1. Record Nr. UNINA9910151932203321 Autore Holden Helge **Titolo** Splitting Methods for Partial Differential Equations with Rough Solutions [[electronic resource]]: Analysis and MATLAB programs // Helge Holden, Kenneth Hvistendahl Karlsen, Knut-Andreas Lie, Nils Henrik Risebro Zuerich, Switzerland, : European Mathematical Society Publishing Pubbl/distr/stampa House, 2010 **ISBN** 3-03719-578-9 1 online resource (234 pages) Descrizione fisica EMS Series of Lectures in Mathematics (ELM):, 2523-5176 Collana Classificazione 65-xx35-xx47-xx Differential equations Soggetti Numerical analysis Partial differential equations

Operator theory

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Sommario/riassunto Operator splitting (or the fractional steps method) is a very common

tool to analyze nonlinear partial differential equations both numerically and analytically. By applying operator splitting to a complicated model one can often split it into simpler problems that can be analyzed separately. In this book one studies operator splitting for a family of nonlinear evolution equations, including hyperbolic conservation laws and degenerate convection-diffusion equations. Common for these equations is the prevalence of rough, or non-smooth, solutions, e.g., shocks. Rigorous analysis is presented, showing that both semi-discrete and fully discrete splitting methods converge. For conservation laws, sharp error estimates are provided and for convection-diffusion equations one discusses a priori and a posteriori correction of entropy errors introduced by the splitting. Numerical methods include finite difference and finite volume methods as well as front tracking. The theory is illustrated by numerous examples. There is a dedicated web page that provides MATLAB codes for many of the examples. The book

is suitable for graduate students and researchers in pure and applied mathematics, physics, and engineering.