Chapter 5 Finite Difference Methods York University

Conservation laws are the mathematical expression of the principles of conservation and provide effective and accurate predictive models of our physical world. Although intense research activity during the last decades has led to substantial advances in the development of powerful computational methods for conservation laws, their solution remains a challenge and many questions are left open; thus it is an active and fruitful area of research. Numerical Methods for Conservation Laws: From Analysis to Algorithms: offers the first comprehensive introduction to modern computational methods and their analysis for hyperbolic conservation laws, building on intense research activities for more than four decades of development; discusses classic results on monotone and finite difference/finite volume schemes, but emphasizes the successful development of high-order accurate methods for hyperbolic conservation laws; addresses modern concepts of TVD and entropy stability, strongly stable Runge-Kutta schemes, and limiter-based methods before discussing essentially nonoscillatory schemes, discontinuous Galerkin methods, and spectral methods; explores algorithmic aspects of these methods, emphasizing one- and two-dimensional problems and the development and analysis of an extensive range of methods; includes MATLAB software with which all main methods and computational results in the book can be reproduced; and demonstrates the performance of many methods on a set of benchmark problems to allow direct comparisons. Code and other supplemental material are available online at www.siam.org/books/cs18.

Until now, novices had to painstakingly dig through the literature to discover how to use Monte Carlo techniques for solving electromagnetic problems. Written by one of the foremost researchers in the field, Monte Carlo Methods for Electromagnetics provides a solid understanding of these methods and their applications in electromagnetic computation. Including much of his own work, the author brings together essential information from several different publications. Using a simple, clear writing style, the author begins with a historical background and review of electromagnetic theory. After addressing probability and statistics, he introduces the finite difference method as well as the fixed and floating random walk Monte Carlo methods. The text then applies the Exodus method to Laplace ' s and Poisson ' s equations and presents Monte Carlo techniques for handing Neumann problems. It also deals with whole field computation using the Markov chain, applies Monte Carlo methods to time-varying diffusion problems, and explores wave scattering due to random rough surfaces. The final chapter covers multidimensional integration. Although numerical techniques have become the standard tools for solving practical, complex electromagnetic problems, there is no book currently available that focuses exclusively on Monte Carlo techniques for electromagnetics. Alleviating this problem, this book describes Monte Carlo methods as they are used in the field of electromagnetics.

This book gives a systematic coverage of knowledge needed for numerical computation of fluid flows and heat transfer in five parts. Part One gives a brief history of computational machinery and a presentation of the governing equations for fluid flows and heat transfer. Part Two is devoted to the principles of the finite analytic method and its development for various types of equations. Part Three concentrates on methods of coordinate generation for applications on complex domains. Part Four presents various schemes for accomplishing the task in Part Three. Examples of a wide variety of problems are provided in Part Five.

Quantitative Finance: An Object-Oriented Approach in C++ provides readers with a foundation in the key methods and models of quantitative finance. Keeping the material as self-contained as possible, the author introduces computational finance with a focus on practical implementation in C++. Through an approach based on C++ classes and templates, the text highlights the basic principles common to various methods and models while the algorithmic implementation guides readers to a more thorough, hands-on understanding. By moving beyond a purely theoretical treatment to the actual implementation of the models using C++, readers greatly enhance their career opportunities in the field. The book also helps readers implement models in a trading or research environment. It presents recipes and extensible code building blocks for some of the most widespread methods in risk management and option pricing. Web Resource The author ' s website provides fully functional C++ code, including additional C++ source files and examples. Although the code is used to illustrate concepts (not as a finished software product), it nevertheless compiles, runs, and deals with full, rather than toy, problems. The website also includes a suite of practical exercises for each chapter covering a range of difficulty levels and problem complexity.

Tools for Computational Finance offers a clear explanation of computational issues arising in financial mathematics. The new third edition is thoroughly revised and significantly extended, including an extensive new section on analytic methods, focused mainly on interpolation approach and quadratic approximation. Other new material is devoted to risk-neutrality, early-exercise curves, multidimensional Black-Scholes models, the integral representation of options and the derivation of the Black-Scholes equation. New figures, more exercises, and expanded background material make this guide a real must-to-have for everyone working in the world of financial engineering.

Modeling and Computational Methods for Kinetic Equations

Free-Surface Flow

Monte Carlo Methods for Electromagnetics

Tools for Computational Finance

Fitted Numerical Methods for Singular Perturbation Problems

Finite Difference Methods for Ordinary and Partial Differential EquationsSteady-State and Time-Dependent ProblemsSIAM

A state-of-the-art introduction to the powerful mathematical and statistical tools used in the field of finance The use of mathematical models and numerical techniques is a practice employed by a growing number of applied mathematicians working on applications in finance. Reflecting this development, Numerical Methods in Finance and Economics: A MATLAB?-Based Introduction, Second Edition bridges the gap between financial theory and computational practice while showing readers how to utilize MATLAB?--the powerful numerical computing environment--for financial applications. The author provides an essential foundation in finance and numerical analysis in addition to background material for students from both engineering and economics perspectives. A wide range of topics is covered, including standard numerical analysis methods, Monte Carlo methods to simulate systems affected by significant uncertainty, and optimization methods to find an optimal set of decisions. Among this book's most outstanding features is the integration of MATLAB?, which helps students and practitioners solve relevant problems in finance, such as portfolio management and derivatives pricing. This tutorial is useful in connecting theory with practice in the application of classical numerical methods and advanced methods, while illustrating underlying algorithmic concepts in concrete terms. Newly featured in the Second Edition: * In-depth treatment of Monte Carlo methods with due attention paid to variance reduction strategies * New appendix on AMPL in order to better illustrate the optimization models in Chapters 11 and 12 * New chapter on binomial and trinomial lattices * Additional treatment of partial differential equations with two space dimensions * Expanded treatment within the chapter on financial theory to provide a more thorough background for engineers not familiar with finance * New coverage of advanced optimization methods and applications later in the text Numerical Methods in Finance and Economics: A MATLAB?-Based Introduction, Second Edition presents basic treatments and more specialized literature, and it also uses algebraic languages, such as AMPL, to connect the pencil-and-paper statement of an optimization model with its solution by a software library. Offering computational practice in both financial engineering and economics fields, this book equips practitioners with the necessary techniques to measure and manage risk.

Many physical problems involve diffusive and convective (transport) processes. When diffusion dominates convection, standard numerical methods work satisfactorily. But when convection dominates diffusion, the standard methods become unstable, and special techniques are needed to compute accurate numerical approximations of the unknown solution. This convection-dominated regime is the focus of the book. After discussing at length the nature of solutions to convection-dominated convection-diffusion problems, the authors motivate and design numerical methods that are particularly suited to this class of problems. At first they examine finite-difference methods for two-point boundary value problems, as their analysis requires little theoretical background. Upwinding, artificial diffusion, uniformly convergent methods, and Shishkin meshes are some of the topics presented. Throughout, the authors are concerned with the accuracy of solutions when the diffusion coefficient is close to zero. Later in the book they concentrate on finite element methods for problems posed in one and two dimensions. This lucid yet thorough account of convection-dominated convection-diffusion problems and how to solve them numerically is meant for beginning graduate students, and it includes a large number of exercises. An up-to-date bibliography provides the reader with further reading.

This volume presents an introduction to the three numerical methods most commonly used in the mechanical analysis of deformable solids, viz. the finite element method (FEM), the linear iteration method (LIM), and the finite difference method (FDM). The book has been written from the point of view of simplicity and unity; its originality lies in the comparable emphasis given to the spatial, temporal and nonlinear dimensions of problem solving. This leads to a neat global algorithm. Chapter 1 addresses the problem of a one-dimensional bar, with emphasis being given to the virtual work principle. Chapters 2--4 present the three numerical methods. Although the discussion relates to a one-dimensional model, the formalism used is extendable to two-dimensional situations. Chapter 5 is devoted to a detailed discussion of the compact combination of the three methods, and contains several sections concerning their computer implementation. Finally, Chapter 6 gives a generalization to two and three dimensions of both the mechanical and numerical aspects. For graduate students and researchers whose work involves the theory and application of computational solid mechanics.

This book introduces finite difference methods for both ordinary differential equations (ODEs) and partial differential equations (PDEs) and discusses the similarities and differences between algorithm design and stability analysis for different types of equations. A unified view of stability theory for ODEs and PDEs is presented, and the interplay between ODE and PDE analysis is stressed. The text emphasizes standard classical methods, but several newer approaches also are introduced and are described in the context of simple motivating examples.

Numerical Methods in Finance

Convection-Diffusion Problems: An Introduction to Their Analysis and Numerical Solution

Finite Difference Methods in Heat Transfer

Computational Methods for the Study of Dynamic Economies

Numerical Solution of Partial Differential Equations

A Guide for Engineers and Scientists

Since the first edition of this book, the literature on fitted mesh methods for singularly perturbed problems has expanded significantly. Over the intervening years, fitted meshes have been shown to be effective for an extensive set of singularly perturbed partial differential equations. In the revised version of this book, the reader will find an introduction to the basic theory associated with fitted numerical methods for singularly perturbed differential equations. Fitted mesh methods focus on the appropriate distribution of the mesh points for singularly perturbed problems. The global errors in the numerical approximations are measured in the pointwise maximum norm. The fitted mesh algorithm is particularly simple to implement in practice, but the theory of why these numerical methods work is far from simple. This book can be used as an introductory text to the theory underpinning fitted mesh methods.

Finite Difference Methods in Heat Transfer presents a clear, step-by-step delineation of finite difference methods for solving engineering problems governed by ordinary and partial differential equations, with emphasis on heat transfer applications. The finite difference techniques presented apply to the numerical solution of problems governed by similar differential equations encountered in many other fields. Fundamental concepts are introduced in an easy-to-follow manner. Representative examples illustrate the application of a variety of powerful and widely used finite difference techniques. The physical situations considered include the steady state and transient heat conduction, phase-change involving melting and solidification, steady and transient forced convection inside ducts, free convection over a flat plate, hyperbolic heat conduction, nonlinear diffusion, numerical grid generation techniques, and hybrid numerical-analytic solutions.

Thoroughly updated to include the latest developments in the field, this classic text on finite-difference and finite-volume computational methods maintains the fundamental concepts covered in the first edition. As an introductory text for advanced undergraduates and first-year graduate students, Computational Fluid Mechanics and Heat Transfer, Thi

Accurate modeling of the interaction between convective and diffusive processes is one of the most common challenges in the numerical approximation of partial differential equations. This is partly due to the fact that numerical algorithms, and the techniques used for their analysis, tend to be very different in the two limiting cases of elliptic and hyperbolic equations. Many different ideas and approaches have been proposed in widely differing contexts to resolve the difficulties of exponential fitting, compact differencing, number upwinding, artificial viscosity, streamline diffusion, Petrov-Galerkin and evolution Galerkin being some examples from the main fields of finite difference and finite element methods. The main aim of this volume is to draw together all these ideas and see how they overlap and differ. The reader is provided with a useful and wide ranging source of algorithmic concepts and techniques of analysis. The material presented has been drawn both from theoretically oriented literature on finite differences, finite volume and finite element methods and also from accounts of practical, large-scale computing, particularly in the field of computational fluid dynamics.

Computational Methods in Engineering Boundary Value Problems

Computational Fluid Mechanics and Heat Transfer

Steady-State and Time-Dependent Problems

Computational Methods in Engineering Boundary Value Problems

Boundary Methods and Nonconforming Combinations

Finite Difference Methods on Irregular Networks

Finite Element and Finite Difference Methods in Electromagnetic Scattering

This book is the most comprehensive, up-to-date account of the popular numerical methods for solving boundary value problems in ordinary differential equations. It aims at a thorough understanding of the field by giving an in-depth analysis of the numerical methods by using decoupling principles. Numerous exercises and real-world examples are used throughout to demonstrate the methods and the theory. Although first published in 1988, this republication remains the most comprehensive theoretical coverage of the subject matter, not available elsewhere in one volume. Many problems, arising in a wide variety of application areas, give rise to mathematical models which form boundary value problems for ordinary differential equations. These problems rarely have a closed form solution, and computer simulation is typically used to obtain their approximate solution. This book discusses methods to carry out such computer simulations in a robust, efficient, and reliable manner.

Numerical Computation of Internal and External Flows Volume 1: Fundamentals of Numerical Discretization C. Hirsch, Vrije Universiteit Brussel, Brussels, Belgium This is the first of two volumes which together describe comprehensively the theory and practice of the numerical computation of internal and external flows. In this volume, the author explains the use of basic computational methods to solve problems in fluid dynamics, comparing these methods so that the reader can see which would be the most appropriate to use for a particular problem. The book is divided into four parts. In the first part, mathematical models are introduced. In the second part, the various numerical methods are described, while in the third and fourth parts the workings of these methods are investigated in some detail. Volume 2 will be concerned with the applications of numerical methods to flow problems, and together the two volumes will provide an excellent reference for practitioners and researchers working in computational fluid mechanics and dynamics.

Examines numerical and semi-analytical methods for differential equations that can be used for solving practical ODEs and PDEs This student-friendly book deals with various approaches for solving differential equations numerically or semi-analytically depending on the type of equations and offers simple example problems to help readers along. Featuring both traditional and recent methods, Advanced Numerical and Semi Analytical Methods for Differential Equations begins with a review of basic numerical methods. It then looks at Laplace, Fourier, and weighted residual methods for solving differential equations. A new challenging method of Boundary Characteristics Orthogonal Polynomials (BCOPs) is introduced next. The book then discusses Finite Difference Method (FDM), Finite Element Method (FEM), Finite Volume Method (FVM), and Boundary Element Method (BEM). Following that, analytical/semi analytic methods like Akbari Ganji's Method (AGM) and Exp-function are used to solve nonlinear differential equations. Nonlinear differential equations using semi-analytical methods are also addressed, namely Adomian Decomposition Method (ADM), Homotopy Perturbation Method (HPM), Variational Iteration Method (VIM), and Homotopy Analysis Method (HAM). Other topics covered include: emerging areas of research related to the solution of differential equations based on differential quadrature and wavelet approach; combined and hybrid methods for solving differential equations; as well as an overview of fractal differential equations. Further, uncertainty in term of intervals and fuzzy numbers have also been included, along with the interval finite element method. This book: Discusses various methods for solving linear and nonlinear ODEs and PDEs Covers basic numerical techniques for solving differential equations along with various discretization methods Investigates nonlinear differential equations using semi-analytical methods Examines differential equations in an uncertain environment Includes a new scenario in which uncertainty (in term of intervals and fuzzy numbers) has been included in differential equations Contains solved example problems, as well as some unsolved problems for self-validation of the topics covered Advanced Numerical and Semi Analytical Methods for Differential Equations is an excellent text for graduate as well as post graduate students and researchers studying various methods for solving differential equations, numerically and semi-analytically.

This second volume in the Progress in Electromagnetic Research series examines recent advances in computational electromagnetics, with emphasis on scattering, as brought about by new formulations and algorithms which use finite element or finite difference techniques. Containing contributions by some of the world's leading experts, the papers thoroughly review and analyze this rapidly evolving area of computational electromagnetics. Covering topics ranging from the new finite-element based formulation for representing time-harmonic vector fields in 3-D inhomogeneous media using two coupled scalar potentials, to the consideration of conforming boundary elements and leap-frog time-marching in transient field problems involving corners and wedges in two and three dimensions, the volume will provide an indispensable reference source for practitioners and students of computational electromagnetics.

Within this monograph a comprehensive and systematic knowledge on shallow-water hydrodynamics is presented. A two-dimensional system of shallow-water equations is analyzed, including the mathematical and mechanical backgrounds, the properties of the system and its solution. Also featured is a new mathematical simulation of shallow-water flows by compressible plane flows of a special virtual perfect gas, as well as practical algorithms such as FDM, FEM, and FVM. Some of these algorithms have been utilized in solving the system, while others have been utilized in various applied fields. An emphasis has been placed on several classes of high-performance difference schemes and boundary procedures which have found wide uses recently for solving the Euler equations of gas dynamics in aeronautical and aerospatial engineering. This book is constructed so that it may serve as a handbook for practicians. It will be of interest to scientists, designers, teachers, postgraduates and professionals in hydraulic, marine, and environmental engineering; especially those involved in the mathematical modelling of shallow-water bodies.

A Modern Software Approach

Iterative Methods for Sparse Linear Systems

Finite Analytic Method in Flows and Heat Transfer

Numerical Methods for Conservation Laws

From Analysis to Algorithms

Advanced Numerical and Semi-Analytical Methods for Differential Equations

This textbook is designed for a one year course covering the fundamentals of partial differential equations, geared towards advanced undergraduates and beginning graduate students in mathematics, science, engineering, and elsewhere. The exposition carefully balances solution techniques, mathematical rigor, and significant applications, all illustrated by numerous examples. Extensive exercise sets appear at the end of almost every subsection, and include straightforward computational problems to develop and reinforce new techniques and results, details on theoretical developments and proofs, challenging projects both computational and conceptual, and supplementary material that motivates the student to delve further into the subject. No previous experience with the subject of partial differential equations or Fourier theory is assumed, the main prerequisites being undergraduate calculus, both one- and multi-variable, ordinary differential equations, and basic linear algebra. While the classical topics of separation of variables, Fourier analysis, boundary value problems, Green's functions, and special functions continue to form the core of an introductory course, the inclusion of nonlinear equations, shock wave dynamics, symmetry and *similarity, the Maximum Principle, financial models, dispersion and solutions, Huygens' Principle, quantum mechanical systems, and more make this text well attuned to recent developments and trends in this active field of contemporary research. Numerical approximation schemes are an important component of any introductory course, and the text covers the two most basic approaches: finite differences and finite elements.*

This book is concerned with numerical methods for stochastic control and optimal stochastic control problems. The random process models of the controlled or uncontrolled stochastic systems are either diffusions or jump diffusions. Stochastic control is a very active area of research and new prob lem formulations and sometimes surprising applications appear regularly. We have chosen forms of the models which cover the great bulk of the for mulations of the continuous time stochastic control problems which have appeared to date. The standard formats are covered, but much emphasis is given to the newer and less well known formulations. The controlled process might be either stopped or absorbed on leaving a constraint set or upon first hitting a target set, or it might be reflected or "projected" from the boundary of a constraining set. In some of the more recent applications of the reflecting boundary problem, for example the so-called heavy traffic approximation problems, the directions of reflection are actually discontin uous. In general, the control might be representable as a bounded function or it might be of the so-called impulsive or singular control types. Both the "drift" and the "variance" might be controlled. The cost functions might be any of the standard types: Discounted, stopped on first exit from a set, finite time, optimal stopping, average cost per unit time over the infinite time interval, and so forth.

The required background is surveyed, and there is an extensive development of methods of approximation and computational algorithms. The book is written on two levels: algorithms and applications, and mathematical proofs. Thus, the ideas should be very accessible to a broad audience."--BOOK JACKET.

In recent years kinetic theory has developed in many areas of the physical sciences and engineering, and has extended the borders of its traditional fields of application. This monograph is a self-contained presentation of such recently developed aspects of kinetic theory, as well as a comprehensive account of the fundamentals of the theory. Emphasizing modeling techniques and numerical methods, the book provides a unified treatment of kinetic equations not found in more focused works. Specific applications presented include plasma kinetic models, traffic flow models, granular media models, and coagulation-fragmentation problems. The work may be used for self-study, as a reference text, or in graduate-level courses in kinetic theory and its applications.

Python Programming and Numerical Methods: A Guide for Engineers and Scientists introduces programming tools and numerical methods to engineering and science students, with the goal of helping the students to develop good computational problem-solving techniques through the use of numerical methods and the Python programming language. Part One introduces fundamental programming concepts, using simple examples to put new concepts quickly into practice. Part Two covers the fundamentals of algorithms and numerical analysis at a level that allows students to quickly apply results in practical settings. Includes tips, warnings and "try this" features within each chapter to help the reader develop good programming practice Summaries at the end of each chapter allow for quick access to important information Includes code in Jupyter notebook format that can be directly run online

Computational Methods

A MATLAB-Based Introduction

Ocean Acoustic Propagation by Finite Difference Methods

Numerical Solution of Boundary Value Problems for Ordinary Differential Equations

Numerical Methods for Elliptic Problems with Singularities

Fundamentals of Numerical Discretization

Mathematics of Computing -- General.

The tools and techniques to fully leverage coplanar technology Coplanar Microwave Integrated Circuits sets forth the theoretical underpinnings of coplanar waveguides and thoroughly examines the various coplanar components such as discontinuities, lumped elements, resonators, couplers, and filters, which are essential for microwave integrated circuit design. Based on the results of his own research findings, the author effectively demonstrates the many advantages of coplanar waveguide technology for modern circuit design. Following a brief introductory chapter, the text thoroughly covers the material needed for successful design and realization of coplanar microwave circuits, including: * Fundamental transmission properties of coplanar waveguides using a full wave analysis * Detailed analysis of most discontinuities used in coplanar waveguide design * Lumped elements in coplanar technology that are needed in circuit design * Development of software for coplanar circuit design, including a CD-ROM containing a test version of the software for modeling coplanar circuit components and circuits * Application of derived results to build more complex components such as lumped element filters, waveguide filters, millimeter wave filters, end-coupled waveguide structures, waveguide couplers, and Wilkinson couplers for different frequency ranges in coplanar technology The final chapter focuses on special coplanar microwave integrated circuits that have been developed using the software presented in the text. The book concludes with a thought-provoking discussion of the advantages and disadvantages of the coplanar technique. Extensive use of figures and tables helps readers easily digest and visualize complex concepts. A bibliography is included at the end of each chapter for further study and research. Coplanar Microwave Integrated Circuits is recommended for graduate students and engineers in RF microwaves who want to reap all the advantages and possibilities of coplanar technology.

This new book deals with the construction of finite-difference (FD) algorithms for three main types of equations: elliptic equations, heat equations, and gas dynamic equations in Lagrangian form. These methods can be applied to domains of arbitrary shapes. The construction of FD algorithms for all types of equations is done on the basis of the support-operators method (SOM). This method constructs the FD analogs of main invariant differential operators of first order such as the divergence, the gradient, and the curl. This book is unique because it is the first book not in Russian to present the support-operators ideas. Conservative Finite-Difference Methods on General Grids is completely self-contained, presenting all the background material necessary for understanding. The book provides the tools needed by scientists and engineers to solve a wide range of practical engineering problems. An abundance of tables and graphs support and explain methods. The book details all algorithms needed for implementation. A 3.5" IBM compatible computer diskette with the main algorithms in FORTRAN accompanies text for easy use.

This book presents two kinds of numerical methods for solving elliptic boundary value problems with singularities. Part I gives the boundary methods which use analytic and singular expansions, and Part II the nonconforming methods combining finite element methods (FEM) (or finite difference methods (FDM)) and singular (or analytic) expansions. The advantage of these methods over the standard FEM and FDM is that they can cope with complicated geometrical boundaries and boundary conditions as well as singularity. Therefore, accurate numerical solutions near singularities can be obtained. The description of methods, error bounds, stability analysis and numerical experiments are provided for the typical problems with angular, interface and infinity singularities. However, the approximate techniques and coupling strategy given can be applied to solving other PDE and engineering problems with singularities as well. This book is derived from the author's Ph. D. thesis which won the 1987 best doctoral dissertation award given by the Canadian Applied Mathematics Society. Contents:IntroductionPart I:Boundary Methods for Solving Laplace's Boundary Value Problems with SingularitiesA Complicated Problem Solved by Boundary MethodsBoundary Methods for Interface ProblemsPart II:The Nonconforming Combination of the Ritz-Galerkin and Finite Element MethodsThe Nonforming Combinations for Infinite Domain ProblemsThe Nonconforming Combinations for Interface ProblemsThe Nonconforming Combination of the Ritz-Galerkin and Finite Difference MethodsReferences, Index Readership: Computer scientists, applied mathematicians and engineers. Keywords:Elliptic Problems;Finite Element Method;Finite Difference Method;Ritz-Galerkin Method;Boundary Element Method;Least Squares Method;Singularity Problems;Boundary Methods;Nonconforming Combinations

Substantially revised, this authoritative study covers the standard finite difference methods of parabolic, hyperbolic, and elliptic equations, and includes the concomitant theoretical work on consistency, stability, and convergence. The new edition includes revised and greatly expanded sections on stability based on the Lax-Richtmeyer definition, the application of Pade approximants to systems of ordinary differential equations for parabolic and hyperbolic equations, and a considerably improved presentation of iterative methods. A fast-paced introduction to numerical methods, this will be a useful volume for students of mathematics and engineering, and for postgraduates and professionals who need a clear, concise grounding in this discipline.

Numerical Methods for Stochastic Control Problems in Continuous Time

Second Edition

Finite Difference Methods for Ordinary and Partial Differential Equations

Computational Methods in Solid Mechanics

Error Estimates in the Maximum Norm for Linear Problems in One and Two Dimensions

Introduction to Partial Differential Equations

A concise guide to the theory and application of numerical methods for predicting ocean acoustic propagation, also providing an introduction to numerical methods, with an overview of those methods presently in use. An in-depth development of the implicit-finite-difference technique is presented together with bench-mark test examples included to demonstrate its application to realistic ocean environments. Other applications include atmospheric acoustics, plasma physics, quantum mechanics, optics and seismology.

Finite Difference Methods in Heat Transfer, Second Edition focuses on finite difference methods and their application to the solution of heat transfer problems. Such methods are based on the discretization of governing equations, initial and boundary conditions, which then replace a continuous partial differential problem by a system of algebraic equations. Finite difference methods are a versatile tool for scientists and for engineers. This updated book serves university students taking graduate-level coursework in heat transfer, as well as being an important reference for researchers and engineering. Features Provides a self-contained approach in finite difference methods for students and professionals Covers the use of finite difference methods in convective, conductive, and radiative heat transfer Presents numerical solution techniques to elliptic, parabolic, and hyperbolic problems Includes hybrid analytical–numerical approaches

Balanced coverage of the methodology and theory of numericalmethods in finance Numerical Methods in Finance bridges the gap between financialtheory and computational practice while helping students andpractitioners exploit MATLAB for financial applications. Paolo Brandimarte covers the basics of finance and numericalanalysis and provides background material that suits the needs ofstudents from both financial engineering and economicsperspectives. Classical numerical analysis methods; optimization,including less familiar topics such as stochastic and integerprogramming; simulation, including low discrepancy sequences; andpartial differential equations are covered in detail. Extensiveillustrative examples of the application of all of thesemethodologies are also provided. The text is primarily focused on MATLAB-based application, but alsoincludes descriptions of other readily available toolboxes that arerelevant to finance. Helpful appendices on the basics of MATLAB andprobability theory round out this balanced coverage. Accessible forstudents-yet still a useful reference for practitioners-NumericalMethods in Finance offers an expert introduction to powerful toolsin finance.

The finite difference and finite element methods are powerful tools for the approximate solution of differential equations governing diverse physical phenomena, and there is extensive literature on these discre tization methods. In the last two decades, some extensions of the finite difference method to irregular networks have been described and applied to solving boundary value problems in science and engineering. For instance, "box integration methods" have been widely used in electro nics. There are several papers on this topic, but a comprehensive study of these methods does not seem to have been attempted. The purpose of this book is to provide a systematic treatment of a generalized finite difference method on irregular networks for solving numerically elliptic boundary value problems. Thus, several disadvan tages of the classical finite difference method can be removed, irregular networks of triangles known from the finite element method can be applied, and advantageous properties of the finite difference approxima tions will be obtained. The book is written for advanced undergraduates and graduates in the area of numerical analysis as well as for mathematically inclined workers in engineering and science. In preparing the material for this book, the author has greatly benefited from discussions and collaboration with many colleagues who are concerned with finite difference or (and) finite element methods.

Fluid mechanics is a branch of classical physics that has a rich tradition in applied mathematics and numerical methods. It is at work virtually everywhere, from nature to technology. This broad and fundamental coverage of computational fluid dynamics (CFD) begins with a presentation of basic numerical methods and flows into a rigorous introduction to the subject. A heavy emphasis is placed on the exploration of fluid mechanical physics through CFD, making this book an ideal text for any new course that simultaneously covers intermediate fluid mechanics and computation. Ample examples, problems and computer exercises are provided to allow students to test their understanding of a variety of numerical methods for solving flow physics problems, including the point-vortex method, numerical methods for hydrodynamic stability analysis, spectral methods and traditional CFD topics.

Numerical Methods in Finance and Economics

Finite Difference Computing with PDEs

An Object-Oriented Approach in C++

Finite Difference Methods

Numerical Analysis of Electromagnetic Fields

A First Course in Computational Fluid Dynamics

This book is the definitive and most comprehensive guide to modeling derivatives in C++ today. Providing readers with not only the theory and math behind the models, as well as the fundamental concepts of financial engineering, but also actual robust object-oriented C++ code, this is a practical introduction to the most important derivative models used in practice today, including equity (standard and exotics including barrier, lookback, and Asian) and fixed income (bonds, caps, swaptions, swaps, credit) derivatives. The book provides complete C++ implementations for many of the most important derivatives and interest rate pricing models used on Wall Street including Hull-White, BDT, CIR, HJM, and LIBOR Market Model. London illustrates the practical and efficient implementations of these models in real-world situations and discusses the mathematical underpinnings and derivation of the models in a detailed yet accessible manner illustrated by many examples with numerical data as well as real market data. A companion CD contains quantitative libraries, tools, applications, and resources that will be of value to those doing quantitative programming and analysis in C++. Filled with practical advice and helpful tools, Modeling Derivatives in C++ will help readers succeed in understanding and implementing C++ when modeling all types of derivatives.

Numerical methods for solving boundary value problems have developed rapidly. Knowledge of these methods is important both for engineers and scientists. There are many books published that deal with various approximate methods such as the finite element method, the boundary element method and so on. However, there is no textbook that includes all of these methods. This book is intended to fill this gap. The book is designed to be suitable for graduate students in engineering science, for senior undergraduate students as well as for scientists and engineers who are interested in electromagnetic fields. Objective Numerical calculation is the combination of mathematical methods and field theory. A great number of mathematical concepts, principles and techniques are discussed and many computational techniques are considered in dealing with practical problems. The purpose of this book is to provide students with a solid background in numerical analysis of the field problems. The book emphasizes the basic theories and universal principles of different numerical methods and describes why and how different methods work. Readers will then understand any methods which have not been introduced and will be able to develop their own new methods. Organization Many of the most important numerical methods are covered in this book. All of these are discussed and compared with each other so that the reader has a clear picture of their particular advantage, disadvantage and the relation between each of them. The book is divided into four parts and twelve chapters.

This book is open access under a CC BY 4.0 license. This easy-to-read book introduces the basics of solving partial differential equations by means of finite difference methods. Unlike many of the traditional academic works on the topic, this book was written for practitioners. Accordingly, it especially addresses: the construction of finite difference schemes, formulation and implementation of algorithms, verification of implementations, analyses of physical behavior as implied by the numerical solutions, and how to apply the methods and software to solve problems in the fields of physics and biology.

Free-Surface Flow: Computational Methods presents a detailed analysis of numerical schemes for shallow-water waves. It includes practical applications for the numerical simulation of flow and transport in rivers and estuaries, the dam-break problem and overland flow. Closure models for turbulence, such as Reynolds-Averaged Navier-Stokes and Large Eddy Simulation are presented, coupling the aforementioned surface tracking techniques with environmental fluid dynamics. While many computer programs can solve the partial differential equations describing the dynamics of fluids, many are not capable of including free surfaces in their simulations. Provides numerical solutions of the turbulent Navier-Stokes equations in three space dimensions Includes closure models for turbulence, such as Reynolds-Averaged Navier-Stokes, and Large Eddy Simulation Practical applications are presented for the numerical simulation of flow and transport in rivers and estuaries, the dam-break problem and overland flow

This textbook introduces several major numerical methods for solving various partial differential equations (PDEs) in science and engineering, including elliptic, parabolic, and hyperbolic equations. It covers traditional techniques that include the classic finite difference method and the finite element method as well as state-of-the-art numerical

Conservative Finite-Difference Methods on General Grids

Revival: Numerical Solution Of Convection-Diffusion Problems (1996)

Modeling Derivatives in C++

Mathematical Theory and Numerical Solution for a Two-dimensional System of Shallow-water Equations

Python Programming and Numerical Methods

Numerical Computation of Internal and External Flows, Volume 1

Macroeconomics increasingly uses stochastic dynamic general equilibrium models to understand theoretical and policy issues. Unless very strong assumptions are made, understanding the properties of particular models requires solving the model using a computer. This volume brings together leading contributors in the field who explain in detail how to implement the computational techniques needed to solve dynamic economics models. A broad spread of techniques are covered, and their application in a wide range of subjects discussed. The book provides the basics of a toolkit which researchers and graduate students can use to solve and analyse their own theoretical models.

Shallow Water Hydrodynamics

Computational Partial Differential Equations Using MATLAB

Coplanar Microwave Integrated Circuits

Quantitative Finance