

Lecture Content Summaries for MECH3750

Travis Mitchell

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Week 02

With thanks to Alex Muirhead:

Tutors: Alex Muirhead, Bryce Hill, Kyle McLaren, Luke Bartholomew, William Snell

Quizzes: Weeks 3, 6, 9

Content:

- Taylor Expansions;
- Newton's Method;
- Least Squares.

Taylor Series

But can't always have all infinite terms.

$$f(x) = f(a) + \frac{f'(a)}{1!} (x-a) + \underbrace{o((x-a)^2)}_{\text{error term}}$$

oR

$$f(x) \approx f(a) + \frac{f'(a)}{1!} (x-a)$$

aka Higher in multi-variable
Order
Terms

Accurate to 2nd order

What about multivariable functions?

$f(x, y, \dots)$ OR $f(x_0, x_1, \dots, x_n) = f(\vec{x})$

$$f(x, y) = f(a, b) + f_x(a, b)(x-a) + f_y(a, b)(y-b)$$

$$\dots + \frac{1}{2} \left[f_{xx}(a,b)(x-a)^2 + 2f_{xy}(a,b)(x-a)(y-b) + f_{yy}(a,b)(y-b)^2 \right]$$

$$\dots + \text{H.O.T} \leftarrow O\left(\sqrt{(x-a)^2 + (y-b)^2}\right)$$

In general:

$$f(\vec{x}) = f(\vec{x}_0) + [\nabla f(\vec{x}_0)]^T (\vec{x} - \vec{x}_0) + \frac{1}{2} (\vec{x} - \vec{x}_0)^T H (\vec{x} - \vec{x}_0) + H.O.T$$

where Hessian is $H = \nabla(\nabla f) = \begin{bmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{bmatrix}$

Newton's Method

Want to find roots of function:

$$f(x) = \emptyset$$

$$f(x_0 + h) \approx f(x_0) + f'(x_0)h$$

$\uparrow \quad \uparrow$
initial guess step

Let our next guess $x_1 = x_0 + h$ be a "root".

$$\therefore f'(x_0)h = -f(x_0)$$

$$x_1 = x_0 + h = x_0 - \frac{f(x_0)}{f'(x_0)}$$

Repeat until
 $f(x_n) \approx 0$

For multi-variable functions; and vector functions (aka multiple stacked equations).

$$\vec{f}(\vec{x}) = 0$$

$$\vec{f}'(\vec{x}_0) = \nabla \vec{f}(\vec{x}_0) = J \quad \{ \text{Jacobian} \}$$

$$J = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \dots \\ \frac{\partial f_2}{\partial x_1} & \ddots & \vdots \\ \vdots & \dots & \frac{\partial f_m}{\partial x_m} \end{bmatrix}, \quad \vec{f}(\vec{x}) = \begin{bmatrix} f_1(\vec{x}) \\ f_2(\vec{x}) \\ \vdots \\ f_m(\vec{x}) \end{bmatrix}$$

$$\vec{f}(\vec{x}_0 + \vec{h}) \approx \vec{f}(\vec{x}_0) + J \vec{h} = \emptyset$$

$$\therefore J \vec{h} = -\vec{f}(\vec{x}_0) \quad \leftarrow \text{easier to solve numerically}$$

$$\text{OR } \vec{h} = -J^{-1} \vec{f}(\vec{x}_0) \quad \leftarrow \text{easier to solve by hand}$$

IFF J is 2×2 matrix.

Least Squares

Want to approximate some vector \vec{f} with vectors $\vec{p}^{(1)}, \vec{p}^{(2)}, \dots, \vec{p}^{(n)}$.

$$\vec{f} \approx \alpha_1 \vec{p}^{(1)} + \alpha_2 \vec{p}^{(2)} + \dots + \alpha_n \vec{p}^{(n)}$$

Define positive error:

$$E = \sum_i (\alpha_1 p_i^{(1)} + \alpha_2 p_i^{(2)} + \dots + \alpha_n p_i^{(n)} - f_i)^2$$

↑ summing over components
of the vectors

square to
ensure error
is positive

Minimise error by setting derivatives to zero.

$$\frac{\partial E}{\partial \alpha_j} = 0 \quad \forall j \in 1, 2, \dots, n$$

$$\frac{1}{2} \frac{\partial E}{\partial \alpha_j} = \sum_i p_i^{(j)} (\alpha_1 p_i^{(1)} + \alpha_2 p_i^{(2)} + \dots + \alpha_n p_i^{(n)} - f_i)$$

$$0 = \underbrace{\sum_i p_i^{(j)} (\alpha_1 p_i^{(1)} + \alpha_2 p_i^{(2)} + \dots + \alpha_n p_i^{(n)})}_{\text{unknowns}} - \underbrace{\sum_i p_i^{(j)} f_i}_{\text{knowns}}$$

In matrix notation:

$$\begin{bmatrix} p^{(1)} \cdot f \\ p^{(2)} \cdot f \\ \vdots \\ p^{(n)} \cdot f \\ P^T f \end{bmatrix} = \begin{bmatrix} p^{(1)} \cdot p^{(1)} & p^{(1)} \cdot p^{(2)} & \dots & p^{(1)} \cdot p^{(n)} \\ p^{(2)} \cdot p^{(1)} & \ddots & \ddots & \vdots \\ \vdots & \ddots & \ddots & \vdots \\ p^{(n)} \cdot p^{(1)} & \dots & \dots & p^{(n)} \cdot p^{(n)} \\ P^T P \end{bmatrix} \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_n \\ \alpha \end{bmatrix}$$

$$\vec{\alpha} = (P^T P)^{-1} P^T \vec{f}$$

Week 03

With thanks to Alex Muirhead:

Tutors: Alex Muirhead, Bryce Hill, Kyle McLaren, Luke Bartholomew, William Snell

Quiz: Weeks 3 - 1pm

Content:

- Least Squares continued;
- Inner product;
- Orthogonal polynomials;
- Fourier Series.

Least Squares (cont.)

Can represent discrete points on some function $f(x)$ by a vector.

$$f(\vec{x}) = (f(x_0), f(x_1), \dots, f(x_n))^T = \vec{f}$$

Approximate vector with basis "vectors" made from functions.

$$\vec{p}^{(1)} = (p^{(1)}(x_0), p^{(1)}(x_1), \dots, p^{(1)}(x_n))^T$$

etc.

Can be any set of linearly independent functions $\{p^{(1)}, p^{(2)}, \dots, p^{(m)}\}$

$$\therefore f(\vec{x}) = \vec{f} \approx \sum_m \alpha_m \vec{p}^{(m)}$$

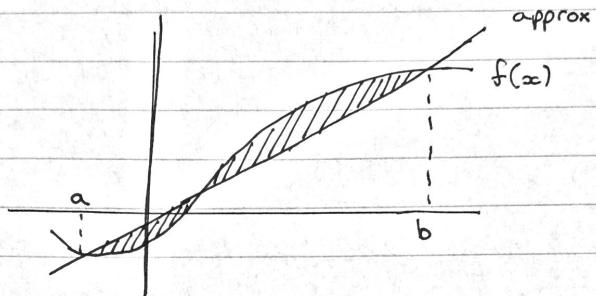
$$\begin{bmatrix} \vec{p}^{(1)} \cdot \vec{p}^{(1)} & \vec{p}^{(1)} \cdot \vec{p}^{(2)} & \dots & \vec{p}^{(1)} \cdot \vec{p}^{(m)} \\ \vec{p}^{(2)} \cdot \vec{p}^{(1)} & \dots & & \vdots \\ \vdots & \ddots & \vdots & \vdots \\ \vec{p}^{(m)} \cdot \vec{p}^{(1)} & \dots & \dots & \vec{p}^{(m)} \cdot \vec{p}^{(m)} \end{bmatrix} \begin{bmatrix} \alpha_1 \\ \vdots \\ \vdots \\ \alpha_m \end{bmatrix} = \begin{bmatrix} \vec{f} \cdot \vec{p}^{(1)} \\ \vdots \\ \vdots \\ \vec{f} \cdot \vec{p}^{(m)} \end{bmatrix}$$

Same form as before.

Written more concisely as:

$$\begin{aligned} P^T P \vec{\alpha} &= P^T \vec{f} \\ \downarrow \\ \vec{\alpha} &= (P^T P)^{-1} P^T \vec{f} \end{aligned}$$

What if we want to approximate a continuous function over an interval?



Define positive error based on the area between $f(x)$ and approximation.

$$E = \int_a^b \left(\sum_i^n \alpha_i p^{(i)}(x) - f(x) \right)^2 dx$$

Follow previous derivation, set $\partial_{\alpha_i} E = 0$

$$0 = \sum_i^n \int_a^b \alpha_i p^{(i)}(x) p^{(j)}(x) dx - \int_a^b p^{(j)}(x) f(x) dx$$

In matrix form:

$$\begin{bmatrix} \int_a^b p^{(1)} p^{(1)} dx & \dots & \int_a^b p^{(1)} p^{(m)} dx \\ \vdots & \ddots & \vdots \\ \int_a^b p^{(m)} p^{(1)} dx & \dots & \int_a^b p^{(m)} p^{(m)} dx \end{bmatrix} \begin{bmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{bmatrix} = \begin{bmatrix} \int_a^b p^{(1)} f dx \\ \vdots \\ \int_a^b p^{(m)} f dx \end{bmatrix}$$

Discrete vector form & continuous function
forms of least squares very similar...

Generalise by introducing inner product.

$$\begin{array}{ccc} \langle p, q \rangle & & \\ \text{vectors} \swarrow & & \searrow \text{functions} \\ \vec{p} \cdot \vec{q} & & \int p(x)q(x) dx \end{array}$$

Some properties:

$$\text{Norm (or length/size)} \Rightarrow \|p\| = \sqrt{\langle p, p \rangle}$$

$$\text{Distance} \Rightarrow d(p, q) = \|p - q\|$$

$$\text{Orthogonality} \Rightarrow \langle p, q \rangle = 0$$

Distance between two functions becomes:

$$d(p, q) = \sqrt{\int (p(x) - q(x))^2 dx}$$

\therefore Least squares minimises distance squared!

There exist sets of linearly independent orthogonal functions. These simplify matrix form, as non-diagonal elements become \emptyset .

Legendre Polynomials

$$\int_0^1 p^{(i)} p^{(j)} dx \propto \delta_{ij} \equiv \begin{cases} 1 & \text{if } i=j \\ 0 & \text{if } i \neq j \end{cases}$$

$$P_0(x) = 1$$

$$P_1(x) = x$$

$$P_2(x) = \frac{1}{2}(3x^2 - 1)$$

$$P_3(x) = \frac{1}{2}(5x^3 - 3x)$$

$$P_n(x) = \frac{1}{2^n n!} \frac{d^n}{dx^n} (x^2 - 1)^n$$

\curvearrowleft Don't need to remember this!

Trigonometric Functions

Specifically sine and cosine, as they can be represented as:

$$e^{ix} = \cos x + i \sin x$$

Note that orthogonality holds:

$$\int_{-\pi}^{\pi} \sin(mx) \sin(nx) dx = \begin{cases} \pi & \text{if } m=n \\ 0 & \text{otherwise} \end{cases}$$

$$\int_{-\pi}^{\pi} \cos(mx) \cos(nx) dx = \begin{cases} \pi & \text{if } m=n * \\ 0 & \text{otherwise} \end{cases}$$

$$\int_{-\pi}^{\pi} \sin(mx) \cos(nx) dx = 0$$

* if $m, n > 0$

Fourier Series

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos(nx) + b_n \sin(nx)$$

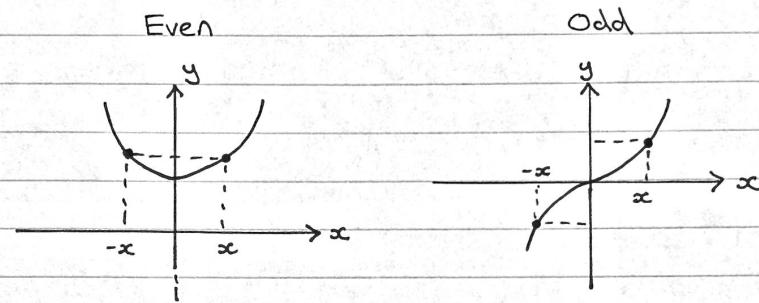
↑
exactly equal for an
infinite sum

$$\text{where } a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos(nx) dx$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(nx) dx$$

Shortcuts

Introduced even and odd functions.



$$\left. \begin{array}{l} f(-x) = f(x) \\ \text{Reflection Symmetry} \\ \text{about } y\text{-axis} \end{array} \right\}$$

$$\left. \begin{array}{l} f(-x) = -f(x) \\ \text{Rotation Symmetry} \\ \text{about origin} \end{array} \right\}$$

$$\text{Even} \times \text{Even} \Rightarrow f(-x)g(-x) = f(x)g(x) \Rightarrow \text{Even}$$

$$\text{Odd} \times \text{Odd} \Rightarrow f(-x)g(-x) = (-1)^2 f(x)g(x) \Rightarrow \text{Even}$$

$$\text{Even} \times \text{Odd} \Rightarrow f(-x)g(-x) = -f(x)g(x) \Rightarrow \text{Odd}$$

$$\int_{-a}^a \text{Even } dx = \int_{-a}^0 f(x) dx + \int_0^a f(x) dx = 2 \int_0^a f(x) dx$$

$$\int_{-a}^a \text{Odd } dx = \int_{-a}^0 g(x) dx + \int_0^a g(x) dx = \int_0^a -g(x) + g(x) dx = \emptyset$$

\therefore As cosine is even & sine is odd

if $f(x)$ is even:

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos(nx)$$

if $f(x)$ is odd:

$$f(x) = \sum_{n=1}^{\infty} b_n \sin(nx)$$

Week 04

Tutors: Luke Bartholomew, Bryce Hill, Kyle McLaren, Travis Mitchell, Alex Muirhead, William Snell

Assessment:

- Quiz 1 results are available for collection;
- Next quiz week 6;
- Assignment 1 due week 7.

Content:

- Fourier series continued;
- Discrete Fourier Series.

1 Fourier Series continued

Example 1.1.

Find the Fourier Series of $f(x) = x^2$ on $[-\pi, \pi]$.

This example shows a key point to note (particularly for quizzes/exams), and that is to check if the function is *odd* or *even*! The first step here is to determine our Fourier coefficients:

$$\begin{aligned} b_j &= \frac{1}{\pi} \int_{-\pi}^{\pi} \underbrace{x^2}_{\text{even}} \underbrace{\sin(jx)}_{\text{odd}} dx \\ &= 0 \\ a_j &= \frac{1}{\pi} \int_{-\pi}^{\pi} \underbrace{x^2}_{\text{even}} \underbrace{\cos(jx)}_{\text{even}} dx \\ &= \frac{2}{\pi} \int_0^{\pi} x^2 \cos(jx) dx \end{aligned}$$

The coefficients, a_j , can then be determined through integration by parts to be,

$$a_j = \left(\frac{4(-1)^j}{j^2} \right)$$

We now evaluate, a_0 , and then we can determine the Fourier series,

$$\begin{aligned} a_0 &= \frac{2}{\pi} \int_0^{\pi} x^2 dx \\ &= 2\pi^2/3 \end{aligned}$$

And therefore, as $f(x)$ is even,

$$\begin{aligned} f(x) &= a_0/2 + \sum_{n=1}^{\infty} a_n \cos(nx) \\ &= \pi^2/3 - \frac{4 \cos(x)}{1^2} + \frac{4 \cos(2x)}{2^2} - \frac{4 \cos(3x)}{3^2} + \dots \end{aligned}$$

Remarks from Fourier Theorem, namely is we can restate the formulation as,

$$\begin{aligned} f(x) &= \sum_{j=-n}^n c_j e^{ijx} \\ c_j &= \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) e^{-ijx} dx, \quad j = -n, \dots, -1, 0, 1, \dots, n \end{aligned}$$

This makes use of Euler's formula (or we can also show with Taylor series) that, $e^{ijx} = \cos jx + i \sin(jx)$.

1.1 Extension to arbitrary domain

Here we first state the result for the interval $[-L, L]$,

$$\begin{aligned} f(x) &= \frac{a_0}{2} + \sum_{j=1}^{\infty} a_j \cos\left(\frac{j\pi x}{L}\right) + b_j \sin\left(\frac{j\pi x}{L}\right), \\ a_j &= \frac{1}{L} \int_{-L}^L \cos\left(\frac{j\pi x}{L}\right) f(x) dx, \quad j = 0, 1, 2, \dots \\ b_j &= \frac{1}{L} \int_{-L}^L \sin\left(\frac{j\pi x}{L}\right) f(x) dx \end{aligned}$$

To come to this result, we simply make a transformation in which we search for the Fourier series of $F(z)$ on the domain $[-\pi, \pi]$, but set $f(x) = F(z)$ with $z = \pi x/L$.

2 Discrete Fourier Transform (D.F.T.)

Namely, we have looked at how to fit a Fourier series to a function, $f(x)$, but what if we don't know the function? E.g. we have experimental data, so we want to fit a Fourier series to a *discrete* set of data.

2.1 Aside: Complex inner product and complex vectors

Here we take two complex numbers,

$$\begin{aligned}\mathbf{u} &= (u_1, u_2) = (a + bi, c + di) \\ \mathbf{v} &= (v_1, v_2) = (e + fi, g + hi)\end{aligned}$$

Therefore, the inner product is defined using the conjugate as,

$$\langle \mathbf{u}, \mathbf{v} \rangle = \bar{\mathbf{u}} \cdot \mathbf{v} = \sum_{i=1}^n \bar{u}_i v_i$$

Note that $\langle \mathbf{u}, \mathbf{v} \rangle \neq \langle \mathbf{v}, \mathbf{u} \rangle$

2.2 So how does the method work?

So we have a vector of complex or real data that we will state as,

$$\mathbf{f} = (f_0, f_1, \dots, f_{N-1}).$$

To do this, we decide to approximate the discrete points using a basis, $\mathbf{p}^{(k)}$,

$$\mathbf{y} = a_0 \mathbf{p}^{(0)} + a_1 \mathbf{p}^{(1)} + \dots + a_{N-1} \mathbf{p}^{(N-1)}.$$

From here, least squares is used such that we minimise $\|\mathbf{y} - \mathbf{f}\|^2$. This gives a normal set of equations (as seen in the least squares methods), and as we have an orthogonal basis set, all off diagonal terms of our design matrix are 0. As shown in the lectures, the diagonal terms are given by, $1/N$.

For the D.F.T. the basis set is written as,

$$\mathbf{p}_n^{(k)} = \frac{e^{ikx_n}}{N}, \quad \text{where } x_n = \frac{2\pi n}{N}, \quad n = 0, 1, \dots, N-1, \quad k = 0, 1, \dots, N-1.$$

If we work through the normal equations, we end up finding:

$$a_k = \sum_{n=0}^{N-1} e^{-ikx_n} f_n$$

This then gives us the coefficients for the approximation, \mathbf{y} , above. One particular point here is that we have used N data points and N vectors to fit our data, so we can achieve an exact representation of our vector \mathbf{f} ,

$$f_n = \frac{1}{N} \sum_{k=0}^{N-1} a_k e^{ikx_n} = \sum_{n=0}^{N-1} a_n \mathbf{p}^{(n)}$$

The inverse DFT, which allows us to recover values of, \mathbf{f} , from our coefficients gives,

$$f_n = \frac{1}{N} \sum_{k=0}^{N-1} a_k e^{ikx_n} = \sum_{n=0}^{N-1} a_n \mathbf{p}^{(n)}$$

However, we note here that we do not always use all N points, in which case the equalities above become approximations.

Week 05

Tutors: Luke Bartholomew, Nathan di Vaira, Bryce Hill, Kyle McLaren, Travis Mitchell, Alex Muirhead, William Snell

Assessment:

- Next quiz week 6;
- Assignment 1 due week 7.

Content:

- Introduction to PDEs;
- Introduction to separation of variables.

1 Introduction to partial differential equations (PDEs)

There are three core PDEs that we will look at:

- Wave equation:

$$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$$

- Heat or diffusion equation:

$$\frac{\partial u}{\partial t} = k \frac{\partial^2 u}{\partial x^2}$$

- Laplace equation:

$$0 = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}$$

These equations here are presented in lower dimensions, but note that when we have 2D or 3D analysis the operator, $\nabla^2 = \nabla(\nabla \cdot u)$ is used:

$$\nabla^2 = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2}$$

1.1 Initial Conditions

In order to solve these equations, we typically need to know what they originally look like in order to resolve them forward through time. For example, to solve the wave equation we typically need,

$$u(x, 0) = \text{Initial position of e.g. a string at } t = 0,$$

$$\frac{\partial u}{\partial t}(x, 0) = \text{velocity of e.g. a string at } t = 0.$$

1.2 Boundary Conditions

For solving these equations, it is also important to know what the boundaries are - i.e. what is limiting the motion of our system. Again, an example of this for the wave equation could be,

$$u(0, t) = u_0 = \text{the start of the string is fixed for all } t,$$

$$u(L, t) = u_L = \text{the end of the string may also be fixed for all } t.$$

2 Introduction to the heat (or diffusion) equation

Used to model how heat would diffuse for example through a plate or how a concentration of particles may diffuse in space. In the lectures, we used a population of walkers on a 2D grid in order to derive the equation where we found a discrete model,

$$\begin{aligned} \frac{u(x, y, t + \Delta t) - u(x, y, t)}{\Delta t} &= \frac{p(\Delta x)^2}{\Delta t} \times \\ &\left(\frac{u(x + \Delta x, y, t) - 2u(x, y, t) + u(x - \Delta x, y, t)}{\Delta x^2} + \frac{u(x, y + \Delta y, t) - 2u(x, y, t) + u(x, y - \Delta y, t)}{\Delta y^2} \right) \\ \frac{\partial u}{\partial t} &= k \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) \end{aligned}$$

2.1 Initial Conditions

For this system, as was seen by our lattice example, only an initial concentration is required,

$$u(x, y, 0) = f(x, y).$$

2.2 Boundary Conditions

Here, we can define the boundaries to be sinks like was done in the lecture, where $u = 0$ on all boundaries. This type of ‘fixed-value’ boundary is typically termed a **Dirichlet boundary condition**, and we will touch on these throughout the course. We note here, that the boundaries don’t need to be fixed at 0. For example, if we consider the diffusion equation in terms of the diffusion of heat... We could have a boundary fixed at a particular temperature.

The other boundary condition that we commonly see is a **Neumann boundary condition**, which we would write for example as

$$\frac{\partial u}{\partial x}(L, y) = g(y),$$

on the right hand side boundary of our 2D domain. This effectively specifies a flow, or flux, of a property. Again considering heat, a flow of heat in or out of the system could be seen. A particular type of interest is an insulating boundary, in which no heat can flow, $g(y) = 0$.

3 Laplace Equation

If we consider the heat on a plate as $t \rightarrow \infty$, such that the heat has reached a steady-state. We can then determine that,

$$\frac{\partial u}{\partial t} = 0.$$

And then the diffusion equation can be seen to satisfy the Laplace equation as $u(x, y, t) \rightarrow u(x, y)$. This equation is also commonly seen in incompressible fluid mechanics,

$$0 = \nabla \cdot u.$$

4 Fourier’s method for the wave equation

We will move to a short-hand notation in which the wave equation can be written as,

$$u_{tt} = c^2 u_{xx}$$

with

$$\begin{aligned} \text{Initial cond's} \quad & u(x, 0) = f(x) \\ & u_t(x, 0) = g(x) \\ \text{Boundary cond's} \quad & u(0, t) = u(L, t) = 0. \end{aligned}$$

To solve this, we will seek a solution of the form,

$$u(x, t) = F(x)G(t),$$

namely, we are assuming the function is *separable*.

4.1 Introduction to separation of variables

Let us try to apply this to the boundary conditions of our previous system,

$$\begin{aligned} u(0, t) &= 0 = F(0)G(t), \\ u(L, t) &= 0 = F(L)G(t) \end{aligned}$$

So either $G(t) = 0$ (bad) or $F(0) = 0$, and similarly we have $F(L) = 0$. Let us now look if we can apply this to the actual wave equation, so the left-hand and right-hand side of the equation will require,

$$\begin{aligned} u_{tt} &= F(x)G''(t), \\ u_{xx} &= F''(x)G(t). \end{aligned}$$

Substituting this in and separating our variables we find,

$$\frac{G''(t)}{c^2 G(t)} = \frac{F''(x)}{F(x)}.$$

As one of these is a function of time and the other of space, we conclude that these ratios must be a constant. Which if this is true, we have two ODE's to solve,

$$\begin{aligned} F''(x) - kF(x) &= 0 \\ G''(t) - c^2 kG(t) &= 0. \end{aligned}$$

There are solutions to these, and for which we consider the constant k to be $0, \mu^2$ (positive) and

From this, we find $k = 0$ to be useless. From k positive we find,

$$\begin{aligned} F(x) &= Ae^{\mu x} + Be^{-\mu x} \\ &= a \cosh(\mu x) + b \sinh(\mu x). \\ \therefore F(0) = 0 &\implies a = 0 \\ F(L) = 0 &\implies b \sinh(\mu L) = 0 \end{aligned}$$

This again is not useful, so we conclude that $k < 0$, so set $k = -p^2$ which gives,

$$\begin{aligned} F(x) &= Ae^{ipx} + Be^{-ipx} \\ &= a \cos(px) + b \sin(px) \end{aligned}$$

We can then apply the boundary conditions ($F(0) = F(L) = 0$), which for us leave,

$$p = n\pi/L, \quad n = 1, 2, 3, \dots$$

Now apply this value of k into the ODE for $G(t)$,

$$\begin{aligned} G'' + p^2 c^2 G &= 0 \\ \implies G(t) &= A \cos(n\pi ct/L) + B \sin(n\pi ct/L) \end{aligned}$$

with this, we can now conclude that the solutions for u are,

$$\begin{aligned} u(x, t) &= F(x)G(t) = b \sin(n\pi x/L)[A \cos(n\pi ct/L) + B \sin(n\pi ct/L)] \\ &= [A_n \cos(n\pi ct/L) + B_n \sin(n\pi ct/L)] \sin(n\pi x/L) \end{aligned}$$

Week 06

Tutors: Luke Bartholomew, Nathan di Vaira, Bryce Hill, Kyle McLaren, Travis Mitchell, Alex Muirhead, William Snell

Assessment:

- Next quiz TODAY!;
- Assignment 1 due week 7.

Content:

- Separation of variables.

1 Separation of Variables Conti.

Last week we managed to conclude:

$$\begin{aligned} u(x, t) &= F(x)G(t) = b \sin(n\pi x/L)[A \cos(n\pi c t/L) + B \sin(n\pi c t/L)] \\ &= [A_n \cos(n\pi c t/L) + B_n \sin(n\pi c t/L)] \sin(n\pi x/L) \end{aligned}$$

Aside: A note on linearity

As each value of n gives us a new solution to the equation, as they are linear equations, the superposition of these is also a solution. This means we can write,

$$u(x, t) = \sum_{n=1}^{\infty} \left(A_n \cos\left(\frac{n\pi c t}{L}\right) + B_n \sin\left(\frac{n\pi c t}{L}\right) \right) \sin\left(\frac{n\pi x}{L}\right).$$

Here, we now apply initial conditions to get our coefficients. This aligns quite closely with our past work on Fourier series. We obtain:

$$A_n = \frac{2}{L} \int_0^L \sin\left(\frac{n\pi x}{L}\right) f(x) dx$$

where, $f(x) = u(x, 0)$. The other initial condition, $g(x) = u_t(x, 0)$ gives,

$$B_n = \frac{2}{n\pi c} \int_0^L \sin\left(\frac{n\pi x}{L}\right) g(x) dx$$

2 Fourier's method for 1-D heat equation

Looking to solve:

$$\partial_t u = k \partial_{xx} u$$

and we are considering thermally insulated ends (boundary conditions),

$$\begin{aligned} \partial_x u(0, t) &= 0, \\ \partial_x u(L, t) &= 0. \end{aligned}$$

We also have the initial condition,

$$u(x, 0) = f(x).$$

As per the previous case, we are assuming we can find a solution in a separable form:

$$u(x, t) = F(x)G(t).$$

Now apply the boundary conditions again and eliminate useless solutions to obtain,

$$F'(0) = F'(L) = 0.$$

Now formulate the partials and sub them into the heat equation. Separating our variables onto the left and right hand side again gives us,

$$\frac{G'}{c^2 G} = \frac{F''}{F}.$$

This is again a function of t equal to a function of x , so it is only possible if they equal a constant. Therefore, we now have two partial differential equations that we know how to solve,

$$\begin{aligned} G' &= k c^2 G \\ F'' &= k F, \quad F'(0) = F'(L) = 0. \end{aligned}$$

If we go through the process, we again find that the constant needs to be negative so for convenience set, $k = -p^2$. Thus we need to solve,

$$\begin{aligned} F'' &= -p^2 F \\ \therefore F &= a\cos(px) + b\sin(px). \end{aligned}$$

Applying our boundary conditions for F gives,

$$\begin{aligned} b &= 0, \quad p = \frac{n\pi}{L}, \\ \implies F(x) &= a\cos\left(\frac{n\pi x}{L}\right). \end{aligned}$$

Therefore, our temporal function becomes

$$\begin{aligned} G' &= kc^2 G \\ \implies G(t) &= D \exp\left[-\left(\frac{n\pi c}{L}\right)^2 t\right] \end{aligned}$$

Combining these equations we get,

$$\begin{aligned} u(x, t) &= A_0 \\ u_n(x, t) &= A_n \exp\left[-\left(\frac{n\pi c}{L}\right)^2 t\right] \cos\left(\frac{n\pi x}{L}\right). \\ \therefore u(x, t) &= A_0 + \sum_n u_n. \end{aligned}$$

This currently satisfies the PDE and the BCs, so we then use the initial condition to define the coefficients. From this,

$$A_n = \frac{2}{L} \int_0^L f(x) \cos \frac{n\pi x}{L} dx$$

2.1 Steady-state, 2D heat equation

We can apply the same ideas to,

$$u_{xx} + u_{yy} = 0.$$

Doing the normal procedure, $u(x, y) = F(x)G(y)$ we achieve the two ODEs,

$$\begin{aligned} F'' &= kF \\ G'' &= -kG. \end{aligned}$$

Again, taking k as negative, we find,

$$\begin{aligned} F &= A\cos(px) + B\sin(px), \quad F(0) = F(a) = 0 \\ \implies F(x) &= B_n \sin\left(\frac{n\pi}{a}x\right) \\ G &= C\cosh\left(\frac{n\pi y}{a}\right) + D\sinh\left(\frac{n\pi y}{a}\right), \quad G(0) = 0 \\ G(y) &= D\sinh\left(\frac{n\pi y}{a}\right). \end{aligned}$$

So combining these,

$$u(x, y) = \sum_n B_n \sin\left(\frac{n\pi}{a}x\right) \sinh\left(\frac{n\pi}{a}y\right)$$

After this process there is conveniently one BC left to fix B_n at $u(x, b) = f(x)$. Using a Fourier sine series we find,

$$B_n = \frac{2}{a \sinh(2\pi b/a)} \int_0^a f(x) \sin \frac{n\pi x}{a} dx$$

Week 07

Tutors: Luke Bartholomew, Nathan di Vaira, Bryce Hill, Kyle McLaren, Travis Mitchell, Alex Muirhead, William Snell

Assessment:

- Collect your quiz results;
- Hopefully you have submitted your assignment;
- Next quiz is in Week 9;
- Next assignment isn't until Week 12.

Content:

- Started Part II of the course! Well done making it through Part I;
- Classification of PDEs;
- Numerical solutions to PDEs.

1 Classification of PDEs

Chris gave a pretty good description of these, so one of the take home messages is how to determine which kind of PDE you are dealing with so that we can figure out appropriate solution techniques. To do this, consider the PDE in a general form (we will look at second-order PDEs here),

$$A\partial_{xx}u + 2B\partial_{xy}u + C\partial_{yy}u = D\partial_xu + E\partial_yu.$$

Thus, if we consider this to be a quadratic equation, we can calculate the determinant by,

$$(2B)^2 - 4AC = 0.$$

With this, we then have the cases:

$$B^2 - AC \begin{cases} = 0, & \text{Parabolic} \\ < 0, & \text{Elliptic} \\ > 0, & \text{Hyperbolic} \end{cases}$$

2 Numerical solutions for PDEs

2.1 The diffusion equation

$$\partial_t u = D\partial_{xx}u$$

We can solve this explicitly using a forward difference in time,

$$\partial_t u = \frac{u_j^{m+1} - u_j^m}{\Delta t} + O(\Delta t),$$

or implicitly using a backward difference in time,

$$\partial_t u = \frac{u_j^m - u_j^{m-1}}{\Delta t} + O(\Delta t).$$

For the spatial derivative, we often use a second order central difference,

$$\partial_{xx}u = \frac{u_{j+1}^m - 2u_j^m + u_{j-1}^m}{(\Delta x)^2}.$$

Therefore, if we substitute these both into the diffusion equation above, the explicit update would become,

$$u_j^{m+1} = u_j^m + \frac{D\Delta t}{(\Delta x)^2} \left(\frac{u_{j+1}^m - 2u_j^m + u_{j-1}^m}{(\Delta x)^2} \right)$$

This equation will then govern the dynamics of our initial population. In a numerical problem, we also tend to describe boundary conditions that will need to be taken into account. In the lectures we went through writing this in matrix form, this can be a very convenient way to code up the solutions and useful to analyse stability.