

	PREF	FACE	i
1	CHARACTERISTICS AND BOUNDARY CONDITIONS FOR PARTIAL DIFFERENTIAL EQUATIONS		
	1.0	Introduction 1	
	 1.1 Behavior of Physical Systems 2 1.2 Definitions and Equation Properties 8 1.3 Characteristics and Boundary Conditions 10 		
		1.3.1 First-Order Partial Differential Equations (Two Independent Variables), 10	
		1.3.2 Second-Order Partial Differential Equations (Two Independent Variables), 14	
		1.3.3 Example Second-Order Partial Differential Equations (Two Independent Variables), 20	
		1.3.4 Second-Order Partial Differential Equations (Three Independent Variables), 31	
		1.3.5 Example Second-Order Partial Differential Equations (Three Independent Variables), 36	

Contents iv

2

		1.3.6 Second-Order Partial Differential Equations (Four Independent Variables), 38			
	1.4	Conclusion 39			
		Problems 40			
2	FINIT	TE DIFFERENCE APPROXIMATIONS	44		
	2.0	Introduction 44			
	2.1	Discrete Approximations to Derivatives in One Dimension 45			
	2.2	Operator Notation and the Philosophy of Finite Differences 47			
		 2.2.1 Finite Difference Operators, 47 2.2.2 Philosophy of Differences, 49 2.2.3 Notation, 49 			
	2.3	Analysis of Approximations in One Dimension: Truncation Error and Consistency 50			
	2.4	Generalized Formulation of Differences: Approximations in One Dimension 53			
	2.5	Example Calculations in One Dimension 57			
	2.6	Solution of Initial Value Problems by Finite Differences 64			
		2.6.1 Euler Methods, 642.6.2 One-Step, Multistage Methods: Runge-Kutta Methods, 67			
		2.6.3 Multistep Methods, 70			
		2.6.4 Multivalue Methods, 78 2.6.5 Systems of Equations, 88			
		2.6.6 Higher-Order Initial Value Problems, 89			
	2.7	Multiple Dimensions and Partial Differential Equations 91			
		2.7.1 Rectangular Grids, 912.7.2 Irregular Grids, 93			
	2.8	Two-Dimensional Example Calculations 103			
	2.9	Conclusion 108			
		Problems 108			
3	FINI	TE ELEMENT APPROXIMATIONS	114		
	3.0	Introduction 114			
	3.1	Method of Weighted Residuals 115			

Contents

	3.1.1 3.1.2	Choice of Basis Functions in One Dimension, 116 Choice of Weight Functions in One Dimension, 122		
3.2	Nome	nclature 133		
3.3	Computational Procedures in One Dimension 134			
	3.3.1 3.3.2 3.3.3 3.3.4	Elementwise Integration, 134 Master Elements in One Dimension, 136 Example Calculation, 138 Implementation of Boundary Conditions in One Dimension, 141		
3.4	Mathe	matical Requirements 142		
	3.4.1 3.4.2	Requirements for Trial Space, 143 Consistency, 143		
3.5	Metho	od of Weighted Residuals in Two Dimensions 145		
	3.5.1 3.5.2 3.5.3 3.5.4	Rectangular Elements, 145 Two-Dimensional Example, 153 Triangular Elements, 158 Example Calculation, 161		
3.6	Metho	od of Weighted Residuals in Three Dimensions 163		
	3.6.1 3.6.2 3.6.3	Parallelepiped Elements, 163 Prismatic Elements, 164 Tetrahedral Elements, 165		
3.7	Mathe Metho	ematical Properties of the Galerkin Finite Element od 166		
	3.7.1 3.7.2 3.7.3	Best Approximation Property, 166 Energy Methods and the Ritz Approximation, 169 Variational Methods, Weak Solutions, Orthogonality Properties, 171		
3.8	Concl	usion 172		
	Probl	ems 173		
		ZATION CONSIDERATIONS AND DESIGN OF MATIONS		
4.0	Introd	luction 178		
4.1	Spatia	al Discretization 179		
	4.1.1	Discretization Criteria for Approximations on Simple Domains, 180		
	4.1.2	Approximations on Irregular Domains Using Regular Grids, 193		

vi Contents

		4.1.3	Irregular Grids, 199	
	4.2	Temporal Discretization 214		
		4.2.1 4.2.2	Choice of Time Step: Stability and Accuracy, 215 Systems of Equations, Semidiscrete Approximations, and Fourier Analysis, 223	
		4.2.3	Convergence, 241	
	4.3	Space-	-time Discretization 242	
		4.3.1 4.3.2	Static Grids, 242 Dynamic Gridding, 249	
	4.4	Altern	ative Numerical Procedures 254	
		4.4.1 4.4.2 4.4.3	Petrov-Galerkin Methods, 254 Localized Adjoint Methods, 257 Boundary Element Methods, 260	
4.5		Concl	usion 263	
		Proble	ems 263	
-	ACC	HDAC	Y AND ERROR REDUCTION	272
•	ACC	UNAC	TAND EIIIOIT HEDOOTION	
	5.0	Introd	uction 272	
	5.1	Impro	wed Accuracy through Mesh Refinement 274	
		5.1.1 5.1.2	Interval Halving in Time, 275 Time Step Control in Predictor-Corrector Methods, 283	
		5.1.3 5.1.4	Interval Halving for Spatial Problems, 290 Nonuniform Introduction of Nodes in Space: Mesh Enrichment, 299	
		5.1.5	Optimal Node Placement for Base Grids, 319	
- · · · · · · · · · · · · · · · · · · ·			oved Accuracy through Higher-Order Approximation 330	
		5.2.1	Inclusion of More Nodes in a Finite Difference Approximation, 331	
		5.2.2	Higher-Order Basis Functions in a Finite Element Approximation, 337	
		5.2.3	Nonuniform Addition of Variables: p-Convergence, 342	
	5.3	Consi 359	iderations for Space-Time Problems: Dynamic Gridding	
		5.3.1	Node Movement for a Time-Dependent Optimal Grid, 359	
		5.3.2	Time-Dependent Implementation of h- and n-Refinement 363	

Contents	vii

-	11101110		VII		
	5.4	Conclusion 364			
		Problems 364			
	EPILOGUE				
A	A.0 Introduction 377				
	A. 1	Systems of Linear Equations 378			
		A.1.1 Matrices, 378 A.1.2 Determinants, 380 A.1.3 Solution of Linear Algebraic Equations, 383			
	A.2	Linear Vector Spaces 385			
		A.2.1 Inner Product Spaces, 390 A.2.2 Linear Operators, 392			
	A.3	Eigenvalues and Eigenvectors 395			
		Problems 398			
В	TABI	LES OF FORMULAS AND COEFFICIENTS	401		
	B .1	Standard Difference Formulas 402			
	B.2	pth-Order Adams-Bashforth (Open) Multistep Formulas 403			
	B.3	pth-Order Adams-Moulton (Closed) Multistep Formulas 404			
	B. 4	pth-Order Gear Open Multistep Formulas 405			
	B.5	pth-Order Gear Closed Multistep Formulas 406			
	B.6	pth-Order Adams Multivalue Formulas 407			
	B.7	pth-Order Gear Multivalue Formulas 408			
	B.8	Elementwise Basis Functions: One Dimension 409			
	B.9	Elementwise (Master) Basis Functions: Two Dimensions 412			
	B.10	Numerical Integration Formulas 417			
	B. 11	Routh-Hurwitz Stability Criteria 423			

431

C REFERENCES

INDEX

425