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Numerical Models for Differential Problems (MS&A)

Alfio Quarteroni

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In this text, we introduce the basic concepts for the numerical modelling of partial differential equations. We consider the classical elliptic, parabolic and hyperbolic linear equations, but also the diffusion, transport, and Navier-Stokes equations, as well as equations representing conservation laws, saddle-point problems and optimal control problems. Furthermore, we provide numerous physical examples which underline such equations. In particular, we discuss the algorithmic and computer implementation aspects and provide a number of easy-to-use programs.

The text does not require any previous advanced mathematical knowledge of partial differential equations: the absolutely essential concepts are reported in a preliminary chapter. It is therefore suitable for students of bachelor and master courses in scientific disciplines, and recommendable to those researchers in the academic and extra-academic domain who want to approach this interesting branch of applied mathematics.

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