**APPROXIMATION METHODS FOR SOLVING FIRST ORDER**

**PARTIAL DIFFERENTIAL EQUATIONS**

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**IN PARTIAL FULFILMENT OF THE REQUIREMENTS FOR THE AWARD OF BACHELOR OF SCIENCE DEGREE IN MATHEMATICS.**

## DECLARATION

I hereby declare that this research was written by me and is a correct record of my own research. It has not been presented in any previous application for any degree of this or any other University. All citations and sources of information are clearly acknowledged by means of references.

#### ADEBISI ADEWUNMI FAITH

#### Date:. . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . .

## CERTIFICATION

This is to certify that this research work entitled **Approximation Methods for Solving First Order Partial Differential Equations** is the outcome of the research work carried out by **Adebisi Adewunmi Faith** (20182972) in the Department of Mathematics, Federal University of Agriculture, Abeokuta, Ogun State.

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## DEDICATION

This project work is dedicated to Almighty God, the creator of the universe and all mankind, who gave me this grace from the inception of this project work till its completion. And also to my wonderful family, starting from my beloved parents, Mr and Mrs Adebisi as well as my ever-supportive siblings and to everyone that has been supportive and helpful in my education life.

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Finally, my sincere gratitude also goes to all those who have contributed to my success in FUNAAB: my friends, departmental mates and many others that i couldn`t mention their names. Thank you all and God bless you. (AMEN).

## ABSTRACT

Table of Contents

[DECLARATION 2](#_Toc144826986)

[CERTIFICATION 3](#_Toc144826987)

[DEDICATION 4](#_Toc144826988)

[ACKNOWLEDGMENTS 5](#_Toc144826989)

[ABSTRACT 6](#_Toc144826990)

[1.0 INTRODUCTION 8](#_Toc144826991)

[1.1 Background to the Study 8](#_Toc144826992)

[1.2 Motivation 8](#_Toc144826993)

[1.3 Objectives 8](#_Toc144826994)

[1.4 Definition of Terms 8](#_Toc144826995)

[2.0 LITERATURE REVIEW 9](#_Toc144826996)

[3.0 METHODOLOGY 10](#_Toc144826997)

[4.0 APPLICATIONS 11](#_Toc144826998)

[5.0 CONCLUSION AND RECOMMENDATIONS 12](#_Toc144826999)

[5.1 Conclusion 12](#_Toc144827000)

[5.2 Recommendations 12](#_Toc144827001)

# INTRODUCTION

## 1.1 Background to the Study

Partial Differential Equations (PDEs) are omnipresent in the mathematical description of natural phenomena, governing diverse fields such as physics, engineering, economics, and environmental science. These equations, which involve functions of multiple variables and their partial derivatives, play a pivotal role in modeling dynamic processes and predicting real-world outcomes. While analytical solutions to PDEs are attainable for a select few cases, they often elude us when confronted with intricate nonlinearities or complex boundary conditions. This is where the art and science of approximation methods come to the fore.

Many important models in physical, biological or other sciences are based on partial differential equations (PDE)(Ghiocel and Maksen, 2018). Mathematical models for continuum dynamic phenomena involve one or more partial differential equations. Partial differential equations are used to mathematically formulate, and thus aid the solution of, physical and other problems involving functions of several variables, such as the propagation of heat or sound, fluid flow, elasticity, electrostatics, electrodynamics, etc. The nonlinear PDE are in a central position because they govern a large area of complex phenomena of motion, reaction, diffusion, equilibrium, conservation, and more (Kreyszig, 1999 and Tadmor, 2012).Partial differential equations (PDE) arise in connection with various physical and geometrical problems in which the functions involved depend on two or more independent variables, on time and on one or several space variables..

Approximation methods play a crucial role in solving first-order partial differential equations (PDEs) when analytical solutions are not readily available or difficult to obtain. Approximation methods are extensively used in various branches of mathematics, including calculus, numerical analysis, and optimization. Approximation methods play a crucial role in solving partial differential equations (PDEs), especially when analytical solutions are difficult or impossible to obtain (Liu N., 2010). One class of PDEs that often requires approximation techniques is first-order partial differential equations. These equations involve the partial derivatives of a function with respect to one or more independent variables. There are various approximation methods available for solving first-order PDEs, and the choice of method depends on the specific problem at hand and the desired level of accuracy.

Approximation methods play a crucial role in solving first-order partial differential equations (PDEs) when analytical solutions are not readily available or difficult to obtain. These methods provide numerical approximations to the solutions of PDEs, allowing us to understand and analyze the behavior of physical systems or phenomena described by these equations (Groza G., 2013). Approximation methods are extensively used in various branches of mathematics, including calculus, numerical analysis, and optimization. Approximation methods play a crucial role in solving partial differential equations (PDEs), especially when analytical solutions are difficult or impossible to obtain (Liu N., 2010). One class of PDEs that often requires approximation techniques is first-order partial differential equations. These equations involve the partial derivatives of a function with respect to one or more independent variables. There are various approximation methods available for solving first-order PDEs, and the choice of method depends on the specific problem at hand and the desired level of accuracy.

## 1.2 Motivation

Partial Differential Equations (PDEs) have proven to be indispensable tools for modeling and understanding complex, dynamic systems in various scientific and engineering disciplines. These equations describe how quantities evolve in space and time, making them invaluable for simulating physical, chemical, biological, and economic processes. Among the many types of PDEs, first-order partial differential equations (First-Order PDEs) hold a special place as fundamental building blocks for modeling a wide range of phenomena.

The motivation for this research project stems from several pressing needs and challenges in the realm of solving First-Order PDEs:

## 

## 1.3 Objectives

* To Explore Various Numerical Approximation Methods
* To Compare and Contrast Numerical Methods
* To Develop Computational Skills
* Gain To Investigate Stability and Convergence:

## 1.4 Definition of Terms

* **Partial Differential Equation (PDE):** A partial differential equation is a mathematical equation that involves partial derivatives of a function with respect to multiple independent variables. PDEs are used to describe how a quantity or field varies in space and time. They are classified into different orders based on the highest order of derivative present.
* **First-Order Partial Differential Equation (First-Order PDE):** A first-order PDE is a PDE in which the highest-order derivative involved is a first partial derivative. It can be written in the form F(x, y, u, u*x,*, u*y*) = 0, where u is the unknown function, u*x* and u*y* are its first partial derivatives with respect to x and y, and F represents the equation relating these quantities.
* **Analytical Solutions**: Analytical solutions are exact mathematical expressions or functions that satisfy a given PDE. These solutions are obtained through mathematical manipulation, such as separation of variables, the method of characteristics, or other mathematical techniques, resulting in a closed-form solution.
* **Numerical Approximation Methods**: Numerical approximation methods are computational techniques used to approximate the solutions of PDEs. These methods are employed when analytical solutions are not readily available or practical. Numerical methods divide the problem domain into discrete points and use algorithms to calculate approximate values at these points.
* **Initial and Boundary Conditions**: PDEs typically require initial conditions (specifying the values of the solution at a starting time) and boundary conditions (describing how the solution behaves at the boundaries of the problem domain) to formulate a well-posed problem.
* **Accuracy and Convergence**: Accuracy refers to how closely a numerical solution approximates the true solution of a PDE. Convergence refers to the property of a numerical method where the solution approaches the exact solution as the grid or computational resources are refined.

# 2.0 LITERATURE REVIEW

The problem of finding exact solutions to partial differential equations has been deeply studied in the literature. However, there is not a general method to be followed when handling a specific equation (Grasegger, et al.,2016). The authors in (Grasegger, et al.,2016) present a procedure for solving first-order autonomous algebraic partial differential equations in an arbitrary number of variables. The exact solutions for Fisher, Burger–Fisher, Benjamin–Bona–Mahony–Burgers and Modified Benjamin–Bona–Mahony are obtained in (Daghan, et al., 2010) by using -expansion method.

Numerical solutions of the ordinary differential equations (ODE) by using Taylor se-ries method have been investigated by many authors(Barrio, 2006, Barrio, et al.,2011. Neidinger, 2004, Neidinger,1992. Razzaghi and Razzaghi, 1988, Razzaghi et al.,1989) and references therein). However, there are few references on the solution of the partial differential equations (PDE) by using Taylor series method (B¨ulb¨ul, 2011, Groza G, 2013). One advantage of the method of using Taylor series or the polynomial approximation is that a differentiable approximate solution is obtained, which can be replaced into the equation and the initial or boundary conditions. In this manner, the accuracy of solution can be evaluated directly and the problem is reduced to that of solving a system of algebraic.

Numerical methods were first put into use as an effective tool for solving partial differential equations (PDEs) by John von Neumann in the mid-1940s. In a 1949 letter von Neumann wrote “the entire computing machine is merely one component of a greater whole, namely, of the unity formed by the computing machine, the mathematical problems that go with it, and the type of planning which is called by both.” The “greater whole” is viewed today as scientific computation: over the past sixty years, scientific computation has emerged as the most versatile tool to complement theory and experiments, and numerical methods for solving PDEs are at the heart of many of today’s advanced scientific computations. Numerical solutions found their way from financial models on Wall Street to traffic models on Main Street.

## 2.1 Past Literature

* Gamet, L. and Ducros (1999) in their research paper they studied development of a fourth order compact scheme for approximation of first derivatives on non uniform grids. They present numerical analysis of truncation error. Convection equation for first derivative and diffusion equation for second derivative is considered. The ability of nonuniform mesh generalization of compact schemes is demonstrated to reproduce result.
* Abarbanel, S. and Ditkowski, A. (2000) in their research paper, temporal behavior and rate of convergence of error bounds of finite difference approximations to partial differential equations is studied. They determined dependence of the error bounds on mesh size and time .For this purpose hyperbolic and parabolic partial differential equations are used.
* Mickens, R. (2001) this paper is an introduction to non standard finite difference methods, which are useful to construct differential equations. In his paper, he described exact finite difference scheme, also rules for constructing non standard scheme with its application.
* Fukagata,K. and Kesagi, N. (2002) they developed highly energy conservative finite difference method for cylindrical system. They proved that when approximate interpolation schemes are used then energy conservation in discretized space is satisfied. This holds for both equally and unequally spaced mesh on cylindrical coordinate system but not on Cartesian coordinates.
* Farjadpur, A. and Roundy (2006)finite difference time domain method suffer from reduced accuracy due to discretization , for modeling discontinuous dielectric mate-rials. They show that accuracy can be improved by using sub pixel smoothing, if it is properly designed. Also this scheme attains quadratic convergence.
* Zhong,Q. and Zhi,L.(2006) In their research paper, They proposed numerical methods for solving non-linear Poisson-Boltzmann equation ∆ψ = sinhψ, where ψ is the electrostatic potential. A monotone iterative method was given for semi-linear partial differential equation of elliptic type. The modified central finite difference scheme is introduce. Numerical solutions agree with solutions obtained by adaptive finite element method.
* Thankane, K.S. and Stys, T. (2009) in their research article, they present effective algorithms based on finite difference method for linear and non linear beam equations. Also they give the analysis of convergence of the algorithms. Solution of number of beam equations is given by designing Mathmatica Module.
* McGee, S. and Seshaiyer, P. (2009) in their research paper application of finite difference methods for coupled flow interaction transport models are given. They considered a coupled two dimensional model with transient Navier-Stokes equation to model the blood flow in the vessel and Darcy’s flow to model the plasma flow through the vessel wall. The advection –diffusion equation is coupled with the velocities from the flows in the vessel and wall. The coupled chemical transport equations are discretized by the finite difference method and solved by using additive Schwartz method.
* Dolicanin, C.B. and Nicolic, V.B. (2010) in their research paper, finite difference method is used to study of phenomenon in the theory of thin plates. FDM based on replacing differential equation into difference equation. This method can efficiently solve the problem of bending of thin plates. It is used to find solutions for the plate deflection, moments, stress, strain etc.
* Islam, M.R. and Alias, N. (2010) Finite difference method is used to discretise a parabolic partial differential equation. They presented a mathematical simulation model using one dimensional parabolic equation. This model is regarding to moisture and temperature behavior of tropical herbs during dehyadration.here Jacobi, Gauss seidal and Red black Gauss seidal iterative methods are studied. It has proved that dehydration model is capable to simulate mass and temperature distribution through numerical methods approach. This mathematical simulation is time consuming and capable to reduce the risk of real experiments in actual process.

# 3.0 METHODOLOGY

# 4.0 APPLICATIONS

# 5.0 CONCLUSION AND RECOMMENDATIONS

## 5.1 Conclusion

## 5.2 Recommendations

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