App.E: Programming of differential equations

Hans Petter Langtangen[1,2]

Simula Research Laboratory[1]

University of Oslo, Dept. of Informatics[2]
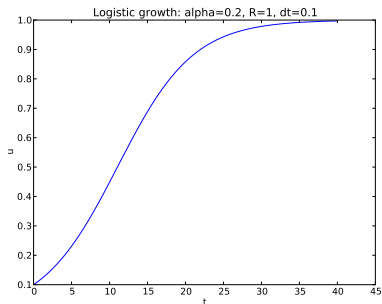
Oct 20, 2014

$$u'(t) = \alpha u(t)(1 - R^{-1}u(t))$$
$$u(0) = U_0$$

Logistic growth: alpha=0.2, R=1, dt=0.1

Terminology:

- *Scalar ODE*: a single ODE, one unknown function
- *Vector ODE* or *systems of ODEs*: several ODEs, several unknown functions

Examples:

$$u' = \alpha u \quad \text{exponential growth}$$

$$u' = \alpha u \left(1 - \frac{u}{R}\right) \quad \text{logistic growth}$$

$$u' = -b|u|u + g \quad \text{body in fluid}$$

- Numerical solution methods do not depend on how the ODE looks like
- Method and software aim at *any* ODE
- Therefore we need an abstract notation for an arbitrary ODE

$$u'(t) = f(u(t), t)$$

The three ODEs on the last slide correspond to

$$f(u, t) = \alpha u, \quad \text{exponential growth}$$
$$f(u, t) = \alpha u \left(1 - \frac{u}{R} \right), \quad \text{logistic growth}$$
$$f(u, t) = -b|u|u + g, \quad \text{body in fluid}$$

Our task: write functions and classes that take f and produces the solution u

What is the $f(u,t)$?

Problem:

Given an ODE,

$$\sqrt{u}\,u' - \alpha(t)u^{3/2}(1 - \frac{u}{R(t)}) = 0,$$

what is the $f(u,t)$?

Solution:

The target form is $u' = f(u,t)$, so we need to isolate u' on the left-hand side:

$$u' = \underbrace{\alpha(t)u(1 - \frac{u}{R(t)})}_{f(u,t)}$$

Problem:

Given an ODE,

$$\sqrt{u}\, u' - \alpha(t) u^{3/2}(1 - \frac{u}{R(t)}) = 0,$$

what is the $f(u, t)$?

Solution:

The target form is $u' = f(u, t)$, so we need to isolate u' on the left-hand side:

$$u' = \underbrace{\alpha(t) u(1 - \frac{u}{R(t)})}_{f(u,t)}$$

$u' = f(u, t)$

Assume we have computed u at discrete time points $t_0, t_1, \ldots, t_n$. At t_k we have the ODE

$$u'(t_k) = f(u(t_k), t_k)$$

Approximate $u'(t_k)$ by a forward finite difference,

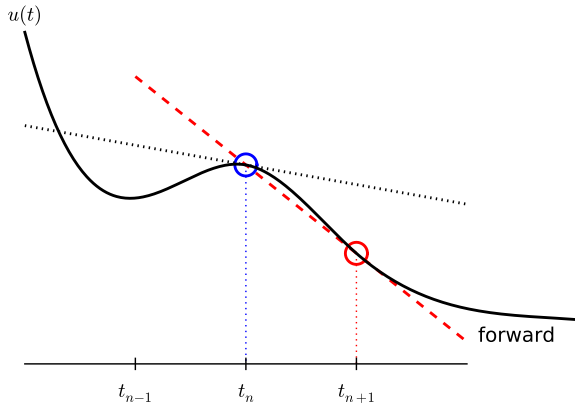$$u'(t_k) \approx \frac{u(t_{k+1}) - u(t_k)}{\Delta t}$$

Insert in the ODE at $t = t_k$:

$$\frac{u(t_{k+1}) - u(t_k)}{\Delta t} = f(u(t_k), t_k)$$

Everything with $u(t_k)$ is known, $u(t_{k+1})$ is unknown:

$$u(t_{k+1}) = u(t_k) + \Delta t f(u(t_k), t_k)$$

Notation:

We let u_k denote the numerical approximation to the exact solution $u(t)$ for $t = t_k$.

Problem: The world's simplest ODE:

$$u' = u, \quad t \in (0, T]$$

Solve u at discrete time points: $t_k = k\Delta t$, $k = 0, 1, 2, \ldots, t_n$, $t_0 = 0$, $t_n = T$

Forward Euler method:

$$u_{k+1} = u_k + \Delta t f(u_k, t_k)$$

Solution by hand:

What is f? $f(u, t) = u$

$$u_{k+1} = u_k + \Delta t f(u_k, t_k) = u_k + \Delta t u_k = (1 + \Delta t) u_k$$

First step:

$$u_1 = (1 + \Delta t) u_0$$

but what is u_0?

Say $U_0 = 2$:

$$u_1 = (1 + \Delta t)u_0 = (1 + \Delta t)U_0 = (1 + \Delta t)2$$
$$u_2 = (1 + \Delta t)u_1 = (1 + \Delta t)(1 + \Delta t)2 = 2(1 + \Delta t)^2$$
$$u_3 = (1 + \Delta t)u_2 = (1 + \Delta t)2(1 + \Delta t)^2 = 2(1 + \Delta t)^3$$
$$u_4 = (1 + \Delta t)u_3 = (1 + \Delta t)2(1 + \Delta t)^3 = 2(1 + \Delta t)^4$$
$$u_5 = (1 + \Delta t)u_4 = (1 + \Delta t)2(1 + \Delta t)^4 = 2(1 + \Delta t)^5$$
$$\vdots = \vdots$$
$$u_k = 2(1 + \Delta t)^k$$

Actually, we found a formula for u_k! No need to program...

Given any U_0:

$$u_1 = u_0 + \Delta t f(u_0, t_0)$$
$$u_2 = u_1 + \Delta t f(u_1, t_1)$$
$$u_3 = u_2 + \Delta t f(u_2, t_2)$$
$$u_4 = u_3 + \Delta t f(u_3, t_3)$$
$$\vdots = \vdots$$

No general formula in this case...

Rule of thumb:

These hand calculations get very boring, so let's program!

Algorithm:

Given Δt (dt) and n

- Create arrays t and u of length $n + 1$
- Create array u to hold u_k and
- Set initial condition: u[0] = U_0, t[0]=0
- For $k = 0, 1, 2, \ldots, n - 1$:
  - t[k+1] = t[k] + dt
  - u[k+1] = (1 + dt)*u[k]
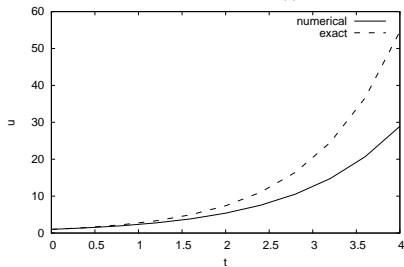
Program:

```python
import numpy as np
import sys

dt = float(sys.argv[1])
U0 = 1
T = 4
n = int(T/dt)

t = np.zeros(n+1)
u = np.zeros(n+1)
```

$\Delta t = 0.4$ and $\Delta t = 0.2$:

Algorithm:

Given Δt (dt) and n

- Create arrays t and u of length $n + 1$
- Create array u to hold u_k and
- Set initial condition: u[0] $= U_0$, t[0]=0
- For $k = 0, 1, 2, \ldots, n - 1$:
  - u[k+1] = u[k] + dt*f(u[k], t[k])
    textcolorred(the only change!)
  - t[k+1] = t[k] + dt

General function:

```python
def ForwardEuler(f, U0, T, n):
    """Solve u'=f(u,t), u(0)=U0, with n steps until t=T."""
    import numpy as np
    t = np.zeros(n+1)
    u = np.zeros(n+1)  # u[k] is the solution at time t[k]

    u[0] = U0
    t[0] = 0
    dt = T/float(n)

    for k in range(n):
        t[k+1] = t[k] + dt
        u[k+1] = u[k] + dt*f(u[k], t[k])

    return u, t
```

Magic:

This simple function can solve any ODE (!)

Example on using the function

Mathematical problem:

Solve $u' = u$, $u(0) = 1$, for $t \in [0, 4]$, with $\Delta t = 0.4$ Exact solution is $u(t) = e^t$.

Basic code:

```python
def f(u, t):
    return u

U0 = 1
T = 3
n = 30
u, t = ForwardEuler(f, U0, T, n)
```

Compare exact and numerical solution:

```python
from scitools.std import plot, exp
u_exact = exp(t)
plot(t, u, 'r-', t, u_exact, 'b-',
     xlabel='t', ylabel='u', legend=('numerical', 'exact'),
     title="Solution of the ODE u'=u, u(0)=1")
```

Recipe:

- Identify $f(u, t)$ in your ODE
- Make sure you have an initial condition U_0
- Implement the $f(u, t)$ formula in a Python function `f(u, t)`
- Choose Δt or no of steps n
- Call `u, t = ForwardEuler(f, U0, T, n)`
- `plot(t, u)`

Warning:

The Forward Euler method may give very inaccurate solutions if Δt is not sufficiently small. For some problems (like $u'' + u = 0$) other methods should be used.

A class for solving ODEs

Instead of a function for solving any ODE we now want to make a class and use it like this:

```
method = ForwardEuler(f, dt)
method.set_initial_condition(U0, t0)
u, t = method.solve(T)
plot(t, u)
```

How?

- Store f, Δt, and the sequences u_k, t_k as attributes
- Split the steps in the `ForwardEuler` function into three methods:
  - the constructor (`__init__`)
  - `set_initial_condition` for $u(0) = U_0$
  - `solve` for running the Forward Euler algorithm
  - `advance` for isolating the numerical updating formula (new numerical methods just need a diferent `advance` method, the rest is the same)

```python
import numpy as np

class ForwardEuler_v1:
    def __init__(self, f, dt):
        self.f, self.dt = f, dt

    def set_initial_condition(self, U0):
        self.U0 = float(U0)
```

```python
class ForwardEuler_v1:
    ...
    def solve(self, T):
        """Compute solution for 0 <= t <= T."""
        n = int(round(T/self.dt))
        self.u = np.zeros(n+1)
        self.t = np.zeros(n+1)
        self.u[0] = float(self.U0)
        self.t[0] = float(0)

        for k in range(self.n):
            self.k = k
            self.t[k+1] = self.t[k] + self.dt
            self.u[k+1] = self.advance()
        return self.u, self.t

    def advance(self):
        """Advance the solution one time step."""
        u, dt, f, k, t = self.u, self.dt, self.f, self.k, self.t

        unew = u[k] + dt*f(u[k], t[k])
        return unew
```

```
# Idea: drop dt in the constructor.
# Let the user provide all time points (in solve).

class ForwardEuler:
    def __init__(self, f):

        # test that f is a function
        if not callable(f):
            raise TypeError('f is %s, not a function' % type(f))
        self.f = f

    def set_initial_condition(self, U0):
        self.U0 = float(U0)

    def solve(self, time_points):
        ...
```

```python
class ForwardEuler:
    ...
    def solve(self, time_points):
        """Compute u for t values in time_points list."""
        self.t = np.asarray(time_points)
        self.u = np.zeros(len(time_points))

        self.u[0] = self.U0

        for k in range(len(self.t)-1):
            self.k = k
            self.u[k+1] = self.advance()
        return self.u, self.t

    def advance(self):
        """Advance the solution one time step."""
        u, f, k, t = self.u, self.f, self.k, self.t

        dt = t[k+1] - t[k]
        unew = u[k] + dt*f(u[k], t[k])
        return unew
```

Mathematical problem:

Important result: the numerical method (and most others) will exactly reproduce u if it is linear in t (!):

$$u(t) = at + b = 0.2t + 3$$
$$h(t) = u(t)$$
$$u'(t) = 0.2 + (u - h(t))^4, \quad u(0) = 3, \quad t \in [0, 3]$$

This u should be reproduced to machine precision for "any" Δt (not too large).

Code:

```python
def test_ForwardEuler_against_linear_solution():
    def f(u, t):
        return 0.2 + (u - h(t))**4

    def h(t):
        return 0.2*t + 3

    solver = ForwardEuler(f)
    solver.set_initial_condition(U0=3)
    dt = 0.4; T = 3; n = int(round(float(T)/dt))
    time_points = np.linspace(0, T, n+1)
    u, t = solver.solve(time_points)
    u_exact = h(t)
    diff = np.abs(u_exact - u).max()
    tol = 1E-14
    success = diff < tol
    assert success
```

Using a class to hold the right-hand side $f(u, t)$

Mathematical problem:

$$u'(t) = \alpha u(t) \left(1 - \frac{u(t)}{R} \right), \quad u(0) = U_0, \quad t \in [0, 40]$$

Class for right-hand side $f(u, t)$:

```python
class Logistic:
    def __init__(self, alpha, R, U0):
        self.alpha, self.R, self.U0 = alpha, float(R), U0

    def __call__(self, u, t):    # f(u, t)
        return self.alpha*u*(1 - u/self.R)
```
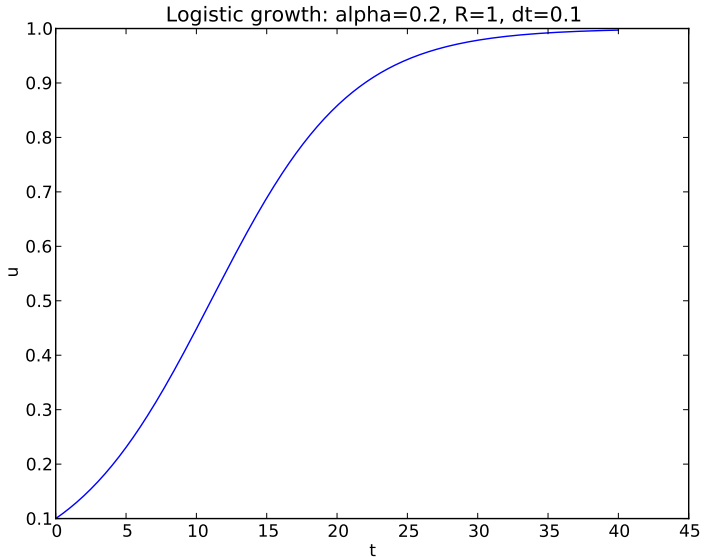
Main program:

```python
problem = Logistic(0.2, 1, 0.1)
time_points = np.linspace(0, 40, 401)
method = ForwardEuler(problem)
method.set_initial_condition(problem.U0)
u, t = method.solve(time_points)
```

Logistic growth: alpha=0.2, R=1, dt=0.1

Forward Euler method:

$$u_{k+1} = u_k + \Delta t\, f(u_k, t_k)$$

4th-order Runge-Kutta method:

$$u_{k+1} = u_k + \frac{1}{6}\left(K_1 + 2K_2 + 2K_3 + K_4\right)$$

where

$$K_1 = \Delta t\, f(u_k, t_k)$$
$$K_2 = \Delta t\, f(u_k + \frac{1}{2}K_1, t_k + \frac{1}{2}\Delta t)$$
$$K_3 = \Delta t\, f(u_k + \frac{1}{2}K_2, t_k + \frac{1}{2}\Delta t)$$
$$K_4 = \Delta t\, f(u_k + K3, t_k + \Delta t)$$

And lots of other methods! How to program a collection of methods?

A superclass for ODE methods

Common tasks for ODE solvers:

- Store the solution u_k and the corresponding time levels t_k, $k = 0, 1, 2, \ldots, n$
- Store the right-hand side function $f(u, t)$
- Set and store the initial condition
- Run the loop over all time steps

Principles:

- Common data and functionality are placed in superclass `ODESolver`
- Isolate the numerical updating formula in a method `advance`
- Subclasses, e.g., `ForwardEuler`, just implement the specific numerical formula in `advance`

```python
class ODESolver:
    def __init__(self, f):
        self.f = f

    def advance(self):
        """Advance solution one time step."""
        raise NotImplementedError  # implement in subclass

    def set_initial_condition(self, U0):
        self.U0 = float(U0)

    def solve(self, time_points):
        self.t = np.asarray(time_points)
        self.u = np.zeros(len(self.t))
        # Assume that self.t[0] corresponds to self.U0
        self.u[0] = self.U0

        # Time loop
        for k in range(n-1):
            self.k = k
            self.u[k+1] = self.advance()
        return self.u, self.t

    def advance(self):
        raise NotImplemtedError # to be impl. in subclasses
```

Implementation of the Forward Euler method

Subclass code:

```python
class ForwardEuler(ODESolver):
    def advance(self):
        u, f, k, t = self.u, self.f, self.k, self.t

        dt = t[k+1] - t[k]
        unew = u[k] + dt*f(u[k], t)
        return unew
```

Application code for $u' - u = 0$, $u(0) = 1$, $t \in [0, 3]$, $\Delta t = 0.1$:

```python
from ODESolver import ForwardEuler
def test1(u, t):
    return u

method = ForwardEuler(test1)
method.set_initial_condition(U0=1)
u, t = method.solve(time_points=np.linspace(0, 3, 31))
plot(t, u)
```

The implementation of a Runge-Kutta method

```python
class RungeKutta4(ODESolver):
    def advance(self):
        u, f, k, t = self.u, self.f, self.k, self.t

        dt = t[k+1] - t[k]
        dt2 = dt/2.0
        K1 = dt*f(u[k], t)
        K2 = dt*f(u[k] + 0.5*K1, t + dt2)
        K3 = dt*f(u[k] + 0.5*K2, t + dt2)
        K4 = dt*f(u[k] + K3, t + dt)
        unew = u[k] + (1/6.0)*(K1 + 2*K2 + 2*K3 + K4)
        return unew
```

Application code (same as for ForwardEuler):

```python
from ODESolver import RungeKutta4
def test1(u, t):
    return u

method = RungeKutta4(test1)
method.set_initial_condition(U0=1)
u, t = method.solve(time_points=np.linspace(0, 3, 31))
plot(t, u)
```

The user should be able to check intermediate solutions and terminate the time stepping

- Sometimes a property of the solution determines when to stop the solution process: e.g., when $u < 10^{-7} \approx 0$.
  - Extension `solve(time_points, terminate)`
  - `terminate(u, t, step_no)` is called at every time step, is user-defined, and returns True when the time stepping should be terminated
  - Last computed solution is `u[step_no]` at time `t[step_no]`

```python
def terminate(u, t, step_no):
    eps = 1.0E-6                        # small number
    return abs(u[step_no,0]) < eps      # close enough to zero?
```

$$u' = v$$
$$v' = -u$$
$$u(0) = 1$$
$$v(0) = 0$$
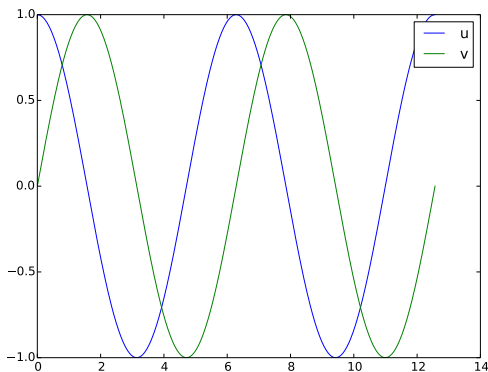
Two ODEs with two unknowns $u(t)$ and $v(t)$:

$$u'(t) = v(t),$$
$$v'(t) = -u(t)$$

Each unknown must have an initial condition, say

$$u(0) = 0, \quad v(0) = 1$$

In this case, one can derive the exact solution

$$u(t) = \sin(t), \quad v(t) = \cos(t)$$

Systems of ODEs appear frequently in physics, biology, finance, ...

Model for spreading of a disease in a population:

$$S' = -\beta S I$$
$$I' = \beta S I - \nu R$$
$$R' = \nu I$$
$$S(0) = S_0$$
$$I(0) = I_0$$
$$R(0) = 0$$

Second-order ordinary differential equation, for a spring-mass system (from Newton's second law):

$$mu'' + \beta u' + ku = 0, \quad u(0) = U_0, \ u'(0) = 0$$

We can rewrite this as a system of two *first-order* equations, by introducing two new unknowns

$$u^{(0)}(t) \equiv u(t), \quad u^{(1)}(t) \equiv u'(t)$$

The first-order system is then

$$\frac{d}{dt} u^{(0)}(t) = u^{(1)}(t)$$

$$\frac{d}{dt} u^{(1)}(t) = -m^{-1}\beta u^{(1)} - m^{-1}ku^{(0)}$$

Initial conditions:

$$u^{(0)}(0) = U_0, \quad u^{(1)}(0) = 0$$

- For scalar ODEs we could make one general class hierarchy to solve "all" problems with a range of methods
- Can we easily extend class hierarchy to systems of ODEs?
- Yes!
- The example here can easily be extended to professional code (Odespy)

General software for any vector/scalar ODE demands a general mathematical notation. We introduce n unknowns

$$u^{(0)}(t), u^{(1)}(t), \ldots, u^{(n-1)}(t)$$

in a system of n ODEs:

$$\frac{d}{dt} u^{(0)} = f^{(0)}(u^{(0)}, u^{(1)}, \ldots, u^{(n-1)}, t)$$

$$\frac{d}{dt} u^{(1)} = f^{(1)}(u^{(0)}, u^{(1)}, \ldots, u^{(n-1)}, t)$$

$$\vdots =$$

$$\frac{d}{dt} u^{(n-1)} = f^{(n-1)}(u^{(0)}, u^{(1)}, \ldots, u^{(n-1)}, t)$$

Vector notation for systems of ODEs: vectors

We can collect the $u^{(i)}(t)$ functions and right-hand side functions $f^{(i)}$ in vectors:

$$u = (u^{(0)}, u^{(1)}, \ldots, u^{(n-1)})$$

$$f = (f^{(0)}, f^{(1)}, \ldots, f^{(n-1)})$$

The first-order system can then be written

$$u' = f(u, t), \quad u(0) = U_0$$

where u and f are vectors and U_0 is a vector of initial conditions

The magic of this notation:

Observe that the notation makes a scalar ODE and a system look the same, and we can easily make Python code that can handle both cases within the same lines of code (!)

- Recall: ODESolver was written for a scalar ODE
- Now we want it to work for a system $u' = f$, $u(0) = U_0$, where u, f and U_0 are vectors (arrays)
- What are the problems?

Forward Euler applied to a system:

$$\underbrace{u_{k+1}}_{\text{vector}} = \underbrace{u_k}_{\text{vector}} + \Delta t \underbrace{f(u_k, t_k)}_{\text{vector}}$$

In Python code:

```
unew = u[k] + dt*f(u[k], t)
```

where

- `u` is a two-dim. array (`u[k]` is a row)
- `f` is a function returning an array (all the right-hand sides $f^{(0)}, \ldots, f^{(n-1)}$)
- Result: ODESolver will work for systems!

```python
class ODESolver:
    def __init__(self, f):
        # Wrap user's f in a new function that always
        # converts list/tuple to array (or let array be array)
        self.f = lambda u, t: np.asarray(f(u, t), float)

    def set_initial_condition(self, U0):
        if isinstance(U0, (float,int)):  # scalar ODE
            self.neq = 1                 # no of equations
            U0 = float(U0)
        else:                            # system of ODEs
            U0 = np.asarray(U0)
            self.neq = U0.size           # no of equations
        self.U0 = U0
```

```python
class ODESolver:
    ...
    def solve(self, time_points, terminate=None):
        if terminate is None:
            terminate = lambda u, t, step_no: False

        self.t = np.asarray(time_points)
        n = self.t.size
        if self.neq == 1:       # scalar ODEs
            self.u = np.zeros(n)
        else:                   # systems of ODEs
            self.u = np.zeros((n,self.neq))

        # Assume that self.t[0] corresponds to self.U0
        self.u[0] = self.U0

        # Time loop
        for k in range(n-1):
            self.k = k
            self.u[k+1] = self.advance()
            if terminate(self.u, self.t, self.k+1):
                break   # terminate loop over k
        return self.u[:k+2], self.t[:k+2]
```

All subclasses from the scalar ODE works for systems as well

Spring-mass system formulated as a system of ODEs:

$$mu'' + \beta u' + ku = 0, \quad u(0), \ u'(0) \text{ known}$$

$$u^{(0)} = u, \quad u^{(1)} = u'$$
$$u(t) = (u^{(0)}(t), u^{(1)}(t))$$
$$f(u, t) = (u^{(1)}(t), -m^{-1}\beta u^{(1)} - m^{-1}ku^{(0)})$$
$$u'(t) = f(u, t)$$

Code defining the right-hand side:

```
def myf(u, t):
    # u is array with two components u[0] and u[1]:
    return [u[1],
            -beta*u[1]/m - k*u[0]/m]
```

Alternative implementation of the *f* function via a class

Better (no global variables):

```python
class MyF:
    def __init__(self, m, k, beta):
        self.m, self.k, self.beta = m, k, beta

    def __call__(self, u, t):
        m, k, beta = self.m, self.k, self.beta
        return [u[1], -beta*u[1]/m - k*u[0]/m]
```

Main program:

```python
from ODESolver import ForwardEuler
# initial condition:
U0 = [1.0, 0]
f = MyF(1.0, 1.0, 0.0)   # u'' + u = 0 => u(t)=cos(t)
solver = ForwardEuler(f)
solver.set_initial_condition(U0)

T = 4*pi; dt = pi/20; n = int(round(T/dt))
time_points = np.linspace(0, T, n+1)
u, t = solver.solve(time_points)

# u is an array of [u0,u1] arrays, plot all u0 values:
u0_values = u[:,0]
u0_exact = cos(t)
plot(t, u0_values, 'r-',  t, u0_exact, 'b-')
```

Newton's 2nd law for a ball's trajectory through air leads to

$$\frac{dx}{dt} = v_x$$

$$\frac{dv_x}{dt} = 0$$

$$\frac{dy}{dt} = v_y$$

$$\frac{dv_y}{dt} = -g$$

Air resistance is neglected but can easily be added!

- 4 ODEs with 4 unknowns:
  - the ball's position $x(t)$, $y(t)$
  - the velocity $v_x(t)$, $v_y(t)$

Throwing a ball; code

Define the right-hand side:

```python
def f(u, t):
    x, vx, y, vy = u
    g = 9.81
    return [vx, 0, vy, -g]
```

Main program:

```python
from ODESolver import ForwardEuler
# t=0: prescribe x, y, vx, vy
x = y = 0                      # start at the origin
v0 = 5;  theta = 80*pi/180     # velocity magnitude and angle
vx = v0*cos(theta)
vy = v0*sin(theta)
# Initial condition:
U0 = [x, vx, y, vy]

solver= ForwardEuler(f)
solver.set_initial_condition(u0)
time_points = np.linspace(0, 1.2, 101)
u, t = solver.solve(time_points)

# u is an array of [x,vx,y,vy] arrays, plot y vs x:
x = u[:,0];  y = u[:,2]
plot(x, y)
```

Comparison of exact and Forward Euler solutions
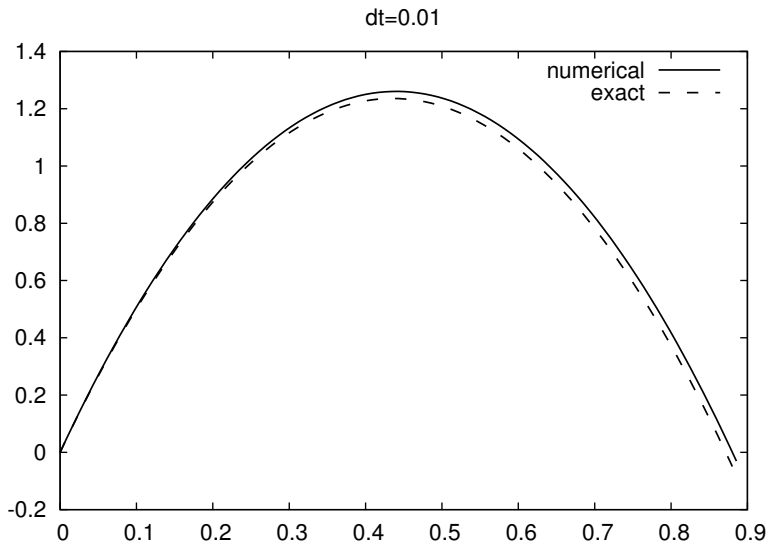
Model:

$$u' = \alpha u(1 - u/R(t)), \quad u(0) = U_0$$

R is the maximum population size, which can vary with changes in the environment over time

Implementation features:

- Class Problem holds "all physics": α, $R(t)$, U_0, T (end time), $f(u, t)$ in ODE
- Class Solver holds "all numerics": Δt, solution method; solves the problem and plots the solution
- Solve for $t \in [0, T]$ but terminate when $|u - R| < \text{tol}$

```python
class Problem:
    def __init__(self, alpha, R, U0, T):
        self.alpha, self.R, self.U0, self.T = alpha, R, U0, T

    def __call__(self, u, t):
        """Return f(u, t)."""
        return self.alpha*u*(1 - u/self.R(t))

    def terminate(self, u, t, step_no):
        """Terminate when u is close to R."""
        tol = self.R*0.01
        return abs(u[step_no] - self.R) < tol

problem = Problem(alpha=0.1, R=500, U0=2, T=130)
```

```python
class Solver:
    def __init__(self, problem, dt,
                       method=ODESolver.ForwardEuler):
        self.problem, self.dt = problem, dt
        self.method = method

    def solve(self):
        solver = self.method(self.problem)
        solver.set_initial_condition(self.problem.U0)
        n = int(round(self.problem.T/self.dt))
        t_points = np.linspace(0, self.problem.T, n+1)
        self.u, self.t = solver.solve(t_points,
                                      self.problem.terminate)

    def plot(self):
        plot(self.t, self.u)

problem = Problem(alpha=0.1, U0=2, T=130,
                  R=lambda t: 500 if t < 60 else 100)
solver = Solver(problem, dt=1.)
solver.solve()
solver.plot()
print 'max u:', solver.u.max()
```

alpha=0.1, U0=2, dt=0.0253906