Edilbert Christhuraj Matr.No: 374762

Numerical Methods for PDE Homework

Given Problem:

Linear heat equation with homogeneous boundary conditions was given. Implement the Crank Nicolson Method, Perform computations with N = 20 and N = 200. T=0.2

Report the error.

Solution:

for N= 20 and T=0.2 Error = 0.005082

For N=200 and T=0.2Error value = 0.000060

Observation from the results:

It is obeserved that Maximum error value likely to be occured at approximately in the the centre of grid space(atlthough it is not applicable for all cases, but at least for this case it occurred so). That is, if i=20, then the maximum error value was obtained at i=10, where 'i' is the grid space index. Similarly for i=200





