1. **Record Nr.** UNINA9910566481503321

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Titolo	Modern Problems of Mathematical Physics and Their Applications
Pubbl/distr/stampa	Basel, : MDPI - Multidisciplinary Digital Publishing Institute, 2022
Descrizione fisica	1 online resource (351 p.)
Soggetti	Mathematics and Science Research and information: general
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia

Sommario/riassunto   There are many applications of mathematical physics in several fields of basic science and engineering. Thus, we have tried to provide the Special Issue "Modern Problems of Mathematical Physics and Their Applications" to cover the new advances of mathematical physics and its applications. In this Special Issue, we have focused on some important and challenging topics, such as integral equations, ill-posed problems, ordinary differential equations, partial differential equations, system of equations, fractional problems, linear and nonlinear problems, fuzzy problems, numerical methods, analytical methods, semi-analytical methods, convergence analysis, error analysis and mathematical models. In response to our invitation, we received 31 papers from more than 17 countries (Russia, Uzbekistan, China, USA, Kuwait, Bosnia and Herzegovina, Thailand, Pakistan, Turkey, Nigeria, Jordan, Romania, India, Iran, Argentina, Israel, Canada, etc.), of which 19 were published and 12 rejected.