

HW 12

1. Given the problem

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = xy, \quad 0 < x < \pi, \quad 0 < y < \pi/2$$

$$u(0, y) = \cos y, \quad u(\pi, y) = -\cos y, \quad 0 \leq y \leq \pi/2,$$

$$u(x, 0) = \cos x, \quad u(x, \pi/2) = 0, \quad 1 \leq y \leq 2$$

To calculate  $u(x, y)$  by using  $h = k = 0.1\pi$ .

=== u(x,y) at interior nodes after 67 iterations ===

u(0.31, 0.31) = 0.753239  
u(0.31, 0.63) = 0.564643  
u(0.31, 0.94) = 0.368106  
u(0.31, 1.26) = 0.172819  
u(0.63, 0.31) = 0.555933  
u(0.63, 0.63) = 0.347681  
u(0.63, 0.94) = 0.176388  
u(0.63, 1.26) = 0.053111  
u(0.94, 0.31) = 0.333266  
u(0.94, 0.63) = 0.132703  
u(0.94, 0.94) = -0.004920  
u(0.94, 1.26) = -0.058847  
u(1.26, 0.31) = 0.085847  
u(1.26, 0.63) = -0.086797  
u(1.26, 0.94) = -0.182281  
u(1.26, 1.26) = -0.166708  
u(1.57, 0.31) = -0.173154  
u(1.57, 0.63) = -0.305563  
u(1.57, 0.94) = -0.353842  
u(1.57, 1.26) = -0.269867  
u(1.88, 0.31) = -0.424216  
u(1.88, 0.63) = -0.511084  
u(1.88, 0.94) = -0.511579  
u(1.88, 1.26) = -0.364121  
u(2.20, 0.31) = -0.645185  
u(2.20, 0.63) = -0.686121  
u(2.20, 0.94) = -0.641964  
u(2.20, 1.26) = -0.441277  
u(2.51, 0.31) = -0.814449  
u(2.51, 0.63) = -0.809906  
u(2.51, 0.94) = -0.724348  
u(2.51, 1.26) = -0.486296  
u(2.83, 0.31) = -0.915774  
u(2.83, 0.63) = -0.858872  
u(2.83, 0.94) = -0.725465  
u(2.83, 1.26) = -0.467861

2. Given the problem

$$\frac{\partial^2 T}{\partial r^2} + \frac{1}{r} \frac{\partial T}{\partial r} = \frac{1}{4K} \frac{\partial T}{\partial t}, \quad \frac{1}{2} \leq r \leq 1, \quad 0 \leq t,$$

$$T(1, t) = 100 + 40t, \quad 0 \leq t \leq 10; \quad \frac{\partial T}{\partial r} + 3T = 0 \quad \text{at} \quad r = \frac{1}{2}$$

$$T(r, 0) = 200(r - 0.5), \quad 0.5 \leq r \leq 1,$$

and use  $\Delta t = 0.5$ ,  $\Delta r = 0.1$ , and  $K = 0.1$  to calculate  $T(r, t)$

By (a) the forward-difference method

(b) the backward-difference method

© the Crank-Nicolson algorithm.

=== T(r, t=10) FORWARD ===

```
[ -4.05108557e+22 -5.26641124e+22  1.19111062e+23 -1.46390274e+23
  1.29283732e+23 -7.41604679e+22  5.00000000e+02]
```

=== T(r, t=10) BACKWARD ===

```
[ 363.657457 472.754695 484.800004 489.130399 492.588585 496.147296
  500.      ]
```

=== T(r, t=10) CRANK-NICOLSON ===

```
[ 363.66407 472.763291 484.802012 489.116963 492.603307 496.139804
  500.      ]
```

3. Given the problem

$$\frac{\partial^2 T}{\partial r^2} + \frac{1}{r} \frac{\partial T}{\partial r} + \frac{1}{r^2} \frac{\partial^2 T}{\partial \theta^2} = 0, \quad \frac{1}{2} \leq r \leq 1, \quad 0 \leq t \leq \pi/3,$$

$$T(r, 0) = 0, \quad T(r, \pi/3) = 0, \quad T(1/2, \theta) = 50, \quad T(1, \theta) = 100.$$

=== T(r,  $\theta$ ) after 78 iterations ===

T(0.50, 0.00) = 0.000000  
T(0.50, 0.17) = 50.000000  
T(0.50, 0.35) = 50.000000  
T(0.50, 0.52) = 50.000000  
T(0.50, 0.70) = 50.000000  
T(0.50, 0.87) = 50.000000  
T(0.50, 1.05) = 0.000000  
T(0.60, 0.00) = 0.000000  
T(0.60, 0.17) = 32.256692  
T(0.60, 0.35) = 45.860166  
T(0.60, 0.52) = 49.678613  
T(0.60, 0.70) = 45.860166  
T(0.60, 0.87) = 32.256692  
T(0.60, 1.05) = 0.000000  
T(0.70, 0.00) = 0.000000  
T(0.70, 0.17) = 32.944392  
T(0.70, 0.35) = 50.593746  
T(0.70, 0.52) = 55.835007  
T(0.70, 0.70) = 50.593746  
T(0.70, 0.87) = 32.944392  
T(0.70, 1.05) = 0.000000  
T(0.80, 0.00) = 0.000000  
T(0.80, 0.17) = 43.104344  
T(0.80, 0.35) = 62.454940  
T(0.80, 0.52) = 67.725257  
T(0.80, 0.70) = 62.454940  
T(0.80, 0.87) = 43.104344  
T(0.80, 1.05) = 0.000000  
T(0.90, 0.00) = 0.000000  
T(0.90, 0.17) = 63.536510  
T(0.90, 0.35) = 79.718194  
T(0.90, 0.52) = 83.305331  
T(0.90, 0.70) = 79.718194  
T(0.90, 0.87) = 63.536510  
T(0.90, 1.05) = 0.000000  
T(1.00, 0.00) = 0.000000  
T(1.00, 0.17) = 100.000000

```

T(0.90, 0.35) = 79.718194
T(0.90, 0.52) = 83.305331
T(0.90, 0.70) = 79.718194
T(0.90, 0.87) = 63.536510
T(0.90, 1.05) = 0.000000
T(1.00, 0.00) = 0.000000
T(1.00, 0.17) = 100.000000
T(1.00, 0.35) = 100.000000
T(1.00, 0.52) = 100.000000
T(1.00, 0.70) = 100.000000
T(1.00, 0.87) = 100.000000
T(1.00, 1.05) = 0.000000

```

4. Given the problem

$$\frac{\partial^2 p}{\partial t^2} = \frac{\partial^2 p}{\partial x^2}, \quad 0 \leq x \leq 1, \quad 0 \leq t$$

$$p(0, t) = 1, \quad p(1, t) = 2, \quad p(x, 0) = \cos(2\pi x), \quad \frac{\partial p}{\partial t}(x, 0) = 2\pi \sin(2\pi x), \quad 0 \leq x \leq 1$$

To calculate  $p$  by using  $\Delta x = \Delta t = 0.1$ .

```

=== p(x, t=1) ===
p(0.0, 1.0) = 1.000000
p(0.1, 1.0) = 2.190983
p(0.2, 1.0) = 2.690983
p(0.3, 1.0) = 3.309017
p(0.4, 1.0) = 3.809017
p(0.5, 1.0) = 4.000000
p(0.6, 1.0) = 3.809017
p(0.7, 1.0) = 3.309017
p(0.8, 1.0) = 2.690983
p(0.9, 1.0) = 2.190983
p(1.0, 1.0) = 2.000000

```