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physics. Although simplifications can be made that reduce these...

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PDEs, the unknown function depends on several variables (like temperature  $u(x,t)$  depends both on location  $x$  and time  $t$ ).

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Historically, partial  
differential equations  
originated from the  
study of surfaces in ge-  
ometry and for solving  
a wide variety of

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problems in mechanics. During the second half of the nineteenth century, a large number of mathematicians became actively involved in the investigation of numerous problems presented by partial differential equations.

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“... partial differential equations are the basis of all physical theorems. In the theory of sound in gases, liquid and solids, in the investigations of elasticity, in optics, everywhere partial differential equations formulate basic laws of nature which can be checked against experiments.”

Bernhard Riemann

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(diffusion equation)

These are second-order differential equations, categorized according to the highest order derivative. The RLC circuit equation (and pendulum equation) is an ordinary differential equation, or ode, and the diffusion equation is a partial differential equation, or pde.

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## **Differential Equations for Scientists ...**

The first three chapters focus on basic properties of partial differential equations, including analysis of the dispersion relation, symmetries, particular solutions and instabilities of the PDEs; methods of discretization and convergence theory for initial value problems.

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**Numerical Time-Dependent Partial Differential Equations ...**

In mathematics, a partial differential equation (PDE) is an equation which imposes relations between the various partial derivatives of a multivariable function.. The function is often thought of as an "unknown" to be solved for, similarly to how  $x$  is thought of as

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an unknown number,  
to be solved for, in an  
algebraic equation like  
 $x^2 - 3x + 2 = 0$ . ...

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