

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,

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

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**C. H. Bamford, Charles Frank Howlett
Tipper**

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Construction of Integration Formulas for Initial Value Problems Pieter Jacobus Houwen, 1977 *Construction Of Integration Formulas For Initial Value Problems* *Technical Book Review Index* ,1970 **Dissertation Abstracts International** ,2003 **Computational Fluid Dynamics** Michael B. Abbott, David R. Basco, 1989 **Engineering** ,1957 International Computer Bibliography Stichting Studiecentrum voor Administratieve Automatisering, National Computing Centre Limited, 1968 **INIS Atomindex** ,1987 **Highway Research Abstracts** ,1993 **IRE Transactions on Automatic Control** ,1956 **IRE Transactions on Circuit Theory** ,1960 **Water Power** ,1964 **Bulletin of the Institution of Engineers (India)**. Institution of Engineers (India), 1986 *Aeronautical Engineering Review* ,1957 *Chemical Engineering Progress* ,2003 **Mathematical Reviews** ,2007 **Journal of the Institute of Petroleum** Institute of Petroleum (Great Britain), 1972 **The Chemical Engineer** ,1968 *Comprehensive Chemical Kinetics* C. H. Bamford, Charles Frank Howlett Tipper, 1969 Reviews in Ring Theory Lance W. Small, 1981 **Australian Computer Journal** ,1981

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web buildings as revealed through pre construction survey inspections qps may refer to goh mair 2014 to incorporate the existing condition in the impact assessment in the current deemed to satisfy approach the monitoring levels include work suspension level and alert level when rigorous approach is adopted 2 additional monitoring levels

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web building works consisting of repairs alterations and or additions a a work to an existing building if the building works involve the construction of new floor and or reconstruction of existing floor for which their total gross floor area is 2 000 m² or more 5 2 3 for building works with gfa equals to or greater than 2 000 m² but less

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