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applied in combination with any of the common discretization techniques. For example, the finite element method may be recast as a multigrid method.

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In mathematics, a 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  $x^2 - 3x + 2 = 0$ .

## **Partial differential equation - Wikipedia**

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## **Differential equation - Wikipedia**

Texts: Finite Difference Methods for Ordinary and Partial Differential Equations (PDEs) by Randall J. LeVeque, SIAM, 2007. Numerical Solution of PDEs, Joe Flaherty's manuscript notes 1999.

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## **Numerical Solutions for Partial Differential Equations ...**

Numerical simulation of partial differential equations is far more demanding than that of ordinary differential equations. Also the diversity of types of partial differential equations precludes the availability of general purpose “canned” computer programs for their solutions.

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For example, in physics, chemistry, biology, and economics. In addition, some methods in numerical partial differential equations convert the partial differential equation into an ordinary differential equation, which must then be solved.

## **Numerical methods for ordinary differential equations ...**

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Numerical Solution of Partial Differential Equations. Introduction of PDE, Classification and Various type of conditions; Finite Difference

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