

Q11 Stability and Convergence of Numerical PDE's

(Dr. Plewa; Summer 2017)

Part 1, Spatial Convergence Study :

A Spatial Convergence Study is conducted using the matlab programs for a one-dimensional heat diffusion problem from Dr. Burkardt's website. The approximate data $u(x, t)$ are stored in matrix hmat.

An L-1 norm is found for the approximate solution by adding the code "L-1 norm = norm(hmat , 1) ."

Each L-1 norm is scaled back to the coarse grid by dividing by 2, 4, and 8 respectively.

An L-1 norm is also found for a **very Fine grid** of t_num = 10,241 and x_num of 161.

The **very Fine grid** solution is used to approximate the exact solution.

The "L1 norm **error**" is assumed to be the difference between the Coarse grid L-1 norm and the very Fine grid L-1 norm.

Holding the step size for time to be $dt = \Delta t = 0.0039047$ the following data are generated for four different step spatial step sizes of $dx = \Delta x$:

| Spatial Convergence Study | | | | | | | |
|----------------------------------|-------------|----------------|-----------|---------------|-----------------------|----------------------|---------------------------|
| tnum | xnum | L1_norm | dx | LN(dx) | Coarse L1_norm | L1 norm error | LN(L1 norm error) |
| 2561 | 11 | 830.0736 | 0.1000 | -2.30259 | 830.0736 | 75.1986 | 4.32013 |
| 2561 | 21 | 1579.9000 | 0.0500 | -2.99573 | 789.9500 | 35.0750 | 3.55749 |
| 2561 | 41 | 3079.6000 | 0.0250 | -3.68888 | 769.9000 | 15.025 | 2.70972 |
| 2561 | 81 | 6079.2000 | 0.0125 | -4.38203 | 759.9000 | 5.025 | 1.61443 |

$dx = x \text{ step size} = 1/(xnum-1)$

The L-1 error norm **model** for varying step sizes in the spatial dimension x is written as:

$$L_1 = A(\Delta x)^\alpha$$

$$\ln(L_1) = \ln(A(\Delta x)^\alpha)$$

$$\ln(L_1) = \ln A + \ln (\Delta x)^\alpha$$

$$\ln(L_1) = \ln A + \alpha \ln (\Delta x)$$

$$\ln A + \alpha \ln (\Delta x) = \ln(L_1) \quad \text{letting} \quad a = \ln A \quad \text{and} \quad b = \alpha$$

$$a + b \ln (\Delta x) = \ln(L_1)$$

Create a system of equation using the data from above:

$$a + b(-2.30259) = 4.32013$$

$$a + b(-2.99573) = 3.55749$$

$$a + b(-3.68888) = 2.70972$$

$$a + b(-4.38203) = 1.61443$$

Putting the system of equations into matrix form:

$$\begin{bmatrix} 1 & -2.30259 \\ 1 & -2.99573 \\ 1 & -3.68888 \\ 1 & -4.38203 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 4.23013 \\ 3.55749 \\ 2.70972 \\ 1.61443 \end{bmatrix}$$

$$\text{Letting } A = \begin{bmatrix} 1 & -2.30259 \\ 1 & -2.99573 \\ 1 & -3.68888 \\ 1 & -4.38203 \end{bmatrix}, \quad \mathbf{x} = \begin{bmatrix} a \\ b \end{bmatrix}, \quad \text{and } \mathbf{b} = \begin{bmatrix} 4.23013 \\ 3.55749 \\ 2.70972 \\ 1.61443 \end{bmatrix}$$

Solve for \mathbf{a} and \mathbf{b} using matrix **method of least squares**:

$$A \mathbf{x} = \mathbf{b}$$

$$A^T A \mathbf{x} = A^T \mathbf{b}$$

From Matlab

$$\mathbf{x} = A^T A \backslash A^T \mathbf{b}$$

$$\mathbf{x} = \begin{bmatrix} a \\ b \end{bmatrix}$$

Plugging \mathbf{a} and \mathbf{b} into the previous equations:

$$\mathbf{a} = 7.22056435$$

$$a = \ln A$$

$$\ln A = 7.22056435$$

$$A = e^{7.22056435}$$

$$A = 1,367.26$$

$$\mathbf{b} = 1.25441031$$

$$b = \alpha$$

$$\alpha = 1.25441031$$

$$L_1 = A(\Delta x)^\alpha$$

$$L_1 = 1,367.26(\Delta x)^{1.25441031}$$

Error Norm for Spatial Study

Part 2, Temporal Convergence Study :

A Temporal Convergence Study is conducted using the matlab programs for a one-dimensional heat diffusion problem from Dr. Burkardt's website. The approximate data $u(x, t)$ are stored in matrix hmat.

An L-1 norm is found for the approximate solution by adding the code "L-1 norm = norm(hmat , 1) ."

An L-1 norm is also found for a **very Fine grid** of t_num = 10,241 and x_num of 161.

The **very Fine grid** solution is used to approximate the exact solution.

The "L1 norm **error**" is assumed to be the difference between the Coarse grid L-1 norm and the very Fine grid L-1 norm.

Holding the spatial x step size to be $dx = \Delta x = 0.05$ the following data are generated for four different step temporal step sizes of $dt = \Delta t$:

| Temporal Convergence Study | | | | | | | |
|----------------------------|------|----------|---------|---------|--|---------------|--------------------|
| tnum | xnum | L1_norm | dt | LN(dt) | | L1 norm error | LN (L1 norm error) |
| 41 | 11 | 831.5980 | 0.25000 | -1.3863 | | 76.7230 | 4.34020 |
| 81 | 11 | 830.8196 | 0.12500 | -2.0794 | | 75.9446 | 4.33000 |
| 161 | 11 | 830.4336 | 0.06250 | -2.7726 | | 75.5586 | 4.32491 |
| 321 | 11 | 830.2414 | 0.03125 | -3.4657 | | 75.3664 | 4.32236 |

$dt = t \text{ step size} = 10/(tnum - 1)$

The L-1 error norm **model** for varying step sizes in the spatial dimension x is written as:

$$L_1 = B(\Delta t)^\beta$$

$$\ln(L_1) = \ln(B(\Delta t)^\beta)$$

$$\ln(L_1) = \ln B + \ln (\Delta t)^\beta$$

$$\ln(L_1) = \ln B + \beta \ln (\Delta t)$$

$$\ln B + \beta \ln (\Delta t) = \ln(L_1) \quad \text{letting} \quad a = \ln B \quad \text{and} \quad b = \beta$$

$$a + b \ln (\Delta t) = \ln(L_1)$$

Create a system of equation using the data from above:

$$a + b(-1.3863) = 4.34020$$

$$a + b(-2.0794) = 4.33000$$

$$a + b(-2.7726) = 4.32491$$

$$a + b(-3.4657) = 4.32236$$

Putting the system of equations into matrix form:

$$\begin{bmatrix} 1 & -1.3863 \\ 1 & -2.0794 \\ 1 & -2.7726 \\ 1 & -3.4657 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 4.34020 \\ 4.33000 \\ 4.32491 \\ 4.32236 \end{bmatrix}$$

$$\text{Letting } A = \begin{bmatrix} 1 & -1.3863 \\ 1 & -2.0794 \\ 1 & -2.7726 \\ 1 & -3.4657 \end{bmatrix}, \quad x = \begin{bmatrix} a \\ b \end{bmatrix}, \quad \text{and } b = \begin{bmatrix} 4.34020 \\ 4.33000 \\ 4.32491 \\ 4.32236 \end{bmatrix}.$$

Solve for a and b using matrix **method of least squares**:

$$A x = b$$

$$A^T A x = A^T b$$

From Matlab

$$x = A^T A \backslash A^T b$$

$$x = \begin{bmatrix} a \\ b \end{bmatrix}$$

Plugging a and b into the previous equations:

$$a = 4.34636825$$

$$a = \ln B$$

$$\ln B = 4.34636825$$

$$B = e^{4.34636825}$$

$$B = 77.1976$$

$$b = 0.00754683$$

$$b = \beta$$

$$\beta = 0.00754683$$

$$L_1 = B(\Delta t)^\beta$$

$$L_1 = 77.1976(\Delta t)^{0.00754683}$$

Error Norm for Temporal Study

Part 2, Spatial-Temporal Convergence Study :

A Spatial Temporal Convergence Study is conducted using the matlab programs for a one-dimensional heat diffusion problem from Dr. Burkardt's website. The approximate data $u(x, t)$ are stored in matrix hmat.

An L-1 norm is found for the approximate solution by adding the code "L-1 norm = norm(hmat , 1) ."

Each L-1 norm is scaled back to the coarse grid by dividing by 2, 4, and 8 respectively.

An L-1 norm is also found for a **very Fine grid** of t_num = 10,241 and x_num of 161.

The **very Fine grid** solution is used to approximate the exact solution.

The "L1 norm **error**" is assumed to be the difference between the Coarse grid L-1 norm and the very Fine grid L-1 norm.

The following L1_norm data are generated for seven different combinations of temporal step sizes $dt = \Delta t$ and spatial step sizes of $dx = \Delta x$:

| Spatial/Temporal Convergence Study | | | | | | |
|---|-----------|-------------|-----------|----------------|-----------------------|----------------------|
| tnum | dt | xnum | dx | L1_norm | Coarse L1_norm | L1 norm error |
| 161 | 0.0625 | 21 | 0.05 | 1580.6000 | 790.3 | 35.425 |
| 321 | 0.03125 | 21 | 0.05 | 1580.2000 | 790.1 | 35.225 |
| 641 | 0.015625 | 21 | 0.05 | 1580.0000 | 790 | 35.125 |
| 641 | 0.015625 | 41 | 0.025 | 3079.9000 | 769.975 | 15.1 |
| 1281 | 0.007813 | 11 | 0.1 | 830.0976 | 830.0976 | 75.2226 |
| 1281 | 0.007813 | 21 | 0.05 | 1579.9000 | 789.95 | 35.075 |
| 1281 | 0.007813 | 41 | 0.025 | 3079.7000 | 769.925 | 15.05 |

The L-1 error norm **model** for varying step sizes in the spatial dimension x and the temporal dimension t is written as:

$$L_1 = A(\Delta x)^\alpha + B(\Delta t)^\beta + C(\Delta x \Delta t)^\gamma$$

Using the formulas derived from the previous two studies:

$$A(\Delta x)^\alpha = 1,367.26(\Delta x)^{1.25441031}$$

and

$$B(\Delta t)^\beta = 77.1976(\Delta t)^{0.00754683}$$

The combined L-1 error norm equation for the Spatial-Temporal Convergence study is found to be:

$$L_1 \text{ norm error} = 1,367.26(\Delta x)^{1.25441031} + 77.1976(\Delta t)^{0.00754683} + C(\Delta x \Delta t)^\gamma$$

| Spatial/Temporal Convergence Study | | | | | | | |
|------------------------------------|----------|------|-------|-----------|----------------|------------|-------------|
| tnum | dt | xnum | dx | L1_norm | Coarse L1_norm | L1 Spatial | L1 Temporal |
| 161 | 0.0625 | 21 | 0.05 | 1580.6000 | 790.3 | 31.9026 | 75.59907992 |
| 321 | 0.03125 | 21 | 0.05 | 1580.2000 | 790.1 | 31.9026 | 75.20464884 |
| 641 | 0.015625 | 21 | 0.05 | 1580.0000 | 790 | 31.9026 | 74.81227568 |
| 641 | 0.015625 | 41 | 0.025 | 3079.9000 | 769.975 | 13.3724 | 74.81227568 |
| 1281 | 0.007813 | 11 | 0.1 | 830.0976 | 830.0976 | 76.1098 | 74.42194968 |
| 1281 | 0.007813 | 21 | 0.05 | 1579.9000 | 789.95 | 31.9026 | 74.42194968 |
| 1281 | 0.007813 | 41 | 0.025 | 3079.7000 | 769.925 | 13.3724 | 74.42194968 |

$$L_1 \text{ error norm} = 1,367.26(\Delta x)^{1.25441031} + 77.1976(\Delta t)^{0.00754683} + C(\Delta x \Delta t)^y$$

$$L_1 \text{ error norm} = \text{L1 Spatial error} + \text{L1 Temporal error} + C(\Delta x \Delta t)^y$$

Creating an equation for each combination from the combined spatial-temporal charts above:

$$35.4250 = 31.9026 + 75.59907992 + C(0.003125)^y$$

$$35.2250 = 31.9026 + 75.20464884 + C(0.0015625)^y$$

$$35.1250 = 31.9026 + 74.81227568 + C(0.0007813)^y$$

$$15.1000 = 13.3724 + 74.81227568 + C(0.0003906)^y$$

$$75.2226 = 76.1098 + 74.42194968 + C(0.0007813)^y$$

$$35.0750 = 31.9026 + 74.42194968 + C(0.0003907)^y$$

$$15.0500 = 13.3724 + 74.42194968 + C(0.0001953)^y$$

Combining numerical terms:

$$-72.07668 = C(0.003125)^y$$

$$-71.88225 = C(0.0015625)^y$$

$$-71.58987 = C(0.0007813)^y$$

$$-73.08468 = C(0.0003906)^y$$

$$-75.30915 = C(0.0007813)^y$$

$$-71.24955 = C(0.0003907)^y$$

$$-72.74435 = C(0.0001953)^y$$

Multiplying both sides times -1 :

$$72.07668 = -C(0.003125)^{\gamma}$$

$$71.88225 = -C(0.0015625)^{\gamma}$$

$$71.58987 = -C(0.0007813)^{\gamma}$$

$$73.08468 = -C(0.0003906)^{\gamma}$$

$$75.30915 = -C(0.0007813)^{\gamma}$$

$$71.24955 = -C(0.0003907)^{\gamma}$$

$$72.74435 = -C(0.0001953)^{\gamma}$$

Taking the natural log of both sides of the equation:

$$\ln(72.07668) = \ln(-C) + \ln(0.003125)^{\gamma}$$

$$\ln(71.88225) = \ln(-C) + \ln(0.0015625)^{\gamma}$$

$$\ln(71.58987) = \ln(-C) + \ln(0.0007813)^{\gamma}$$

$$\ln(73.08468) = \ln(-C) + \ln(0.0003906)^{\gamma}$$

$$\ln(75.30915) = \ln(-C) + \ln(0.0007813)^{\gamma}$$

$$\ln(71.24955) = \ln(-C) + \ln(0.0003907)^{\gamma}$$

$$\ln(72.74435) = \ln(-C) + \ln(0.0001953)^{\gamma}$$

Letting $a = \ln(-C)$ and $b = \gamma$:

$$a + b \ln(\Delta t) = \ln(L_1)$$

$$a + b \ln(0.003125) = \ln(72.07668)$$

$$a + b \ln(0.0015625) = \ln(71.88225)$$

$$a + b \ln(0.0007813) = \ln(71.58987)$$

$$a + b \ln(0.0003906) = \ln(73.08468)$$

$$a + b \ln(0.0007813) = \ln(75.30915)$$

$$a + b \ln(0.0003907) = \ln(71.24955)$$

$$a + b \ln(0.0001953) = \ln(72.74435)$$

Create a system of equation using the data from above:

$$a + b(-5.76832) = 4.27773$$

$$a + b(-6.46147) = 4.27503$$

$$a + b(-7.15455) = 4.27095$$

$$a + b(-5.54524) = 4.29162$$

$$a + b(-7.15455) = 4.32160$$

$$a + b(-5.54499) = 4.26619$$

$$a + b(-8.54097) = 4.28695$$

Putting the system of equations into matrix form:

$$\begin{bmatrix} 1 & -5.76832 \\ 1 & -6.46147 \\ 1 & -7.15455 \\ 1 & -5.54524 \\ 1 & -7.15455 \\ 1 & -5.54499 \\ 1 & -8.54097 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 4.27773 \\ 4.27503 \\ 4.27095 \\ 4.29162 \\ 4.32160 \\ 4.26619 \\ 4.28695 \end{bmatrix}$$

$$\text{Letting } A = \begin{bmatrix} 1 & -5.76832 \\ 1 & -6.46147 \\ 1 & -7.15455 \\ 1 & -5.54524 \\ 1 & -7.15455 \\ 1 & -5.54499 \\ 1 & -8.54097 \end{bmatrix}, \quad x = \begin{bmatrix} a \\ b \end{bmatrix}, \quad \text{and} \quad b = \begin{bmatrix} 4.27773 \\ 4.27503 \\ 4.27095 \\ 4.29162 \\ 4.32160 \\ 4.26619 \\ 4.28695 \end{bmatrix}$$

Solve for a and b using matrix **method of least squares**:

$$Ax = b$$

$$A^T Ax = A^T b$$

From Matlab

$$x = A^T A \backslash A^T b$$

$$x = \begin{bmatrix} a \\ b \end{bmatrix}$$

Plugging ***a*** and ***b*** into the previous equations:

$$\mathbf{a} = 4.25134868$$

$$a = \ln(-C)$$

$$\ln(-C) = 4.25134868$$

$$-C = e^{4.25134868}$$

$$C = -e^{4.25134868}$$

$$\mathbf{C} = -70.2000$$

$$\mathbf{b} = -0.00499521$$

$$b = \gamma$$

$$\gamma = -0.00499521$$

Error Norm for Combined Spatial-Temporal Convergence Study:

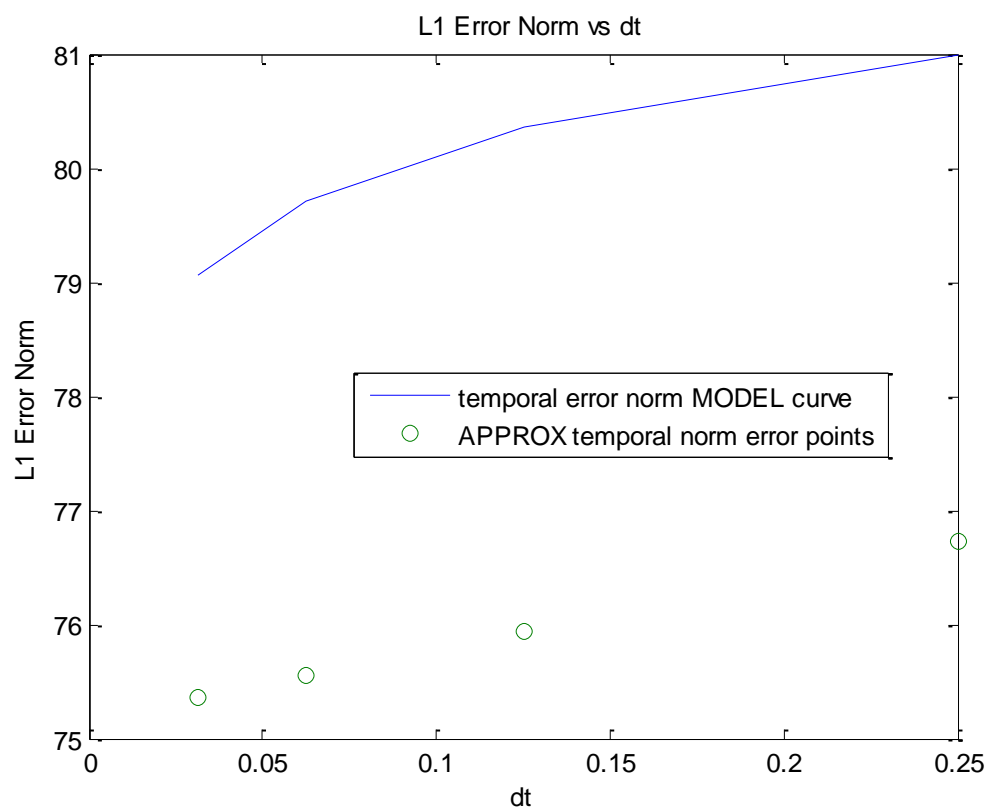
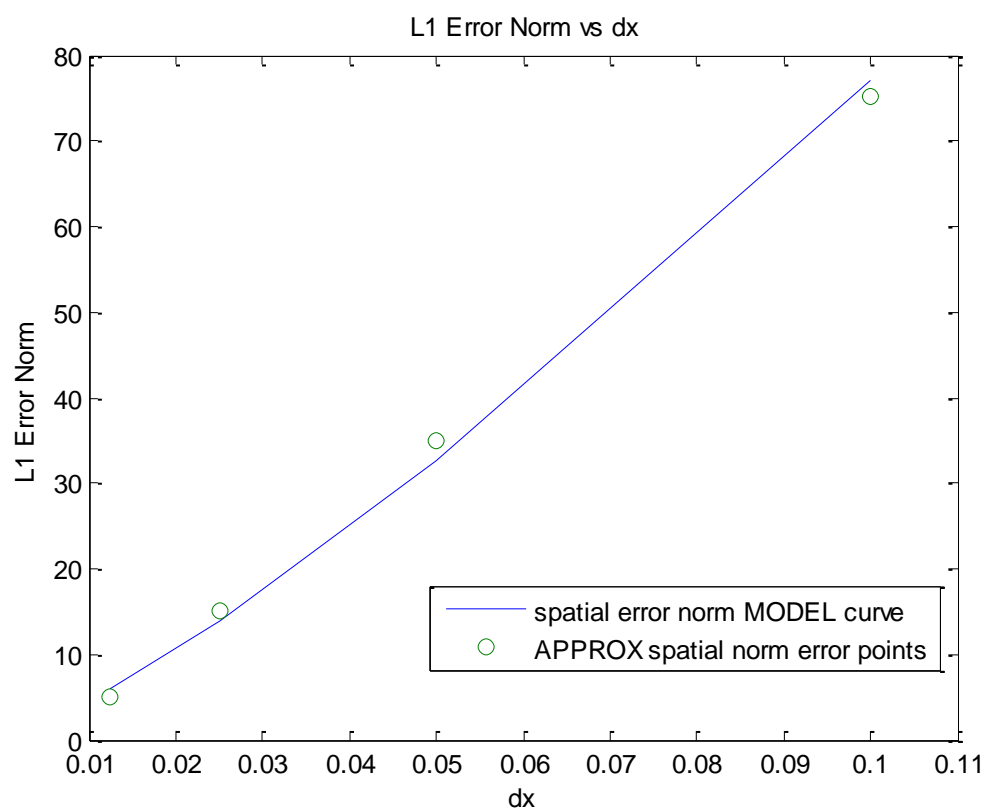
$$L_1 = A(\Delta x)^\alpha + B(\Delta t)^\beta + C(\Delta x \Delta t)^\gamma$$

$$\text{L1 error norm} = 1,367.26(\Delta x)^{1.25441031} + 77.1976(\Delta t)^{0.00754683} + C(\Delta x \Delta t)^\gamma$$

$$\text{L1 error norm} = 1,367.26(\Delta x)^{1.25441031} + 77.1976(\Delta t)^{0.00754683} - 70.20(\Delta x \Delta t)^{-0.00499521}$$

The L1 error norm rate of convergence for the Δx term is much larger than the rate of convergence term for the Δt term. The Δx term should be higher because the PDE equation is a 2nd order derivative with respect to the spatial dimension x . The PDE is only a 1st order derivative with respect to temporal variable t for time.

The graphs on the next page show model curve for the L1 error norm versus actual data points found using the approximation solution code. The spatial data fits the model curve very well. The temporal data follows the outline of the model curve but is offset slightly downward.



MATLAB CODES

```
%Spatial Convergence
```

```
A1 = [1 -2.30259 ; 1 -2.99573 ; 1 -3.68888 ; 1 -4.38202 ];
```

```
b1 = [4.23013 ; 3.55749 ; 2.70972 ; 1.61443];
```

```
%solve for a and b using matrix method of least squares
% Ax = b
% ATAx = ATb
% x = ATA\ATb
```

```
AT_1 = transpose(A1);
x1 = ( (AT_1)*(A1) ) \ ( (AT_1)*(b1) );
```

```
x1
```

```
%Temporal Convergence
```

```
A2 = [1 -1.3863 ; 1 -2.0794 ; 1 -2.0794 ; 1 -3.4657];
```

```
b2 = [4.34020 ; 4.33000 ; 4.32491 ; 4.32236];
```

```
%solve for a and b using matrix method of least squares
% Ax = b
% ATAx = ATb
% x = ATA\ATb
```

```
AT_2 = transpose(A2);
x2 = ( (AT_2)*(A2) ) \ ( (AT_2)*(b2) );
```

```
x2
```

```
%Spatial/Temporal Convergence
```

```
A3 = [1 -5.76832 ; 1 -6.46147 ;1 -7.15455 ; 1 -5.54524 ; 1 -7.15455 ; 1 -5.54499 ; 1 -
8.54097 ];
```

```
b3 = [4.27773 ; 4.27503 ; 4.27095 ; 4.29162 ; 4.32160 ; 4.26619 ; 4.28695];
```

```
%solve for a and b using matrix method of least squares
% Ax = b
% ATAx = ATb
% x = ATA\ATb
```

```
AT_3 = transpose(A3);
x3 = ( (AT_3)*(A3) ) \ ( (AT_3)*(b3) );
```

```
x3
```

```

%graph 1
dx1 = [.1 ; .05 ; .025 ; .0125];
dt1 = 0.0039047;
spatial_norm_error = [75.1986 ; 35.0750 ; 15.025 ; 5.025];

%initializing Error Norm
spatial_norm_curve = [0 ; 0 ; 0 ; 0];

spatial_norm_curve = 1367.26 * ((dx1).^(1.25441031)) + 77.1976 * ((dt1).^(0.00754683)) -
70.20*((dx1*dt1).^(-0.00499521));

figure ( 1 )
plot(dx1,spatial_norm_curve)
hold on
scatter(dx1,spatial_norm_error)
hold on
%plot(dx1,spatial_norm_error)
legend('spatial error norm MODEL curve','APPROX spatial norm error points')
title ( ' L1 Error Norm vs dx' );
xlabel ( 'dx' );
ylabel ( 'L1 Error Norm' );

hold on

%graph 2
dx2 = 0.10;
dt2 = [0.25 ; 0.125 ; 0.0625 ; 0.03125];

temporal_norm_error = [76.7230 ; 75.9446 ; 75.5586 ; 75.3664];

%Initializing Error Norm
temporal_norm_curve = [0 ; 0 ; 0 ; 0];

temporal_norm_curve = 1367.26 * ((dx2).^(1.25441031)) + 77.1976 * ((dt2).^(0.00754683)) -
70.20*((dx2*dt2).^(-0.00499521));

figure ( 2 )
plot( dt2, temporal_norm_curve)
hold on
scatter(dt2, temporal_norm_error)
hold on
%plot(dt2, temporal_norm_error)
legend('temporal error norm MODEL curve', 'APPROX temporal norm error points' )
title ( ' L1 Error Norm vs dt' );
xlabel ( 'dt' );
ylabel ( 'L1 Error Norm' );

```