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Analytic Solutions of Partial Differential Equations

First order PDEs: linear & semilinear characteristics quasilinear nonlinear system of equations Second order linear PDEs: classification elliptic parabolic Book list: P. Prasad & R. Ravindran, "Partial Differential Equations", Wiley Eastern, 1985. W. E. Williams, "Partial Differential Equations", Oxford University Press, 1980.

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Partial differential equation Wikipedia

Infinite-order PDEs in quantum mechanics. In the phase space formulation of quantum mechanics, one may consider the quantum Hamilton's equations for trajectories of quantum particles. These equations are infinite-order PDEs. However, in the semiclassical expansion, one has a finite system of ODEs at any fixed order of .

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Second Order Linear Partial Differential Equations Part I

the second order linear PDEs. Recall that a partial differential equation is Recall that a partial differential equation is any differential equation that contains two or more independent variables.

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Stochastic Optimal Control in Infinite Dimension Dynamic

His main research interests are in nonlinear PDEs and integro-PDEs, PDEs in infinite dimensional spaces, viscosity solutions, stochastic and deterministic optimal control, stochastic PDEs, differential games, mean-field games, and the calculus of variations.

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