

Finite Difference Method

An example of a boundary value ordinary differential equation is

$$\frac{d^2u}{dr^2} + \frac{1}{r} \frac{du}{dr} - \frac{u}{r^2} = 0, \quad u(5) = 0.00873 \Gamma, \quad u(8) = 0.0030769$$

The derivatives in such ordinary differential equation are substituted by finite divided differences approximations, such as

$$\frac{dy}{dx} \approx \frac{y_{i+1} - y_i}{\Delta x}$$

$$\frac{d^2y}{dx^2} \approx \frac{y_{i+1} - 2y_i + y_{i-1}}{(\Delta x)^2}$$

Finite Difference Methods For Partial Di

Michael Seilmaier



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