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First order partial differential equations with time delay and retardation of a state variable

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8 Abstract

9 We construct a finite difference scheme for the numerical solution of a first order partial differential equation with a time delay and

retardation of a state variable. Such equations are used to model the dynamics of structured cell populations when age and maturity

11 level are taken into account. For the supplied difference schemes the order of approximation, stability and convergence order are

studied. We illustrate the obtained results with a test example.

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13 Keywords: difference scheme, partial delay differential equation, retardation, time delay

¹⁴ 2010 MSC: 65Q20, 65M06

15 1. Introduction

First order partial differential equations with time delay and retardation of a state variable, also known as advection 16 equations with distributed parameters, arise in the modeling of dynamics of populations structured with respect to the 17 cell size, the age of specimen, maturation level etc. [5, 12, 11]. The authors in [12] note that the dynamics are not 18 only dependent on the behavior of the cell population numbers some time in the past (time delayed effects), but also 19 that the population behavior at a given maturation level is dependent on the behavior at a previous maturation level 20 (nonlocal effects). Thus, this important biological problem leads in a rather natural fashion to a complex mathematical 21 problem involving delayed nonlocal dynamics described by a nonlinear advection equation. When diffusion is more 22 dominant, such as in elasto-plasticity and in the theory of reactive contaminant transport, time delay can also occur 23 and can be modelled through a convolution term, see e.g. [3, 4]. 24 The qualitative theory of partial functional differential equations (PFDE) in general form is elaborated quite well 25

(see, for example, [28] and references therein). Papers which deal with an advection equation with time delay and
retardation of a state variable and its applications in cell dynamics usual consider questions of existence, uniqueness
and global stability. As a general rule the equation is rewritten as a linear evolution problem in a Banach space and

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