

Numerical Solution Of Partial Differential Equations By The Finite Element Method Dover Books On Mathematics

Partial differential equations (PDEs) are essential for modeling many physical phenomena. This undergraduate textbook introduces students to the topic with a unique approach that emphasizes the modern finite element method alongside the classical method of Fourier analysis.

This second edition of a highly successful graduate text presents a complete introduction to partial differential equations and numerical analysis. Revised to include new sections on finite volume methods, modified equation analysis, and multigrid and conjugate gradient methods, the second edition brings the reader up-to-date with the latest theoretical and industrial developments. First Edition Hb (1995): 0-521-41855-0 First Edition Pb (1995): 0-521-42922-6

Numerical Methods for Partial Differential Equations: An Introduction Vitoriano Ruas, Sorbonne Universités, UPMC - Université Paris 6, France A comprehensive overview of techniques for the computational solution of PDE's Numerical Methods for Partial Differential Equations: An Introduction covers the three most popular methods for solving partial differential equations: the finite difference method, the finite element method and the finite volume method. The book combines clear descriptions of the three methods, their reliability, and practical implementation aspects. Justifications for why numerical methods for the main classes of PDE's work or not, or how well they work, are supplied and exemplified. Aimed primarily at students of Engineering, Mathematics, Computer Science, Physics and Chemistry among others this book offers a substantial insight into the principles numerical methods in this class of problems are based upon. The book can also be used as a reference for research work on numerical methods for PDE's. Key features: • A balanced emphasis is given to both practical considerations and a rigorous mathematical treatment. • The reliability analyses for the three methods are carried out in a unified framework and in a structured and visible manner, for the basic types of PDE's. • Special attention is given to low order methods, as practitioner's overwhelming default options for everyday use. • New techniques are employed to derive known results, thereby simplifying their proof. • Supplementary material is available from a companion website.

The main theme is the integration of the theory of linear PDE and the theory of finite difference and finite element methods. For each type of PDE, elliptic, parabolic, and hyperbolic, the text contains one chapter on the mathematical theory of the differential equation, followed by one chapter on finite difference methods and one on finite element methods. The chapters on elliptic equations are preceded by a chapter on the two-point boundary value problem for ordinary differential equations. Similarly, the chapters on time-dependent problems are preceded by a chapter on the initial-value problem for ordinary differential equations. There is also one chapter on the elliptic eigenvalue problem and eigenfunction expansion. The presentation does not presume a deep knowledge of mathematical and functional analysis. The required background on linear functional analysis and Sobolev spaces is reviewed in an appendix. The book is suitable for advanced undergraduate and beginning graduate students of applied mathematics and engineering.

This book studies time-dependent partial differential equations and their numerical solution, developing the analytic and the numerical theory in parallel, and placing special emphasis on the discretization of boundary conditions. The theoretical results are then applied to Newtonian and non-Newtonian flows, two-phase flows and geophysical problems. This book will be a useful introduction to the field for applied mathematicians and graduate students.

This is the first book on the numerical method of lines, a relatively new method for solving partial differential equations. The Numerical Method of Lines is also the first book to accommodate all major classes of partial differential equations. This is essentially an applications book for computer scientists. The author will separately offer a disk of FORTRAN 77 programs with 250 specific applications, ranging from "Shuttle Launch Simulation" to "Temperature Control of a Nuclear Fuel Rod."

This book provides an elementary yet comprehensive introduction to the numerical solution of partial differential equations (PDEs). Used to model important phenomena, such as the heating of apartments and the behavior of electromagnetic waves, these equations have applications in engineering and the life sciences, and most can only be solved approximately using computers. Numerical Analysis of Partial Differential Equations Using Maple and MATLAB provides detailed descriptions of the four major classes of discretization methods for PDEs (finite difference method, finite volume method, spectral method, and finite element method) and runnable MATLAB code for each of the discretization methods and exercises. It also gives self-contained convergence proofs for each method using the tools and techniques required for the general convergence analysis but adapted to the simplest setting to keep the presentation clear and complete. This book is intended for advanced undergraduate and early graduate students in numerical analysis and scientific computing and researchers in related fields. It is appropriate for a course on numerical methods for partial differential equations.

Numerical Solution of Partial Differential Equations Finite Difference Methods Oxford University Press

This is the 2005 second edition of a highly successful and well-respected textbook on the numerical techniques used to solve partial differential equations arising from mathematical models in science, engineering and other fields. The authors maintain an emphasis on finite difference methods for simple but representative examples of parabolic, hyperbolic and elliptic equations from the first edition. However this is augmented by new sections on finite volume methods, modified equation analysis, symplectic integration schemes, convection-diffusion problems, multigrid, and conjugate gradient methods; and several sections, including that on the energy method of analysis, have been extensively rewritten to reflect modern developments. Already an excellent choice for students and teachers in mathematics, engineering and computer science departments, the revised text includes more latest theoretical and industrial developments.

A list of 2561 references to the numerical solution of partial differential equations has been compiled. References to reviews in several abstracting journals have been given, and a crude index has been prepared. (Author).

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 Pade 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.

Integrates two fields generally held to be incompatible, if not downright antithetical, in 16 lectures from a February 1990 workshop at the Argonne National Laboratory, Illinois. The topics, of interest to industrial and applied mathematicians, analysts, and computer scientists, include singular per

Domain decomposition methods are divide and conquer computational methods for the parallel solution of partial differential equations of elliptic or parabolic type. The methodology includes iterative algorithms, and techniques for non-matching grid discretizations and heterogeneous approximations. This book serves as a matrix oriented introduction to domain decomposition methodology. A wide range of topics are discussed include hybrid formulations, Schwarz, and many more.

Gives a complete introduction to partial differential equations and numerical analysis for upper undergraduates and beginning graduates.

The description of many interesting phenomena in science and engineering leads to infinite-dimensional minimization or evolution problems that define nonlinear partial differential equations. While the development and analysis of numerical methods for linear partial differential equations is nearly complete, only few results are available in the case of nonlinear equations. This monograph devises numerical methods for nonlinear model problems arising in the mathematical description of phase transitions, large bending problems, image processing, and inelastic material behavior. For each of these problems the underlying mathematical model is discussed, the essential analytical properties are explained, and the proposed numerical method is rigorously analyzed. The practicality of the algorithms is illustrated by means of short implementations.

This text provides an application oriented introduction to the numerical methods for partial differential equations. It covers finite difference, finite element, and finite volume methods, interweaving theory and applications throughout. The book examines modern topics such as adaptive methods, multilevel methods, and methods for convection-dominated problems and includes detailed illustrations and extensive exercises.

This book presents methods for the computational solution of differential equations, both ordinary and partial, time-dependent and steady-state. Finite difference methods are introduced and analyzed in the first four chapters, and finite element methods are studied in chapter five. A very general-purpose and widely-used finite element program, PDE2D, which implements many of the methods studied in the earlier chapters, is presented and documented in Appendix A. The book contains the relevant theory and error analysis for most of the methods studied, but also emphasizes the practical aspects involved in implementing the methods. Students using this book will actually see and write programs (FORTRAN or MATLAB) for solving ordinary and partial differential equations, using both finite differences and finite elements. In addition, they will be able to solve very difficult partial differential equations using the software PDE2D, presented in Appendix A. PDE2D solves very general steady-state, time-dependent and eigenvalue PDE systems, in 1D intervals, general 2D regions, and a wide range of simple 3D regions.

Contents:Direct Solution of Linear SystemsInitial Value Ordinary Differential EquationsThe Initial Value Diffusion ProblemThe Initial Value Transport and Wave ProblemsBoundary Value ProblemsThe Finite Element MethodsAppendix A — Solving PDEs with PDE2DAppendix B — The Fourier Stability MethodAppendix C — MATLAB ProgramsAppendix D — Answers to Selected Exercises

Readership: Undergraduate, graduate students and researchers. Key Features:The discussion of stability, absolute stability and stiffness in Chapter 1 is clearer than in other textsStudents will actually learn to write programs solving a range of simple PDEs using the finite element method in chapter 5In Appendix A, students will be able to solve quite difficult PDEs, using the author's software package, PDE2D. (a free version is available which solves small to moderate sized problems)Keywords:Differential Equations;Partial Differential Equations;Finite Element Method;Finite Difference Method;Computational Science;Numerical AnalysisReviews: "This book is very well written and it is relatively easy to read. The presentation is clear and straightforward but quite rigorous. This book is suitable for a course on the numerical solution of ODEs and PDEs problems, designed for senior level undergraduate or beginning level graduate students. The numerical techniques for solving problems presented in the book may also be useful for experienced researchers and practitioners both from universities or industry." Andrzej Icha Pomeranian Academy in S?upsk Poland

A new class of methods, termed "group explicit methods," is introduced in this text. Their applications to solve parabolic, hyperbolic and elliptic equations are outlined, and the advantages for their implementation on parallel computers clearly portrayed. Also included are the introductory and fundamental concepts from which the new methods are derived, and on which they are dependent. With the increasing advent of parallel computing into all aspects of computational mathematics, there is no doubt that the new methods will be widely used.

This postgraduate text describes methods which can be used to solve physical and chemical problems on a digital computer. The methods are described on simple, physical problems with which the student is familiar, and then extended to more complex ones. Emphasis is placed on the use of discrete grid points, the representation of derivatives by finite difference ratios, and the consequent replacement of the differential equations by a set of finite difference equations. Efficient methods for the solution of the resulting set of equations are given, and five solution algorithms are presented in the book.

"Numerical Methods for Partial Differential Equations: Finite Difference and Finite Volume Methods" focuses on two popular deterministic methods for solving partial differential equations (PDEs), namely finite difference and finite volume methods. The solution of PDEs can be very challenging, depending on the type of equation, the number of independent variables, the boundary, and initial conditions, and other factors. These two methods have been traditionally used to solve problems involving fluid flow. For practical reasons, the finite element method, used more often for solving problems in solid mechanics, and covered extensively in various other texts, has been excluded. The book is intended for beginning graduate students and early career professionals, although advanced undergraduate students may find it equally useful. The material is meant to serve as a prerequisite for students who might go on to take additional courses in computational mechanics, computational fluid dynamics, or computational electromagnetics. The notations, language, and technical jargon used in the book can be easily understood by scientists and engineers who may not have had graduate-level applied mathematics or computer science courses. Presents one of the few available resources that comprehensively describes and demonstrates the finite volume method for unstructured mesh used frequently by practicing code developers in industryIncludes step-by-step algorithms and

code snippets in each chapter that enables the reader to make the transition from equations on the page to working codes. Includes 51 worked out examples that comprehensively demonstrate important mathematical steps, algorithms, and coding practices required to numerically solve PDEs, as well as how to interpret the results from both physical and mathematical perspectives. From the reviews of Numerical Solution of Partial Differential Equations in Science and Engineering: "The book by Lapidus and Pinder is a very comprehensive, even exhaustive, survey of the subject . . . [It] is unique in that it covers equally finite difference and finite element methods." Burrelle's "The authors have selected an elementary (but not simplistic) mode of presentation. Many different computational schemes are described in great detail . . . Numerous practical examples and applications are described from beginning to the end, often with calculated results given." Mathematics of Computing "This volume . . . devotes its considerable number of pages to lucid developments of the methods [for solving partial differential equations] . . . the writing is very polished and I found it a pleasure to read!" Mathematics of Computation Of related interest . . . NUMERICAL ANALYSIS FOR APPLIED SCIENCE Myron B. Allen and Eli L. Isaacson. A modern, practical look at numerical analysis, this book guides readers through a broad selection of numerical methods, implementation, and basic theoretical results, with an emphasis on methods used in scientific computation involving differential equations. 1997 (0-471-55266-6) 512 pp. APPLIED MATHEMATICS Second Edition, J. David Logan. Presenting an easily accessible treatment of mathematical methods for scientists and engineers, this acclaimed work covers fluid mechanics and calculus of variations as well as more modern methods—dimensional analysis and scaling, nonlinear wave propagation, bifurcation, and singular perturbation. 1996 (0-471-16513-1) 496 pp.

The subject of partial differential equations holds an exciting place in mathematics. Inevitably, the subject falls into several areas of mathematics. At one extreme the interest lies in the existence and uniqueness of solutions, and the functional analysis of the proofs of these properties. At the other extreme lies the applied mathematical and engineering quest to find useful solutions, either analytically or numerically, to these important equations which can be used in design and construction. The book presents a clear introduction of the methods and underlying theory used in the numerical solution of partial differential equations. After revising the mathematical preliminaries, the book covers the finite difference method of parabolic or heat equations, hyperbolic or wave equations and elliptic or Laplace equations. Throughout, the emphasis is on the practical solution rather than the theoretical background, without sacrificing rigour. Partial differential equations (PDEs) play an important role in the natural sciences and technology, because they describe the way systems (natural and other) behave. The inherent suitability of PDEs to characterizing the nature, motion, and evolution of systems, has led to their wide-ranging use in numerical models that are developed in order to analyze systems that are not otherwise easily studied. Numerical Solutions for Partial Differential Equations contains all the details necessary for the reader to understand the principles and applications of advanced numerical methods for solving PDEs. In addition, it shows how the modern computer system algebra Mathematica(R) can be used for the analytic investigation of such numerical properties as stability, approximation, and dispersion.

An accessible introduction to the finite element method for solving numeric problems, this volume offers the keys to an important technique in computational mathematics. Suitable for advanced undergraduate and graduate courses, it outlines clear connections with applications and considers numerous examples from a variety of science- and engineering-related specialties. This text encompasses all varieties of the basic linear partial differential equations, including elliptic, parabolic and hyperbolic problems, as well as stationary and time-dependent problems. Additional topics include finite element methods for integral equations, an introduction to nonlinear problems, and considerations of unique developments of finite element techniques related to parabolic problems, including methods for automatic time step control. The relevant mathematics are expressed in non-technical terms whenever possible, in the interests of keeping the treatment accessible to a majority of students.

A comprehensive guide to numerical methods for simulating physical-chemical systems This book offers a systematic, highly accessible presentation of numerical methods used to simulate the behavior of physical-chemical systems. Unlike most books on the subject, it focuses on methodology rather than specific applications. Written for students and professionals across an array of scientific and engineering disciplines and with varying levels of experience with applied mathematics, it provides comprehensive descriptions of numerical methods without requiring an advanced mathematical background. Based on its author's more than forty years of experience teaching numerical methods to engineering students, Numerical Methods for Solving Partial Differential Equations presents the fundamentals of all of the commonly used numerical methods for solving differential equations at a level appropriate for advanced undergraduates and first-year graduate students in science and engineering. Throughout, elementary examples show how numerical methods are used to solve generic versions of equations that arise in many scientific and engineering disciplines. In writing it, the author took pains to ensure that no assumptions were made about the background discipline of the reader. Covers the spectrum of numerical methods that are used to simulate the behavior of physical-chemical systems that occur in science and engineering. Written by a professor of engineering with more than forty years of experience teaching numerical methods to engineers. Requires only elementary knowledge of differential equations and matrix algebra to master the material. Designed to teach students to understand, appreciate and apply the basic mathematics and equations on which Mathcad and similar commercial software packages are based. Comprehensive yet accessible to readers with limited mathematical knowledge, Numerical Methods for Solving Partial Differential Equations is an excellent text for advanced undergraduates and first-year graduate students in the sciences and engineering. It is also a valuable working reference for professionals in engineering, physics, chemistry, computer science, and applied mathematics.

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