

Chapter 5

FINITE-DIFFERENCE METHODS

1. Boundary Value Problems for Ordinary Differential Equations

Some types of problems from fluid dynamics lead to boundary value problems for differential equations of the form

$$\frac{d^2y}{dx^2} + A(x)\frac{dy}{dx} + B(x)y = C(x), x \in [x_{\min}, x_{\max}], \quad (5.1)$$

$$y(x_{\min}) = y_m, \quad y(x_{\max}) = y_M.$$

The first step to approximately solve these problems by finite differences is to construct the grid

$$x_{\min} = x_0, \dots, x_j = jh, \dots, x_{N+1} = x_{\max}, j = 0, \dots, N + 1$$

with the step size $\Delta x = h = \frac{1}{N+1}$. The values of y evaluated at these points x_j will be denoted by y_j . We will evaluate also the derivatives of y at the same points x_j using the values of y at the neighboring grid points. From the Taylor expansion we have, for a small h ,

$$y_{j+m} \equiv y(x_j + mh) = y_j + mhy'_j + \frac{(mh)^2}{2!}y''_j + \frac{(mh)^3}{3!}y'''_j + \dots$$

Therefore,

$$y_{j-1} = y_j - hy'_j + \frac{h^2}{2}y''_j - \frac{h^3}{6}y'''_j + \dots,$$

$$y_{j+1} = y_j + hy'_j + \frac{h^2}{2}y''_j + \frac{h^3}{6}y'''_j + \dots$$

and, consequently,

$$y'_j = \frac{y_{j+1} - y_j}{h} - \frac{h}{2}y''_j + \dots$$

Chapter Finite Difference Methods York University

G Orfield



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The South African Mechanical Engineer, 1985 *Introduction to Difference Equations* Samuel Goldberg, 1986-01-01
Exceptionally clear exposition of an important mathematical discipline and its applications to sociology economics and psychology Topics include calculus of finite differences difference equations matrix methods and more 1958 edition

Choice, 2000 **Computational Techniques for Fluid Dynamics 1** Clive Fletcher, 1988-10-13 The purpose of this two volume textbook is to provide students of engineering science and applied mathematics with the specific techniques and the framework to develop skill in using them that have proven effective in the various branches of computational fluid dynamics CFD Volume 1 describes both fundamental and general techniques that are relevant to all branches of fluid flow Volume 2 provides specific techniques applicable to the different categories of engineering flow behaviour many of which are also appropriate to convective heat transfer An underlying theme of the text is that the competing formulations which are suitable for computational fluid dynamics e.g. the finite difference finite element finite volume and spectral methods are closely related and can be interpreted as part of a unified structure Classroom experience indicates that this approach assists considerably the student in acquiring a deeper understanding of the strengths and weaknesses of the alternative computational methods Through the provision of 24 computer programs and associated examples and problems the present text is also suitable for established research workers and practitioners who wish to acquire computational skills without the benefit of formal instruction The text includes the most up to date techniques and is supported by more than 300 figures and 500 references **Classed Subject Catalog** Engineering Societies Library, 1973 **Dissertation Abstracts**

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