



UNIVERSITI PUTRA MALAYSIA

**APPLICATION OF THE DIFFERENTIAL QUADRATURE METHOD
TO PROBLEMS IN ENGINEERING MECHANICS**

MD MOSLEMUDDIN FAKIR

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**APPLICATION OF THE DIFFERENTIAL QUADRATURE METHOD TO
PROBLEMS IN ENGINEERING MECHANICS**

By

MD MOSLEMUDDIN FAKIR

**Thesis Submitted to the School of Graduate Studies, Universiti Putra
Malaysia, in Fulfillment of the Requirement for the Degree of
Master of Science**

April 2003



DEDICATION

This Thesis is Dedicated To

Our Parents, My Wife Dr. Sabira

&

Our Daughter Nusrat Jahan Shoumy

Abstract of thesis presented to the Senate of Universiti Putra Malaysia in fulfillment of the requirement for the degree of Master of Science.

**APPLICATION OF THE DIFFERENTIAL QUADRATURE METHOD TO
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April 2003

Chairman: Associate Professor Waqar Asrar, Ph.D.

Faculty: Engineering

The numerical solution of linear and nonlinear partial differential equations plays a prominent role in many areas of engineering and physical sciences. In many cases all that is desired is a moderately accurate solution at a few grid points that can be calculated rapidly.

The standard finite difference method currently in use have the characteristic that the solution must be calculated with a large number of mesh points in order to obtain moderately accurate results at the points of interest. Consequently, both the computing time and storage required often prohibit the calculation. Furthermore, the mathematical techniques involved in the finite difference schemes or in the Fourier transform methods, are often quite sophisticated and thus not easily learned or used.



The differential quadrature method (DQM) is a numerical solution technique, which has been presented in this thesis. This method is a simple and direct technique, which can be applied in a large number of cases to circumvent the difficulties of programming complex algorithms for the computer, as well as excessive use of storage and computer time. The initial and/or boundary value problems can be solved by this method directly and efficiently. The accuracy of the differential quadrature (DQ) method depends mainly on the accuracy of the weighting coefficient computation, which is a vital key of the method. In this thesis, the technique has been illustrated with the solution of six partial differential equations arising in Heat transfer, Poisson and Torsion problem with accurate weighting coefficient computation and two types of mesh points distribution (equally spaced and unequally spaced). In all cases, the obtained DQ numerical results are of good accuracy with the exact solutions and hence show the potentiality of the method. It is also shown that the obtained DQ results in this thesis either agree very well or improved than those of some similar published results. This method is a vital alternative to the conventional numerical methods, such as finite difference and finite element methods. It is expected that this technique can be applied in a large number of cases in science and engineering to circumvent both the above-mentioned conventional difficulties.

Abstrak tesis dipersembahkan kepada Senat Universiti Putra Malaysia sebagai memenuhi syarat keperluan untuk ijazah Master Sains.

**APLIKASI KAEDAH PEMBEZAAN SUKUAN TERHADAP MASALAH
KEJURUTERAAN MEKANIK**

Oleh

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Kaedah penyelesaian berangka bagi persamaan pembezaan lurus separa dan tidak lurus memainkan peranan penting dalam pelbagai bidang kejuruteraan dan sains fizik. Dalam kebanyakan kes, kaedah-kaedah ini memerlukan penyelesaian yang tepat pada titik-titik grid dan bentuk pengiraannya boleh dilakukan secara berulang.

Kaedah pembezaan terhingga yang sering digunakan pada masa ini kebiasaannya mempunyai penyelesaian yang perlu dikira bersama jumlah pada titik setara bagi mendapatkan keputusan yang tepat pada titik yang diinginkan. Hasilnya, kedua-dua pengiraan simpanan dan masa yang diperlukan tidak termasuk di dalam pengiraan tersebut. Tambahan lagi teknik matematik yang terlibat di dalam skema ini (Pembezaan Terhingga) atau di dalam kaedah Jelmaan Fourier agak kompleks dan tidak mudah dipelajari serta digunakan.

Tesis ini memperkenalkan satu teknik penyelesaian berangka yang dikenali sebagai Kaedah Pembezaan Sukuan. Kaedah ini sangat ringkas dan tepat. Ia boleh diaplikasikan dalam pelbagai kes bagi mengatasi masalah-masalah pengaturcaraan algorithma yang kompleks pada komputer. Contohnya seperti penggunaan masa dan penyimpanan memori yang terlalu lama dan banyak di dalam komputer. Dengan menggunakan kaedah ini juga masalah pada peringkat awal dan/atau pada nilai sempadan dapat diselesaikan secara terus dengan rapi. Ketepatan kaedah Pembezaan Sukuan ini adalah bergantung sepenuhnya kepada ketepatan pengiraan pekali pemberat, di mana ia merupakan kunci utama dalam kaedah ini. Di dalam tesis ini juga membincangkan teknik di mana penyelesaian bagi enam Persamaan Pembezaan Sebahagian yang diterbitkan di dalam masalah Perpindahan Haba, Poisson dan Torsion telah dimasukkan bersama pengiraan pekali pemberat yang tepat dan juga berserta dua jenis pembahagian titik setara (jarak yang sama dan jarak yang tidak sama). Dalam semua kes, keputusan berangka Pembezaan Sukuan yang diperolehi adalah baik dari segi ketepatan berserta penyelesaian yang betul dan ini menunjukkan keupayaan kaedah ini. Keputusan Pembezaan Sukuan yang diperolehi dalam tesis ini juga memberi persetujuan di mana keputusan yang diperolehi adalah lebih baik daripada semua keputusan yang seakan-akan sama diterbitkan. Kaedah ini merupakan alternatif kepada kaedah berangka yang biasa digunakan iaitu Pembezaan Terhingga dan Kaedah Unsur Terhingga. Ia dijangka dapat digunakan di dalam pelbagai perkara dalam bidang sains dan kejuruteraan bagi mengatasi masalah-masalah yang berkaitan dengan kedua-dua kaedah yang disebutkan di atas.

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I certify that an Examination Committee met on 18th April 2003 to conduct the final examination of Md. Moslem Uddin Fakir on his Master of Science Thesis entitled "Application of the Differential Quadrature Method to Problems in Engineering Mechanics" in accordance with Universiti Pertanian Malaysia (Higher Degree) Act 1980 and Universiti Pertanian Malaysia (Higher Degree) Regulations 1981. The committee recommends that the candidate be awarded the relevant degree. Members of the Examination Committee are as follows:

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DECLARATION

I hereby declare that the thesis is based on my original work except for quotations and citations which have been duly acknowledged. I also declare that it has not been previously or concurrently submitted for any other degree at UPM or other institutions.



(MD. MOSLEM UDDIN FAKIR)

Date: 20.5.03

Table of Contents

	Page
DEDICATION	ii
ABSTRACT	iii
ABSTRAK	v
ACKNOWLEDGEMENT	vii
APPROVAL SHEETS	ix
DECLARATION	xi
LIST OF TABLES	xiv
LIST OF FIGURES	xv
CHAPTER	
1. INTRODUCTION	1
1.1 Background	
1.2 The Reasons for Using Differential Quadrature Method (DQM) as a Numerical Solution Technique	2
1.3 Research Objective	3
1.4 Contribution of the Thesis	4
1.5 Organization of the Thesis	5
2. LITERATURE REVIEW	7
2.1 Differential Quadrature Method (DQM)	7
2.2 Motivation	26
2.3 Closure	27
3. FORMULATION FOR DIRECT COMPUTING OF WEIGHTING COEFFICIENTS OF THE DQM	28
3.1 Differential Quadrature Rule	28
3.2 Determination of Weighting Coefficients from Quadrature Rule and Mesh Points	32
4. MATHEMATICAL FORMULATION OF APPLICATION PROBLEMS OF THE DIFFERENTIAL QUADRATURE METHOD	36
4.1 Introduction	36
4.2 Example 1: Heat Transfer in a Triangular Fin	37
4.2.1 Mathematical Formulation	37
4.3 Example 2: Torsion of a Rectangular-Cross-Section Shaft	40
4.3.1 Mathematical Formulation	40
4.4 Example 3: Solution of Poisson Equation in a Rectangular Domain	43
4.4.1 Mathematical Formulation	43
4.5 Temperature Distribution in a Rectangular Fin	44
4.5.1 Example 4: Insulated-Tip Fin ($L = 1, m = 1$)	45



4.5.1.1	Mathematical Formulation	45
4.5.2	Example 5: Convection-Tip Fin ($L = 1, m = 1$)	47
4.5.2.1	Mathematical Formulation	47
4.5.3	Example 6: Long Fin ($L = 5, m = 1$)	48
4.5.3.1	Mathematical Formulation	48
5.	RESULTS AND DISCUSSION OF APPLICATION PROBLEMS	50
5.1	Introduction	50
5.2	Results of Triangular Fin Problem	51
5.2.1	Discussion of Results of Triangular Fin Problem	60
5.2.2	Summary	64
5.3	Results of Rectangular Cross-Section Shaft	65
5.3.1	Discussion of Results of Rectangular Cross-Section Shaft	77
5.3.2	Summary	79
5.4	Results of Poisson Equation	80
5.4.1	Discussion of Results of Poisson Equation	87
5.4.2	Summary	89
5.5	Results of Rectangular Fin (Examples 4, 5 and 6)	90
5.5.1	Discussions of Results of Rectangular Fin (Examples 4, 5 and 6)	102
5.5.2	Summary	105
6.	CONCLUSION	106
6.1	Conclusion	106
6.2	Future Research Directions	108
	REFERENCES	110
	BIODATA OF THE AUTHOR	117

LIST OF TABLES

Tables	Page	
5.1	Error and convergence analysis of heat distribution in a Triangular fin problem, $m = 1$	51
	(a) Solution with equally spaced mesh points	51
	(b) Solution with unequally spaced mesh points	52
5.2	Bert and Malik's Results for Triangular Fin: Convergence and error analysis of the DQ solution for temperature distribution in a triangular fin, $m=1.0$	53
	(a) Solution with equally spaced sampling points (Bert-Malik)	53
	(b) Solution with unequally spaced sampling points (Bert-Malik)	54
5.3	(a) Numerical Stress DQ Solution for the Torsion of a Rectangular Shaft for Equal Spacing Sampling Points ($\lambda = 1.0$)	65
	(b) Numerical Stress DQ Solution for the Torsion of a Rectangular Shaft for Unequal Spacing Sampling Points ($\lambda = 1.0$)	66
5.4	(a) Bert and Malik's Results: Convergence and Accuracy of the DQ Solution for the Torsion of a Rectangular Shaft with Odd Number of Equally Spaced Sampling Points, $\lambda = 1.0$	67
	(b) Bert and Malik's Results: Convergence and Accuracy of the DQ Solution for the Torsion of a Rectangular Shaft with Odd Number of Unequally Spaced Sampling Points, $\lambda = 1.0$	67
5.5	(a) DQ Solution of Poisson Equation for Equally Spaced Sampling Points	80
	(b) DQ Solution of Poisson Equation for Unequally Spaced Sampling Points	80
5.6	Convergence and Error Analysis of the DQ Solution for Temperature Distribution in a Long rectangular fin ($L=5$), $m = 1$	90
	(a) Solution with Equally Spaced Mesh Points	90
	(b) Solution with Unequally Spaced Mesh Points	91
5.7	Convergence and Error Analysis of the DQ Solution for Temperature Distribution in an Insulated tip rectangular fin, $m = 1$	92
	(a) Solution with Equally Spaced Mesh Points	92
	(b) Solution with Unequally Spaced Mesh Points	93
5.8	Convergence and Error Analysis of the DQ Solution for Temperature Distribution in a Convection tip rectangular fin, $m = 1$	94
	(a) Solution with Equally Spaced Mesh Points	94
	(b) Solution with Unequally Spaced Mesh Points	95



LIST OF FIGURES

Figures	Page
3.1 Quadrature grid for a rectangular region	29
3.2 Typical non-uniform spacing mesh points used by the DQ method	33
4.1 A triangular fin	37
4.2 A rectangular shaft	41
4.3 A rectangular fin	45
5.1 Comparison of convergence of fin-temperature for equal and unequal spacing of the DQ solution	55
5.2 Comparison of fin-temperature distribution (exact and numerical) of the DQ Solution using equal-spacing and sampling points $N = 45$	55
5.3 Comparison of fin-temperature distribution (exact and numerical) of the DQ Solution using unequal-spacing and sampling points $N = 45$	56
5.4 Percent error comparison of fin-temperature for equal and unequal spacing of the DQ solution with sampling points $N = 45$	56
5.5 Percent error comparison of Bert and Malik's results and our results of fin-temperature of the DQ solution for equal spacing sampling points ($N = 11$ to $N = 55$)	57
5.6 Percent error comparison of Bert and Malik's results and our results of fin-temperature of the DQ solution for equal spacing sampling points ($N = 11$ to $N = 55$)	57
5.7 Percent error comparison of Bert and Malik's results and our results of fin-temperature of the DQ solution unequal spacing sampling points ($N = 11$ to $N = 100$)	58
5.8 Percent error comparison of Bert and Malik's results and our results of fin-temperature of the DQ solution unequal spacing sampling points ($N = 11$ to $N = 100$)	58
5.9 Percent error comparison of Bert and Malik's results and our results of fin-temperature distribution of the DQ solution for equal spacing sampling points ($N = 55$)	59
5.10 Percent error comparison of Bert and Malik's results and our results of fin-temperature distribution of the DQ solution for unequal spacing sampling points ($N = 100$)	59



5.11	Comparison of convergence of maximum absolute percent errors for equal and unequal spacing of Torsion problem (All Points)	68
5.12	Comparison of convergence of maximum absolute percent errors for equal and unequal spacing of Torsion problem (Even Number of Sampling Points)	68
5.13	Comparison of convergence of maximum absolute percent errors for equal and unequal spacing of Torsion problem (Odd Number of Sampling Points)	69
5.14	DQ Exact Torsion of the Rectangular Shaft for Equal Spacing (N = 15)	70
5.15	DQ Numerical Torsion of the Rectangular Shaft for Equal Spacing (N = 15)	71
5.16	Absolute Error of DQ Solution for the Torsion of the Rectangular Shaft for Equal Spacing (N = 15)	72
5.17	DQ Exact Torsion of the Rectangular Shaft for Unequal Spacing (N = 15)	73
5.18	DQ Numerical Torsion of the Rectangular Shaft for Unequal Spacing (N = 15)	74
5.19	Absolute Error of DQ Solution for the Torsion of the Rectangular Shaft for Unequal Spacing (N = 15)	75
5.20	Comparison of Bert-Malik's Result and Our Result for Numerical Stress DQ Solution for the Torsion of a Rectangular Shaft Using Equal Spacing (N = 19)	76
5.21	Comparison of Bert-Malik's Result and Our Result for Numerical Stress DQ Solution for the Torsion of a Rectangular Shaft Using Unequal Spacing (N = 19)	76
5.22	Maximum Absolute percent Error Comparison of DQ Solution for Equal and Unequal Spacing Sampling Points	81
5.23	DQ Exact Solution of Poisson Equation for Equal Spacing Sampling Points (N = 9)	82
5.24	DQ Numerical Solution of Poisson Equation for Equal Spacing Sampling Points (N = 9)	83
5.25	Absolute percent Error for DQ Solution of Poisson Equation for Equal Spacing Sampling Points (N = 9)	84



5.26	DQ Exact Solution of Poisson Equation for Unequal Spacing Sampling Points (N = 9)	85
5.27	DQ Numerical Solution of Poisson Equation for Unequal Spacing Sampling Points (N = 9)	86
5.28	Absolute percent Error for DQ Solution of Poisson Equation for Unequal Spacing Sampling Points (N = 9)	87
5.29	Comparison of convergence of fin temperature for equal (long, insulated and convection) and unequal (all cases) spacing of the DQ solution: (a) N = 11-55, (b) N = 11-35, (c) N = 35-41, (d) N = 41-55	97
5.30	Comparison of fin temperature distribution of DQ solution for long rectangular fin for sampling points N= 31: (a) equal spacing, (b) unequal spacing and (c) Percent error comparison	99
5.31	Comparison of fin temperature distribution of DQ solution for insulated tip rectangular fin for sampling points N= 31: (a) equal spacing, (b) unequal spacing and (c) Percent error comparison	100
5.32	Comparison of fin temperature distribution of DQ solution for convection tip rectangular fin for sampling points N= 31: (a) equal spacing, (b) unequal spacing and (c) Percent error comparison	102



CHAPTER 1

INTRODUCTION

1.1 Background

Presently there are many numerical solution techniques known to the computational mechanics community. Differential Quadrature Method (DQM) is one of those numerical solution techniques to solve initial and/or boundary value problems which arise in problems of engineering and physical sciences. The essence of the DQM is that a partial derivative of a function is approximated by a weighted linear sum of the function values at given discrete points. Richard Bellman and his associates developed this numerical solution technique in the early 1970s and since then, the technique has been successfully employed in a variety of problems in engineering and physical sciences. This relatively recent origin numerical technique has been projected by its proponents as a potential alternative numerical solution technique to the conventional numerical solution techniques such as finite difference method and finite element method. Compared with those methods, the DQM requires less computational times and computer storage.

Due to its rather recent origin, the DQM is possibly not well known to the computational mechanics community. However, Bellman and Casti (1971), in their introductory paper, proposed the Differential Quadrature Method (DQM) as a new technique for the numerical solution of initial and/or boundary value problems of ordinary and partial differential equations. The paper was apparently

aimed toward offering an alternative solution technique in view of the problems of numerical stability. But the paper included no details such as the determination of weighting coefficients and example application of the method. The proposed new technique was fully illustrated in a subsequent paper by Bellman *et al* (1972) where they solved numerically some partial differential equations arising in different models of fluid flow and turbulence.

Here we focus on the accurate determination of weighting coefficients, which is a vital need to solve engineering problems numerically using DQM technique. Hence the efficiency of the method along with weighting coefficient is investigated by solving some example application engineering problems in mechanics.

1.2 The Reasons for Using Differential Quadrature Method (DQM) as a Numerical Solution Technique

The Differential Quadrature Method has been used due to the following reasons:

- (i) The method is very efficient to find the accurate numerical solution even with fewer number of grid points.
- (ii) Efficient technique in terms of memory consumption and computational time.
- (iii) There is no need of coordinate transformation from physical domain to computational domain.
- (iv) The method is mathematically less cumbersome.

- (v) In recent years, the DQ method has become increasingly popular in the numerical solution of initial and boundary value problems.
- (vi) It is still under developing stage and has wide scope of applications.

1.3 Research Objective

The research objective is to apply the numerical solution technique DQM to solve accurately initial and/or boundary value problems of ordinary and partial differential equations, which arise in problems of engineering mechanics.

In this thesis, six engineering problems have chosen to solve accurately and efficiently the following six problems by the differential quadrature method (DQM). The problems are:

- (i) Temperature distribution in a triangular fin
- (ii) Torsion of a rectangular cross-section shaft
- (iii) Solution of Poisson equation in a rectangular domain
- (iv) Temperature distribution in an Insulated tip rectangular fin
- (v) Temperature distribution in a Convection tip rectangular fin
- (vi) Temperature distribution in a very long rectangular fin

In order to solve the above problems accurately, the main objectives of this thesis are:

- (i) To compute the weighting coefficients accurately
- (ii) To develop a computer code for the DQM
- (iii) To apply it to solve problems in engineering mechanics

- (iv) To verify the accuracy of the results by comparing with the exact solution and with the published numerical solution.

1.4 Contribution of the Thesis

In the thesis, all the six application problems of engineering mechanics, which are mentioned in section 1.2, have been solved independently by the method of differential quadrature (DQM). The results are found to agree very well with the exact solution and either agree or sometimes better than the published numerical solution (whenever available) in the literature.

To the best of author's knowledge, the solution of poisson equation in a rectangular domain and the solutions of rectangular fin problems (insulated tip fin, convection tip fin and long fin) have not been solved earlier by the differential quadrature method (DQM).

It is expected that this thesis will contribute something additional with the potentiality of the differential quadrature method to the computational mechanics community.

In order to meet the objectives of this work, the main contributions of this thesis are:

- (i) The weighting coefficients are determined accurately to obtain relatively accurate DQ numerical solution.

- (ii) The computer codes are developed for DQM to solve problems in engineering mechanics.
- (iii) Six application problems in heat transfer (temperature distribution), Poisson and elasticity are solved numerically using DQM.
- (iv) The performance of DQ numerical results is evaluated comparing with exact results and some other published similar results.

1.5 Organization of the Thesis

The thesis is consisted of six Chapters. Following an introduction, the chapter 2 discusses a through literature review on past and present research of DQM which has been presented in detail. From the very beginning to present development of the DQM inclusive of the areas of interest covered by the method has been discussed.

In Chapter 3, the quadrature rule and determination of the weighting coefficients of DQM are discussed and formulated. The computation of weighting coefficients is a vital task for the method as the accuracy of the DQ numerical solution depends on the accuracy of the weighting coefficients. The formulae for percent error calculation, equally and unequally spaced sampling points distribution are also presented in this chapter.

In chapter 4, mathematical formulations of application problems of differential quadrature method have been illustrated in detail including exact solutions. The example application problems in engineering mechanics are: heat distribution in a

triangular fin, torsion of a rectangular cross-section shaft, solution of Poisson equation in rectangular domain, temperature distribution in an insulated tip fin, temperature distribution in a convection tip fin and temperature distribution in a very long fin. Quadrature analog equations of the governing equations, exact equations and boundary conditions are presented in this chapter too.

The results and discussions of the application problems are presented in chapter 5. Results for both equally spaced and unequally spaced sampling points are shown in terms of tables and graphs. Cubic spline interpolation results are presented wherever necessary. Convergence and comparison of the solutions for equally and unequally spaced and for odd and even number of sampling points are depicted in the figures. Maximum percent errors for equal and unequal spacing sampling points are shown. In two-dimensional torsion problem and poisson problem, surface graphs are presented for exact and numerical solutions.

Chapter 6 concludes the thesis by highlighting the efficiency and accuracy of our DQ numerical solutions and future research directions. Finally, references and biodata of the author are added at the end of the thesis.

CHAPTER 2

LITERATURE REVIEW

2.1 Differential Quadrature Method (DQM)

The Differential Quadrature Method (DQM) was first proposed by Bellman *et al* (1972) who solved some initial and boundary value problems of ordinary differential equation (ODE) and partial differential equation (PDE). The method has a relatively recent origin and is being gradually employed as a separate solution technique for the initial and boundary value problems of engineering and physical sciences. Areas of the problems in which the applications of DQM may be found in the literature include fluid mechanics, bioscience, statics and dynamics of structural mechanics, transport processes, static aero-elasticity and lubrication mechanics. It has been found that the DQM has a better capability of producing highly accurate solutions with minimal computational effort. A comprehensive literature review on DQM is given in Bert and Malik (1996). Here, most part of literature review is taken from that review paper.

Bellman and Casti (1971), in their preliminary paper, formulated the quadrature rule for a derivative as an analogous extension of quadrature for integrals. The paper did not include any details such as the determination of weighting coefficients nor provide any application of the method although the work apparently aimed at offering an alternative technique for solution in view of problems of numerical stability and large computation times involved with long-