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PARTIAL DIFFERENTIAL EQUATIONS - UCSB

The aim of this is to introduce and motivate partial differential equations (PDE). The section also places the scope of studies in APM346 within the vast universe of mathematics. 1.1.1 What is a PDE? A partial differential equation (PDE) is an equation involving partial derivatives. This is not so informative so let's break it down a bit.

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Partial differential equations also play a ... analysis of the solutions of the equations. One of the most important techniques is the method of separation of ... After thinking about the meaning of a partial differential equation, we will flex our mathematical muscles by solving a few of them.

PDE 1 | Introduction

PARTIAL DIFFERENTIAL EQUATIONS Math 124A { Fall 2010 « Viktor Grigoryan grigoryan@math.ucsb.edu Department of Mathematics University of California, Santa Barbara These lecture notes arose from the course "Partial Differential Equations" { Math 124A taught by the author in the Department of Mathematics at UCSB in the fall quarters of 2009 and 2010.

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2. CLASSICAL PARTIAL DIFFERENTIAL EQUATIONS 3 2. Classical Partial Differential Equations

Three models from classical physics are the source of most of our knowledge of partial differential equations: $u_{tt} = u_{xx} + u_{yy}$ wave equation $u_t = u_{xx} + u_{yy}$ heat equation $u_{xx} + u_{yy} = f(x,y)$ Laplace equation The homogeneous Laplace equation, $u_{xx} + u_{yy} = 0$...

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