

NUMERICAL PARTIAL DIFFERENTIAL EQUATIONS.....

Introduction: Numerical partial differential equation is the branch of Numerical Analysis that studies the numerical solution of partial diff. equation (PDEs).

As we know that there are many boundary value problems which involve partial diff. equation. Only a few of these equations can be solved by analytical methods. In most of the cases, we depend on the numerical solution of such partial diff. equations.

There are many methods to solve the PDE. Here we will discuss the Finite Difference Method in the Finite Diff. Method in which functions are represented by their values at certain grid points and derivatives are approximated through difference in these values.

➤ Classification of Second Order Partial Diff. Eq.

Suppose the general, Second-Order, linear partial diff. equation in two variables x and y .

$$A(x,y) \frac{\partial^2 u}{\partial x^2} + B(x,y) \frac{\partial^2 u}{\partial x \partial y} + C(x,y) \frac{\partial^2 u}{\partial y^2} + F(x,y, u, \frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}) = 0 \quad \text{--- (1)}$$

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