

Hyperbolic Partial Differential Equations

Hyperbolic second-order differential equations result from problems involving vibration processes, and are of the form

$$p \frac{\partial^2 F}{\partial x^2} = q \frac{\partial^2 y}{\partial x^2} \quad (12-30)$$

For example, the wave equation in one dimension

$$\frac{\partial^2 y}{\partial t^2} = \frac{Tg}{w} \frac{\partial^2 y}{\partial x^2} \quad (12-31)$$

describes the vibration (i.e., the lateral displacement y) of a string of length L , weight W , tension T and weight/unit length $w = W/L$, as a function of distance x along the length of the string.

$$\frac{F_{x,j+1} - 2F_{x,j} + F_{x,j-1}}{(\Delta t)^2} = \frac{Tg}{w} \left(\frac{F_{x+1,j} - 2F_{x,j} + F_{x-1,j}}{(\Delta x)^2} \right)$$

$$F_{x,j+1} = \frac{Tg}{w} \frac{(\Delta t)^2}{(\Delta x)^2} (F_{x+1,j} + F_{x-1,j}) - F_{x,j-1} + 2 \left(1 - \frac{Tg}{w} \frac{(\Delta t)^2}{(\Delta x)^2} \right) F_{x,j}$$

Hyperbolic Partial Differential Equations

Peter D. Lax



Hyperbolic Partial Differential Equations:

Hyperbolic Partial Differential Equations Peter D. Lax, 2006 The theory of hyperbolic equations is a large subject and its applications are many fluid dynamics and aerodynamics the theory of elasticity optics electromagnetic waves direct and inverse scattering and the general theory of relativity This book is an introduction to most facets of the theory and is an ideal text for a second year graduate course on the subject The first part deals with the basic theory the relation of hyperbolicity to the finite propagation of signals the concept and role of characteristic surfaces and rays energy and energy inequalities The structure of solutions of equations with constant coefficients is explored with the help of the Fourier and Radon transforms The existence of solutions of equations with variable coefficients with prescribed initial values is proved using energy inequalities The propagation of singularities is studied with the help of progressing waves The second part describes finite difference approximations of hyperbolic equations presents a streamlined version of the Lax Phillips scattering theory and covers basic concepts and results for hyperbolic systems of conservation laws an active research area today Four brief appendices sketch topics that are important or amusing such as Huygens principle and a theory of mixed initial and boundary value problems A fifth appendix by Cathleen Morawetz describes a nonstandard energy identity and its uses Back cover

Hyperbolic Partial Differential Equations Andreas Meister, Jens Struckmeier, 2012-12-06 The following chapters summarize lectures given in March 2001 during the summerschool on Hyperbolic Partial Differential Equations which took place at the Technical University of Hamburg Harburg in Germany This type of meeting is originally funded by the Volkswagenstiftung in Hannover Germany with the aim to bring together well known leading experts from special mathematical physical and engineering fields of interest with PhD students members of Scientific Research Institutes as well as people from Industry in order to learn and discuss modern theoretical and numerical developments Hyperbolic partial differential equations play an important role in various applications from natural sciences and engineering Starting from the classical Euler equations in fluid dynamics several other hyperbolic equations arise in traffic flow problems acoustics radiation transfer crystal growth etc The main interest is concerned with nonlinear hyperbolic problems and the special structures which are characteristic for solutions of these equations like shock and rarefaction waves as well as entropy solutions As a consequence even numerical schemes for hyperbolic equations differ significantly from methods for elliptic and parabolic equations the transport of information runs along the characteristic curves of a hyperbolic equation and consequently the direction of transport is of constitutive importance This property leads to the construction of upwind schemes and the theory of Riemann solvers Both concepts are combined with explicit or implicit time stepping techniques whereby the chosen order of accuracy usually depends on the expected dynamic of the underlying solution

Hyperbolic Partial Differential Equations Serge Alinhac, 2009-06-17 The aim of this book is to present hyperbolic partial differential equations at an elementary level In fact the required mathematical background is only a third year university course on differential calculus

for functions of several variables No functional analysis knowledge is needed nor any distribution theory with the exception of shock waves mentioned below k All solutions appearing in the text are piecewise classical C solutions Beyond the simplifications it allows there are several reasons for this choice First we believe that all main features of hyperbolic partial differential equations PDE well posedness of the Cauchy problem finite speed of propagation domains of determination energy inequalities etc can be displayed in this context We hope that this book itself will prove our belief Second all properties solution formulas and inequalities established here in the context of smooth functions can be readily extended to more general situations solutions in Sobolev spaces or temperate distributions etc by simple standard procedures of functional analysis or distribution theory which are external to the theory of hyperbolic equations The deep mathematical content of the theorems is already to be found in the statements and proofs of this book The last reason is this We do hope that many readers of this book will eventually do research in the field that seems to us the natural continuation of the subject nonlinear hyperbolic systems compressible fluids general relativity theory etc

Hyperbolic Partial Differential Equations Matthew Witten, 2014-05-17 *Hyperbolic Partial Differential Equations* Volume 1 Population Reactors Tides and Waves Theory and Applications covers three general areas of hyperbolic partial differential equation applications These areas include problems related to the McKendrick Von Foerster population equations other hyperbolic form equations and the numerical solution This text is composed of 15 chapters and begins with surveys of age specific population interactions populations models of diffusion nonlinear age dependent population growth with harvesting local and global stability for the nonlinear renewal equation in the Von Foerster model and nonlinear age dependent population dynamics The next chapters deal with various applications of hyperbolic partial differential equations to such areas as age structured fish populations density dependent growth in a cell colony boll weevil cotton crop modeling age dependent predation and cannibalism parasite populations growth of microorganisms and stochastic perturbations in the Von Foerster model These topics are followed by discussions of bifurcation of time periodic solutions of the McKendrick equation the periodic solution of nonlinear hyperbolic problems and semigroup theory as applied to nonlinear age dependent population dynamics Other chapters explore the stability of biochemical reaction tanks an ADI model for the Laplace tidal equations the Carleman equation the nonequilibrium behavior of solids that transport heat by second sound and the nonlinear hyperbolic partial differential equations and dynamic programming The final chapters highlight two explicitly numerical applications a predictor convex corrector method and the Galerkin approximation in hyperbolic partial differential equations This book will prove useful to practicing engineers population researchers physicists and mathematicians

Hyperbolic partial Differential Equations, 1983

Hyperbolic Partial Differential Equations and Wave Phenomena Mitsuru Ikawa, 2000 Deals with initial boundary value problems for second order hyperbolic equations concentrating on linear hyperbolic equations of second order with a scalar valued unknown function and elucidating properties of phenomena governed by particular equations Chapters cover

wave phenomena and hyperbolic equations the existence of a solution for a hyperbolic equation and its properties construction of asymptotic solutions and local energy of the wave equation Includes exercises and solutions Originally published in Japanese by Iwanami Shoten Publishers Tokyo 1997 Annotation copyrighted by Book News Inc Portland OR

Multi-dimensional hyperbolic partial differential equations Sylvie Benzoni-Gavage, Denis Serre, 2006-11-23
Authored by leading scholars this comprehensive self contained text presents a view of the state of the art in multi dimensional hyperbolic partial differential equations with a particular emphasis on problems in which modern tools of analysis have proved useful Ordered in sections of gradually increasing degrees of difficulty the text first covers linear Cauchy problems and linear initial boundary value problems before moving on to nonlinear problems including shock waves The book finishes with a discussion of the application of hyperbolic PDEs to gas dynamics culminating with the shock wave analysis for real fluids With an extensive bibliography including classical and recent papers both in PDE analysis and in applications mainly to gas dynamics this text will be valuable to graduates and researchers in both hyperbolic PDEs and compressible fluid dynamics

Elliptic-Hyperbolic Partial Differential Equations Thomas H. Otway, 2015-07-08 This text is a concise introduction to the partial differential equations which change from elliptic to hyperbolic type across a smooth hypersurface of their domain These are becoming increasingly important in diverse sub fields of both applied mathematics and engineering for example The heating of fusion plasmas by electromagnetic waves The behaviour of light near a caustic Extremal surfaces in the space of special relativity The formation of rapids transonic and multiphase fluid flow The dynamics of certain models for elastic structures The shape of industrial surfaces such as windshields and airfoils Pathologies of traffic flow Harmonic fields in extended projective space They also arise in models for the early universe for cosmic acceleration and for possible violation of causality in the interiors of certain compact stars Within the past 25 years they have become central to the isometric embedding of Riemannian manifolds and the prescription of Gauss curvature for surfaces topics in pure mathematics which themselves have important applications Elliptic Hyperbolic Partial Differential Equations is derived from a mini course given at the ICMS Workshop on Differential Geometry and Continuum Mechanics held in Edinburgh Scotland in June 2013 The focus on geometry in that meeting is reflected in these notes along with the focus on quasilinear equations In the spirit of the ICMS workshop this course is addressed both to applied mathematicians and to mathematically oriented engineers The emphasis is on very recent applications and methods the majority of which have not previously appeared in book form

Hyperbolic Partial Differential Equations Matthew Witten, 2014-05-23
Hyperbolic Partial Differential Equations III is a refereed journal issue that explores the applications theory and or applied methods related to hyperbolic partial differential equations or problems arising out of hyperbolic partial differential equations in any area of research This journal issue is interested in all types of articles in terms of review mini monograph standard study or short communication Some studies presented in this journal include discretization of ideal fluid dynamics

in the Eulerian representation a Riemann problem in gas dynamics with bifurcation periodic McKendrick equations for age structured population growth and logistic models of structured population growth A number of book reviews are also included This journal provides an interdisciplinary forum for the presentation of results not included in other particular journals and thus will be beneficial to those interested in this field of study

Hyperbolic Partial Differential Equations and Geometric Optics Jeffrey Rauch, 2012-05-01 This book introduces graduate students and researchers in mathematics and the sciences to the multifaceted subject of the equations of hyperbolic type which are used in particular to describe propagation of waves at finite speed Among the topics carefully presented in the book are nonlinear geometric optics the asymptotic analysis of short wavelength solutions and nonlinear interaction of such waves Studied in detail are the damping of waves resonance dispersive decay and solutions to the compressible Euler equations with dense oscillations created by resonant interactions Many fundamental results are presented for the first time in a textbook format In addition to dense oscillations these include the treatment of precise speed of propagation and the existence and stability questions for the three wave interaction equations One of the strengths of this book is its careful motivation of ideas and proofs showing how they evolve from related simpler cases This makes the book quite useful to both researchers and graduate students interested in hyperbolic partial differential equations Numerous exercises encourage active participation of the reader The author is a professor of mathematics at the University of Michigan A recognized expert in partial differential equations he has made important contributions to the transformation of three areas of hyperbolic partial differential equations nonlinear microlocal analysis the control of waves and nonlinear geometric optics

Hyperbolic Differential Operators And Related Problems Vincenzo Ancona, Jean Vaillant, 2003-03-06 Presenting research from more than 30 international authorities this reference provides a complete arsenal of tools and theorems to analyze systems of hyperbolic partial differential equations The authors investigate a wide variety of problems in areas such as thermodynamics electromagnetics fluid dynamics differential geometry and topology Renewing thought in the field of mathematical physics Hyperbolic Differential Operators defines the notion of pseudosymmetry for matrix symbols of order zero as well as the notion of time function Surpassing previously published material on the topic this text is key for researchers and mathematicians specializing in hyperbolic Schrödinger Einstein and partial differential equations complex analysis and mathematical physics

Partial Differential Equations of Hyperbolic Type and Applications Giuseppe Geymonat, 1987 This book introduces the general aspects of hyperbolic conservation laws and their numerical approximation using some of the most modern tools spectral methods unstructured meshes and formulation The applications of these methods are found in some significant examples such as the Euler equations This book a collection of articles by the best authors in the field exposes the reader to the frontier of the research and many open problems

Numerical Solution of Hyperbolic Partial Differential Equations John A. Trangenstein, 2009-09-03 Numerical Solution of Hyperbolic Partial Differential Equations is a new type of graduate textbook

with both print and interactive electronic components on CD It is a comprehensive presentation of modern shock capturing methods including both finite volume and finite element methods covering the theory of hyperbolic conservation laws and the theory of the numerical methods The range of applications is broad enough to engage most engineering disciplines and many areas of applied mathematics Classical techniques for judging the qualitative performance of the schemes are used to motivate the development of classical higher order methods The interactive CD gives access to the computer code used to create all of the text s figures and lets readers run simulations choosing their own input parameters the CD displays the results of the experiments as movies Consequently students can gain an appreciation for both the dynamics of the problem application and the growth of numerical errors

Numerical Methods for Hyperbolic Equations Elena

Vázquez-Cendón, Arturo Hidalgo, Pilar Garcia Navarro, Luis Cea, 2012-11-05 Numerical Methods for Hyperbolic Equations is a collection of 49 articles presented at the International Conference on Numerical Methods for Hyperbolic Equations Theory and Applications Santiago de Compostela Spain 4 8 July 2011 The conference was organized to honour Professor Eleuterio Toro in the month of his 65th birthday The topics covered include Recent advances in the numerical computation of environmental conservation laws with source terms Multiphase flow and porous media Numerical methods in astrophysics Seismology and geophysics modelling High order methods for hyperbolic conservation laws Numerical methods for reactive flows Finite volume and discontinuous Galerkin schemes for stiff source term problems Methods and models for biomedical problems Numerical methods for reactive flows The research interest of Eleuterio Toro born in Chile on 16th July 1946 is reflected in Numerical Methods for Hyperbolic Equations and focuses on numerical methods for partial differential equations with particular emphasis on methods for hyperbolic equations design and application of new algorithms hyperbolic partial differential equations as mathematical models of various types of processes mathematical modelling and simulation of physico chemical processes that include wave propagation phenomena modelling of multiphase flows application of models and methods to real problems Eleuterio Toro received several honours and distinctions including the honorary title OBE from Queen Elizabeth II Buckingham Palace London 2000 Distinguished Citizen of the City of Carahue Chile 2001 Life Fellow Claire Hall University of Cambridge UK 2003 Fellow of the Indian Society for Shock Wave Research Bangalore 2005 Doctor Honoris Causa Universidad de Santiago de Chile 2008 William Penney Fellow University of Cambridge UK 2010 Doctor Honoris Causa Universidad de la Frontera Chile 2012 Professor Toro is author of two books editor of two books and author of more than 260 research works In the last ten years he has been invited and keynote speaker in more than 100 scientific events Professor Toro has held many visiting appointments round the world which include several European countries Japan China and USA

A Coupled System of Differential-Algebraic Equation and Hyperbolic Partial Differential Equation Dennis Groh, 2024 Coupled systems of differential algebraic equations DAEs and partial differential equations

PDEs appear in various fields of applications such as electrical engineering bio mathematics or multi physics They are of

particular interest for the modeling and simulation of flow networks for instance energy transport networks In this thesis we discuss a system in which an abstract DAE and a second order hyperbolic PDE are coupled through nonlinear coupling functions The analysis presented is split into two parts In the first part we introduce the concept of matrix induced linear operators which arise naturally in the context of abstract DAEs but have surprisingly not been discussed in literature on abstract DAEs so far We also present a novel index 1 like criterion that allows to separate dynamical and non dynamical parts of the abstract DAE while allowing for a considerable reduction of required assumptions compared to existing theoretical results for abstract DAEs In the second part we build upon the developed techniques We show how to combine the theoretical frameworks for abstract DAEs and second order hyperbolic PDEs in a way such that both parts of the solution are of similar regularity We then use a fixed point approach to prove existence and uniqueness of local as well as global solutions to the coupled system In the last part of this thesis we throw a glance at a related optimal control problem and prove existence of a global minimizer

On Existence in the Large of Solutions of Hyperbolic Partial Differential Equations John P. Shanahan, 1960 *Lectures on Hyperbolic Partial Differential Equations* Peter D. Lax, 1963 *Beyond Partial Differential Equations* Horst Reinhard Beyer, 2007-04-10 This book introduces the treatment of linear and nonlinear quasi linear abstract evolution equations by methods from the theory of strongly continuous semigroups The theoretical part is accessible to graduate students with basic knowledge in functional analysis with only some examples requiring more specialized knowledge from the spectral theory of linear self adjoint operators in Hilbert spaces Emphasis is placed on equations of the hyperbolic type which are less often treated in the literature

Hyperbolic Partial Differential Equations VI Suhrit K. Dey, Matthew Witten, 1991 **Polynomial Chaos Methods for Hyperbolic Partial Differential Equations** Mass Per Pettersson, Gianluca Iaccarino, Jan Nordström, 2015-03-10 This monograph presents computational techniques and numerical analysis to study conservation laws under uncertainty using the stochastic Galerkin formulation With the continual growth of computer power these methods are becoming increasingly popular as an alternative to more classical sampling based techniques The text takes advantage of stochastic Galerkin projections applied to the original conservation laws to produce a large system of modified partial differential equations the solutions to which directly provide a full statistical characterization of the effect of uncertainties Polynomial Chaos Methods of Hyperbolic Partial Differential Equations focuses on the analysis of stochastic Galerkin systems obtained for linear and non linear convection diffusion equations and for a systems of conservation laws a detailed well posedness and accuracy analysis is presented to enable the design of robust and stable numerical methods The exposition is restricted to one spatial dimension and one uncertain parameter as its extension is conceptually straightforward The numerical methods designed guarantee that the solutions to the uncertainty quantification systems will converge as the mesh size goes to zero Examples from computational fluid dynamics are presented together with numerical methods suitable for the problem at hand stable high order finite difference methods based on summation by

parts operators for smooth problems and robust shock capturing methods for highly nonlinear problems Academics and graduate students interested in computational fluid dynamics and uncertainty quantification will find this book of interest Readers are expected to be familiar with the fundamentals of numerical analysis Some background in stochastic methods is useful but not necessary

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