

Problem 1

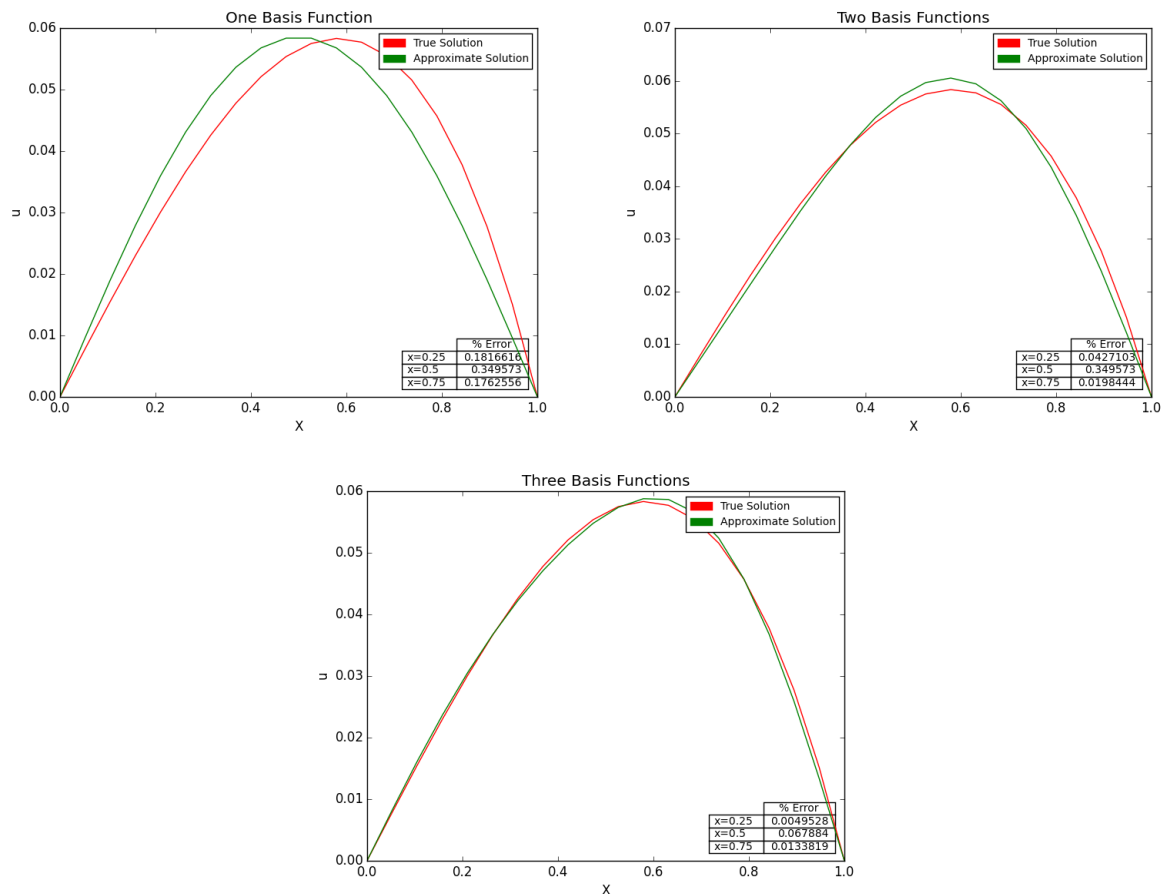
A)

$$\begin{aligned}
 u(0) &= 0 - \frac{\sinh(0)}{\sinh(1)} = 0 \\
 u(1) &= 1 - \frac{\sinh(1)}{\sinh(1)} = 0 \\
 u'(x) &= 1 - \frac{\cosh(x)}{\sinh(1)} \\
 u''(x) &= -\frac{\sinh(x)}{\sinh(1)} \\
 \therefore -u''(x) + u &= \frac{\sinh(x)}{\sinh(1)} + x - \frac{\sinh(x)}{\sinh(1)} = x
 \end{aligned}$$

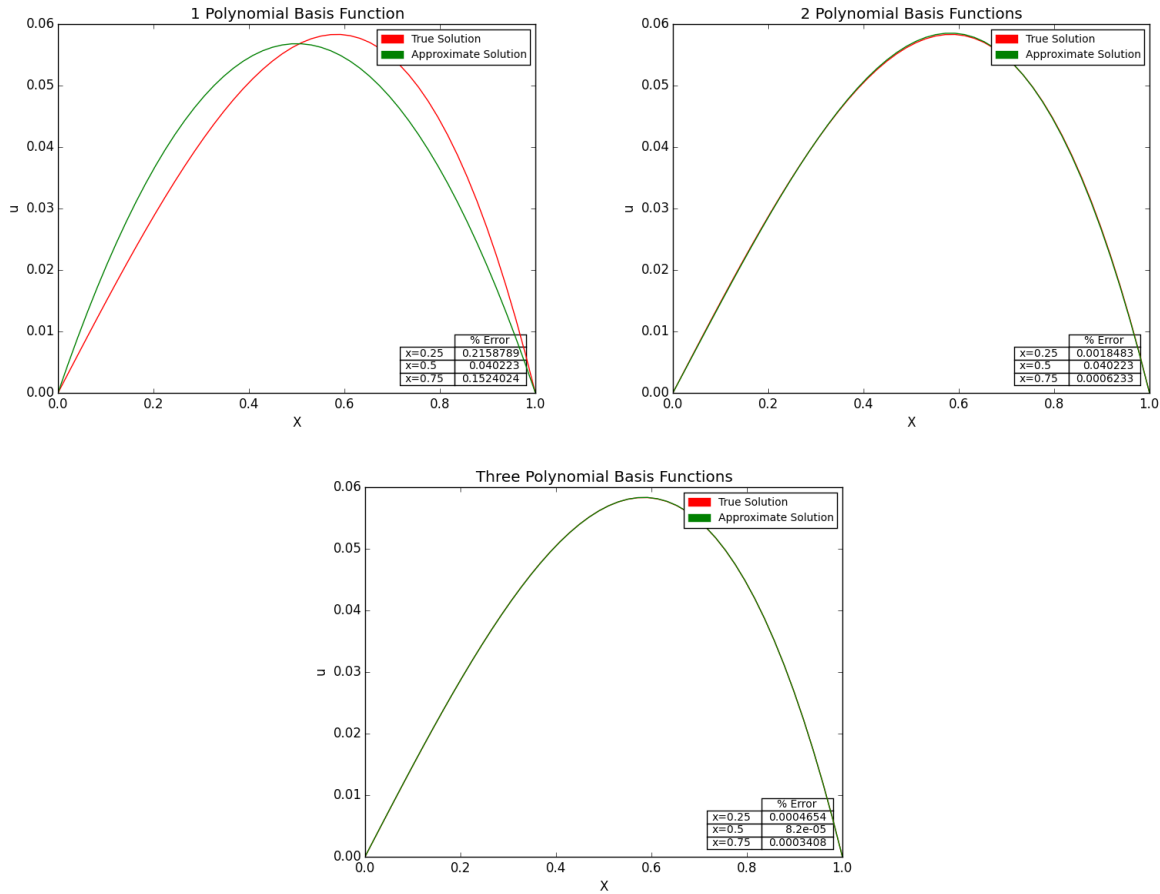
B)

$$\begin{aligned}
 \left(-\frac{d^2u}{dx^2} + u \right) v &= xv \text{ for } v \in \mathcal{H}_0^1 \\
 \int_0^1 -\frac{d^2u}{dx^2} v + uv \, dx &= \int_0^1 xv \, dx \\
 \int_0^1 \frac{du}{dx} \frac{dv}{dx} \, dx + \int_0^1 uv \, dx &= \int_0^1 xv \, dx
 \end{aligned}$$

C) The code for these next two sections is long. It is attached as an appendix.



D)



Problem 2

A) We are solving $\int_0^1 \frac{dv_i}{dx} \frac{du}{dx} dx = \int_0^1 x v_i dx$ given a set of test functions $\{\sin(k\pi x)\}_{k=1}^n$. We have:

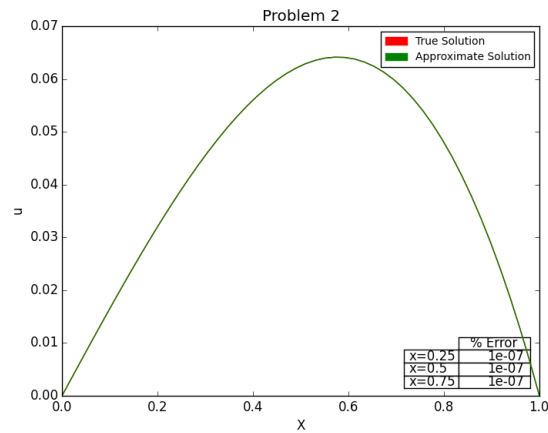
$$\frac{d}{dx} \sin(k\pi x) = k\pi \cos(k\pi x)$$

and then notice that the ij^{th} entry in the stiffness matrix \mathbf{K} is $\int_0^1 ij\pi^2 \cos(i\pi x) \cos(j\pi x) dx$, $i, j \in \{1, 2, \dots, n\}$. The set $\{\cos(k\pi x)\}_{k=1}^n$ is an orthogonal set. Therefore, all of the nondiagonal entries are 0. The diagonal entries all integrate to $\frac{i^2 \pi^2}{2}$. We integrate the i^{th} element of the load vector, $\int_0^1 x \sin(i\pi x) dx = -\frac{\cos(i\pi)}{i\pi} = \frac{(-1)^{i+1}}{i\pi}$. Then we solve the system by dividing load vector elements by their corresponding diagonal elements and get $\alpha_i = \frac{2(-1)^{i+1}}{i^3 \pi^3}$.

B) The exact solution is found by integrating twice and applying the boundary conditions. We find the exact solution is $u(x) = -\frac{x^3}{6} + \frac{x}{6}$. My code finds $\vec{\alpha} = (0.25, 0.1666) = (\frac{1}{4}, \frac{1}{6})$. When we substitute these as the coefficients of u_N :

$$\frac{1}{4}(x(1-x)) + \frac{1}{6}(x(1-x)(\frac{1}{2}-x)) = -\frac{x^3}{6} + \frac{x}{6}$$

As it turns out, the Galerkin Method can yield the exact solution to a problem.



C) $\phi_1 \notin \mathcal{H}_0^1$.

Problem 1 Part C Code.

What can Python do? It can do anything.

```

1 from scipy import sin, cos, sinh
2 from scipy.integrate import quad as di
3 from numpy import pi, linspace, array
4 from numpy.linalg import solve as sls
5 import matplotlib.pyplot as plt
6 import matplotlib.patches as mpatches
7 import math
8
9 # Test Functions.
10 phi = lambda x, c: sin(c*pi*x)
11 d_phi = lambda x, c: c*pi*cos(c*pi*x)
12 phi2 = lambda x, c1, c2: phi(x, c1) * phi(x, c2)
13 d_phi2 = lambda x, c1, c2: d_phi(x, c1) * d_phi(x, c2)
14 f = lambda x: x
15
16 # Parameters
17 m = 0
18 M = 1
19 X = linspace(m, M, 20)
20
21 # Real Solution
22 u = lambda x: x - sinh(x)/sinh(1)
23
24 # These functions generate matrix elements.
25 def K_(a, b, i, j):
26     f = lambda x: phi2(x, i, j) + d_phi2(x, i, j)
27     return di(f, a, b)[0]
28
29 def F_(a, b, i):
30     F = lambda x: f(x)*phi(x, i)
31     return di(F, a, b)[0]
32
33 def plot_func(title, img_name, f, g, X, err):
34     prec = 10000000
35     plt.figure()
36     plt.plot(X, f(X), 'r', X, g(X), 'g')

```

```

37 plt.title(title)
38 plt.xlabel('X')
39 plt.ylabel('u')
40 red_patch = mpatches.Patch(color='red', label='True Solution')
41 green_patch = mpatches.Patch(color='green', label='Approximate Solution')
42 plt.legend(handles=[red_patch, green_patch], loc = 1, prop={'size':10})
43 ax=plt.gca()
44 col_labels=['% Error']
45 row_labels=['x=0.25', 'x=0.5', 'x=0.75']
46 table_vals=[[math.ceil(prec*err[0])/prec], [math.ceil(prec*err[1])/prec]\
47             , [math.ceil(prec*err[2])/prec]]
48 # the rectangle is where I want to place the table
49 the_table = plt.table(cellText=table_vals,
50                       colWidths = [0.15],
51                       rowLabels=row_labels,
52                       colLabels=col_labels,
53                       loc='lower right')
54 plt.savefig(img_name)
55
56 # N = 1
57 alpha = F_(m, M, 1)/K_(m, M, 1, 1)
58 print alpha
59 u_approx = lambda x: alpha*phi(x,1)
60 err = [abs(u(0.25) - u_approx(0.25))/u(0.25),
61        abs(u(0.5) - u_approx(0.5))/u(0.5),
62        abs(u(0.75) - u_approx(0.75))/u(0.75)]
63 plot_func('One Basis Function', 'one.png', u, u_approx, X, err)
64
65 # N = 2
66 K = array([[K_(m, M, 1, 1), K_(m, M, 1, 2)],
67            [K_(m, M, 2, 1), K_(m, M, 2, 2)]])
68 F = array([F_(m, M, 1),
69            F_(m, M, 2)])
70
71 alpha = sls(K, F)
72 print alpha
73 u_approx = lambda x: alpha[0]*phi(x, 1) + alpha[1]*phi(x, 2)
74 err = [abs(u(0.25) - u_approx(0.25))/u(0.25),
75        abs(u(0.5) - u_approx(0.5))/u(0.5),
76        abs(u(0.75) - u_approx(0.75))/u(0.75)]
77 plot_func('Two Basis Functions', 'two.png', u, u_approx, X, err)
78
79 # N = 3
80 K = array([[K_(m, M, 1, 1), K_(m, M, 1, 2), K_(m, M, 1, 3)],
81            [K_(m, M, 2, 1), K_(m, M, 2, 2), K_(m, M, 2, 3)],
82            [K_(m, M, 3, 1), K_(m, M, 3, 2), K_(m, M, 3, 3)]])
83
84 F = array([F_(m, M, 1),
85            F_(m, M, 2),
86            F_(m, M, 3)])
87
88 alpha = sls(K, F)
89 u_approx = lambda x: alpha[0]*phi(x, 1) + alpha[1]*phi(x, 2) + alpha[2]*phi(x,3)
90 err = [abs(u(0.25) - u_approx(0.25))/u(0.25),
91        abs(u(0.5) - u_approx(0.5))/u(0.5),
92        abs(u(0.75) - u_approx(0.75))/u(0.75)]
93 plot_func('Three Basis Functions', 'three.png', u, u_approx, X, err)

```

Problem 1 Part D Codes.

This is essentially the same as the part c code, except I made some small changes to handle the polynomials.

```

1 from scipy import sin, cos, sinh
2 from scipy.integrate import quad as di
3 from numpy import pi, linspace, array
4 from numpy.linalg import solve as sls
5 import matplotlib.pyplot as plt
6 import matplotlib.patches as mpatches
7 import math
8
9 # Test Functions.
10 p1 = lambda x: x*(1 - x)
11 p2 = lambda x: x*(1 - x)*(1.0/2.0 - x)
12 p3 = lambda x: x*(1 - x)*(1.0/3.0 - x)*(2.0/3.0 - x)
13 dp1 = lambda x: 1 - 2*x
14 dp2 = lambda x: 3*x**2 - 3*x + 1.0/2.0
15 dp3 = lambda x: 2.0/9.0 - 22.0*x/9.0 + 6*x**2 - 4*x**3
16
17 p11 = lambda x: p1(x)**2
18 p22 = lambda x: p2(x)**2
19 p33 = lambda x: p3(x)**2
20
21 p12 = lambda x: p1(x) * p2(x)
22 p13 = lambda x: p1(x) * p3(x)
23 p23 = lambda x: p2(x) * p3(x)
24
25 dp11 = lambda x: dp1(x)**2
26 dp22 = lambda x: dp2(x)**2
27 dp33 = lambda x: dp3(x)**2
28
29 dp12 = lambda x: dp1(x) * dp2(x)
30 dp13 = lambda x: dp1(x) * dp3(x)
31 dp23 = lambda x: dp2(x) * dp3(x)
32
33 f1 = lambda x: x*p1(x)
34 f2 = lambda x: x*p2(x)
35 f3 = lambda x: x*p3(x)
36
37 def dInt(fun):
38     return di(fun, m, M)[0]
39
40 # Parameters
41 m = 0
42 M = 1
43 X = linspace(m, M, 50)
44
45 # Real Solution
46 u = lambda x: x - sinh(x)/sinh(1)
47
48 def plot_func(title, img_name, f, g, X, err):
49     prec = 10000000
50     plt.figure()
51     plt.plot(X, f(X), 'r', X, g(X), 'g')
52     plt.title(title)
53     plt.xlabel('X')
54     plt.ylabel('u')

```

```

55 red_patch = mpatches.Patch(color='red', label='True Solution')
56 green_patch = mpatches.Patch(color='green', label='Approximate Solution')
57 plt.legend(handles=[red_patch, green_patch], loc = 1, prop={'size':10})
58 ax=plt.gca()
59 col_labels=['% Error']
60 row_labels=['x=0.25', 'x=0.5', 'x=0.75']
61 table_vals=[[math.ceil(prec*err[0])/prec], [math.ceil(prec*err[1])/prec], [math.ceil(prec*err[2])/prec]]
62 # the rectangle is where I want to place the table
63 the_table = plt.table(cellText=table_vals,
64                       colWidths = [0.15],
65                       rowLabels=row_labels,
66                       colLabels=col_labels,
67                       loc='lower right')
68 plt.savefig(img_name)
69
70 # N = 1
71 i11 = lambda x: p11(x) + dp11(x)
72 alpha = dInt(f1)/dInt(i11)
73 u_approx = lambda x: alpha*p1(x)
74
75 err = [abs(u(0.25) - u_approx(0.25))/u(0.25),
76        abs(u(0.5) - u_approx(0.5))/u(0.5),
77        abs(u(0.75) - u_approx(0.75))/u(0.75)]
78 plot_func('1 Polynomial Basis Function', 'one-poly.png', u, u_approx, X, err)
79
80 # N = 2
81 i12 = lambda x: p12(x) + dp12(x)
82 i22 = lambda x: p22(x) + dp22(x)
83 K = array([[dInt(i11), dInt(i12)],
84            [dInt(i12), dInt(i22)]])
85 F = array([dInt(f1),
86            dInt(f2)])
87
88 alpha = sls(K, F)
89 u_approx = lambda x: alpha[0]*p1(x) + alpha[1]*p2(x)
90 err = [abs(u(0.25) - u_approx(0.25))/u(0.25),
91        abs(u(0.5) - u_approx(0.5))/u(0.5),
92        abs(u(0.75) - u_approx(0.75))/u(0.75)]
93 plot_func('2 Polynomial Basis Functions', 'two-poly.png', u, u_approx, X, err)
94
95
96 # N = 3
97 i13 = lambda x: p13(x) + dp13(x)
98 i23 = lambda x: p23(x) + dp23(x)
99 i33 = lambda x: p33(x) + dp33(x)
100 K = array([[dInt(i11), dInt(i12), dInt(i13)],
101            [dInt(i12), dInt(i22), dInt(i23)],
102            [dInt(i13), dInt(i23), dInt(i33)]])
103
104 F = array([dInt(f1),
105            dInt(f2),
106            dInt(f3)])
107
108 alpha = sls(K, F)
109 u_approx = lambda x: alpha[0]*p1(x) + alpha[1]*p2(x) + alpha[2]*p3(x)
110 err = [abs(u(0.25) - u_approx(0.25))/u(0.25),
111        abs(u(0.5) - u_approx(0.5))/u(0.5),

```

```
112         abs(u(0.75) - u_approx(0.75))/u(0.75)]  
113 plot_func('Three Polynomial Basis Functions', 'three_poly.png', u, u_approx, X, err)
```