

8 Finite Differences: Partial Differential Equations

The world is defined by structure in space and time, and it is forever changing in complex ways that can't be solved exactly. Therefore the numerical solution of partial differential equations leads to some of the most important, and computationally intensive, tasks in all of numerical analysis (such as forecasting the weather). This chapter introduces *finite difference* techniques; the next two will look at other ways to discretize partial differential equations (finite elements and cellular automata). Just as we used a Taylor expansion to derive a numerical approximation for ordinary differential equations, the same procedure can be applied to partial differential equations. Because the discretization must be done in space as well as time, there are many more possible strategies for finding good (and bad) approximations.

We will start with two degrees of freedom, say one spatial variable x and a time t . Given a function $u(x, t)$, its spatial derivatives are found from the Taylor expansion

$$u(x + \Delta x, t) = u(x, t) + \Delta x \left. \frac{\partial u}{\partial x} \right|_{x,t} + \frac{(\Delta x)^2}{2!} \left. \frac{\partial^2 u}{\partial x^2} \right|_{x,t} + O[(\Delta x)^3] \quad . \quad (8.1)$$

The first partial derivative can be approximated by the *forward difference*

$$\frac{u(x + \Delta x, t) - u(x, t)}{\Delta x} = \left. \frac{\partial u}{\partial x} \right|_{x,t} + O[\Delta x] \quad . \quad (8.2)$$

If we replace Δx with $-\Delta x$, this becomes the equally reasonable *backwards difference* approximation

$$\frac{u(x, t) - u(x - \Delta x, t)}{\Delta x} = \left. \frac{\partial u}{\partial x} \right|_{x,t} + O[\Delta x] \quad . \quad (8.3)$$

Their order can be raised by taking the difference between two time steps, which subtracts out the quadratic term:

$$\frac{u(x + \Delta x, t) - u(x - \Delta x, t)}{2\Delta x} = \left. \frac{\partial u}{\partial x} \right|_{x,t} + O[(\Delta x)^2] \quad . \quad (8.4)$$

Although this might appear always to be preferable, we will see that it can have surprising undesirable stability properties.

The straightforward finite difference approximation to the second partial derivative is

Finite Differences And Partial Differential Equations

Randall LeVeque (J.)



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Table of Contents Finite Differences And Partial Differential Equations

1. Understanding the eBook Finite Differences And Partial Differential Equations
 - The Rise of Digital Reading Finite Differences And Partial Differential Equations
 - Advantages of eBooks Over Traditional Books
2. Identifying Finite Differences And Partial Differential Equations
 - 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 Finite Differences And Partial Differential Equations
 - User-Friendly Interface
4. Exploring eBook Recommendations from Finite Differences And Partial Differential Equations
 - Personalized Recommendations

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

- 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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