

---

# Contents

---

<b>Preface</b> . . . . .	ix
<b>Introduction</b> . . . . .	xi
<b>Chapter 1. Elliptic Equations in Canonical Domains with the Dirichlet Condition on the Boundary or its Part</b> . . . . .	1
1.1. A standard finite-difference scheme for Poisson's equation with mixed boundary conditions . . . . .	1
1.1.1. Discretization of the BVP . . . . .	1
1.1.2. Properties of the finite-difference operators . . . . .	3
1.1.3. Discrete Green's function . . . . .	8
1.1.4. Accuracy with the boundary effect . . . . .	10
1.1.5. Conclusion. . . . .	17
1.2. A nine-point finite-difference scheme for Poisson's equation with the Dirichlet boundary condition . . . . .	18
1.2.1. Discretization of the BVP . . . . .	19
1.2.2. Properties of the finite-difference operators . . . . .	20
1.2.3. Discrete Green's function . . . . .	24
1.2.4. Accuracy with the boundary effect . . . . .	27
1.2.5. Conclusion. . . . .	31
1.3. A finite-difference scheme of the higher order of approximation for Poisson's equation with the Dirichlet boundary condition . . . . .	31
1.3.1. Auxiliary results. . . . .	32
1.3.2. Accuracy with the boundary effect . . . . .	43
1.3.3. Conclusion. . . . .	46
1.4. A finite-difference scheme for the equation with mixed derivatives . . . . .	46
1.4.1. Discretization of the BVP . . . . .	47
1.4.2. Properties of the finite-difference operators . . . . .	49
1.4.3. Discrete Green's function . . . . .	54

1.4.4. Accuracy with the boundary effect . . . . .	57
1.4.5. Conclusion. . . . .	67
<b>Chapter 2. Parabolic Equations in Canonical Domains with the Dirichlet Condition on the Boundary or its Part . . . . .</b>	<b>69</b>
2.1. A standard finite-difference scheme for the one-dimensional heat equation with mixed boundary conditions . . . . .	69
2.1.1. Discretization of the problem . . . . .	69
2.1.2. Accuracy with the boundary effect . . . . .	71
2.1.3. Accuracy with the initial effect . . . . .	77
2.1.4. Conclusion. . . . .	81
2.2. A standard finite-difference scheme for the two-dimensional heat equation with mixed boundary conditions . . . . .	82
2.2.1. Discretization of the differential problem and properties of the finite-difference operators . . . . .	82
2.2.2. Discrete Green's function . . . . .	85
2.2.3. Accuracy with the boundary effect . . . . .	86
2.2.4. Conclusion. . . . .	101
2.3. A standard finite-difference scheme for the two-dimensional heat equation with the Dirichlet boundary condition . . . . .	102
2.3.1. Discretization of the differential problem. . . . .	102
2.3.2. Accuracy with the boundary effect . . . . .	103
2.3.3. Accuracy with the initial effect . . . . .	111
2.3.4. Conclusion. . . . .	112
<b>Chapter 3. Differential Equations with Fractional Derivatives . . . . .</b>	<b>115</b>
3.1. BVP for a differential equation with constant coefficients and a fractional derivative of order $\frac{1}{2}$ . . . . .	115
3.1.1. A weighted estimate for the exact solution . . . . .	115
3.1.2. Weighted estimates for approximate solutions . . . . .	118
3.1.3. Conclusion. . . . .	123
3.2. BVP for a differential equation with constant coefficients and a fractional derivative of order $\alpha \in (0,1)$ . . . . .	124
3.2.1. A scale of weighted estimates for the exact solution. . . . .	124
3.2.2. The scale of weighted estimates for approximate solutions . . . . .	136
3.2.3. A numerical example and conclusion . . . . .	143
3.3. BVP for a differential equation with variable coefficients and a fractional derivative of order $\alpha \in (0,1)$ . . . . .	145
3.3.1. Differential properties of the exact solution . . . . .	145
3.3.2. The accuracy of the mesh scheme . . . . .	162
3.3.3. Conclusion. . . . .	166
3.4. Two-dimensional differential equation with a fractional derivative. . . . .	166

3.4.1. A weighted estimate for the exact solution . . . . .	166
3.4.2. A mesh scheme of the first order of accuracy . . . . .	172
3.4.3. A mesh scheme of the second order of accuracy . . . . .	177
3.4.4. Conclusion. . . . .	181
3.5. The Goursat problem with fractional derivatives . . . . .	181
3.5.1. Properties of the exact solution . . . . .	181
3.5.2. The accuracy of the mesh scheme . . . . .	198
3.5.3. Conclusion. . . . .	212
<b>Chapter 4. The Abstract Cauchy Problem . . . . .</b>	<b>213</b>
4.1. The approximation of the operator exponential function in a Hilbert space . . . . .	213
4.2. Inverse theorems for the operator sine and cosine functions. . . . .	230
4.3. The approximation of the operator exponential function in a Banach space . . . . .	236
4.4. Conclusion . . . . .	247
<b>Chapter 5. The Cayley Transform Method for Abstract Differential Equations . . . . .</b>	<b>249</b>
5.1. Exact and approximate solutions of the BVP in a Hilbert space. . . . .	249
5.1.1. Auxiliary results. . . . .	250
5.1.2. The exact solution of the BVP. . . . .	257
5.1.3. The approximate method without saturation of accuracy . . . . .	267
5.1.4. The approximate method with a super-exponential rate of convergence. . . . .	274
5.1.5. Conclusion. . . . .	281
5.2. Exact and approximate solutions of the BVP in a Banach space . . . . .	282
5.2.1. The BVP for the homogeneous equation . . . . .	282
5.2.2. The BVP for the inhomogeneous equation . . . . .	292
5.2.3. Conclusion. . . . .	305
<b>References . . . . .</b>	<b>307</b>
<b>Index . . . . .</b>	<b>315</b>