Finite Difference Methods for Ordinary and Partial Differential Equations

Steady-State and Time-Dependent Problems

Randall J. LeVeque

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William F. Ames

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The Finite Difference Method in Partial Differential Equations A. R. Michell,D. F. Griffiths,1987 **The Finite Difference Method in Partial Differential Equations** A. R. Mitchell,D. F. Griffiths,1980-03-10 Extensively revised edition of Computational Methods in Partial Differential Equations A more general approach has been adopted for the splitting of operators for parabolic and hyperbolic equations to include Richtmyer and Strang type splittings in addition to alternating direction implicit and locally one dimensional methods A description of the now standard factorization and SOR ADI iterative techniques for solving elliptic difference equations has been supplemented with an account or preconditioned conjugate gradient methods which are currently gaining in popularity Prominence is also given to the Galerkin method using different test and trial functions as a means of constructing difference approximations to both elliptic and time dependent problems The applications of finite difference methods have been revised and contain examples involving the treatment of singularities in elliptic equations free and moving boundary problems as well as modern developments in computational fluid dynamics Emphasis throughout is on clear exposition of the construction and solution of difference equations Material is reinforced with theoretical results when appropriate Finite-difference Methods for Partial Differential Equations ROBERT. SAUER,TECHNISCHE HOCHSCHULE MUNICH (Germany),1962 **Finite Difference Methods for Solving Partial Differential Equations** Pieter Jacobus Houwen,1968 *Finite Difference Methods* Pieter J. van der Houwen,1973

Finite difference methods Pieter Jacobus van der Houwen,1968 **Numerical Solution of Partial Differential Equations** Gordon D. Smith,1978-01 Substantially revised this authoritative study covers the standard finite difference methods of parabolic hyperbolic and elliptic equations and includes the concomitant theoretical work on consistency stability and convergence The new edition includes revised and greatly expandedsections on stability based on the Lax Richtmeyer definition the application of Pade approximants to systems of ordinary differential equations for parabolic and hyperbolic equations and a considerably improved presentation of iterative methods A fast paced introduction to numerical methods this will be a useful volume for students of mathematics and engineering and for postgraduates and professionals who need a clear concise grounding in this discipline Finite-difference Methods for Partial Differential Equations John Noye,1991

Higher-order Finite-difference Methods for Partial Differential Equations Tasleem Akhter Cheema,1997

Numerical Methods for Partial Differential Equations William F. Ames,1970 *Numerical Solution of Partial Differential Equations* Gordon Dennis Smith,1978 **Finite Difference Schemes and Partial Differential Equations** John C. Strikwerda,2004-01-01 This book provides a unified and accessible introduction to the basic theory of finite difference schemes applied to the numerical solution of partial differential equations Its objective is to clearly present the basic methods necessary to perform finite difference schemes and to understand the theory underlying the schemes *The Finite Difference Method in Partial Differential Equations* Andrew R. Mitchell, Numerical Solution of Partial Differential Equations ,1985 FINITE-DIFFERENCE METHODS FOR PARTIAL DIFFERENTIAL ,1960

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