

数学与系统科学研究院

计算数学所学术报告

报告人: **Prof. Rudolf Scherer**

(**Institute for Applied and Numerical
Mathematics Karlsruhe Institute of
Technology (KIT), Germany**)

报告题目:

**The Gruenwald-Letnikov Method
for Fractional Differential Equations**

邀请人: 洪佳林研究员

报告时间: **2010年5月12日(周三)**

下午 4:00~5:00

报告地点: **科技综合楼 311**

计算数学所报告厅

Abstract:

This paper is devoted to the numerical treatment of some fractional extensions of ordinary and partial differential equations. Based on Gruenwald-Letnikov definition of fractional derivatives, finite difference schemes for the approximation of the solution are discussed and difference schemes are derived. The main properties of these methods, explicit and implicit methods, related to the stability, the convergence and the error behaviour are studied. Numerical experiments are given.

欢迎大家参加!