

Project 1 FYS3150

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V. CONCLUSION

I. INTRODUCTION

One of the most versatile tools in modern science is numerical integration, thus it is important to understand its limits. In this paper we have performed numerical integration of a second order differential equation. This was done by discretizing the differential equation, and formulating it as a matrix-vector equation. The matrix-vector equation was then solved using both a general, and specialized Thomas algorithm, as well as LU-decomposition.

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Appendix A: Source code

II. FORMALISM

III. IMPLEMENTATION

IV. ANALYSIS

A. Relative error for Thomas' algorithms

$\log_{10}(h)$:	ϵ general algorithm	ϵ special algorithm	N
-1.041 393	$3.026\,200 \times 10^{-1}$	$3.601\,314 \times 10^{-1}$	10^1
-2.004 321	$3.426\,303 \times 10^{-2}$	$4.249\,885 \times 10^{-2}$	10^2
-3.000 434	$3.474\,750 \times 10^{-3}$	$4.338\,587 \times 10^{-3}$	10^3
-4.000 043	$3.479\,720 \times 10^{-4}$	$4.347\,831 \times 10^{-4}$	10^4
-5.000 004	$3.480\,179 \times 10^{-5}$	$4.348\,760 \times 10^{-5}$	10^5
-6.000 000	$4.210\,129 \times 10^{-6}$	$4.348\,746 \times 10^{-6}$	10^6
-7.000 000	$1.005\,169 \times 10^{-6}$	$4.343\,971 \times 10^{-7}$	10^7
-8.000 000	$-1.140\,500 \times 10^{-3}$	$3.765\,295 \times 10^{-8}$	10^8

Table I. Table with \log_{10} of relative error for general and special Thomas' algorithms, and \log_{10} of step size h

All code for this report was written in C++ and Python 3.8, and the complete set of files can be found at https://github.com/FunkMarvel/FYS3150_Project_1.git