

Texts in Applied Mathematics **29**

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Aslak Tveito

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Introduction to Partial Differential Equations

A Computational Approach

With 69 illustrations



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Series Preface

Mathematics is playing an ever more important role in the physical and biological sciences, provoking a blurring of boundaries between scientific disciplines and a resurgence of interest in the modern as well as the classical techniques of applied mathematics. This renewal of interest, both in research and teaching, has led to the establishment of the series: *Texts in Applied Mathematics (TAM)*.

The development of new courses is a natural consequence of a high level of excitement on the research frontier as newer techniques, such as numerical and symbolic computer systems, dynamical systems, and chaos mix with and reinforce the traditional methods of applied mathematics. Thus, the purpose of this textbook series is to meet the current and future needs of these advances and encourage the teaching of new courses.

TAM will publish textbooks suitable for use in advanced undergraduate and beginning graduate courses, and will complement the *Applied Mathematical Sciences (AMS)* series, which will focus on advanced textbooks and research-level monographs.

Preface

“It is impossible to exaggerate the extent to which modern applied mathematics has been shaped and fueled by the general availability of fast computers with large memories. Their impact on mathematics, both applied and pure, is comparable to the role of the telescopes in astronomy and microscopes in biology.”

— *Peter Lax, Siam Rev. Vol. 31 No. 4*

Congratulations! You have chosen to study partial differential equations. That decision is a wise one; the laws of nature are written in the language of partial differential equations. Therefore, these equations arise as models in virtually all branches of science and technology. Our goal in this book is to help you to understand what this vast subject is about. The book is an introduction to the field. We assume only that you are familiar with basic calculus and elementary linear algebra. Some experience with ordinary differential equations would also be an advantage.

Introductory courses in partial differential equations are given all over the world in various forms. The traditional approach to the subject is to introduce a number of analytical techniques, enabling the student to derive exact solutions of some simplified problems. Students who learn about

computational techniques on other courses subsequently realize the scope of partial differential equations beyond paper and pencil.

Our approach is different. We introduce analytical and computational techniques in the same book and thus in the same course. The main reason for doing this is that the computer, developed to assist scientists in solving partial differential equations, has become commonly available and is currently used in all practical applications of partial differential equations. Therefore, a modern introduction to this topic must focus on methods suitable for computers. But these methods often rely on deep analytical insight into the equations. We must therefore take great care not to throw away basic analytical methods but seek a sound balance between analytical and computational techniques.

One advantage of introducing computational techniques is that nonlinear problems can be given more attention than is common in a purely analytical introduction. We have included several examples of nonlinear equations in addition to the standard linear models which are present in any introductory text. In particular we have included a discussion of reaction-diffusion equations. The reason for this is their widespread application as important models in various scientific applications.

Our aim is not to discuss the merits of different numerical techniques. There are a huge number of papers in scientific journals comparing different methods to solve various problems. We do not want to include such discussions. Our aim is to demonstrate that computational techniques are simple to use and often give very nice results, not to show that even better results can be obtained if slightly different methods are used. We touch briefly upon some such discussion, but not in any major way, since this really belongs to the field of numerical analysis and should be taught in separate courses. Having said this, we always try to use the simplest possible numerical techniques. This should in no way be interpreted as an attempt to advocate certain methods as opposed to others; they are merely chosen for their simplicity.

Simplicity is also our reason for choosing to present exclusively finite difference techniques. The entire text could just as well be based on finite element techniques, which definitely have greater potential from an application point of view but are slightly harder to understand than their finite difference counterparts.

We have attempted to present the material at an easy pace, explaining carefully both the ideas and details of the derivations. This is particularly the case in the first chapters but subsequently less details are included and some steps are left for the reader to fill in. There are a lot of exercises included, ranging from the straightforward to more challenging ones. Some of them include a bit of implementation and some experiments to be done on the computer. We strongly encourage students not to skip these parts. In addition there are some “projects.” These are either included to refresh

the student's memory of results needed in this course, or to extend the theories developed in the present text.

Given the fact that we introduce both numerical and analytical tools, we have chosen to put little emphasis on modeling. Certainly, the derivation of models based on partial differential equations is an important topic, but it is also very large and can therefore not be covered in detail here.

The first seven chapters of this book contain an elementary course in partial differential equations. Topics like separation of variables, energy arguments, maximum principles, and finite difference methods are discussed for the three basic linear partial differential equations, i.e. the heat equation, the wave equation, and Poisson's equation. In Chapters 8–10 more theoretical questions related to separation of variables and convergence of Fourier series are discussed. The purpose of Chapter 11 is to introduce nonlinear partial differential equations. In particular, we want to illustrate how easily finite difference methods adopt to such problems, even if these equations may be hard to handle by an analytical approach. In Chapter 12 we give a brief introduction to the Fourier transform and its application to partial differential equations.

Some of the exercises in this text are small computer projects involving a bit of programming. This programming could be done in any language. In order to get started with these projects, you may find it useful to pick up some examples from our web site, <http://www.ifi.uio.no/~pde/>, where you will find some Matlab code and some simple Java applets.

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Oslo, Norway, April 1998.

*Aslak Tveito
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Contents

1	Setting the Scene	1
1.1	What Is a Differential Equation?	1
1.1.1	Concepts	2
1.2	The Solution and Its Properties	4
1.2.1	An Ordinary Differential Equation	4
1.3	A Numerical Method	6
1.4	Cauchy Problems	10
1.4.1	First-Order Homogeneous Equations	10
1.4.2	First-Order Nonhomogeneous Equations	13
1.4.3	The Wave Equation	15
1.4.4	The Heat Equation	18
1.5	Exercises	20
1.6	Projects	28
2	Two-Point Boundary Value Problems	39
2.1	Poisson's Equation in One Dimension	40
2.1.1	Green's Function	42
2.1.2	Smoothness of the Solution	43
2.1.3	A Maximum Principle	44
2.2	A Finite Difference Approximation	45
2.2.1	Taylor Series	46
2.2.2	A System of Algebraic Equations	47
2.2.3	Gaussian Elimination for Tridiagonal Linear Systems	50
2.2.4	Diagonal Dominant Matrices	53

2.2.5	Positive Definite Matrices	55
2.3	Continuous and Discrete Solutions	57
2.3.1	Difference and Differential Equations	57
2.3.2	Symmetry	58
2.3.3	Uniqueness	61
2.3.4	A Maximum Principle for the Discrete Problem	61
2.3.5	Convergence of the Discrete Solutions	63
2.4	Eigenvalue Problems	65
2.4.1	The Continuous Eigenvalue Problem	65
2.4.2	The Discrete Eigenvalue Problem	68
2.5	Exercises	72
2.6	Projects	82
3	The Heat Equation	87
3.1	A Brief Overview	88
3.2	Separation of Variables	90
3.3	The Principle of Superposition	92
3.4	Fourier Coefficients	95
3.5	Other Boundary Conditions	97
3.6	The Neumann Problem	98
3.6.1	The Eigenvalue Problem	99
3.6.2	Particular Solutions	100
3.6.3	A Formal Solution	101
3.7	Energy Arguments	102
3.8	Differentiation of Integrals	106
3.9	Exercises	108
3.10	Projects	113
4	Finite Difference Schemes For The Heat Equation	117
4.1	An Explicit Scheme	119
4.2	Fourier Analysis of the Numerical Solution	122
4.2.1	Particular Solutions	123
4.2.2	Comparison of the Analytical and Discrete Solution	127
4.2.3	Stability Considerations	129
4.2.4	The Accuracy of the Approximation	130
4.2.5	Summary of the Comparison	131
4.3	Von Neumann's Stability Analysis	132
4.3.1	Particular Solutions: Continuous and Discrete	133
4.3.2	Examples	134
4.3.3	A Nonlinear Problem	137
4.4	An Implicit Scheme	140
4.4.1	Stability Analysis	143
4.5	Numerical Stability by Energy Arguments	145
4.6	Exercises	148

5	The Wave Equation	159
5.1	Separation of Variables	160
5.2	Uniqueness and Energy Arguments	163
5.3	A Finite Difference Approximation	165
5.3.1	Stability Analysis	168
5.4	Exercises	170
6	Maximum Principles	175
6.1	A Two-Point Boundary Value Problem	175
6.2	The Linear Heat Equation	178
6.2.1	The Continuous Case	180
6.2.2	Uniqueness and Stability	183
6.2.3	The Explicit Finite Difference Scheme	184
6.2.4	The Implicit Finite Difference Scheme	186
6.3	The Nonlinear Heat Equation	188
6.3.1	The Continuous Case	189
6.3.2	An Explicit Finite Difference Scheme	190
6.4	Harmonic Functions	191
6.4.1	Maximum Principles for Harmonic Functions	193
6.5	Discrete Harmonic Functions	195
6.6	Exercises	201
7	Poisson's Equation in Two Space Dimensions	209
7.1	Rectangular Domains	209
7.2	Polar Coordinates	212
7.2.1	The Disc	213
7.2.2	A Wedge	216
7.2.3	A Corner Singularity	217
7.3	Applications of the Divergence Theorem	218
7.4	The Mean Value Property for Harmonic Functions	222
7.5	A Finite Difference Approximation	225
7.5.1	The Five-Point Stencil	225
7.5.2	An Error Estimate	228
7.6	Gaussian Elimination for General Systems	230
7.6.1	Upper Triangular Systems	230
7.6.2	General Systems	231
7.6.3	Banded Systems	234
7.6.4	Positive Definite Systems	236
7.7	Exercises	237
8	Orthogonality and General Fourier Series	245
8.1	The Full Fourier Series	246
8.1.1	Even and Odd Functions	249
8.1.2	Differentiation of Fourier Series	252
8.1.3	The Complex Form	255

8.1.4	Changing the Scale	256
8.2	Boundary Value Problems and Orthogonal Functions	257
8.2.1	Other Boundary Conditions	257
8.2.2	Sturm-Liouville Problems	261
8.3	The Mean Square Distance	264
8.4	General Fourier Series	267
8.5	A Poincaré Inequality	273
8.6	Exercises	276
9	Convergence of Fourier Series	285
9.1	Different Notions of Convergence	285
9.2	Pointwise Convergence	290
9.3	Uniform Convergence	296
9.4	Mean Square Convergence	300
9.5	Smoothness and Decay of Fourier Coefficients	302
9.6	Exercises	307
10	The Heat Equation Revisited	313
10.1	Compatibility Conditions	314
10.2	Fourier's Method: A Mathematical Justification	319
10.2.1	The Smoothing Property	319
10.2.2	The Differential Equation	321
10.2.3	The Initial Condition	323
10.2.4	Smooth and Compatible Initial Functions	325
10.3	Convergence of Finite Difference Solutions	327
10.4	Exercises	331
11	Reaction-Diffusion Equations	337
11.1	The Logistic Model of Population Growth	337
11.1.1	A Numerical Method for the Logistic Model	339
11.2	Fisher's Equation	340
11.3	A Finite Difference Scheme for Fisher's Equation	342
11.4	An Invariant Region	343
11.5	The Asymptotic Solution	346
11.6	Energy Arguments	349
11.6.1	An Invariant Region	350
11.6.2	Convergence Towards Equilibrium	351
11.6.3	Decay of Derivatives	352
11.7	Blowup of Solutions	354
11.8	Exercises	357
11.9	Projects	360
12	Applications of the Fourier Transform	365
12.1	The Fourier Transform	366
12.2	Properties of the Fourier Transform	368

12.3	The Inversion Formula	372
12.4	The Convolution	375
12.5	Partial Differential Equations	377
12.5.1	The Heat Equation	377
12.5.2	Laplace's Equation in a Half-Plane	380
12.6	Exercises	382
	References	385
	Index	389