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The Numerical Solution of Parabolic and Elliptic ...

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NUMERICAL SOLUTION OF DIFFERENTIAL EQUATIONS 287 For more-general, second-order elliptic and parabolic equations of the form $\nabla^2 u + \mathbf{A} \cdot \nabla u + Cu + D = 0$, (2.5) i.fc-l $c^* \cdot \nabla u$ where \mathbf{A} , \mathbf{B} , C , D are functions of \mathbf{x} , alone, the above techniques could be extended to cover the first- or cross-derivative terms; e.g., see Sankar [28] or Zak [43].

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NUMERICAL SOLUTION OF

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n. The partial differential equation takes the form.
$$Lu = \sum_{\nu=1}^n A_{\nu} \frac{\partial u}{\partial x_{\nu}} + B = 0,$$
 where the coefficient matrices A_{ν} and the vector B may depend upon x and u . If a hypersurface S is given in the implicit form.

Partial differential equation - Wikipedia

Stig Larsson and Vidar Thomee, Partial differential equations with numerical methods, Springer Texts in Applied Mathematics Volume 45 (2005). K W Morton and D F Mayers, Numerical solution of partial differential equations: an introduction Cambridge University Press Second edition (2005). Additional Resources. Archived Pages: 2011 2012 2014 2015

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of numerical experiments show the convergence of our relaxation method to a convex classical solution if such a solution exists; otherwise they show convergence to a generalized solution in a least-squares sense. These results show also the robustness of our methodology and its ability at handling curved boundaries and non-convex domains.

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