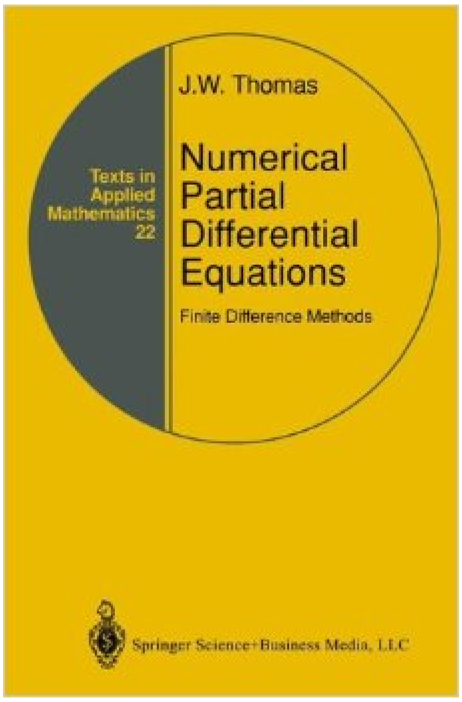
Numerical Partial Differential Equations: Finite Difference Methods (Texts In Applied Mathematics)



Synopsis

What makes this book stand out from the competition is that it is more computational. Once done with both volumes, readers will have the tools to attack a wider variety of problems than those worked out in the competitors' books. The author stresses the use of technology throughout the text, allowing students to utilize it as much as possible.

Book Information

Series: Texts in Applied Mathematics (Book 22)

Hardcover: 437 pages

Publisher: Springer; 1st ed. 1995. Corr. 2nd printing 1998 edition (November 6, 1998)

Language: English

ISBN-10: 0387979999

ISBN-13: 978-0387979991

Product Dimensions: 6.1 x 1.1 x 9.2 inches

Shipping Weight: 1.7 pounds (View shipping rates and policies)

Average Customer Review: 4.3 out of 5 starsÂ Â See all reviewsÂ (6 customer reviews)

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Customer Reviews

This is a book that approximates the solution of parabolic, first order hyperbolic and systems of partial differential equations using standard finite difference schemes (FDM). The theory and practice of FDM is discussed in detail and numerous practical examples (heat equation, convection-diffusion) in one and two space variables are given. In particular, Alternating Direction Implicit (ADI) methods are the standard means of solving PDE in 2 and 3 dimensions.In almost all cases model problems are taken in order to show how the schemes work for initial value problems, initial boundary value problem with Dirichlet and Neumann boundary conditions.This book is a *must* for those in science, engineering and quantitative financial analysis. It digs into the nitty-gritty of mapping a PDE to a FDM scheme while taking nasty boundary conditions into consideration. The resulting algorithms are documented are are easily programmed in C++ or other language.The book does not cover topics that are also important: operator splitting (Marchuk/Janenko), non-constant coefficient PDEs, nonlinearities. Finally, the book uses von Neumann analysis as a means of proving stability (getting a bit long in the tooth). There are more robust methods that use monotone schemes, M-matrices and the maximum principle. You should consult other specialised references.This is Volume I of a two-volume set (Volume II deals with Conversation Laws and first-order hyperbolic as well as Elliptic problems.(...)

Thomas wrote a good book on a quite specialized subject. Although finite difference schemes have been traditionally viewed as a game field for physicists, they are given today much more commercial attention as financial option market evolves. Those who seek standard numerical recipes are advised to read this book. You will enjoy it (easy reading) and learn. But the book may not satisfy quests of a more rigorous readership. It abuses the Fourier method in stability analysis while considering only PDEs with constant coefficients. The bibliographical work has not been done at all. In addition, the cover does not state that this is the first book of two. I'd also advise to read G.Marchuk "Methods of Numerical Mathematics" (Springer, 1982) where a more general approach for stability of numerical schemes is developed.

I had to read chapter 5 of this book for part of the comprehensive examination towards my PhD program. It is pretty easy to follow, except most of the steps in deriving equations are skipped. At times, this may be confusing for the reader. I went through the steps on my own to make sure I understood how one equation led to the other. For the most part, if one knows the fundamentals of numerical methods, it's just writing down the steps to come to the same conclusion.What bothered me most was HW.5.6.8 (and 5.6.9). Basically, the problem is wrong. Such boundary conditions and initial conditions for the PDE given in the problem is not possible. I thought I was doing things wrong, so I took the problem to couple professors and other students and the conclusion was that the boundary condition that is given for that problem and the one after it can not be satisfied. Also, the given initial condition can only be thought of in imagination and not through analytical solution to the actual PDE. My three different numerical solutions match perfectly, but not the assumed anaylical solution f(x-at). So, I took one star off - also for a typo/mistake I found when stability of explicit FTCS method was discussed.

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