

Finite Difference Methods for Ordinary and Partial Differential Equations

Steady-State and Time-Dependent Problems



Randall J. LeVeque

siam.

Finite Difference Methods For Ordinary And Partial Differential Equations Steady State And Time Dependent Problems Classics In Applied Mathematics

**Anton Baranov, Sergei
Kisliakov, Nikolai Nikolski**



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Finite Difference Methods for Ordinary and Partial Differential Equations Randall J. LeVeque, 2007-09-06 Introductory textbook from which students can approach more advanced topics relating to finite difference methods **Modeling, Simulation and Optimization of Complex Processes HPSC 2018** Hans Georg Bock, Willi Jäger, Ekaterina Kostina, Hoang Xuan Phu, 2020-12-01 This proceedings volume highlights a selection of papers presented at the 7th International Conference on High Performance Scientific Computing which took place in Hanoi Vietnam during March 19-23 2018 The conference has been organized by the Institute of Mathematics of the Vietnam Academy of Science and Technology the Interdisciplinary Center for Scientific Computing IWR of Heidelberg University and the Vietnam Institute for Advanced Study in Mathematics The contributions cover a broad interdisciplinary spectrum of scientific computing and showcase recent advances in theory methods and practical applications Subjects covered include numerical simulation methods for optimization and control machine learning parallel computing and software development as well as the applications of scientific computing in mechanical engineering aerospace engineering environmental physics decision making hydrogeology material science and electric circuits *Handbook of Differential Equations* Daniel Zwillinger, Vladimir Dobrushkin, 2021-12-30 Through the previous three editions *Handbook of Differential Equations* has proven an invaluable reference for anyone working within the field of mathematics including academics students scientists and professional engineers The book is a compilation of methods for solving and approximating differential equations These include the most widely applicable methods for solving and approximating differential equations as well as numerous methods Topics include methods for ordinary differential equations partial differential equations stochastic differential equations and systems of such equations Included for nearly every method are The types of equations to which the method is applicable The idea behind the method The procedure for carrying out the method At least one simple example of the method Any cautions that should be exercised Notes for more advanced users The fourth edition includes corrections many supplied by readers as well as many new methods and techniques These new and corrected entries make necessary improvements in this edition **Handbook of Nonlinear Partial Differential Equations, Second Edition** Andrei D. Polyanin, Valentin F. Zaitsev, 2016-04-19 New to the Second Edition More than 1 000 pages with over 1 500 new first second third fourth and higher order nonlinear equations with solutions Parabolic hyperbolic elliptic and other systems of equations with solutions Some exact methods and transformations Symbolic and numerical methods for solving nonlinear PDEs with Maple™ Mathematica and MATLAB Many new illustrative examples and tables A large list of references consisting of over 1 300 sources To accommodate different mathematical backgrounds the authors avoid wherever possible the use of special terminology They outline the methods in a schematic simplified manner and arrange the material in increasing order of complexity Differential Equations Marcelo Viana, José M. Espinar, 2021-12-07

This graduate level introduction to ordinary differential equations combines both qualitative and numerical analysis of solutions in line with Poincaré's vision for the field over a century ago. Taking into account the remarkable development of dynamical systems since then, the authors present the core topics that every young mathematician of our time, pure and applied alike, ought to learn. The book features a dynamical perspective that drives the motivating questions, the style of exposition, and the arguments and proof techniques. The text is organized in six cycles. The first cycle deals with the foundational questions of existence and uniqueness of solutions. The second introduces the basic tools, both theoretical and practical, for treating concrete problems. The third cycle presents autonomous and non-autonomous linear theory. Lyapunov stability theory forms the fourth cycle. The fifth one deals with the local theory, including the Grobman-Hartman theorem and the stable manifold theorem. The last cycle discusses global issues in the broader setting of differential equations on manifolds, culminating in the Poincaré-Hopf index theorem. The book is appropriate for use in a course or for self-study. The reader is assumed to have a basic knowledge of general topology, linear algebra, and analysis at the undergraduate level. Each chapter ends with a computational experiment, a diverse list of exercises, and detailed historical, biographical, and bibliographic notes, seeking to help the reader form a clearer view of how the ideas in this field unfolded over time.

Random Differential Equations in Scientific Computing Tobias Neckel, Florian Rupp, 2013-12-17. This book is a holistic and self-contained treatment of the analysis and numerics of random differential equations from a problem-centred point of view. An interdisciplinary approach is applied by considering state-of-the-art concepts of both dynamical systems and scientific computing. The red line pervading this book is the two-fold reduction of a random partial differential equation disturbed by some external force, as present in many important applications in science and engineering. First, the random partial differential equation is reduced to a set of random ordinary differential equations in the spirit of the method of lines. These are then further reduced to a family of deterministic ordinary differential equations. The monograph will be of benefit not only to mathematicians but can also be used for interdisciplinary courses in informatics and engineering.

Deep Learning-Based Forward Modeling and Inversion Techniques for Computational Physics Problems Yinpeng Wang, Qiang Ren, 2023-07-06. This book investigates in detail the emerging deep learning (DL) technique in computational physics, assessing its promising potential to substitute conventional numerical solvers for calculating the fields in real time. After good training, the proposed architecture can resolve both the forward computing and the inverse retrieval problems. Pursuing a holistic perspective, the book includes the following areas: The first chapter discusses the basic DL frameworks. Then the steady heat conduction problem is solved by the classical U-net. In Chapter 2, involving both the passive and active cases, afterwards the sophisticated heat flux on a curved surface is reconstructed by the presented Conv-LSTM, exhibiting high accuracy and efficiency. Additionally, a physics-informed DL structure along with a nonlinear mapping module are employed to obtain the space-temperature-time-related thermal conductivity via the transient temperature. In Chapter 4. Finally, in Chapter 5, a series of the

latest advanced frameworks and the corresponding physics applications are introduced As deep learning techniques are experiencing vigorous development in computational physics more people desire related reading materials This book is intended for graduate students professional practitioners and researchers who are interested in DL for computational physics

High Performance Programming for Soft Computing Oscar Humberto Montiel Ross,Roberto Sepulveda,2014-02-04 This book examines the present and future of soft computer techniques It explains how to use the latest technological tools such as multicore processors and graphics processing units to implement highly efficient intelligent system methods using a general purpose computer

Principles of Parallel Scientific Computing Tobias Weinzierl,2022-02-09 New insight in many scientific and engineering fields is unthinkable without the use of numerical simulations running efficiently on modern computers The faster we get new results the bigger and accurate are the problems that we can solve It is the combination of mathematical ideas plus efficient programming that drives the progress in many disciplines Future champions in the area thus will have to be qualified in their application domain they will need a profound understanding of some mathematical ideas and they need the skills to deliver fast code The present textbook targets students which have programming skills already and do not shy away from mathematics though they might be educated in computer science or an application domain It introduces the basic concepts and ideas behind applied mathematics and parallel programming that we need to write numerical simulations for today s multicore workstations Our intention is not to dive into one particular application domain or to introduce a new programming language we lay the generic foundations for future courses and projects in the area The text is written in an accessible style which is easy to digest for students without years and years of mathematics education It values clarity and intuition over formalism and uses a simple N body simulation setup to illustrate basic ideas that are of relevance in various different subdomains of scientific computing Its primary goal is to make theoretical and paradigmatic ideas accessible to undergraduate students and to bring the fascination of the field across

50 Years with Hardy Spaces Anton Baranov,Sergei Kisliakov,Nikolai Nikolski,2018-03-28 Written in honor of Victor Havin 1933 2015 this volume presents a collection of surveys and original papers on harmonic and complex analysis function spaces and related topics authored by internationally recognized experts in the fields It also features an illustrated scientific biography of Victor Havin one of the leading analysts of the second half of the 20th century and founder of the Saint Petersburg Analysis Seminar A complete list of his publications as well as his public speech Mathematics as a source of certainty and uncertainty presented at the Doctor Honoris Causa ceremony at Link ping University are also included

Hyperbolic Problems: Theory, Numerics, Applications. Volume II Carlos Parés,Manuel J. Castro,Tomás Morales de Luna,María Luz Muñoz-Ruiz,2024-06-05 The present volume contains a selection of papers from the XVIII International Conference on Hyperbolic Problems Theory Numerics and Applications HYP2022 which was held on June 20 24 2022 in M laga Spain The goal of this series of conferences is to bring together scientists with interests in the theoretical applied and computational aspects of hyperbolic

partial differential equations systems of hyperbolic conservation laws wave equations etc and of related mathematical models The chapters in this volume correspond to selected contributions related to numerical aspects and applications **Applied Mechanics Reviews** ,1967 *Memoirs of the Scientific Sections of the Academy of the Socialist Republic of Romania* ,2008

Impact Cratering G. R. Osinski,E. Pierazzo,2012-12-26 Impact cratering is arguably the most ubiquitous geological process in the Solar System It has played an important role in Earth s history shaping the geological landscape affecting the evolution of life and generating economic resources However it was only in the latter half of the 20th century that the importance of impact cratering as a geological process was recognized and only during the past couple of decades that the study of meteorite impact structures has moved into the mainstream This book seeks to fill a critical gap in the literature by providing an overview text covering broad aspects of the impact cratering process and aimed at graduate students professionals and researchers alike It introduces readers to the threat and nature of impactors the impact cratering process the products and the effects both destructive and beneficial A series of chapters on the various techniques used to study impact craters provide a foundation for anyone studying impact craters for the first time Advances in the Theory of System Decoupling Rubens Gonçalves Salsa Junior,Fai Ma,2020-11-21 This book presents a concise clear and consistent account of the methodology of phase synchronization an extension of modal analysis to decouple any linear system in real space It expounds on the novel theory of phase synchronization and presents recent advances while also providing relevant background on classical decoupling theories that are used in structural analysis The theory is illustrated with a broad range of examples The theoretical development is also supplemented by applications to engineering problems In addition the methodology is implemented in a MATLAB algorithm which can be used to solve many of the illustrative examples in the book This book is suited for researchers practicing engineers and graduate students in various fields of engineering mathematics and physical science *Finite Difference Methods for Ordinary and Partial Differential Equations* Randall LeVeque (J.),2007 Scientific and Technical Aerospace Reports ,1994 Mathematical Reviews ,2008 The University of Virginia Record University of Virginia,1993 *Computer Mathematics, Series II* Geoffrey Knight,1969 General numerical and symbolic analysis Elementary algebra Calculus Difference differential and integral equations Abstracts mathematics Probability and statistics Optimization mathematical programming operations research Mathematical communication theory information theory Mathematical systems and control theory Mathematical logic and switching theory automata

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