

Partial differential equations:

Differential equations in one variable \rightarrow Ordinary differential equations (ODEs)

Two or more variables \rightarrow partial differential equations (PDEs)

Examples of partial differential equations -

Most encountered PDEs in physics

(i) Laplace's equation: $\nabla^2 u = 0$

Function u may be - gravitational potential in a region containing no matter

- Electrostatic potential in a charge-free region

- Steady-state temperature

- velocity field for an incompressible fluid

(ii) Poisson's equation: $\nabla^2 u = f(x, y, z)$

In contrast to the homogeneous Laplace's equation the function u may represent the same physical quantities as discussed above but in a region which contains matter, electric charge, heat sources, fluid respectively. $f(x, y, z)$ is source term.

(iii) Helmholtz equations: $\nabla^2 u \pm ku = 0$

~~These equations~~

$u \rightarrow$ time independent

These equation appear in describing the physics of

- elastic waves in solids
- electromagnetic waves
- sound or acoustics
- nuclear reactors

(iv) time-dependent diffusion equation: $\nabla^2 u = \frac{1}{a^2} \frac{\partial u}{\partial t}$

Here u may be ~~non~~ non-steady state temperature in a region with no heat sources or concentration of a diffusing substance.

$a^2 \rightarrow$ constant called diffusivity

(v) wave equation: $\nabla^2 u = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2}$

$c \rightarrow$ speed

(vi) Schrödinger wave equation:

Time-dependent $\rightarrow i\hbar \frac{\partial \psi}{\partial t} = -\frac{\hbar^2}{2m} \nabla^2 \psi + V\psi$

time independent $\rightarrow -\frac{\hbar^2}{2m} \nabla^2 \psi + V\psi = E\psi$