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methods can be

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with any of the

common discretization

techniques. For

example, the finite

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be recast as a multigrid

method.

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for partial

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In mathematics, a

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partial differential

equation (PDE) is an

equation which

imposes relations

between the various

partial derivatives of a

multivariable function.

The function is often

thought of as an

"unknown" to be

solved for, similarly to

how x is thought of as

an unknown number,

to be solved for, in an

algebraic equation like

$x^2 - 3x + 2 = 0$.

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Partial differential equation - Wikipedia

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which deal with

functions of a single

variable and their

derivatives.)PDEs are

used to formulate

problems involving

functions of several

variables, and are

either solved in closed

form, or used to ...

Differential equation - Wikipedia

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Methods for Ordinary
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Randall J. LeVeque,
SIAM, 2007. Numerical

Solution of PDEs, Joe
Flaherty's manuscript
notes 1999. OUTLINE

1. Introduction. 1.1

Example of Problems
Leading to Partial

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1.2 Second Order

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