

Homework #2

Aleks Lyubenov
MATH/CSCI 360 - Mathematical Modeling
LAKE FOREST COLLEGE

April 20, 2020

Contents

1	Section 1: Set Up	2
1.1	Building Matrices	2
1.1.1	Constructing the matrix A:	3
1.1.2	Constructing the matrix R:	3
1.2	Tests	4
1.2.1	Testing R:	4
1.2.2	Result of Test:	4
1.2.3	Testing A:	4
1.2.4	Result of Test:	4
2	Section 2: Steady State Heat Equation	
	$-u_{xx}(x) = f(x)$	5
2.1	Variational Forms:	5
2.1.1	Dual Dirichlet	5
2.1.2	Dirichlet Neumann	6
2.1.3	Neumann Dirichlet	7
2.2	Test Case:	8
2.2.1	Accuracy Metrics:	8
2.2.2	Test Case Results:	9
3	Section 3: Time Dependent Heat Equation:	
	$u_t(x, t) - u_{xx}(x, t) = f(x, t)$	10
3.1	Variational Forms	10
3.1.1	Dual Dirichlet	10
3.1.2	Dirichlet Neumann	10
3.1.3	Neumann Dirichlet	11
3.1.4	Neumann Neumann	11
3.2	Modifying the Linear System	12
3.3	Test Case:	13
3.3.1	Accuracy Metrics	13
3.3.2	Test Case Results:	13

1 Section 1: Set Up

1.1 Building Matrices

Defining the Basis Functions:

Let $\mathcal{P}^q(I)$ be the vector space defined by the set of polynomials $p(x) = \sum_{i=0}^q c_i x^i$, $x \in I$

We need to define two vector spaces of piece-wise polynomials over the interval $I = (a, b)$

- Discontinuous piece-wise polynomials on I : $W_h^{(q)} = \{v : v \in \mathcal{P}^q(I)\}$
- Continuous piece-wise polynomials on I : $V_h^{(q)} = \{v \in W_h^{(q)} : v \in \mathcal{C}(I)\}$

We would like to define a basis for $W_h^{(q)}$ in terms of the following functions:

$$\begin{aligned}\lambda_{i,0}(x) &= \frac{x_i - x}{x_i - x_{i-1}} = \frac{x_i - x}{h_i} \\ \lambda_{i,1}(x) &= \frac{x - x_{i-1}}{x_i - x_{i-1}} = \frac{x - x_{i-1}}{h_i}\end{aligned}$$

We can now define the basis for $W_h^{(q)}$ by:

$$\phi_{(i,j)}(x) = \begin{cases} 0 & x \notin [x_{i-1}, x_i] \\ \lambda_{i,j} & x \in [x_{i-1}, x_i] \end{cases}$$

with $i = \{1, 2, \dots, m+1\}$ and $j = 0, 1$.

For $V_h^{(q)}$, the basis functions we define need to be continuous.

$$\phi_i(x) = \begin{cases} 0 & x \notin [x_{i-1}, x_{i+1}] \\ \lambda_{i,1} & x \in [x_{i-1}, x_i] \\ \lambda_{i+1,0} & x \in [x_i, x_{i+1}] \end{cases}$$

Note: The matrices A and R are sparse, as $A_{ij} = R_{ij} = 0 \forall i, j$ such that $|i - j| > 1$

1.1.1 Constructing the matrix A:

$$\begin{aligned} A_{ii} &= \langle \phi'_i, \phi'_i \rangle = \int_a^b (\phi'_i)^2(x) dx = \int_{x_{i-1}}^{x_i} (\lambda'_{i,1})^2(x) dx + \int_{x_i}^{x_{i+1}} (\lambda'_{i+1,0})^2(x) dx \\ &= \int_{x_{i-1}}^{x_i} \left(\frac{1}{h_i} \right)^2 dx + \int_{x_i}^{x_{i+1}} \left(\frac{1}{h_{i+1}} \right)^2 dx = \frac{1}{h_i} + \frac{1}{h_{i+1}} \end{aligned}$$

$$A_{ii+1} = \langle \phi'_i, \phi'_{i+1} \rangle = \int_a^b \phi'_i(x) \phi'_{i+1}(x) dx = \int_{x_i}^{x_{i+1}} \frac{-1}{h_{i+1}} \frac{1}{h_{i+1}} dx = \frac{-1}{h_{i+1}}$$

$$A_{ii-1} = \langle \phi'_i, \phi'_{i-1} \rangle = \int_a^b \phi'_i(x) \phi'_{i-1}(x) dx = \dots = \frac{-1}{h_i}$$

1.1.2 Constructing the matrix R:

$$\begin{aligned} R_{ii} &= \langle \phi_i, \phi_i \rangle = \int_a^b \phi_i^2(x) dx = \int_{x_{i-1}}^{x_i} \lambda_{i,1}^2(x) dx + \int_{x_i}^{x_{i+1}} \lambda_{i+1,0}^2(x) dx \\ &= \int_{x_{i-1}}^{x_i} \frac{(x - x_{i-1})^2}{h_i^2} dx + \int_{x_i}^{x_{i+1}} \frac{(x_{i+1} - x)^2}{h_{i+1}^2} dx \\ &= \frac{1}{h_i^2} \left[\frac{(x - x_{i-1})^3}{3} \right]_{x_{i-1}}^{x_i} + \frac{1}{h_{i+1}^2} \left[\frac{-(x_{i+1} - x)^3}{3} \right]_{x_i}^{x_{i+1}} = \frac{h_i}{3} + \frac{h_{i+1}}{3} \end{aligned}$$

$$\begin{aligned} R_{ii+1} &= \langle \phi_i, \phi_{i+1} \rangle = \int_a^b \phi_i(x) \phi_{i+1}(x) dx \\ &= \int_{x_i}^{x_{i+1}} \lambda_{i+1,0}(x) \lambda_{i+1,1}(x) dx \\ &= \int_{x_i}^{x_{i+1}} \frac{(x_{i+1} - x)}{h_{i+1}} \frac{(x - x_i)}{h_{i+1}} dx \\ &= \frac{1}{h_{i+1}^2} \int_{x_i}^{x_{i+1}} (x_{i+1}x - x_{i+1}x_i - x^2 + xx_i) dx \\ &= \frac{1}{h_{i+1}^2} \left[\frac{x_{i+1}x^2}{2} - x_{i+1}x_ix - \frac{x^3}{3} + \frac{x^2x_i}{2} \right]_{x_i}^{x_{i+1}} \\ &= \frac{1}{6h_{i+1}^2} (x_{i+1}^3 - 3x_{i+1}^2x_i + 3x_{i+1}x_i^2 - x_i^3) \\ &= \frac{1}{6h_{i+1}^2} (x_{i+1} - x_i)^3 = \frac{h_{i+1}}{6} \end{aligned}$$

$$R_{ii-1} = \langle \phi_i, \phi_{i-1} \rangle = \int_a^b \phi_i(x) \phi_{i-1}(x) dx = \dots = \frac{h_i}{6}$$

1.2 Tests

1.2.1 Testing R:

$$(Ru)_i = \sum_{j=0}^n \langle \phi_i, \phi_j \rangle_{L^2} \cdot u_j = \langle \sum_{j=0}^n u_j \phi_j, \phi_i \rangle_{L^2}$$

$$\sum_{i=0}^n (Ru)_i = \sum_{i=0}^n \langle \sum_{j=0}^n u_j \phi_j, \phi_i \rangle_{L^2} = \langle \sum_{j=0}^n u_j \phi_j, \sum_{i=0}^n \phi_i \rangle_{L^2} = \langle u, 1 \rangle_{L^2} = \int_a^b u(x) dx$$

1.2.2 Result of Test:

The chosen function: $u(x) = (3 - 5\pi + \pi^2)x + (x^2 - 4x)\sin(x) - 1$

$$\sum_{i=0}^n (Ru)_i = -23.845073804269454$$

$$\int_a^b u(x) dx = \int_a^b (3 - 5\pi + \pi^2)x + (x^2 - 4x)\sin(x) - 1 dx$$

$$= \pi^2 - 5\pi + \frac{\pi^4 - 5\pi^3 + 3\pi^2}{2} - 4 \approx -23.84509 \dots$$

1.2.3 Testing A:

$$(Au)_i = \sum_{j=0}^n \langle \phi'_i, \phi'_j \rangle_{L^2} \cdot u_j = \langle \sum_{j=0}^n u_j \phi'_j, \phi'_i \rangle_{L^2}$$

$$\sum_{i=0}^n (Au)_i = \sum_{i=0}^n \langle \sum_{j=0}^n u_j \phi'_j, \phi'_i \rangle_{L^2} = \langle \sum_{j=0}^n u_j \phi'_j, \sum_{i=0}^n \phi'_i \rangle_{L^2} = \langle \sum_{j=0}^n u_j \phi'_j, 0 \rangle_{L^2} = 0$$

1.2.4 Result of Test:

The chosen function: $u(x) = (3 - 5\pi + \pi^2)x + (x^2 - 4x)\sin(x) - 1$

$$\sum_{i=0}^n (Au)_i = -1.2079226507921703e^{-12} \approx 0$$

2 Section 2: Steady State Heat Equation

$$-u_{xx}(x) = f(x)$$

2.1 Variational Forms:

2.1.1 Dual Dirichlet

Differential Equation (D): $-u'' = f$ on (a, b) with $u(a) = c_1$, $u(b) = c_2$

Variational Form (V): Find $u \in V_A = \{v \in H^1(a, b) : v(a) = c_1, v(b) = c_2\}$ such that $a(u, v) = b(v) \forall v \in H_0^1(a, b)$ where:

$$a(u, v) = \int_a^b u'v' dx \text{ and } b(v) = \int_a^b f v dx$$

Let V_h be the space of continuous piece-wise linear functions, that satisfy the boundary conditions specified in the problem above.

$$V_h = \{v \in V_h^{(1)} : v(a) = c_1, v(b) = c_2\}$$

We can represent any function in this space over a mesh with n internal nodes as:

$$v(x) = \sum_{i=1}^n v_i \phi_i(x) \quad \forall v \in V_h \text{ where } v_i = v(x_i) \text{ and } \phi_i \text{ is a nodal basis } \forall i = \{1, 2, \dots, n\}$$

The solution u in this space can be represented as:

$$u(x) = \sum_{j=1}^n u_j \phi_j(x), \text{ with } u_j = u(x_j)$$

Substituting these linear combinations into our linear and bilinear functionals above, we obtain:

$$\int_a^b u'v' dx = \int_a^b f v dx \Rightarrow \sum_{j=1}^n u_j \int_a^b \phi_j'(x) \phi_i'(x) dx = \int_a^b f(x) \phi_i(x) dx, \quad i = \{1, 2, \dots, n\}$$

This corresponds to the matrix equation $Ax = b$ with $A_{ij} = \langle \phi_j', \phi_i' \rangle$, $x_j = u_j$ and $b_i = \langle f, \phi_i \rangle$
To implement the boundary conditions:

- set $A_{0,0} = 1$, $A_{0,1} \dots A_{0,n} = 0$ and $b_0 = c_1$
- set $A_{n,n} = 1$, $A_{n,0} \dots A_{n,n-1} = 0$ and $b_n = c_2$

2.1.2 Dirichlet Neumann

Differential Equation (D): $-u'' = f$ on (a, b) with $u(a) = c_1$, $u'(b) = c_2$

Variational Form (V): Find $u \in V_A = \{v \in H^1(a, b) : v(a) = c_1\}$ such that $a(u, v) = b(v) \forall v \in V_0 = \{v \in H^1(a, b) : v(a) = 0\}$ where:

$$a(u, v) = \int_a^b u'v' dx \quad \text{and} \quad b(v) = \int_a^b f v dx + c_2 v(b)$$

Let V_h be the space of continuous piece-wise linear functions, that satisfy the boundary conditions specified in the problem above.

$$V_h = \{v \in V_h^{(1)} : v(a) = c_1\}$$

We can represent any function in this space over a mesh with n internal nodes as:

$$v(x) = \sum_{i=1}^n v_i \phi_i(x) \quad \forall v \in V_h \text{ where } v_i = v(x_i) \text{ and } \phi_i \text{ is a nodal basis } \forall i = \{1, 2, \dots, n\}$$

The solution u in this space can be represented as:

$$u(x) = \sum_{j=1}^n u_j \phi_j(x), \text{ with } u_j = u(x_j)$$

Substituting these linear combinations into our linear and bilinear functionals above, we obtain:

$$\int_a^b u'v' dx = \int_a^b f v dx + c_2 v(b) \Rightarrow \sum_{j=1}^n u_j \int_a^b \phi_j'(x) \phi_i'(x) dx = \int_a^b f(x) \phi_i(x) dx + c_2 v(b),$$

$$i = \{1, 2, \dots, n\}$$

This corresponds to the matrix equation $Ax = b$ with $A_{ij} = \langle \phi_j', \phi_i' \rangle$, $x_j = u_j$ and $b_i = \langle f, \phi_i \rangle$, $b_n = \langle f, \phi_n \rangle + c_2$

To implement the boundary conditions:

- set $A_{0,0} = 1$, $A_{0,1} \dots A_{0,n} = 0$ and $b_0 = c_1$
- add c_2 to b_n

2.1.3 Neumann Dirichlet

Differential Equation (D): $-u'' = f$ on (a, b) with $u'(a) = c_1$, $u(b) = c_2$

Variational Form (V): Find $u \in V_A = \{v \in H^1(a, b) : v(b) = c_2\}$ such that $a(u, v) = b(v) \forall v \in V_0 = \{v \in H^1(a, b) : v(b) = 0\}$ where:

$$a(u, v) = \int_a^b u'v' dx \quad \text{and} \quad b(v) = \int_a^b f v dx - c_1 v(a)$$

Let V_h be the space of continuous piece-wise linear functions, that satisfy the boundary conditions specified in the problem above.

$$V_h = \{v \in V_h^{(1)} : v(a) = c_1\}$$

We can represent any function in this space over a mesh with n internal nodes as:

$$v(x) = \sum_{i=1}^n v_i \phi_i(x) \quad \forall v \in V_h \text{ where } v_i = v(x_i) \text{ and } \phi_i \text{ is a nodal basis } \forall i = \{1, 2, \dots, n\}$$

The solution u in this space can be represented as:

$$u(x) = \sum_{j=1}^n u_j \phi_j(x), \text{ with } u_j = u(x_j)$$

Substituting these linear combinations into our linear and bilinear functionals above, we obtain:

$$\int_a^b u'v' dx = \int_a^b f v dx + c_2 v(b) \Rightarrow \sum_{j=1}^n u_j \int_a^b \phi_j'(x) \phi_i'(x) dx = \int_a^b f(x) \phi_i(x) dx - c_1 v(a),$$

$$i = \{1, 2, \dots, n\}$$

This corresponds to the matrix equation $Ax = b$ with $A_{ij} = \langle \phi_j', \phi_i' \rangle$, $x_j = u_j$ and $b_i = \langle f, \phi_i \rangle$, $b_0 = \langle f, \phi_n \rangle - c_1$

To implement the boundary conditions:

- set $A_{n,n} = 1$, $A_{n,0} \dots A_{n,n-1} = 0$ and $b_n = c_2$
- subtract c_1 from b_0

2.2 Test Case:

The exact solution : $u(x) = (3 - 5\pi + \pi^2)x + (x^2 - 4x)\sin(x) - 1$

The RHS function : $f(x) = (8 - 4x)\cos(x) - (2 + 4x - x^2)\sin(x)$

Domain : $x \in (0, \pi)$

The solution is computed for $n = \{100, 200, \dots, 1500\}$ for each of the three types of boundary conditions:

- Dual Dirichlet:
 $u(0) = -1$
 $u(\pi) = -1 + 3\pi - 5\pi^2 + \pi^3$
- Dirichlet Neumann:
 $u(0) = -1$
 $u'(\pi) = 3 - \pi$
- Neumann Dirichlet:
 $u'(0) = 3 - 5\pi + \pi^2$
 $u(\pi) = -1 + 3\pi - 5\pi^2 + \pi^3$

2.2.1 Accuracy Metrics:

L^2 Norm:

$$\|u\|_{L^2} = \sqrt{\sum_{i=0}^n R u^2} \quad \text{where } u^2 \text{ is the element-wise square of the vector } u.$$

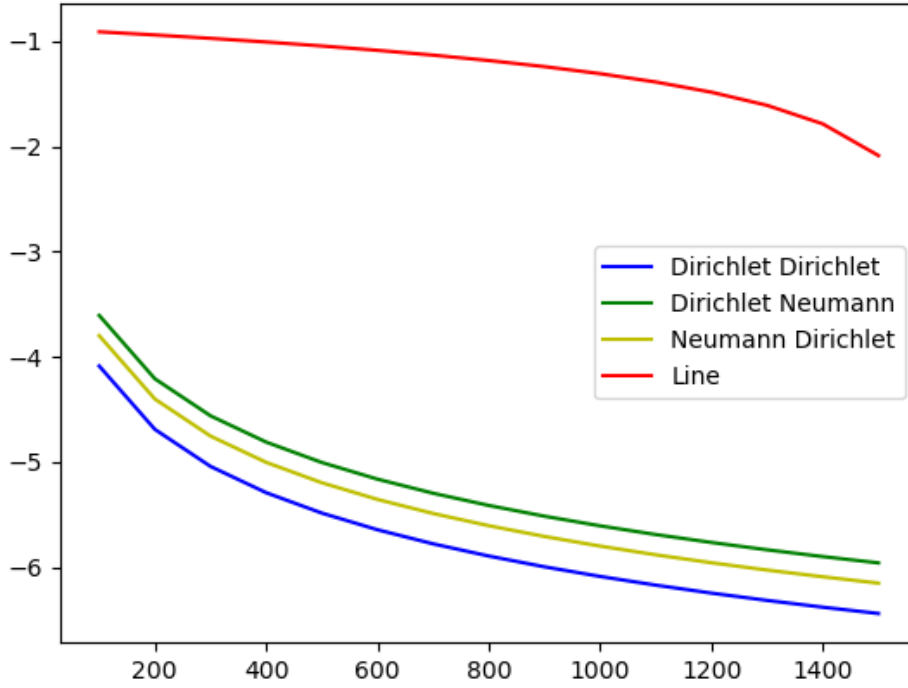
Relative Error:

$$\frac{\|u_{comp} - u_{exact}\|_{L^2}}{\|u_{exact}\|_{L^2}} = \frac{\sqrt{\sum_{i=0}^n R (u_{comp} - u_{exact})^2}}{\sqrt{\sum_{i=0}^n R (u_{exact})^2}}$$

2.2.2 Test Case Results:

Below is a plot showing:

- $\log_{10}(\text{error})$ for the **relative error** of each type of **boundary condition**
- $\log_{10}(\text{line})$ where *line* is a linear equation with a slope of -1
- n , the number of **nodes** on the x axis



Below is the **log slope** and the **regular slope** of each curve (calculated at $n = 1500$):

$$\log \text{ slope} = \frac{\log_{10}(\text{error}_n) - \log_{10}(\text{error}_{n-1})}{\log_{10}(n) - \log_{10}(n-1)}$$

$$\text{regular slope} = \frac{\text{error}_n - \text{error}_{n-1}}{n - (n-1)}$$

```

1 Log Slope: Dirichlet Dirichlet = -2.001140455288914
2 Log Slope: Dirichlet Neumann = -1.9969029813534258
3 Log Slope: Neumann Dirichlet = -2.0237282575936693
4
5 Log Slope: Line = -10.046649249713294
6 Reg Slope: Line = -1.0
7
8 Reg Slope: Dirichlet Dirichlet = -0.0005996061847146006
9 Reg Slope: Dirichlet Neumann = -0.0005983365009337493
10 Reg Slope: Neumann Dirichlet = -0.0006063742183752296

```

3 Section 3: Time Dependent Heat Equation:

$$u_t(x, t) - u_{xx}(x, t) = f(x, t)$$

3.1 Variational Forms

First, we approximate the time derivative:

$$u_t(x, t) = \frac{u(x, t_j) - u(x, t_{j-1})}{\Delta t}$$

Our equation now becomes:

$$\frac{u(x, t_j) - u(x, t_{j-1})}{\Delta t} - u_{xx}(x, t_j) = f(x, t_j) \Rightarrow u(x, t_j) - \Delta t u_{xx}(x, t_j) = u(x, t_{j-1}) + \Delta t f(x, t_j)$$

3.1.1 Dual Dirichlet

Differential Equation (D): $-u'' = f$ on (a, b) with $u(a) = c_1$, $u(b) = c_2$

Variational Form (V): Find $u \in V_A = \{v \in H^1(a, b) : v(a) = g_1(t), v(b) = g_2(t)\}$ such that $a(u, v) = b(v) \forall v \in H_0^1(a, b)$ where:

$$\begin{aligned} \frac{u(x, t_j) - u(x, t_{j-1})}{\Delta t} - u_{xx}(x, t_j) = f(x, t_j) &\Rightarrow u(x, t_j) - \Delta t u_{xx}(x, t_j) = u(x, t_{j-1}) + \Delta t f(x, t_j) \\ \Rightarrow \int_a^b u^j v \, dx - \Delta t \int_a^b u_x^j v_x \, dx &= \int_a^b u^{j-1} v \, dx + \Delta t \int_a^b f^j v \, dx + [u_x^j v]_a^b \end{aligned}$$

$$a(u, v) = \int_a^b u^j v \, dx - \Delta t \int_a^b u_x^j v_x \, dx \quad \text{and} \quad b(v) = \int_a^b u^{j-1} v \, dx + \Delta t \int_a^b f^j v \, dx$$

3.1.2 Dirichlet Neumann

Differential Equation (D): $-u'' = f$ on (a, b) with $u(a) = g_1(t)$, $u'(b) = g_2(t)$

Variational Form (V): Find $u \in V_A = \{v \in H^1(a, b) : v(a) = g_1(t)\}$ such that $a(u, v) = b(v) \forall v \in V_0 = \{v \in H^1(a, b) : v(a) = 0\}$ where:

$$\begin{aligned} \frac{u(x, t_j) - u(x, t_{j-1})}{\Delta t} - u_{xx}(x, t_j) = f(x, t_j) &\Rightarrow u(x, t_j) - \Delta t u_{xx}(x, t_j) = u(x, t_{j-1}) + \Delta t f(x, t_j) \\ \Rightarrow \int_a^b u^j v \, dx - \Delta t \int_a^b u_x^j v_x \, dx &= \int_a^b u^{j-1} v \, dx + \Delta t \int_a^b f^j v \, dx + [u_x^j v]_a^b \end{aligned}$$

$$a(u, v) = \int_a^b u^j v \, dx - \Delta t \int_a^b u_x^j v_x \, dx \quad \text{and} \quad b(v) = \int_a^b u^{j-1} v \, dx + \Delta t \int_a^b f^j v \, dx + \Delta t g_2(t) v(b)$$

3.1.3 Neumann Dirichlet

Differential Equation (D): $-u'' = f$ on (a, b) with $u'(a) = g_1(t)$, $u(b) = g_2(t)$

Variational Form (V): Find $u \in V_A = \{v \in H^1(a, b) : v(b) = g_2(t)\}$ such that $a(u, v) = b(v) \forall v \in V_0 = \{v \in H^1(a, b) : v(b) = 0\}$ where:

$$\begin{aligned} \frac{u(x, t_j) - u(x, t_{j-1})}{\Delta t} - u_{xx}(x, t_j) &= f(x, t_j) \Rightarrow u(x, t_j) - \Delta t u_{xx}(x, t_j) = u(x, t_{j-1}) + \Delta t f(x, t_j) \\ \Rightarrow \int_a^b u^j v \, dx - \Delta t \int_a^b u_x^j v_x \, dx &= \int_a^b u^{j-1} v \, dx + \Delta t \int_a^b f^j v \, dx + [u_x^j v]_a^b \end{aligned}$$

$$a(u, v) = \int_a^b u^j v \, dx - \Delta t \int_a^b u_x^j v_x \, dx \quad \text{and} \quad b(v) = \int_a^b u^{j-1} v \, dx + \Delta t \int_a^b f^j v \, dx - \Delta t g_1(t) v(a)$$

3.1.4 Neumann Neumann

Differential Equation (D): $-u'' = f$ on (a, b) with $u'(a) = g_1(t)$, $u'(b) = g_2(t)$

Variational Form (V): Find $u \in V_A = \{v \in H^1(a, b)\}$ such that $a(u, v) = b(v) \forall v \in V_0 = \{v \in H^1(a, b)\}$ where:

$$\begin{aligned} \frac{u(x, t_j) - u(x, t_{j-1})}{\Delta t} - u_{xx}(x, t_j) &= f(x, t_j) \Rightarrow u(x, t_j) - \Delta t u_{xx}(x, t_j) = u(x, t_{j-1}) + \Delta t f(x, t_j) \\ \Rightarrow \int_a^b u^j v \, dx - \Delta t \int_a^b u_x^j v_x \, dx &= \int_a^b u^{j-1} v \, dx + \Delta t \int_a^b f^j v \, dx + [u_x^j v]_a^b \end{aligned}$$

$$a(u, v) = \int_a^b u^j v \, dx - \Delta t \int_a^b u_x^j v_x \, dx$$

and

$$b(v) = \int_a^b u^{j-1} v \, dx + \Delta t \int_a^b f^j v \, dx + \Delta t g_2(t) v(b) - \Delta t g_1(t) v(a)$$

3.2 Modifying the Linear System

We need only modify the Steady State Linear System:

$A = (R + \Delta t D)$ and $b = Ru^{j-1} + \Delta t R f^j$ where R and D are the stiffness matrix and mass matrices used in the steady state problem.

Our system therefore becomes: $Au^j = b \Leftrightarrow (R + \Delta t D)u^j = Ru^{j-1} + \Delta t R f^j$

To implement the boundary conditions:

- Dual Dirichlet:
 - set $A_{0,0} = 1, A_{0,1} \dots A_{0,n} = 0$ and $b_0 = g_1(t)$
 - set $A_{n,n} = 1, A_{n,0} \dots A_{n,n-1} = 0$ and $b_n = g_2(t)$
- Dirichlet Neumann
 - set $A_{0,0} = 1, A_{0,1} \dots A_{0,n} = 0$ and $b_0 = c_1$
 - add $\Delta t g_2(t)$ to b_n
- Neumann Dirichlet
 - set $A_{n,n} = 1, A_{n,0} \dots A_{n,n-1} = 0$ and $b_n = g_2(t)$
 - subtract $\Delta t g_1(t)$ from b_0
- Neumann Neumann
 - subtract $\Delta t g_1(t)$ from b_0
 - add $\Delta t g_2(t)$ to b_n

3.3 Test Case:

The exact solution : $u(x, t) = t^2 \cos(x) + \sin(x^2)$

The RHS function : $f(x, t) = 2t \cos(x) + t^2 \cos(x) + 4x^2 \sin(x^2) - 2 \cos(x^2)$

Domain : $x \in (0, \pi)$

Timestep : $1e - 07$

Final Time : $1e - 05$

The solution is computed for $n = \{100, 200, \dots, 600\}$ for each of the four types of boundary conditions:

- Dual Dirichlet:
 $u(0, t) = t^2$
 $u(\pi, t) = \sin(\pi^2) - (t^2)$
- Dirichlet Neumann:
 $u(0, t) = t^2$
 $u_x(\pi, t) = 2\pi \cos(\pi^2)$
- Neumann Dirichlet:
 $u_x(0, t) = 0$
 $u(\pi) = \sin(\pi^2) - (t^2)$
- Dual Neumann:
 $u_x(0, t) = 0$
 $u_x(\pi, t) = 2\pi \cos(\pi^2)$

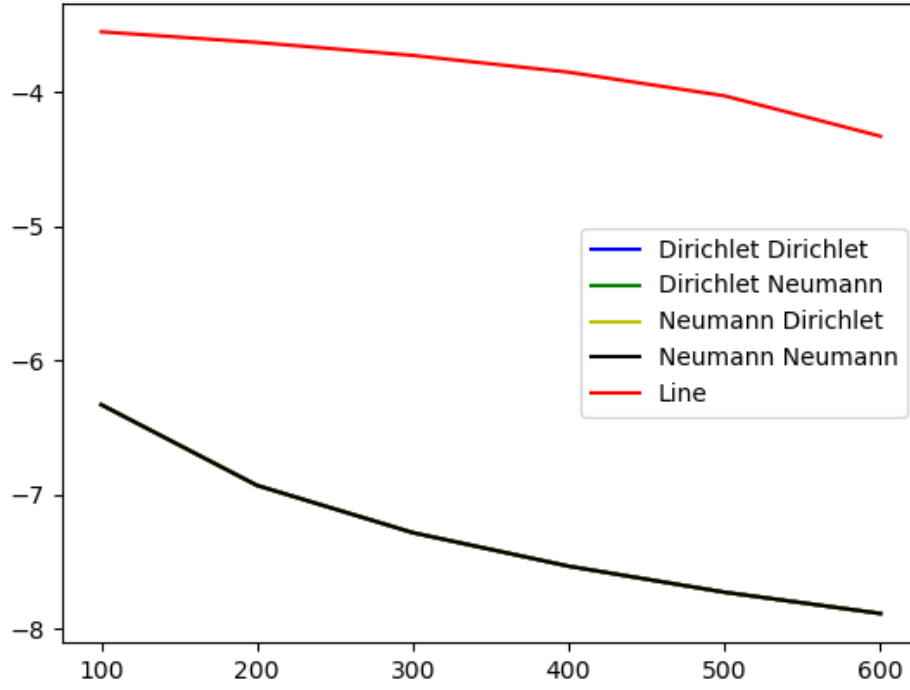
3.3.1 Accuracy Metrics

The accuracy metrics used for the Time Dependent Test Case are the same as those used for the Steady State Test Case.

3.3.2 Test Case Results:

Below is a plot showing:

- $\log_{10}(\text{error})$ for the **relative error** of each type of **boundary condition**
- $\log_{10}(\text{line})$ where *line* is a linear equation with a slope of -1
- n , the number of **nodes** on the x axis



Below is the **log slope** and the **regular slope** of each curve (calculated at $n = 600$):

$$\log \text{ slope} = \frac{\log_{10}(\text{error}_n) - \log_{10}(\text{error}_{n-1})}{\log_{10}(n) - \log_{10}(n-1)}$$

$$\text{regular slope} = \frac{\text{error}_n - \text{error}_{n-1}}{n - (n-1)}$$

```

1 Log Slope: Dirichlet Dirichlet = -1.9998823323188266
2 Log Slope: Dirichlet Neumann = -1.9998985569198566
3 Log Slope: Neumann Dirichlet = -1.9998823323075534
4 Log Slope: Neumann Neumann = -1.9998985569085836
5
6 Log Slope: Line = -3.8017840169239387
7 Reg Slope: Line = -1.0
8
9 Reg Slope: Dirichlet Dirichlet = -0.0015835317502163448
10 Reg Slope: Dirichlet Neumann = -0.0015835445970576068
11 Reg Slope: Neumann Dirichlet = -0.0015835317502074188
12 Reg Slope: Neumann Neumann = -0.0015835445970486806

```