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Introduction 1.1 Preliminaries A partial differential equation (PDE) describes a relation between an unknown function and its partial derivatives. PDEs appear frequently in all areas of physics and engineering. Moreover, in recent years we have seen a dramatic increase in the

AN INTRODUCTION TO PARTIAL DIFFERENTIAL EQUATIONS

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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 an unknown number, to be solved for, in an algebraic equation like $x^2 - 3x + 2 = 0$. However, it is usually impossible to write down explicit formulas for solutions of partial differential equations.

Partial differential equation - Wikipedia

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The theory of partial differential equations (PDE) is important both in pure and applied mathematics. On the one hand they are used to mathematically formulate many phenomena from the natural sciences (electromagnetism, Maxwell's equations) or social sciences (financial markets, Black-Scholes model).

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MA250 Introduction to Partial Differential Equations

About this Textbook. Partial differential equations (PDEs) are fundamental to the modeling of natural phenomena, arising in every field of science. Consequently, the desire to understand the solutions of these equations has always had a prominent place in the efforts of mathematicians; it has inspired such diverse fields as complex function theory, functional analysis, and algebraic topology.

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Further he has completed online certification course "Mathematical methods and its applications" jointly with Dr. S.K. Gupta of the same department. He taught the course on "Integral equations and calculus of variations" several times to MSc (Industrial Mathematics and Informatics) students.

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Chapter 1 presents a full introduction to partial differential equations and Fourier series as related to applied mathematics. Chapter 2 begins with a more comprehensive look at the principal method for solving partial differential equations — the separation of variables — and then more fully develops that approach in the contexts of Hilbert space and numerical methods.

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