

Finite Difference Method

Forward difference formula :-

The Taylor series expansion, $u(x + \Delta x) = u(x) + \Delta x \frac{\partial u(x)}{\partial x} + \frac{\Delta x^2}{2!} \frac{\partial^2 u(x)}{\partial x^2} + \frac{\Delta x^3}{3!} \frac{\partial^3 u(x)}{\partial x^3} + \dots$

May be written in terms of displacement operator, E and derivative operator, D as follows:

$$Eu(x) = \left[1 + \Delta x D + \frac{\Delta x^2}{2!} D^2 + \frac{\Delta x^3}{3!} D^3 + \dots \right] u(x) \dots \dots (1) \quad \text{Where, } D = \frac{\partial}{\partial x}$$



E = displacement operator i.e. it will displace the function by next nodal value i.e. at node x the function u has value of u(x) and Eu(x) has value of u(x + Δx) which is the value of u at the node (x) + Δx

From equation(1) :

$$Eu(x) = e^{\Delta x D} u(x)$$

therefore $E = e^{\Delta x D}$

$$D = \frac{1}{\Delta x} \ln E$$

$u_i = u(x_i)$
 $u_{i+1} = u(x_{i+1}) = u(x_i + \Delta x)$
 $Eu_i = u(x_{i+1}) = u(x_i + \Delta x)$
 therefore $Eu_i = u_{i+1}$
 $Eu_{i+1} = u_{i+2}$ etc from the definition of E
 therefore $E^2 u_i = u_{i+2}$
 $\therefore E^n u_i = u_{i+n}$

Finite Difference Method continued

$$\delta^+ u_i = u_{i+1} - u_i = Eu_i - u_i = (E - 1)u_i$$

$$\therefore \delta^+ = E - 1 \quad \therefore E = 1 + \delta^+$$

therefore $D = \frac{1}{\Delta x} \ln E$

or, $D(u_i) = \frac{1}{\Delta x} \ln E(u_i)$

or, $\left(\frac{\partial u}{\partial x} \right)_i = \frac{1}{\Delta x} \ln(1 + \delta^+)(u_i)$

$$\left(\frac{\partial u}{\partial x} \right)_i = \frac{1}{\Delta x} \left(\delta^+ - \frac{\delta^{+2}}{2} + \frac{\delta^{+3}}{3} - \frac{\delta^{+4}}{4} + \dots \right) u_i \quad \dots (A)$$

$$\left(\frac{\partial u}{\partial x} \right)_i = \frac{1}{\Delta x} \left[(E-1) - \frac{(E-1)^2}{2} + \frac{(E-1)^3}{3} - \frac{(E-1)^4}{4} + \dots \right] (u_i) \quad \dots (B)$$

$$Eu_i = u_{i+1}, Eu_{i+1} = E^2 u_i = u_{i+2}, \dots \dots E^n u_i = u_{i+n}$$

Finite Difference Equations

Annelies Wilder-Smith



Finite Difference Equations:

Finite Difference Equations Hyman Levy, F. Lessman, 1992-01-01 Comprehensive study focuses on use of calculus of finite differences as an approximation method for solving troublesome differential equations Elementary difference operations interpolation and extrapolation modes of expansion of the solutions of nonlinear equations applications of difference equations difference equations associated with functions of two variables more Exercises with answers 1961 edition Nonstandard Finite Difference Models Of Differential Equations Ronald E Mickens, 1993-12-23 This book provides a clear summary of the work of the author on the construction of nonstandard finite difference schemes for the numerical integration of differential equations The major thrust of the book is to show that discrete models of differential equations exist such that the elementary types of numerical instabilities do not occur A consequence of this result is that in general bigger step sizes can often be used in actual calculations and or finite difference schemes can be constructed that are conditionally stable in many instances whereas in using standard techniques no such schemes exist The theoretical basis of this work is centered on the concepts of exact and best finite difference schemes In addition a set of rules is given for the discrete modeling of derivatives and nonlinear expressions that occur in differential equations These rules often lead to a unique nonstandard finite difference model for a given differential equation Numerical Solution of Partial Differential Equations Gordon D. Smith, 1985 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 expanded sections on stability based on the Lax Richtmeyer definition the application of Padé 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 Equations and Simulations Francis Begnaud Hildebrand, 1968 Numerical Partial Differential Equations: Finite Difference Methods J.W. Thomas, 2013-12-01 This text will be divided into two books which cover the topic of numerical partial differential equations Of the many different approaches to solving partial differential equations numerically this book studies difference methods Written for the beginning graduate student this text offers a means of coming out of a course with a large number of methods which provide both theoretical knowledge and numerical experience The reader will learn that numerical experimentation is a part of the subject of numerical solution of partial differential equations and will be shown some uses and taught some techniques of numerical experimentation *Inequalities for Finite Difference Equations* B.G. Pachpatte, 2001-12-13 A treatise on finite difference inequalities that have important applications to theories of various classes of finite difference and sum difference equations including several linear and nonlinear finite difference inequalities appearing for the first time in book form **Finite-difference Methods**

for Partial Differential Equations George Elmer Forsythe, Wolfgang Richard Wasow, 1960 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 in Heat Transfer M. Necati Özişik, Helcio R. B. Orlande, Marcelo J. Colaço, Renato M. Cotta, 2017-07-20 Finite Difference Methods in Heat Transfer Second Edition focuses on finite difference methods and their application to the solution of heat transfer problems Such methods are based on the discretization of governing equations initial and boundary conditions which then replace a continuous partial differential problem by a system of algebraic equations Finite difference methods are a versatile tool for scientists and for engineers This updated book serves university students taking graduate level coursework in heat transfer as well as being an important reference for researchers and engineering Features Provides a self contained approach in finite difference methods for students and professionals Covers the use of finite difference methods in convective conductive and radiative heat transfer Presents numerical solution techniques to elliptic parabolic and hyperbolic problems Includes hybrid analytical numerical approaches

Finite Difference Approximations to Solutions of Partial Differential Equations Burton Wendroff, 1957

Finite Difference Methods in Heat Transfer Necati Ozisik, 1994-04-25 Finite Difference Methods in Heat Transfer presents a clear step by step delineation of finite difference methods for solving engineering problems governed by ordinary and partial differential equations with emphasis on heat transfer applications The finite difference techniques presented apply to the numerical solution of problems governed by similar differential equations encountered in many other fields Fundamental concepts are introduced in an easy to follow manner Representative examples illustrate the application of a variety of powerful and widely used finite difference techniques The physical situations considered include the steady state and transient heat conduction phase change involving melting and solidification steady and transient forced convection inside ducts free convection over a flat plate hyperbolic heat conduction nonlinear diffusion numerical grid generation techniques and hybrid numerical analytic solutions

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Comprehensive study of use of calculus of finite differences as an approximation method for solving troublesome differential equations Elementary difference operations interpolation and extrapolation expansion of solutions of nonlinear equations more Exercises with answers 1961 edition

Generalized Difference Methods for Differential Equations Ronghua Li,Zhongying Chen,Wei Wu,2000-01-03 This text presents a comprehensive mathematical theory for elliptic parabolic and hyperbolic differential equations It compares finite element and finite difference methods and illustrates applications of generalized difference methods to elastic bodies electromagnetic fields underground water pollution and coupled sound heat flows

Nonstandard Finite Difference Schemes: Methodology And Applications Ronald E Mickens,2020-11-11 This second edition of Nonstandard Finite Difference Models of Differential Equations provides an update on the progress made in both the theory and application of the NSFD methodology during the past two and a half decades In addition to discussing details related to the determination of the denominator functions and the nonlocal discrete representations of functions of dependent variables we include many examples illustrating just how this should be done Of real value to the reader is the inclusion of a chapter listing many exact difference schemes and a chapter giving NSFD schemes from the research literature The book emphasizes the critical roles played by the principle of dynamic consistency and the use of sub equations for the construction of valid NSFD discretizations of differential equations

Applications of Nonstandard Finite Difference Schemes Ronald E. Mickens,2000 The main purpose of this book is to provide a concise introduction to the methods and philosophy of constructing nonstandard finite difference schemes and illustrate how such techniques can be applied to several important problems Chapter I gives an overview of the subject and summarizes previous work Chapters 2 and 3 consider in detail the construction and numerical implementation of schemes for physical problems involving convection diffusion reaction equations that arise in groundwater pollution and scattering of electromagnetic waves using Maxwell s equations Chapter 4 examines certain mathematical issues related to the nonstandard discretization of competitive and cooperative models for ecology The application chapters illustrate well the power of nonstandard methods In particular for the same accuracy as obtained by standard techniques larger step sizes can be used This volume will satisfy the needs of scientists engineers and mathematicians who wish to know how to construct nonstandard schemes and see how these are applied to obtain numerical solutions of the differential equations which arise in the study of nonlinear dynamical systems modeling important physical phenomena

Difference Equations, Second Edition R Mickens,1991-01-01 In recent years the study of difference equations has acquired a new significance due in large part to their use in the formulation and analysis of discrete time systems the numerical integration of differential equations by finite difference schemes and the study of deterministic chaos The second edition of Difference Equations Theory and Applications provides a thorough listing of all major theorems along with proofs The text treats the case of first order difference equations in detail using both analytical and geometrical methods Both ordinary and partial difference equations are considered along with a variety of

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Finite Differences and Difference Equations in the Real Domain Tomlinson Fort,1948

Numerical Methods for Engineers and Scientists, Second Edition, Joe D. Hoffman,Steven Frankel,2001-05-31 Emphasizing the finite difference approach for solving differential equations the second edition of Numerical Methods for Engineers and Scientists presents a methodology for systematically constructing individual computer programs Providing easy access to accurate solutions to complex scientific and engineering problems each chapter begins with objectives a discussion of a representative application and an outline of special features summing up with a list of tasks students should be able to complete after reading the chapter perfect for use as a study guide or for review The AIAA Journal calls the book a good solid instructional text on the basic tools of numerical analysis

Integral and Finite Difference Inequalities and Applications B. G. Pachpatte,2006-09-14 The monograph is written with a view to provide basic tools for researchers working in Mathematical Analysis and Applications concentrating on differential integral and finite difference equations It contains many inequalities which have only recently appeared in the literature and which can be used as powerful tools and will be a valuable source for a long time to come It is self contained and thus should be useful for those who are interested in learning or applying the inequalities with explicit estimates in their studies Contains a variety of inequalities discovered which find numerous applications in various branches of differential integral and finite difference equations Valuable reference for someone requiring results about inequalities for use in some applications in various other branches of mathematics Highlights pure and applied mathematics and other areas of science and technology

[A Treatise on the Calculus of Finite Differences](#) George Boole,1880 Written by the founder of symbolic logic and Boolean algebra this classic treatise on the calculus of finite differences offers a thorough discussion of the basic principles of the subject covering nearly all the major theorems and methods with clarity and rigor Includes more than 200 problems 1872 edition

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