



# Finite Difference Schemes and Partial Differential Equations

*John Strikwerda*

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# Finite Difference Schemes and Partial Differential Equations

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## **Finite Difference Schemes and Partial Differential Equations** John Strikwerda

This book provides a unified and accessible introduction to the basic theory of finite difference schemes applied to the numerical solution of partial differential equations. Originally published in 1989, its objective remains to clearly present the basic methods necessary to perform finite difference schemes and to understand the theory underlying these schemes. This is one of the few texts in the field to not only present the theory of stability in a rigorous and clear manner but also to discuss the theory of initial-boundary value problems in relation to finite difference schemes. In this updated edition the notion of a stability domain is now included in the definition of stability and is more prevalent throughout the book. The author has also added many new figures and tables to clarify important concepts and illustrate the properties of finite difference schemes.

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