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### **Partial Differential Equations: An Introduction, 2nd Edition**

Partial Differential Equations (PDE's) Learning Objectives 1) Be able to distinguish between the 3 classes of 2nd order, linear PDE's. Know the physical problems each class represents and the physical/mathematical characteristics of each. 2) Be able to describe the differences between finite-difference and finite-element methods for solving PDEs.

### **SOLUTION OF Partial Differential Equations (PDEs)**

Observe that all three PDE mentioned above satisfy the following simple property called the principle of superposition: If  $u_1, u_2$  are solutions of an equation so is any linear combination of them  $\lambda_1 u_1 + \lambda_2 u_2$  where  $\lambda_1$  and  $\lambda_2$  are arbitrary real numbers. Such equations are called linear. The following equation, called the minimal surfaces

### **PARTIAL DIFFERENTIAL EQUATIONS - Princeton University**

Authors: Joe Benson, Denis Bashkurov, Minsu Kim, Helen Li, Alex Csar Evans PDE Solutions, Chapter 2 Joe: 1, 2, 11; Denis: 4, 6, 14, 18; Minsu: 2, 3, 15; Helen: 5, 8, 13, 17. Alex: 10, 16 Problem 1. Write down an explicit formula for a function  $u$  solving the initial-value problem  $(u_t + bDu + cu = 0 \text{ on } \mathbb{R}^n \times (0; 1))$   $u = g$  on  $\mathbb{R}^n$  at  $t = 0$  Here  $c \in \mathbb{R}$  and  $b \in \mathbb{R}^n$  ...

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