,y) = f(x+y)$
 $+ g(x-y)]$ which gives on
double differentiation**

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$$\left[\frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial y^2} = 0. \right]$$

The problem is that
without additional
conditions the

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**arbitrariness in the
solutions makes it almost
useless (if possible) to
write down the general
solution.**

3.1: Introduction to

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The partial differential
equation takes the form.

$$L u = \sum_{\nu=1}^n A_{\nu} \partial u / \partial x_{\nu} + B = 0, \quad \{\displaystyle$$

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$$Lu = \sum_{\nu=1}^n A_{\nu} \left\{ \frac{\partial u}{\partial x_{\nu}} \right\} + B = 0,$$
 where the coefficient matrices A_{ν} and the vector B may depend upon x and u . If a

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**hypersurface S is given in
the implicit form.**
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***Partial Differential
Equations & Boundary
Value Problems ...***

**To solve partial
differential equations
with the finite element**

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method, three
components are needed:
a discrete representation
of a region, i.e. a mesh; a
partial differential
equation; boundary
conditions that link the

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equation with the region;
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**This section deals with
partial differential
equations and their
boundary conditions.**

Solving Partial

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Equations and ...**

**Recall that a partial
differential equation is
any differential equation
that contains two or more**

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independent variables.
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**Therefore the
derivative(s) in the
equation are partial
derivatives. We will
examine the simplest
case of equations with 2**

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**independent variables. A
few examples of second
order linear PDEs in 2
variables are:**

***Second Order Linear
Partial Differential***

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**Much theoretical work in
the field of partial
differential equations is
devoted to proving that
boundary value problems
arising from scientific**

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**and engineering
applications are in fact
well-posed. Among the
earliest boundary value
problems to be studied is
the Dirichlet problem , of
finding the harmonic**

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**functions (solutions to
Laplace's equation); the
solution was given by the
Dirichlet's principle .**

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Wikipedia***

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**Applying the boundary conditions gives, $0 = y(0) = c_1 \cdot 0 = y(2\pi) = c_2 \sin(2\sqrt{3}\pi) \Rightarrow c_2 = 0$
 $0 = y(0) = c_1 \cdot 0 = y(2\pi) = c_2 \sin(2\sqrt{3}\pi) \Rightarrow c_2 = 0$. In this case we found**

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**both constants to be zero
and so the solution is, $y (x) = 0$ $y (x) = 0$. In the
previous example the
solution was $y(x) = 0$ $y (x) = 0$.**

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**1.2* First-Order Linear
Equations 6 1.3* Flows,
Vibrations, and Diffusions**

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Boundary Conditions 20
1.5 Well-Posed Problems
25 1.6 Types of Second-
Order Equations 28
Chapter 2/Waves and
Diffusions 2.1* The Wave**

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Causality and Energy 39
2.3* The Diffusion
Equation 42

***Partial Differential
Equations: An***

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$u(x, t) = \varphi(x) G(t)$ and we
plug this into the partial
differential equation and
boundary conditions. We
separate the equation to

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**get a function of only t
on one side and a
function of only x on
the other side and then
introduce a separation
constant.**

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A partial differential equation (PDE) is an equation for some quantity u (dependent variable)

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**which depend on the
independent variables
 $x_1; x_2; x_3; \dots; x_n; n \geq 2,$
and involves derivatives
of u with respect to at
least some of the
independent variables. $F($**

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$x_1, \dots, x_n; @x_1 u; \dots; @x_n u; @x_2, \dots, x_n u; \dots; @x_1 \dots x_n u) = 0$: Note: 1.

***Analytic Solutions of
Partial Differential
Equations***

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**Introduction. In CFD
applications,
computational schemes
and specification of
boundary conditions
depend on the types of
PARTIAL DIFFERENTIAL**

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EQUATIONS. In many cases, the governing equations in fluids and heat transfer are of mixed types. For this reason, selection of computational schemes

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**and methods to apply
boundary conditions are
important subjects in
CFD.**

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**Partial differential
equations with boundary
conditions can be solved
in a region by replacing
the partial derivative by
their finite difference**

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approximations. The
finite difference
approximations to partial
derivatives at a point
(x_i, y_i) are given below.

Boundary Value Problems

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**The aim of this is to
introduce and motivate
partial differential
equations (PDE). The
section also places the
scope of studies in**

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**APM346 within the vast
universe of mathematics.
1.1.1 What is a PDE? A
partial differential
equation (PDE) is an
equation involving partial
derivatives. This is not**

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**so informative so let's
break it down a bit.**
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Equations - Giovanni**

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nonhomogeneous**

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**12.6: Nonhomogeneous
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 $+ g(x-y)$ which gives on
double differentiation
 $\frac{\partial^2 u}{\partial x^2} -$
 $\frac{\partial^2 u}{\partial y^2} = 0.$**

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without additional
conditions the
arbitrariness in the
solutions makes it almost
useless (if possible) to
write down the general**

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The partial differential

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equation takes the form.

$$L u = \sum_{\nu=1}^n A_{\nu} \frac{\partial u}{\partial x_{\nu}} + B = 0, \text{ where}$$

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the coefficient matrices
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Av and the vector B may
depend upon x and u . If a
hypersurface S is given in
the implicit form.

Partial differential

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**To solve partial
differential equations
with the finite element
method, three
components are needed:
a discrete representation
of a region, i.e. a mesh; a**

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**partial differential
equation; boundary
conditions that link the
equation with the region;
This section deals with
partial differential
equations and their**

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Equations and ...***

Recall that a partial

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**differential equation is
any differential equation
that contains two or more
independent variables.
Therefore the
derivative(s) in the
equation are partial**

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**derivatives. We will
examine the simplest
case of equations with 2
independent variables. A
few examples of second
order linear PDEs in 2
variables are:**

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***Second Order Linear
Partial Differential
Equations Part I***

**Much theoretical work in
the field of partial
differential equations is**

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**devoted to proving that
boundary value problems
arising from scientific
and engineering
applications are in fact
well-posed. Among the
earliest boundary value**

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**problems to be studied is
the Dirichlet problem , of
finding the harmonic
functions (solutions to
Laplace's equation); the
solution was given by the
Dirichlet's principle .**

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Wikipedia***

**Applying the boundary
conditions gives, $0 = y ($
 $0) = c_1 0 = y (2 \pi) = c_2$
 $\sin (2 \sqrt{3} \pi) \Rightarrow c_2 = 0 0$**

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**$= y(0) = c_1 \cdot 0 = y(2\pi)$
 $= c_2 \sin(2\pi) \Rightarrow c_2 =$
 0 . In this case we found
both constants to be zero
and so the solution is, $y(x) = 0$
 $y(x) = 0$. In the
previous example the**

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solution was $y(x) = 0$ $y(x) = 0$.
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25 1.6 Types of Second-**

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plug this into the partial**

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**differential equation and
boundary conditions. We
separate the equation to
get a function of only t
on one side and a
function of only x on
the other side and then**

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**introduce a separation
constant.**
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***Differential Equations -
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**A partial differential
equation (PDE) is an**

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equation for some
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quantity u (dependent
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variable)

which depend on the
independent variables
 $x_1; x_2; x_3; \dots; x_n; n \geq 2,$
and involves derivatives

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**of u with respect to at
 least some of the
 independent variables. $F(x_1, \dots, x_n; u; u_{x_1}, \dots, u_{x_n}; u_{x_1 x_2}, \dots, u_{x_1 \dots x_n}) = 0$: Note: 1.**

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applications,
computational schemes
and specification of**

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**boundary conditions
depend on the types of
PARTIAL DIFFERENTIAL
EQUATIONS. In many
cases, the governing
equations in fluids and
heat transfer are of**

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**mixed types. For this
reason, selection of
computational schemes
and methods to apply
boundary conditions are
important subjects in
CFD.**

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**CLASSIFICATION OF
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EQUATIONS (PDEs) IN ...**

**Partial differential
equations with boundary
conditions can be solved**

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**in a region by replacing
the partial derivative by
their finite difference
approximations. The
finite difference
approximations to partial
derivatives at a point**

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(xi,yi) are given below.
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***Boundary Value Problems
In Ordinary And Partial ...***

**The aim of this is to
introduce and motivate
partial differential**

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equations (PDE). The
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section also places the
scope of studies in
APM346 within the vast
universe of mathematics.
1.1.1 What is a PDE? A
partial differential

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equation (PDE) is an
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equation involving partial
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deriva-tives. This is not
so informative so let's
break it down a bit.

Partial Differential

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