

ÇANKAYA UNIVERSITY FACULTY OF ARTS AND SCIENCES DEPARTMENT OF MATHEMATICS

SEMINAR

A second order accurate numerical approximation for time-space fractional diffusion equation

SPEAKER: Assist. Prof. Dr. Sadia Arshad

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PLACE: Cankaya University (Central Campus), R-213

Abstract

I will discuss a finite difference method to solve time—space linear and nonlinear fractional diffusion equations. Specifically, the centered difference scheme is used to approximate the Riesz fractional derivative in space. A trapezoidal formula is used to solve a system of Volterra integral equations transformed from spatial discretization. Stability and convergence of the proposed scheme is discussed which shows second-order accuracy both in temporal and spatial directions. Finally, examples are presented to show the accuracy and effectiveness of the schemes.

All interested are cordially invited.

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