

# 530.767 CFD

## Spring 2024

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For this project, we use different schemes to solve 1D Burger's equation numerically: For Forward in Time Central in Space (FTCS) and Quadratic UPwind Interpolation Convection Kinematic (QUICK) schemes, we found it do have potential oscillation problem, which could be showned also in modified equation's diffusion term's subtracted time difference term. For UPwind scheme, we found it have added viscosity problem, which could also be shown in modified equation's dissipation term, where its viscosity been added by spacial difference term.

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# 1 Question Review

1) Consider the viscous Burger's equation:

$$u_t + u_x = \frac{1}{Pe} u_{xx}; \quad 0 \leq x \leq 1 \quad (1)$$

where  $Pe=50$ , with  $u(0, t) = 0$ ,  $u(1, t) = 1$  and  $u(x, 0) = 0$ .

Solve the above problem using FTCS scheme. Use grids with spacing of 1/20, 1/50 and 1/100. For all these grids, choose a single time-step size that provides stable solution for the finest grid. Demonstrate that oscillatory solutions are obtained for  $Pe\Delta x > 2$ , while the solutions are smooth for  $Pe\Delta x < 2$ .

2) Repeat the above problem with a

- a. 1<sup>st</sup>-upwind scheme, and
- b. 2<sup>nd</sup> order upwind scheme for the convection term.
- c. QUICK Scheme

Compare the results for all the cases against the exact solution and comment on the behavior of the solution. What effective viscosity do you see for the various upwind cases, and does it correspond well to what you expect from the modified equation for the various schemes?

## 2 1.FTCS Scheme analysis with $Pe\Delta x$

### 2.1 FTCS Scheme

For the FTCS scheme, which is means Forward difference in Time, Cnetral difference in Space.

#### 2.1.1 FTCS Iteration Formula

For general Burger's Equation:

$$u_t + cu_x = \nu u_{xx}$$

Discrete this PDE using forward difference in time, central difference in space (FTCS), we could get:

$$\frac{u_i^{n+1} - u_i^n}{\Delta t} + c \frac{u_{i+1}^n - u_{i-1}^n}{2\Delta x} = \nu \frac{u_{i+1}^n - 2u_i^n + u_{i-1}^n}{\Delta x^2}$$

Organize this equation, we could obtain:

$$u_i^{n+1} = \left( \frac{\nu\Delta t}{(\Delta x)^2} - \frac{c\Delta t}{2\Delta x} \right) u_{i+1}^n + (1 - 2r) u_i^n + \left( \frac{\nu\Delta t}{(\Delta x)^2} + \frac{c\Delta t}{2\Delta x} \right) u_{i-1}^n$$

As  $r = \frac{\nu\Delta t}{\Delta x^2}$ ,  $C = \frac{\Delta t}{2\Delta x}$ , we could obtain:

$$u_i^{n+1} = (r - \frac{C}{2})u_{i+1}^n + (1 - 2r)u_i^n + (r + \frac{C}{2})u_{i-1}^n$$

As our Equation is  $u_t + u_x = \frac{1}{Pe} u_{xx}$ , we can find  $c = 1$ ,  $\nu = \frac{1}{Pe}$ , could get

$$r = \frac{\Delta t}{Pe \Delta x^2}, C = \frac{\Delta t}{\Delta x}$$

Then, the iteration formula for FTCS scheme is:

$$u_i^{n+1} = r(1 - \frac{Pe \Delta x}{2})u_{i+1}^n + (1 - 2r)u_i^n + r(1 + \frac{Pe \Delta x}{2})u_{i-1}^n$$

To full fill the stability requirement:

$$2C \leq Pe \Delta x \leq \frac{2}{C}$$

Where we choose  $\Delta t = 0.0001$

### 2.1.2 Solver architecture

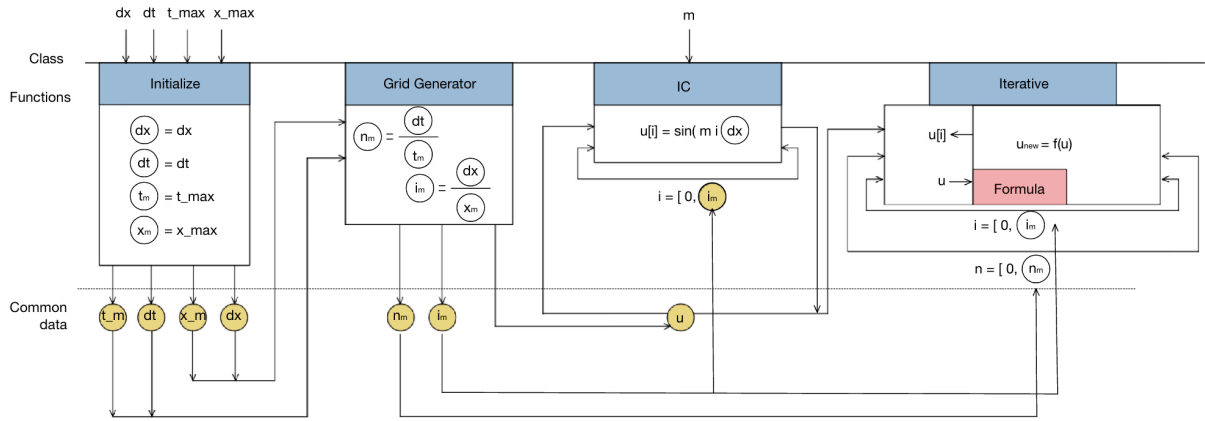


Figure 1: Solver Architecture

The solver architecture is showing above. As we put our iteration formula for one point iteration, other schemes are also using same solver but with the replaced iteration formula.

## 2.2 Exact solution

The exact solution of this problem is:

$$u(\infty, x) = \frac{e^{xPe} - 1}{e^{Pe} - 1}$$

## 2.3 FTCS Scheme Result

Iteration until its reaches steady state, the result is showing below:

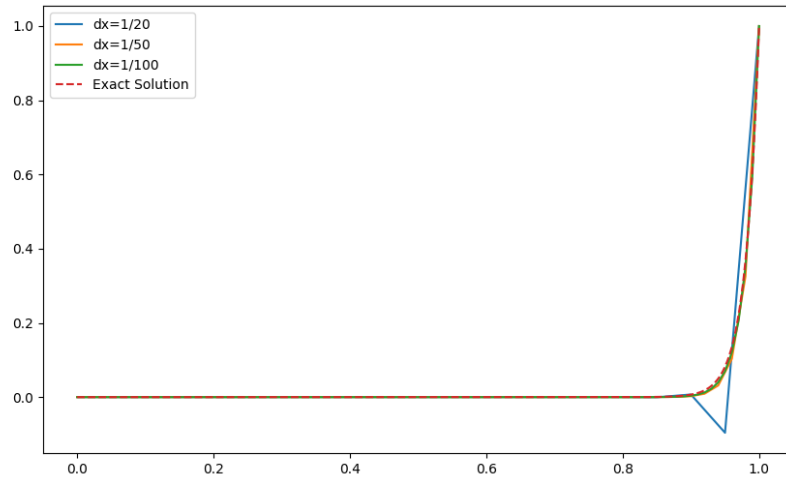


Figure 2: FTCS with different dx

By plotting results in different dx in same figure, we could find for  $dx=1/50$ , and  $dx=1/100$ , it is pretty close to the exact solution. For  $dx=1/20$ , we could see there is negative point, where the oscillation occur.

For more detailed comparison around 1 (which is also the changing part), the result is showing below:

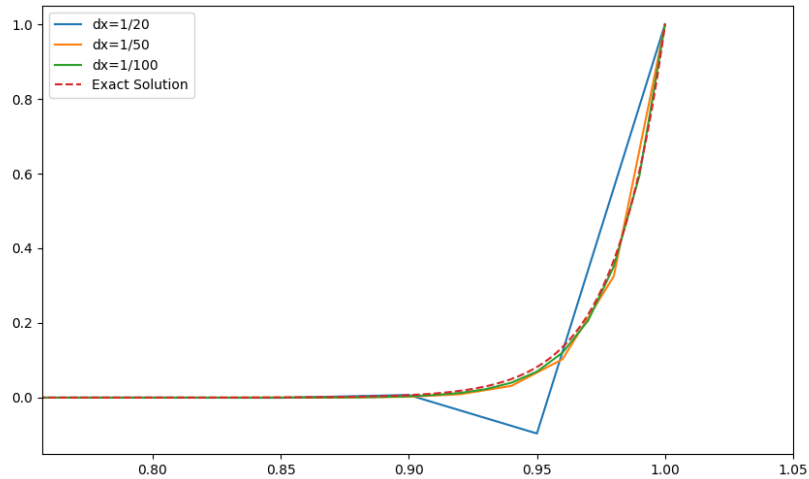


Figure 3: FTCS with different dx (detailed)

## 2.4 Result analysis

As the problem suggested, we are using  $Pe\Delta x$  to divide our result group:

$$Pe\Delta x = \frac{C}{r} = \frac{c\Delta x}{\nu} = Pe \cdot \Delta x = 50\Delta x$$

When we let  $Pe\Delta x > 2$ , where is  $dx > 2/50$ , qualify for the scheme  $dx = 1/20$ , could see some oscillation. Mean while, the other scheme  $dx < 2/50$ , which is  $dx = 1/50$  and  $dx = 1/100$ , do not have such oscillation, full fill our expectation.

### 3 2.Different scheme analysis with Modified Equation

For this section, we compared different schemes in convection term: Central difference (See detail in pervious section), 1st order UPwind scheme, 2nd order UPwind scheme, and QUICK scheme.

#### 3.1 Iteration Formula for UPwind schemes and QUICK scheme

##### 3.1.1 1st UPwind scheme iteration formula

For general Burger's Equation:

$$u_t + cu_x = \nu u_{xx}$$

Discrete this PDE using forward difference in time, 1st UPwind for convergence term, we could get:

$$\frac{u_i^{n+1} - u_i^n}{\Delta t} + c \frac{u_i^n - u_{i-1}^n}{\Delta x} = \nu \frac{u_{i+1}^n - 2u_i^n + u_{i-1}^n}{\Delta x^2}$$

Organize this equation, we could obtain:

$$u_i^{n+1} = \left(\frac{\nu\Delta t}{(\Delta x)^2}\right)u_{i+1}^n + (1 - 2r + \frac{c\Delta t}{\Delta x})u_i^n + \left(\frac{\nu\Delta t}{(\Delta x)^2} + \frac{c\Delta t}{\Delta x}\right)u_{i-1}^n$$

As  $r = \frac{\nu\Delta t}{\Delta x^2}$ ,  $C = \frac{\Delta t}{2\Delta x}$ , we could obtain the iteration formula for 1st UPwind scheme:

$$u_i^{n+1} = ru_{i+1}^n + (1 - 2r + C)u_i^n + (r + C)u_{i-1}^n$$

As our Equation is  $u_t + u_x = \frac{1}{Pe}u_{xx}$ , we can find  $c = 1$ ,  $\nu = \frac{1}{Pe}$ , could get

$$r = \frac{\Delta t}{Pe\Delta x^2}, C = \frac{\Delta t}{\Delta x}$$

##### 3.1.2 2nd UPwind scheme iteration formula

The BURger equation is:

$$u_t + cu_x = \nu u_{xx}$$

For 2nd UPwind scheme for convection term, it could been shown as:

$$\frac{\Delta u_i}{\Delta t} + c \frac{\nabla_{2x} u_i}{2\Delta x} - \nu \frac{\delta_{xx}^2 u_i}{\Delta x^2}$$

Where

$$\begin{cases} \Delta u_i = u_i^{n+1} - u_i^n \\ \nabla_{2x} u_i = 3u_i - 4u_{i+1} + u_{i-2} \\ \delta_{xx}^2 u_i = u_{i+1} - 2u_i + u_{i-1} \end{cases}$$

Could get the iteration formula:

$$u_{i+1} = u_i - \frac{c\Delta t}{2\Delta x} \nabla_x u_i + \frac{\nu\Delta t}{\Delta x^2} \delta_{xx}^2 u_i$$

As our Equation is  $u_t + u_x = \frac{1}{Pe} u_{xx}$ , we can find  $c = 1$ ,  $\nu = \frac{1}{Pe}$ , could get

$$r = \frac{\Delta t}{Pe\Delta x^2}, C = \frac{\Delta t}{\Delta x}$$

Where our iteration formula could be shown as:

$$u_{i+1} = u_i - \frac{C}{2} \nabla_{2x} u_i + r \delta_{xx}^2 u_i$$

Where

$$\begin{cases} \nabla_{2x} u_i = 3u_i - 4u_{i+1} + u_{i-2} \\ \delta_{xx}^2 u_i = u_{i+1} - 2u_i + u_{i-1} \end{cases}$$

### 3.1.3 QUICK Scheme iteration formula

Quadratic UPwind Interpolation for Convection Kinematic (QUICK) could be shown below:

$$u_{i+1} = u_i - \frac{C}{2} Q_x(u_i) + r \delta_{xx}^2 u_i$$

Where

$$Q_x(u_i) = U_e - U_w = \left( \frac{1}{8} U_p + \frac{3}{8} U_e - \frac{1}{8} U_w \right) - \left( \frac{1}{8} U_w + \frac{3}{8} U_p - \frac{1}{8} U_m \right)$$

## 3.2 Result and compare

### 3.2.1 1st UPwind scheme result

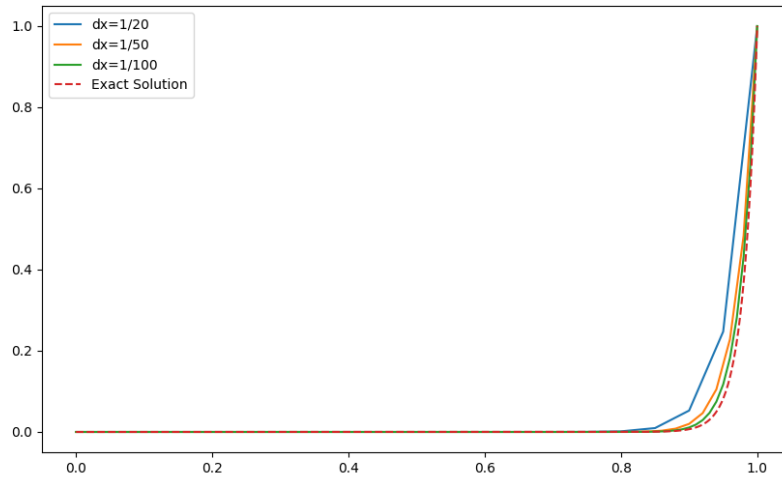


Figure 4: 1st UPwind scheme result

For the 1st UPwind scheme, could find whatever the  $dx$  is, the FDE result's divergence is much higher than the exact solution.

### 3.2.2 2nd UPwind scheme result

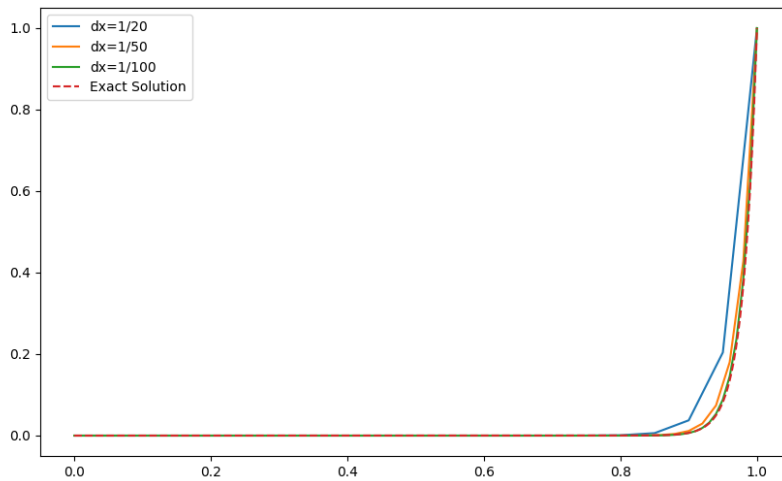


Figure 5: 2nd UPwind scheme result

Same result for 2nd UPwind scheme, the high viscosity could been easily observed. It is little better than 1st UPwind though.

### 3.2.3 QUICK scheme result

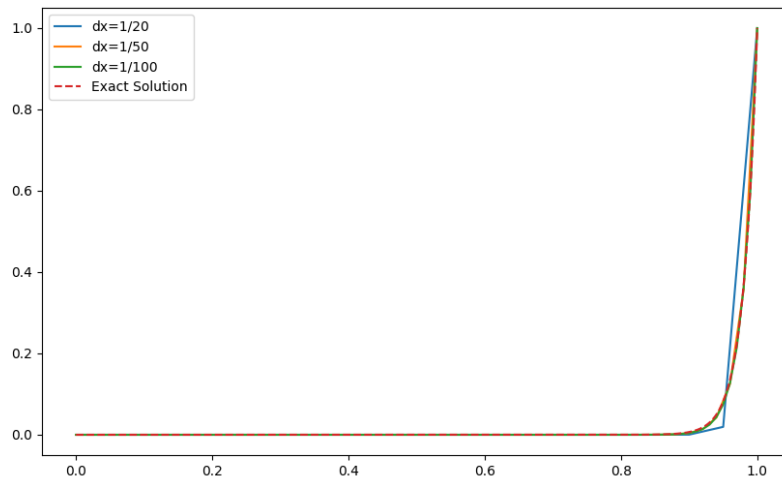


Figure 6: QUICK scheme result

For the quick scheme, we could say it is much better, and does not show abnormal divergence (viscosity), which result is pretty close to the exact solution. The more detailed result is showing below:

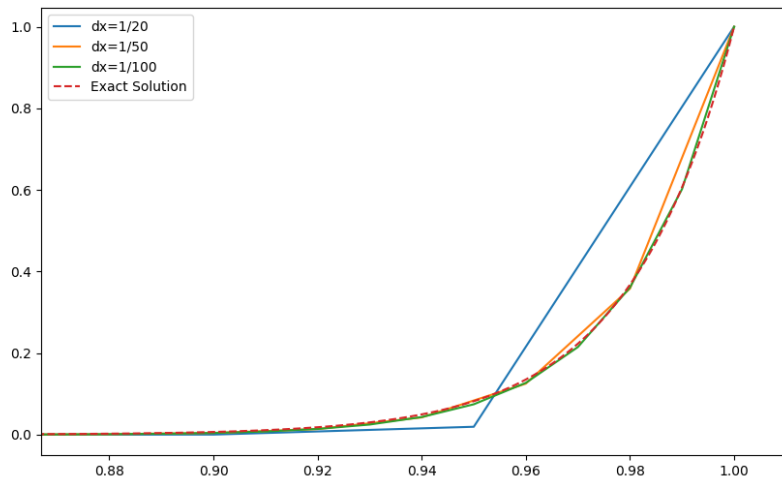


Figure 7: QUICK scheme result (detailed)

## 3.3 Result analysis

### 3.3.1 Modified Wavenumber

We could get the modified equations (Steps please see Appendix):

FTCS:

$$u_t + cu_x = \left( \nu - \frac{c^2 \Delta t}{2} \right) u_{xx}$$



1st Upwind scheme:

$$u_t + cu_x = \left( \nu - \frac{1}{2}\Delta t c^2 + \frac{1}{2}(c\Delta x) \right) u_{xx}$$

QUICK:

$$u_t + cu_x = \left( \nu - \frac{c^2\Delta t}{2} \right) u_{xx}$$

These modified equation are derived as ignore high order  $\Delta$  and derivative higher than 2nd order.

### 3.3.2 Result analysis with modified equation

From the result of UPwind schemes, we could found that their numerical solution is little bit “increased” at the diffusion close to the right boundary (source), which is due to the added viscosity in the modified equation. For QUICK scheme, its modified equation do not have such added viscosity term, which its result is pretty close to the exact solution.

For more analysis based on the modified equation, we could find in FTCS and QUICK, the modified equation’s dissipation term is actually been subtracted by term with  $\Delta t$ , which make the dissipation term could be negative (with some  $\Delta x$  and  $\Delta t$ ), which could cause oscillation.

FTCS:

$$u_t + cu_x = \left( \nu - \frac{c^2\Delta t}{2} \right) u_{xx}$$

QUICK:

$$u_t + cu_x = \left( \nu - \frac{c^2\Delta t}{2} \right) u_{xx}$$

Could seen, for FTUS,  $\Delta x = 1/20$  could show oscillation, for QUICK,  $\Delta x = 1/10$ , could also show oscillation:

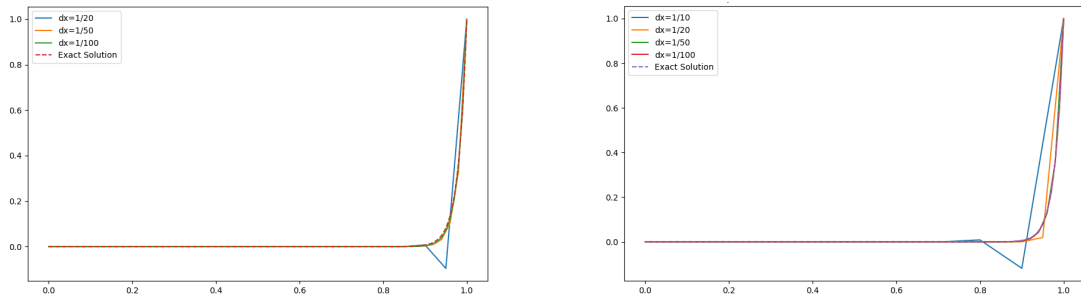


Figure 8: FTUS and QUICK oscillation

For UPwind scheme, we could find its viscosity been subtract term with  $\Delta t$  same time added term of  $\Delta x$ , which could make our equation cancel the oscillation, but could cause viscosity abnormally added up, showing on the result:

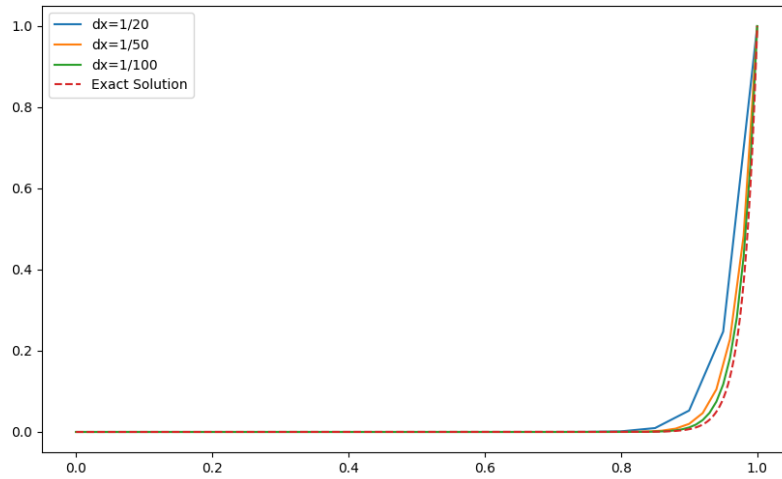


Figure 9: 1st UPwind scheme result

1st Upwind scheme:

$$u_t + cu_x = \left( \nu - \frac{1}{2}\Delta t c^2 + \frac{1}{2}(c\Delta x) \right) u_{xx}$$

We could find the dissipation term has one addition and one subtraction, which let us to think: if there is a possibility to make the dissipation term exactly the viscosity?

### 3.3.3 Possibility to get exact viscosity

Let the viscosity exactly back to normal, we just need to let:

$$\frac{1}{2}\Delta t c^2 = \frac{1}{2}(c\Delta x)$$

Where is

$$c\Delta t = \Delta x$$

However, it cannot full fill Stability condition.

# Appendix

## Modified Equation Steps

We could calculate different scheme's truncation error:  $\Delta t$  means forward difference in time:

$$\begin{aligned}\Delta_t u_i &= u_i^{n+1} - u_i^n \\ \Delta_t u_i &= \Delta t u_{it} + \frac{1}{2} (\Delta t)^2 u_{itt} + \frac{1}{3!} (\Delta t)^3 u_{ittt} + O((\Delta t)^4)\end{aligned}$$

$\Delta_x$  means forward difference in space (x):

$$\begin{aligned}\Delta_x u_i &= u_{i+1} - u_i \\ \Delta_x u_i &= \Delta x u_{ix} + \frac{1}{2} (\Delta x)^2 u_{ixx} + \frac{1}{3!} (\Delta x)^3 u_{ixxx} + O((\Delta x)^4)\end{aligned}$$

$\nabla_x$  means backward difference in space (x):

$$\begin{aligned}\nabla_x u_i &= u_i - u_{i-1} \\ \nabla_x u_i &= \Delta x u_{ix} - \frac{1}{2} (\Delta x)^2 u_{ixx} + \frac{1}{3!} (\Delta x)^3 u_{ixxx} + O((\Delta x)^4)\end{aligned}$$

For the second order backward difference:

$$\begin{aligned}\nabla_{2x} u_i &= 2u_i - 4u_{i+1} + u_{i+2} \\ &= 4(\Delta x u_{ix} - \frac{1}{2} (\Delta x)^2 u_{ixx} + \frac{1}{3!} (\Delta x)^3 u_{ixxx}) + (-2\Delta x u_{ix} + 2(\Delta x)^2 u_{ixx} - \frac{4}{3} (\Delta x)^4 u_{ixxxx}) \\ \nabla_{2x} u_i &= 2\Delta x u_{ix} + \frac{2}{3} (\Delta x)^3 u_{ixxx}\end{aligned}$$

$\delta_x$  means central difference in space (x):

$$\begin{aligned}\delta_x u_i &= u_{i+1} - u_{i-1} \\ \delta_x u_i &= 2\Delta x u_{ix} + \frac{1}{3!} (\Delta x)^3 u_{ixxx} + O((\Delta x)^4)\end{aligned}$$

For the second order central difference:

$$\begin{aligned}\delta_x^2 u_i &= u_{i+1} + u_{i-1} - 2u_i; \\ \delta_x^2 u_i &= (\Delta x)^2 u_{ixx} + \frac{1}{12} (\Delta x)^4 u_{ixxxx} + \dots\end{aligned}$$

## Listing 1: Problem1, Py code for FTCS Solver

```
import math

import numpy as np

import matplotlib.pyplot as plt
import matplotlib as mpl
import copy

class FTCS_Solver:
    def __init__(self, dx, dt, x_max, t_max):
        self.dx = dx
        self.dt = dt
        self.x_max = x_max
        self.t_max = t_max

    def grid_generate(self):
        self.i_max = int(self.x_max/self.dx)
        self.n_max = int(self.t_max/self.dt)

        self.u = np.zeros((self.i_max + 1))

    def IC(self):
        for i in range(0, self.i_max+1):
            self.u[i] = 0
```

```

def Iteration_Formula(self, u_W, u_E, u):
    self.Pe = 50
    Pe = self.Pe
    C = self.dt/self.dx
    r = ((1/Pe)*self.dt)/(self.dx**2)

    u_new = (r-C/2)*u_E + (1-2*r)*u + (r+C/2)*u_W

    return u_new

def Iterative(self):
    u_Next = copy.deepcopy(self.u)

    self.Pe = 50

    for n in range(0, self.n_max):
        u_Next[0] = 0
        for i in range(1, self.i_max):
            u_Next[i] = self.Iteration_Formula(self.u[i-1], self.u[i+1], self.u[i])
        u_Next[self.i_max] = 1
        self.u = u_Next

    return self.u

def plot_result(self):
    x = np.arange(0, self.i_max+1)
    plt.plot(x, self.u)
    plt.show()

def Runner(dx, dt, x_max, t_max):

    u_Final = 0

    Run = FTCS_Solver(dx, dt, x_max, t_max)

    Run.grid_generate()

    Run.IC()

    u_Final = Run.Iterative()

    return u_Final

def plot_result(x_max, t_max, dx_20, dx_50, dx_100, u_20, u_50, u_100):
    x_20 = np.linspace(0, x_max, len(u_20))
    x_50 = np.linspace(0, x_max, len(u_50))
    x_100 = np.linspace(0, x_max, len(u_100))

    x_e = np.linspace(0,1,1000)
    u_e = u_exact(x_e)

    plt.figure(figsize=(10, 6))

    plt.plot(x_20, u_20, label='dx=1/20')
    plt.plot(x_50, u_50, label='dx=1/50')
    plt.plot(x_100, u_100, label='dx=1/100')
    plt.plot(x_e, u_e, linestyle='--', label='Exact Solution')

    plt.legend()
    plt.title('Numerical at t=%f vs. Exact Final Solution' % t_max)

    plt.show()

```

```

def u_exact(x):
    Pe = 50
    return (np.exp(x*Pe)-1)/(np.exp(Pe)-1)

class Post_op(FTCS_Solver): #UNFINISH!!!! DO NOT FORGRT

    pass

def main():

    x_max = 1

    t_max = 1

    dx = 1/20
    dt = 0.0001

    dx_20 = 1/20
    u_20 = Runner(dx_20, dt, x_max, t_max)

    dx_50 = 1/50
    u_50 = Runner(dx_50, dt, x_max, t_max)

    dx_100 = 1/100
    u_100 = Runner(dx_100, dt, x_max, t_max)

    plot_result(x_max, t_max, dx_20, dx_50, dx_100, u_20, u_50, u_100)

if __name__ == '__main__':
    main()

```

Listing 2: Problem2, 1st UPwind Solver updated

```

import math

import numpy as np

import matplotlib.pyplot as plt

```

```

import matplotlib as mpl
import copy

class FTCS_Solver:
    def __init__(self, dx, dt, x_max, t_max):
        self.dx = dx
        self.dt = dt
        self.x_max = x_max
        self.t_max = t_max

    def grid_generate(self):
        self.i_max = int(self.x_max/self.dx)
        self.n_max = int(self.t_max/self.dt)

        self.u = np.zeros(( self.i_max +1 ))

    def IC(self):
        for i in range(0, self.i_max+1):
            self.u[i] = 0

    def Iteration_Formula(self, u_W, u_E, u):
        self.Pe = 50
        Pe = self.Pe
        C = self.dt/self.dx
        r = ((1/Pe)*self.dt)/( self.dx**2)

        u_new = (r-C)*u_E + (1-2*r)*u + (r+C)*u_W
        return u_new

    def Iterative(self):
        u_Next = copy.deepcopy( self.u)

        for n in range(0, self.n_max):
            u_Next[0] = 0
            for i in range(1, self.i_max):
                u_Next[i] = self.Iteration_Formula(self.u[i-1], self.u[i+1], self.u[i])
            u_Next[self.i_max] = 1
            self.u = u_Next

        return self.u

    def plot_result(self):
        x = np.arange(0, self.i_max+1)
        plt.plot(x, self.u)
        plt.show()

class UPwind1st_Solver(FTCS_Solver):

    def Iteration_Formula(self, u_W, u_E, u):
        self.Pe = 50
        Pe = self.Pe
        C = self.dt/self.dx
        r = ((1/Pe)*self.dt)/( self.dx**2)

        u_new = (r)*u_E + (1-2*r-C)*u + (r+C)*u_W
        return u_new

def Runner(dx, dt, x_max, t_max):

    u_Final = 0

    Run = UPwind1st_Solver(dx, dt, x_max, t_max)

    Run.grid_generate()

    Run.IC()

```

```

u_Final = Run.Iterative()

return u_Final

def plot_result(x_max, t_max, dx_20, dx_50, dx_100, u_20, u_50, u_100):
    x_20 = np.linspace(0, x_max, len(u_20))
    x_50 = np.linspace(0, x_max, len(u_50))
    x_100 = np.linspace(0, x_max, len(u_100))

    x_e = np.linspace(0,1,1000)
    u_e = u_exact(x_e)

    plt.figure(figsize=(10, 6))

    plt.plot(x_20, u_20, label='dx=1/20')
    plt.plot(x_50, u_50, label='dx=1/50')
    plt.plot(x_100, u_100, label='dx=1/100')
    plt.plot(x_e, u_e, linestyle='--', label='Exact Solution')

    plt.legend()
    plt.title('UPwind1st vs. Exact Final Solution at t=%f'%t_max)

    plt.show()

def u_exact(x):
    Pe = 50
    return (np.exp(x*Pe)-1)/(np.exp(Pe)-1)

class Post_op(FTCS_Solver): #UNFINISH!!!! DO NOT FORGRT

    pass

def main():
    x_max = 1
    t_max = 0.1

    dx = 1/20
    dt = 0.0001

    dx_20 = 1/20
    u_20 = Runner(dx_20, dt, x_max, t_max)

    dx_50 = 1/50
    u_50 = Runner(dx_50, dt, x_max, t_max)

```

```

dx_100 = 1/100
u_100 = Runner(dx_100, dt, x_max, t_max)

plot_result(x_max, t_max, dx_20, dx_50, dx_100, u_20, u_50, u_100)

if __name__ == '__main__':
    main()

```

Listing 3: Problem2, 2nd UPwind Solver updated

```

import math
import numpy as np
import matplotlib.pyplot as plt
import matplotlib as mpl
import copy

class FTCS_Solver:
    def __init__(self, dx, dt, x_max, t_max):
        self.dx = dx
        self.dt = dt
        self.x_max = x_max
        self.t_max = t_max

    def grid_generate(self):
        self.i_max = int(self.x_max/self.dx)
        self.n_max = int(self.t_max/self.dt)

        self.u = np.zeros(( self.i_max +1 ))

    def IC(self):
        for i in range(0, self.i_max+1):
            self.u[i] = 0

    def Iteration_Formula(self, u_W, u_E, u):
        self.Pe = 50
        Pe = self.Pe
        C = self.dt/self.dx
        r = ((1/Pe)*self.dt)/(self.dx**2)

        u_new = (r-C)*u_E + (1-2*r)*u + (r+C)*u_W
        return u_new

    def Iterative(self):
        u_Next = copy.deepcopy(self.u)

        for n in range(0, self.n_max):
            u_Next[0] = 0
            for i in range(1, self.i_max):
                u_Next[i] = self.Iteration_Formula(self.u[i-1], self.u[i+1], self.u[i])
            u_Next[self.i_max] = 1
            self.u = u_Next

        return self.u

    def plot_result(self):
        x = np.arange(0, self.i_max+1)
        plt.plot(x, self.u)
        plt.show()

```



```
#####
#####
#####

class UPwind2nd_Solver(FTCS_Solver):

    def Iteration_Formula(self, u_WW, u_W, u_E, u):
        self.Pe = 50
        Pe = self.Pe
        C = self.dt/self.dx
        r = ((1/Pe)*self.dt)/(self.dx**2)

        u_new = u -(C/2)*(3*u-4*u_W+u_WW) +r*(u_W -2*u +u_E)
        return u_new

    def Edge_Formula(self, u_W, u_E, u):
        self.Pe = 50
        Pe = self.Pe
        C = self.dt/self.dx
        r = ((1/Pe)*self.dt)/(self.dx**2)

        u_new = (r-C)*u_E + (1-2*r)*u + (r+C)*u_W
        return u_new

    def Iterative(self):
        u_Next = copy.deepcopy(self.u)

        for n in range(0, self.n_max):
            u_Next[0] = 0
            u_Next[1] = self.Edge_Formula(self.u[0], self.u[2], self.u[1])
            for i in range(2, self.i_max):
                u_Next[i] = self.Iteration_Formula(self.u[i-2], self.u[i-1], self.u[i+1], self.u[i])
            u_Next[self.i_max] = 1
            self.u = u_Next

        return self.u

#####

def Runner(dx, dt, x_max, t_max):

    u_Final = 0
    Run = UPwind2nd_Solver(dx, dt, x_max, t_max)
    Run.grid_generate()
    Run.IC()
    u_Final = Run.Iterative()
    return u_Final

def plot_result(x_max, t_max, dx_20, dx_50, dx_100, u_20, u_50, u_100):

    x_20 = np.linspace(0, x_max, len(u_20))
    x_50 = np.linspace(0, x_max, len(u_50))
    x_100 = np.linspace(0, x_max, len(u_100))

    x_e = np.linspace(0,1,1000)
    u_e = u_exact(x_e)

    plt.figure(figsize=(10, 6))

    plt.plot(x_20, u_20, label='dx=1/20')
    plt.plot(x_50, u_50, label='dx=1/50')
    plt.plot(x_100, u_100, label='dx=1/100')
    plt.plot(x_e, u_e, linestyle='--', label='Exact_Solution')
```

```

plt.legend()
plt.title('UPwind2nd vs. Exact Final Solution at t=%f'%t_max)
plt.show()

def u_exact(x):
    Pe = 50
    return (np.exp(x*Pe)-1)/(np.exp(Pe)-1)

class Post_op(FTCS_Solver): #UNFINISH!!!! DO NOT FORGRT
    pass

def main():
    x_max = 1
    t_max = 0.1

    dx = 1/20
    dt = 0.0001

    dx_20 = 1/20
    u_20 = Runner(dx_20, dt, x_max, t_max)

    dx_50 = 1/50
    u_50 = Runner(dx_50, dt, x_max, t_max)

    dx_100 = 1/100
    u_100 = Runner(dx_100, dt, x_max, t_max)

    plot_result(x_max, t_max, dx_20, dx_50, dx_100, u_20, u_50, u_100)

if __name__ == '__main__':
    main()

```

Listing 4: Problem2, QUICK Solver updated

```

import math
import numpy as np
import matplotlib.pyplot as plt
import matplotlib as mpl
import copy

class FTCS_Solver:

```

```

def __init__(self, dx, dt, x_max, t_max):
    self.dx = dx
    self.dt = dt
    self.x_max = x_max
    self.t_max = t_max

def grid_generate(self):
    self.i_max = int(self.x_max/self.dx)
    self.n_max = int(self.t_max/self.dt)

    self.u = np.zeros(( self.i_max +1 ))

def IC(self):
    for i in range(0, self.i_max+1):
        self.u[i] = 0

def Iteration_Formula(self, u_W, u_E, u):
    self.Pe = 50
    Pe = self.Pe
    C = self.dt/self.dx
    r = ((1/Pe)*self.dt)/(self.dx**2)

    u_new = (r-C)*u_E + (1-2*r)*u + (r+C)*u_W
    return u_new

def Iterative(self):
    u_Next = copy.deepcopy(self.u)

    for n in range(0, self.n_max):
        u_Next[0] = 0
        for i in range(1, self.i_max):
            u_Next[i] = self.Iteration_Formula(self.u[i-1], self.u[i+1], self.u[i])
        u_Next[self.i_max] = 1
        self.u = u_Next

    return self.u

def plot_result(self):
    x = np.arange(0, self.i_max+1)
    plt.plot(x, self.u)
    plt.show()

```

```

#####
#####
#####

```

```

class QUICK_Solver(FTCS_Solver):

```

```

    # def Iteration_Formula(self, u_WW, u_W, u_E, u):
    #     self.Pe = 50
    #     Pe = self.Pe
    #     C = self.dt/self.dx
    #     r = ((1/Pe)*self.dt)/(self.dx**2)
    #     u_new = u -(C)*((u_E-u_W)/2 -(u_E-3*u+3*u_W-u_WW)/6) +r*(u_W -2*u +u_E)
    #     #u_new = (6/8)*u_W +3/8*u-1/8*u_WW
    #     return u_new

    def Iteration_Formula(self, u_WW, u_W, u_E, u):
        self.Pe = 50
        Pe = self.Pe
        C = self.dt/self.dx
        r = ((1/Pe)*self.dt)/(self.dx**2)
        u_new = u -(C)*((3/8*u_E +6/8*u-1/8*u_W)-(3/8*u +6/8*u_W-1/8*u_WW)) +r*(u_W -2*u +u_E)

        # u_new = ((3/8*u_E +6/8*u-1/8*u_W)+(3/8*u +6/8*u_W-1/8*u_WW))/2

        return u_new

    # def Edge_Formula(self, u_W, u_E, u):

```

```

#     self.Pe = 50
#     Pe = self.Pe
#     C = self.dt/self.dx
#     r = ((1/Pe)*self.dt)/(self.dx**2)

#     u_new = (r-C)*u_E + (1-2*r)*u + (r+C)*u_W
#     return u_new

def Iterative(self):
    u_Next = copy.deepcopy(self.u)

    for n in range(0, self.n_max):
        u_Next[0] = 0
        # u_Next[1] = self.Edge_Formula(self.u[0], self.u[2], self.u[1])
        u_Next[1] = self.Iteration_Formula(self.u[1]-2*(self.u[0]-self.u[1]), self.u[0], self.u[2], self.u[1])
        for i in range(2, self.i_max):
            u_Next[i] = self.Iteration_Formula(self.u[i-2], self.u[i-1], self.u[i+1], self.u[i])
        u_Next[self.i_max] = 1
        self.u = u_Next

    return self.u

#####

def Runner(dx, dt, x_max, t_max):

    u_Final = 0
    Run = QUICK_Solver(dx, dt, x_max, t_max)
    Run.grid_generate()
    Run.IC()
    u_Final = Run.Iterative()
    return u_Final

def plot_result(x_max, t_max, dx_20, dx_50, dx_100, u_10, u_20, u_50, u_100):
    x_10 = np.linspace(0, x_max, len(u_10))
    x_20 = np.linspace(0, x_max, len(u_20))
    x_50 = np.linspace(0, x_max, len(u_50))
    x_100 = np.linspace(0, x_max, len(u_100))

    x_e = np.linspace(0,1,1000)
    u_e = u_exact(x_e)

    plt.figure(figsize=(10, 6))

    plt.plot(x_10, u_10, label='dx=1/10')

    plt.plot(x_20, u_20, label='dx=1/20')
    plt.plot(x_50, u_50, label='dx=1/50')
    plt.plot(x_100, u_100, label='dx=1/100')
    plt.plot(x_e, u_e, linestyle='--', label='Exact_Solution')

    plt.legend()
    plt.title('QUICK_scheme vs .Exact_Final_Solution at t=%f'%t_max)
    plt.show()

def u_exact(x):
    Pe = 50
    return (np.exp(x*Pe)-1)/(np.exp(Pe)-1)

```

```
class Post_op(FTCS_Solver): #UNFINISH!!!! DO NOT FORGRT  
    pass
```

```
def main():
```

```
    x_max = 1
```

```
    t_max = 0.1
```

```
    dx = 1/20
```

```
    dt = 0.001
```

```
    dx_10 = 1/10
```

```
    u_10 = Runner(dx_10, dt, x_max, t_max)
```

```
    dx_20 = 1/20
```

```
    u_20 = Runner(dx_20, dt, x_max, t_max)
```

```
    dx_50 = 1/50
```

```
    u_50 = Runner(dx_50, dt, x_max, t_max)
```

```
    dx_100 = 1/100
```

```
    u_100 = Runner(dx_100, dt, x_max, t_max)
```

```
    plot_result(x_max, t_max, dx_20, dx_50, dx_100, u_10, u_20, u_50, u_100)
```

```
if __name__ == '__main__':  
    main()
```