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numerical partial differential equations pdf

A parabolic partial differential equation is a type of partial differential equation (PDE). Parabolic PDEs are used to describe a wide variety of time-dependent phenomena, including heat conduction, particle diffusion, and pricing of derivative investment instruments

Parabolic partial differential equation - Wikipedia

Numerical analysis is the study of algorithms that use numerical approximation (as opposed to general symbolic manipulations) for the problems of mathematical analysis (as distinguished from discrete mathematics). Numerical analysis naturally finds application in all fields of engineering and the physical sciences, but in the 21st century also the life sciences, social sciences, medicine ...

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