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ARTICLE

A Step-by-Step Approach to Partial Differential Equations

Chung Yip, Lokyi Seol, and Xu Zhu Hon*

Department of Mathematics City University of Hong Kong Kowloon, Hong Kong

*Corresponding author: xu.zhu.hon@cityu.edu.hk

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Abstract

Partial Differential Equations (PDEs) are fundamental in describing various phenomena in physics, engineering, and other sciences. A step-by-step approach to understanding PDEs involves breaking down complex concepts into manageable stages, facilitating a deeper grasp of the subject. Initially, this approach emphasizes the classification of PDEs into types such as elliptic, parabolic, and hyperbolic equations, each representing different physical processes. The first step involves familiarizing with basic definitions and properties, followed by exploring methods of solutions for first-order PDEs. Subsequent stages delve into second-order PDEs, employing techniques like separation of variables, Fourier series, and transforms. Analytical methods are supplemented with numerical approaches to handle more complex, real-world problems that lack closed-form solutions. In practical applications, boundary and initial conditions are integral, dictating the solution behavior of PDEs. Hence, a methodical approach also covers techniques for solving boundary value and initial value problems, ensuring comprehensive coverage. Furthermore, this approach includes illustrative examples and problem-solving exercises to reinforce understanding. By systematically progressing through the foundational concepts, solution techniques, and practical applications, learners can build a robust framework for tackling PDEs. This structured methodology not only aids in mastering the subject but also equips learners with the tools to apply PDEs effectively in various scientific and engineering contexts.

Keywords: Boundary Conditions; Classification; Fourier Series; Initial Value Problems; Numerical Methods; Separation of Variables

Abbreviations: FFT: Fast Fourier Transform, HPC: High-Performance Computing, PDE: Partial Differential Equations, ODE: Ordinary Differential Equations

1. Introduction

Partial differential equations (PDEs) are powerful mathematical tools that govern phenomena involving multiple independent variables, making them indispensable in various fields like physics, engineering, and applied mathematics. These equations relate an unknown function and its partial derivatives, enabling the modeling of intricate systems that evolve over space and time (see Fig. 1). Ubiquitous examples include the wave equation, describing vibrations and oscillations; the heat equation, modeling thermal diffusion; and the Laplace equation, crucial for electrostatics and fluid flow analysis [1, 2].

PDEs encompass a diverse array, classified by their order, linearity, and the number of independent variables involved. While linear PDEs exhibit the principle of superposition, nonlinear variants like the Burgers' equation capture more complex dynamics. The overarching goal lies in determining the unknown function satisfying the given PDE alongside specified initial and boundary conditions,

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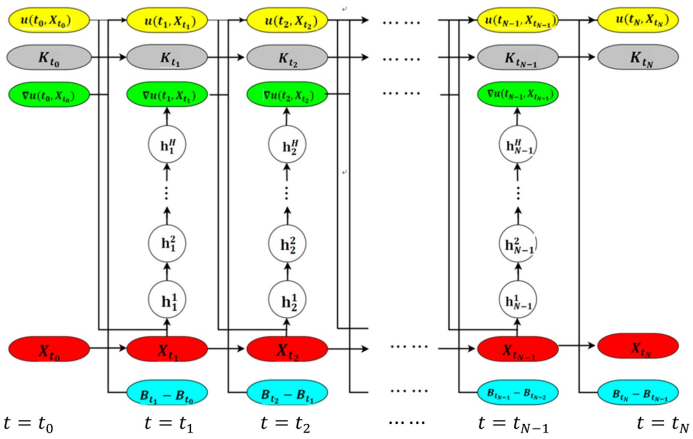

Figure 1. Illustration of the neural network framework for solving obstacle problems for PDEs.

achieved through analytical techniques or advanced numerical methods such as the finite element method [3, 4, 5].

1.1 Fundamentals of PDEs

Partial differential equations (PDEs) exhibit a greater degree of freedom in their solutions compared to ordinary differential equations (ODEs) because the 'integration constants' are functions [6]. This fundamental distinction allows PDEs to model a wider range of physical phenomena involving multiple independent variables.

The study of PDEs encompasses several key aspects:

1. **Classification**: PDEs can be classified based on the order of the time derivative into three main categories:
   - **Elliptic PDEs**: These PDEs do not involve time derivatives, such as the Laplace equation and the Poisson equation, which are crucial in electrostatics and fluid flow analysis.
   - **Parabolic PDEs**: These PDEs involve first-order time derivatives, like the heat equation, which models thermal diffusion processes.
   - **Hyperbolic PDEs**: These PDEs involve second-order time derivatives, such as the wave equation, which describes vibrations and oscillations.
2. **Analytical vs. Numerical Solutions**: While analytical solutions for linear systems of PDEs can be obtained using techniques like the method of characteristics, separation of variables, Fourier series, and eigenfunction expansions, they become increasingly challenging for nonlinear PDEs. In such cases, numerical techniques like the finite element method are often employed.
3. **Multidimensional Representation**: PDEs involving multiple independent variables can be expressed using vector and tensor notation, incorporating operators like gradient, divergence, and Laplacian. This compact representation facilitates the analysis and solution of multidimensional PDEs (see Fig. 2).

Partial differential equations arise in various applications across physics, engineering, and applied mathematics [7, 8, 9]. Some key topics covered in their study include:

- PDE models of phenomena
- Quasilinear PDEs

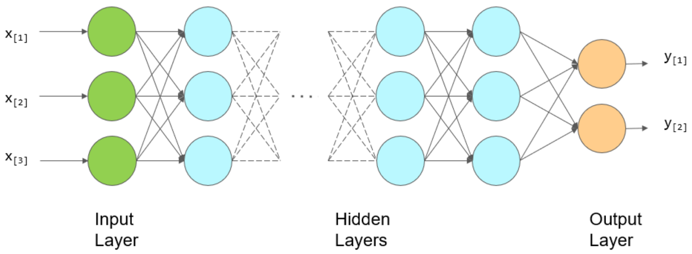

Figure 2. A structural diagram of a feedforward neural network.

- Method of characteristics
- Boundary value problems
- Wave equation
- Diffusion equations
- Laplace equation
- Poisson equation
- Fourier series
- Separation of variables
- Eigen functions expansions
- Integral transforms

The study of PDEs is crucial for understanding and modeling various physical phenomena, making it an indispensable tool in fields like physics, engineering, and applied mathematics [10].

1.2 Initial and Boundary Conditions

Obtaining general analytical solutions for partial differential equations (PDEs) is often challenging, with exact solutions available only in the simplest cases. The actual form of the solution is defined by the symmetry of the problem and the boundary conditions [11, 12]. When one of the independent variables is time, the problem is typically evolutionary, and numerical methods are employed to solve the PDE starting from the initial conditions [13].

For example, consider the heat equation in one dimension:

$u/t =^{2}\ {}^{2}u/x^{2}$

with the initial condition $u(0, x) = (x)$ and boundary conditions $u(t, 0) = u(t, L) = 0$.

The solution can be expressed as a Fourier sine series:

$u(t, x) = Ansin(nx/L)e^{(} - n^{22}t/L^{2})$

- The coefficients An are determined using the initial condition $u(0, x) = (x)$ and the orthogonality of sine functions. For the wave equation in one dimension:
  ${}^{2}u/t^{2} = c^{22}u/x^{2}$ with initial conditions
  $u(0, x) = (x)andut(0, x) = (x),$
  the solution can be expressed as:
  $u(t, x) = Ansin(nx/L)cos(nct/L) + Bnsin(nx/L)sin(nct/L)$
- The coefficients An and Bn are determined from the initial conditions

$u(0, x) = (x) andut(0, x) = (x)$.
For the Laplace equation in a cylinder:
$^2u/r^2 + (1/r)u/r +^2 u/z^2 = 0$
with the boundary condition $u(r, 1) = g(r)$
the solution can be expressed as: $u(r, z) = ckJm(kr)sin(kz)$

- The coefficients ck are determined from the boundary condition $u(r, 1) = g(r)$. eigenvalues k are the roots of $Jm(k) = 0$, leading to an infinite number of solutions.

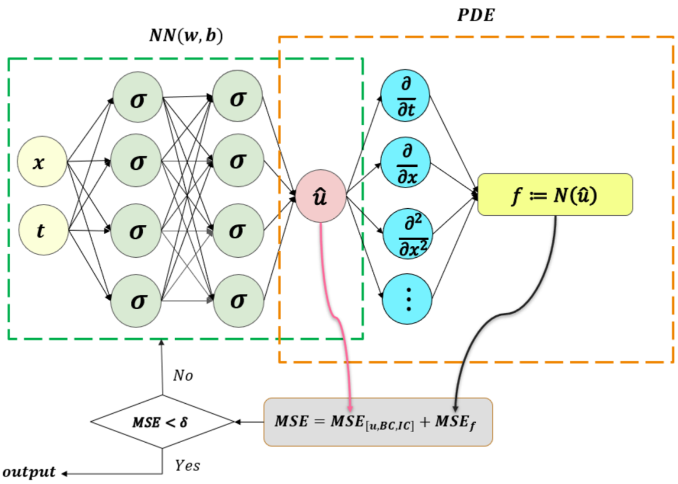

Figure 3. The schematic of physics-informed neural network.

In general, the coefficients in the series solutions are determined by the initial and boundary conditions (see Fig. 3) [14, 15, 16, 17].

2. Analytical Solution Methods

Analytical solution methods for partial differential equations (PDEs) involve techniques that yield closed-form expressions for the unknown function. These methods are particularly useful for linear PDEs and certain nonlinear PDEs that exhibit special properties. Here are some widely used analytical techniques:

1. **Separation of Variables**: This method is applicable to linear PDEs with separable variables, where the unknown function can be expressed as a product of functions, each dependent on a single variable. By substituting this form into the PDE, the problem reduces to solving a set of ordinary differential equations (ODEs). The solutions are then combined to obtain the final solution. This method is commonly used for solving the heat equation, wave equation, and Laplace equation with specific boundary conditions.
2. **Fourier Series and Transforms**: Fourier analysis is a powerful tool for solving PDEs with periodic boundary conditions or initial conditions. The unknown function is expressed as a Fourier series or integral, and the PDE is transformed into an algebraic equation for the Fourier coefficients. This method is particularly useful for solving the heat equation, wave equation, and Laplace equation on bounded domains.
3. **Green’s Functions**: Green’s functions provide a way to solve inhomogeneous PDEs by representing the solution as an integral involving the Green’s function and the inhomogeneous term. This method is widely used in potential theory, electromagnetism, and quantum mechanics.

4. **Method of Characteristics**: For first-order linear and nonlinear PDEs, the method of characteristics can be employed to reduce the PDE to a set of ODEs along characteristic curves. This method is particularly useful for solving hyperbolic PDEs, such as the wave equation and the advection equation.
5. **Similarity Solutions**: For certain nonlinear PDEs, similarity solutions can be obtained by introducing appropriate transformations that reduce the number of independent variables. This method is commonly used for solving problems in fluid mechanics, heat transfer, and diffusion processes.
6. **Integral Transforms**: Techniques such as the Laplace transform, Fourier transform, and Mellin transform can be used to transform PDEs into algebraic equations, which can be solved more easily. The solution is then obtained by inverting the transform.
7. **Perturbation Methods**: For nonlinear PDEs that can be expressed as a perturbation of a linear PDE, perturbation methods can be employed to obtain approximate solutions. These methods are widely used in fluid mechanics, quantum mechanics, and celestial mechanics.

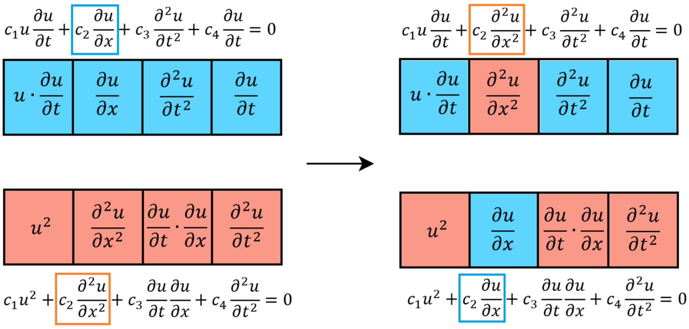

Figure 4. Cross-over scheme.

It's important to note that analytical solutions may not always be attainable or practical for complex PDEs or geometries (see Fig. 4). In such cases, numerical methods, such as the finite difference method, finite element method, or spectral methods, are employed to obtain approximate solutions [18, 19].

Partial differential equations arise in various applications across physics, engineering, and applied mathematics. Some key topics covered in their study include:

- PDE models of phenomena
- Quasilinear PDEs
- Method of characteristics
- Boundary value problems
- Wave equation
- Diffusion equations
- Laplace equation
- Poisson equation
- Fourier series
- Separation of variables
- Eigen functions expansions

- Integral transforms

2.1 Numerical Solution Techniques

When analytical solutions to partial differential equations (PDEs) are not available or practical, numerical methods provide powerful tools for obtaining approximate solutions. These techniques involve discretizing the PDEs, transforming them into algebraic equations that can be solved computationally [20, 21]. Here are some widely used numerical solution techniques:

1. **Finite Difference Method**: This method approximates the derivatives in the PDE using finite difference approximations, converting the PDE into a system of algebraic equations. The domain is discretized into a grid, and the solution is obtained at each grid point. This method is widely used for solving PDEs on simple geometries and is particularly effective for hyperbolic and parabolic PDEs.
2. **Finite Element Method**: This versatile method is suitable for solving PDEs on complex geometries and irregular domains. The domain is divided into smaller elements, and the solution is approximated using basis functions defined on these elements. The resulting system of algebraic equations is then solved numerically. The finite element method is widely used in structural mechanics, fluid dynamics, and electromagnetics.
3. **Spectral Methods**: These methods approximate the solution using a truncated series of orthogonal functions, such as Fourier series or Chebyshev polynomials. The derivatives are computed analytically, leading to highly accurate solutions. Spectral methods are particularly effective for solving PDEs on periodic or smooth domains and are commonly used in computational fluid dynamics and weather forecasting.
4. **Method of Lines**: This technique involves discretizing the spatial derivatives in the PDE, reducing it to a system of ordinary differential equations (ODEs) in time. The resulting ODEs can then be solved using standard numerical methods, such as the Runge-Kutta method or the backward differentiation formula (BDF). The method of lines is particularly useful for solving time-dependent PDEs, such as the heat equation and the wave equation.
5. **Relaxation Methods**: These iterative methods are used to solve elliptic PDEs, such as the Laplace equation and the Poisson equation. The solution is obtained by iteratively improving an initial guess until convergence is achieved. Examples include the Jacobi method, the Gauss-Seidel method, and the successive over-relaxation (SOR) method.
6. **Fast Fourier Transform (FFT)**: The FFT is a highly efficient algorithm for computing the discrete Fourier transform and its inverse. It is widely used in numerical methods for solving PDEs with periodic boundary conditions or for computing convolutions and correlations in signal processing applications.

The choice of numerical method depends on factors such as the type of PDE, the complexity of the domain, the desired accuracy, and computational efficiency. In many cases, a combination of different numerical techniques may be employed to achieve the best results [22, 23, 24, 25].

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3. Applications in Physics

Partial differential equations (PDEs) play a pivotal role in modeling and understanding various physical phenomena across diverse domains. Here are some key applications of PDEs in physics [26]:

1. **Fluid Dynamics**:
   - The continuity equation describes the conservation of mass, energy, or any other conserved quantity in a fluid flow.
   - The Navier-Stokes equation governs the motion of viscous fluids, while the Euler equation describes the flow of non-viscous (inviscid) fluids.
   - These equations are essential for modeling fluid flow in applications such as aerodynamics, hydrodynamics, and meteorology.
2. **Wave Propagation**:
   - The wave equation describes the propagation of small-amplitude waves in compressible media like fluids and solids.
   - It is used to model various wave phenomena, including sound waves, electromagnetic waves, and seismic waves.
   - Applications range from acoustics and optics to geophysics and seismology.
3. **Heat Transfer**:
   - The heat conduction equation, also known as the diffusion equation, describes the flow and equilibration of heat in solids, liquids, and gases.
   - It is fundamental in modeling thermal processes, such as heat transfer in buildings, engines, and electronic devices.
4. **Electromagnetism**:
   - Maxwell's equations describe the generation and propagation of electromagnetic fields, encompassing both electric and magnetic phenomena.
   - These equations are essential for understanding and modeling electromagnetic radiation, including light, radio waves, and microwaves.
   - Applications span from optics and telecommunications to particle accelerators and plasma physics.
5. **Quantum Mechanics**:
   - The Schrödinger equation governs the dynamics of quantum systems, describing the behavior of particles at the atomic and subatomic scales.
   - It is fundamental to understanding the behavior of atoms, molecules, and solid-state materials, with applications in chemistry, condensed matter physics, and quantum computing.
6. **Modeling Physical Systems**:

- PDEs are used to model and solve a wide range of physical problems involving functions of several variables, such as the propagation of heat or sound, fluid flow, elasticity, electrostatics, and electrodynamics.
- Specific examples include:
  - 1D heat conduction problem: Modeling the relaxation of temperature from an initial state, driven by a time-dependent boundary condition.
  - 2D Laplace equation: Solving electrostatic or steady-state heat problems using the relaxation method in a rectangular domain.
  - 1D deflagration (burning) problem: Describing the propagation of a burning front using a coupled PDE and ODE system.
  - 1D wave equation: Modeling the excitation of standing waves in a closed region.

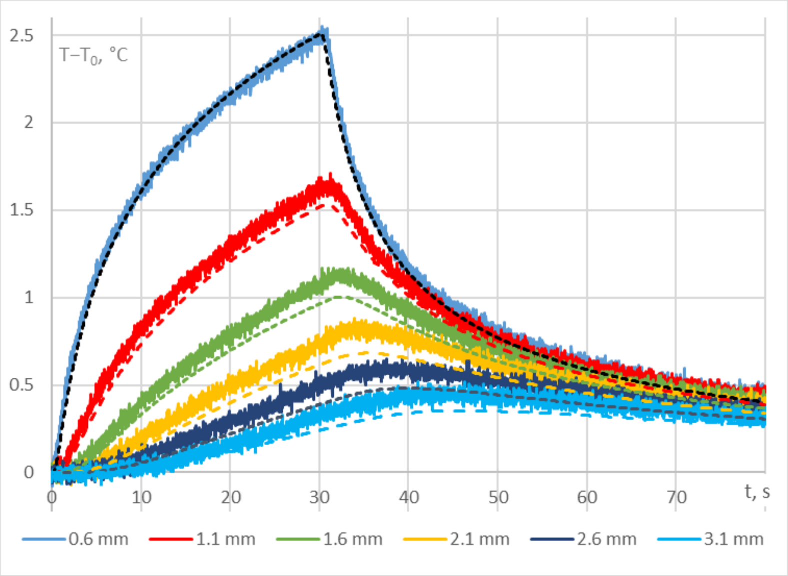

Figure 5. Evolution of temperature at points.

The applications of PDEs in physics are vast and diverse, providing a powerful mathematical framework for understanding and predicting the behavior of physical systems across multiple scales and domains (see Fig. 5) [27].

4. Applications in Engineering

Partial differential equations (PDEs) play a crucial role in various engineering disciplines, providing powerful tools for modeling and solving complex problems. Here are some key applications of PDEs in engineering:

1. **Structural Mechanics**:
   - The equations of elasticity, which govern the deformation and stress distribution in solid bodies, are based on PDEs.
   - These equations are essential for analyzing and designing structures such as buildings, bridges, and aircraft, ensuring their safety and structural integrity.

2. **Acoustics**:
   - The wave equation is fundamental in modeling the propagation of sound waves in various media, including air, water, and solids.
   - PDEs are used to study the behavior of sound waves in enclosed spaces, such as concert halls and recording studios, to optimize acoustic performance.
3. **Signal Processing**:
   - PDEs are employed in signal processing techniques, such as image processing and data compression algorithms.
   - The diffusion equation is used in image denoising and smoothing, while the wave equation is applied in seismic data processing for oil and gas exploration.
4. **Fluid Mechanics**:
   - The Navier-Stokes equations, which are PDEs, govern the flow of fluids and are essential in the design of hydraulic systems, turbines, and aerodynamic structures.
   - PDEs are also used to model the behavior of compressible fluids, such as in the design of jet engines and supersonic aircraft.
5. **Electromagnetics**:
   - Maxwell's equations, which are PDEs, describe the behavior of electromagnetic fields and are fundamental in the design of antennas, waveguides, and microwave devices.
   - PDEs are also used in the analysis of electromagnetic compatibility and interference, ensuring the proper functioning of electronic systems.
6. **Heat Transfer**:
   - The heat equation, a PDE, is used to model the transfer of heat in various engineering applications, such as the design of heat exchangers, cooling systems, and thermal insulation.
   - PDEs are also employed in the analysis of phase change processes, such as melting and solidification, which are crucial in materials processing and manufacturing.
7. **Quantum Mechanics**:
   - The Schrödinger equation, a PDE, governs the behavior of quantum systems and is essential in the design and analysis of semiconductor devices, quantum computing, and nanotechnology.

The applications of PDEs in engineering are vast and diverse, providing a powerful mathematical framework for modeling and solving complex problems across various disciplines, from structural design to signal processing, fluid dynamics, and quantum mechanics [28, 29].

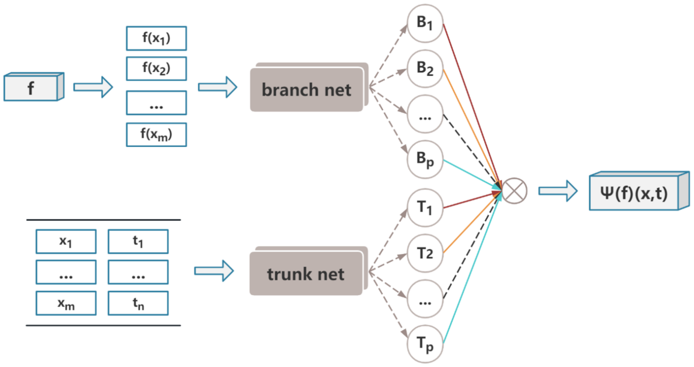

Figure 6. DeepONet architecture.

Partial differential equations arise in various applications across physics, engineering, and applied mathematics (see Fig. 6). Some key topics covered in their study include:

- PDE models of phenomena
- Quasilinear PDEs
- Method of characteristics
- Boundary value problems
- Wave equation
- Diffusion equations
- Laplace equation
- Poisson equation
- Fourier series
- Separation of variables
- Eigen functions expansions
- Integral transforms

5. Computational Implementations

The computational implementation of partial differential equations (PDEs) has become increasingly important due to the complexity of many real-world problems and the limitations of analytical methods (see Fig. 7). Numerical techniques, combined with powerful computing resources, provide a practical approach to solving PDEs in various fields. Here are some key aspects of computational implementations [30, 31]:

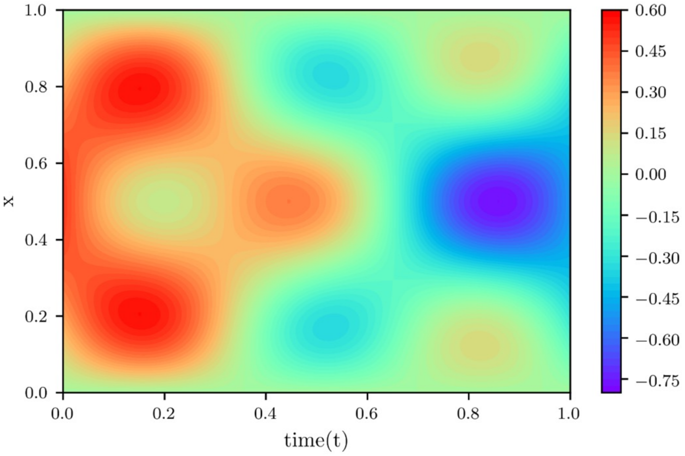

Figure 7. Solution of the wave equation given by physics-informed neural networks.

1. **Software Tools and Libraries**: Several software packages and libraries are available for solving PDEs numerically, such as MATLAB, Python (with libraries like FEniCS, SciPy, and PyFDM), and open-source finite element packages like FEniCS, deal.II, and FreeFEM. These tools provide a user-friendly environment for implementing numerical methods, visualizing solutions, and handling complex geometries.
2. **Parallel Computing**: Many PDE problems involve large-scale computations, making parallel

computing essential for efficient solutions. Techniques like domain decomposition and parallel solvers are employed to distribute the computational load across multiple processors or computing nodes, significantly reducing the overall computation time.

3. **Adaptive Mesh Refinement**: In problems with complex geometries or localized phenomena, adaptive mesh refinement techniques are used to refine the computational mesh in regions of interest, improving accuracy while minimizing computational costs. These techniques dynamically adjust the mesh based on error estimates or solution gradients.
4. **Preconditioning and Iterative Solvers**: For large-scale PDE problems, iterative solvers like the conjugate gradient method or the generalized minimal residual method (GMRES) are often employed. Preconditioning techniques, such as incomplete LU factorization or multigrid methods, are used to accelerate the convergence of these iterative solvers.
5. **High-Performance Computing (HPC)**: For computationally intensive PDE problems, high-performance computing (HPC) resources, such as supercomputers or clusters, are utilized. These powerful computing systems enable the simulation of complex phenomena and the exploration of larger parameter spaces.
6. **Multiphysics and Coupled Problems**: Many real-world applications involve coupled PDEs or multiphysics phenomena, such as fluid-structure interactions or electromagnetics-thermal coupling. Computational implementations must handle these coupled systems, often requiring specialized numerical techniques and software tools.
7. **Uncertainty Quantification and Sensitivity Analysis**: In many engineering and scientific applications, it is essential to quantify the uncertainty in the input parameters and its propagation through the PDE model. Techniques like stochastic finite element methods, Monte Carlo simulations, and sensitivity analysis are employed to assess the robustness and reliability of the solutions.
8. **Visualization and Post-Processing**: Effective visualization and post-processing tools are crucial for interpreting and analyzing the computed solutions. These tools enable the generation of graphical representations, animations, and data analysis, facilitating a better understanding of the underlying physical phenomena.

The computational implementation of PDEs is a multidisciplinary endeavor, involving expertise in numerical analysis, computer science, and domain-specific knowledge. Continuous advancements in computational resources, algorithms, and software tools are driving the ability to tackle increasingly complex PDE problems across various fields of science and engineering [32, 33].

6. Advanced Topics

The study of partial differential equations (PDEs) is an ever-evolving field, with researchers continuously exploring advanced topics and pushing the boundaries of our understanding. One notable resource is the "Advances in Partial Differential Equations" book series, which reports on recent developments across various areas of PDEs, including:

- Microlocal analysis
- Mathematical physics
- Spectral theory
- Symplectic geometry
- Analysis of singularities of solutions
- Geometric analysis

This series primarily consists of expository research articles, providing an overview of the current state of a field while introducing new results. Some book titles in this series include "Asymptotic Theory of Dynamic Boundary Value Problems in Irregular Domains," "Periodic Homogenization of Elliptic Systems," and "Boundary Value Problems with Global Projection Conditions."

Partial differential equations also find applications in diverse fields beyond traditional physics and engineering domains. For instance:

- **Finance**: PDEs are used in option pricing models to analyze the behavior of financial derivatives.
- **Biology and Medicine**: PDEs model processes like disease spread, drug diffusion in tissues, and electrical activity in the heart.
- **Geology**: PDEs study seismic waves and fluid behavior in porous materials.
- **Image and Signal Processing**: PDEs are employed for tasks like image denoising, inpainting, and edge detection.

Furthermore, academic institutions offer specialized courses delving into advanced topics in PDEs. For example, the Department of Computing at Imperial College London provides the "MATH60021 Advanced Topics in PDE" module as part of its postgraduate courses and degree programs (see Fig. 8). The module guide and details on the course structure and content can be found on the Department of Mathematics website [34, 35].

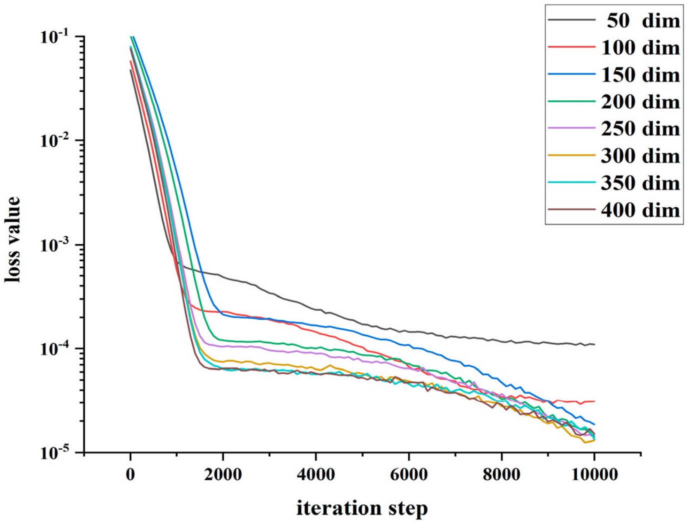

Figure 8. Loss value of different dimensions for Deep C-N algorithm.

Researchers and students seeking an in-depth understanding of PDEs often turn to advanced textbooks that extensively utilize functional analysis. Some recommended titles include "Functional Analysis, Sobolev Spaces, and Partial Differential Equations" by Haim Brezis and "Monotone Operators in Banach Space and Nonlinear PDE" by Ralph Showalter.

Partial differential equations continue to be a vibrant area of research, with new applications and advanced topics emerging regularly, driving the development of innovative analytical and computational techniques to tackle complex problems across various domains.

7. Conclusion

The study of partial differential equations (PDEs) is a vast and multidisciplinary field that lies at the heart of modeling and understanding various physical phenomena across diverse domains. These powerful mathematical tools have been instrumental in advancing our knowledge in areas such as physics, engineering, and applied mathematics, enabling the description of complex systems that evolve over space and time. Despite the challenges posed by PDEs, continuous advancements in analytical techniques, numerical methods, and computational resources have expanded our ability to tackle increasingly complex problems. As technology progresses and our understanding deepens, the applications of PDEs will continue to broaden, driving innovation and discoveries in fields ranging from fluid dynamics and quantum mechanics to finance and image processing.

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