```
import numpy as np
from matplotlib import pyplot as plt
from scipy import sparse
from scipy.sparse import csr_matrix
```

a) We use sympy to compute f(x).

```
In []: u = lambda x: np.exp(-800*(x-0.4)**2) + 0.25 * np.exp(-40*(x-0.8)**2)
import sympy as sp

x = sp.symbols('x')
u_sym = sp.exp(-800*(x-0.4)**2) + 0.25 * sp.exp(-40*(x-0.8)**2)

u_double_diff = sp.diff(u_sym, x, 2)
print('f(x) is')
u_double_diff - u_sym

f(x) is
```

 $\text{Out[]: } 1600.0(x-0.8)^2e^{-40(x-0.8)^2} + 2560000(x-0.4)^2e^{-800(x-0.4)^2} - 1601e^{-800(x-0.4)^2} - 20.25e^{-40(x-0.8)^2}$ 

b) We use the same strategy as in the previous exercise, though some of the simplifications are no longer valid because the lines do not intersect in the end points of the integrals.

```
In [ ]: def compute_error_decrease(uc,uf,VXc,VXf,Old2New):
            N = len(VXc)-1
            err = np.zeros(N)
            for n, triple in enumerate(Old2New):
                i = triple[0]
                j = triple[2]
                k = triple[1]
                xi = VXc[i]
                xj = VXc[j]
                xk = xi + (xj - xi)/2
                uci = uc[i]
                ucj = uc[j]
                ufi = uf[i]
                ufk = uf[k]
                ufj = uf[j]
                a = (ucj - uci) / (xj - xi)
                a1 = (ufk - ufi) / (xk - xi)
                a2 = (ufj - ufk) / (xj - xk)
                b = uci - a * xi
                b1 = ufi - a1 * xi
                b2 = ufj - a2 * xj
                int1 = ((a-a1)**2/3) * (xk**3 - xi**3) + (b-b1)**2 * (xk - xi) + (a-a1)*(b-b1) * (xk**2 - xi**2)
                int2 = ((a-a2)**2/3) * (xj**3 - xk**3) + (b-b2)**2 * (xj - xk) + (a-a2)*(b-b2) * (xj**2 - xk**2)
                err[n] = np.sqrt(int1 + int2)
            return err
```

Test case

```
In []: uc = np.array([0,0])
    uf = np.array([0,0,1/2])

VXc = np.array([0,1])
    VXf = np.array([0,1/2,1])

Old2New = np.array([[0,2,1]])

compute_error_decrease(uc,uf,VXc,VXf,Old2New)
```

Out[]: array([0.28867513])

c) Same as in 1.6.

```
In [ ]: def refine_marked(EToVcoarse, xcoarse, idxMarked):
    N = len(EToVcoarse[:,0]) + 1
    Old2New = np.zeros((len(idxMarked),3),dtype=int)

EToVfine = EToVcoarse.copy()
    xfine = xcoarse.copy()
```

```
for i,idx in enumerate(idxMarked):
    xi = xfine[EToVcoarse[idx][0]]
    xip1 = xfine[EToVcoarse[idx][1]]
    xih = xi + (xip1 - xi)/2

    xfine = np.hstack((xfine,[xih]))

    M = EToVfine[idx][1]
    EToVfine[idx][1] = N
    EToVfine = np.vstack((EToVfine,[N,M]))

    Old2New[i] = [EToVfine[idx][0], N, M]
    N += 1

return EToVfine, xfine, Old2New
```

d)

We obtain the weak formulation

$$\int_{\Omega}v'u'\,dx+\int_{\Omega}vudx=-\int_{\Omega}vfdx \hspace{1cm} (1)$$

and see that the left hand side is the same is in problem 1.1. Thus the elemental contributions to A are the same.

In the exercise it is given that

$$\int_0^L f(x) v(x) dx pprox \sum_{j=1}^M \hat{f}_j \int_0^L N_i(x) N_j(x) dx$$

which we may reduce since  $N_i$ ,  $N_j$  only overlap for j = i - 1, i, i + 1. We note that these integrals were part of the computation of the  $K_i$  matrix earlier. Thus we have

$$\backslash \mathbf{bm}b_{i} = -\left(\hat{f}_{i-1} \quad \hat{f}_{i} \quad \hat{f}_{i+1}\right) \begin{pmatrix} \frac{h}{6} \\ \frac{2h}{3} \\ \frac{h}{6} \end{pmatrix} \tag{2}$$

where  $\hat{f}_i = f(x_i)$ 

e)

Assembly

```
In [ ]: K = lambda h: np.array([[1/h + h/3, -1/h + h/6], [-1/h + h/6, 1/h + h/3]])
        def GlobalAssembly(x,c,d,func):
            M = len(x)
            nnzmax = 4 * M
            ii = np.ones(nnzmax, dtype=int)
            jj = np.ones(nnzmax, dtype=int)
            ss = np.zeros(nnzmax)
            b = np.zeros(M)
            count = 0
            for i in range(M - 1):
                h = x[i+1] - x[i]
                fval = func(x[i])
                if i > 0:
                    b[i-1] += h*fval/6
                b[i] += 2*h*fval/3
                b[i+1] += h*fval/6
                Ki = K(h)
                ii[count:count + 4] = [i, i, i + 1, i + 1]
                jj[count:count + 4] = [i, i + 1, i + 1, i]
                ss[count:count + 4] = [
                Ki[0, 0],
                Ki[0, 1],
                Ki[1, 1],
                Ki[1, 0]
                count += 4
            A = csr_matrix((ss[:count], (ii[:count], jj[:count])), shape=(M, M))
```

```
# Boundary conditions
            b[0] = c
            b[1] -= A[0,1]*c
            A[0,0] = 1
            A[0,1] = 0
            A[1,0] = 0
            b[M-1] = d
            b[M-2] -= A[M-1,M-2]*d
            A[M-1,M-1] = 1
            A[M-1,M-2] = 0
            A[M-2,M-1] = 0
            return A, b
        def BVP1D(L, x, c, d,func, plot=True):
            if type(x) == int:
                x = np.linspace(0, L, x)
            A,b = GlobalAssembly(x,c,d,func)
            u = sparse.linalg.spsolve(A, b)
            if plot:
                plt.plot(x, u, 'r--',label="FEM solution")
                plt.show()
            return u
In [ ]: f = lambda x: (np.exp(-800*(x-0.4)**2)*((-1600*(x-0.4))**2-1601) + 0.25*np.exp(-40*(x-0.8)**2)*((-80*(x-0.8))**2-81))
        c = u(0)
        d = u(1)
        N = 40
        uhat = BVP1D(L=1, x=N, c=u(0), d=u(1), func=f, plot=None)
        xax = np.linspace(0,1,100)
        u = lambda x: np.exp(-800*(x-0.4)**2) + 0.25 * np.exp(-40*(x-0.8)**2)
        plt.plot(xax, u(xax),label="Exact solution")
        plt.plot(np.linspace(0,1,N), uhat, '.',label="FEM solution")
        plt.show()
       1.0
       0.8
       0.6
       0.4
       0.2
       0.0
                          0.2
             0.0
                                       0.4
                                                    0.6
                                                                8.0
                                                                             1.0
In [ ]: def convergence_test(h,L,c,d,u,func):
            x = np.linspace(0, L, int(L/h))
            uhat = BVP1D(L, x, c, d,func, plot=False)
            return np.linalg.norm(uhat-u(x),np.inf)
In [ ]: L = 1
```

H = np.logspace(-1, -4, 10)
error = np.zeros(len(H))
for i,h in enumerate(H):

error[i] = convergence\_test(h,L,c,d,u,f)

plt.loglog(H, error, 'r--',label=f"error with coffecients, b={np.round(b,1)}, a={np.round(a,1)}")

In [ ]: a,b = np.polyfit(np.log(H), np.log(error), 1)

```
plt.show()
                --- error with coffecients, b=7.3, a=2.3
         101
         100
        10^{-1}
        10-2
       10^{-3}
        10^{-4}
        10^{-5}
       10^{-6}
                                                                               10^{-1}
               10^{-4}
                                    10^{-3}
                                                          10^{-2}
In [ ]: c = u(0)
        d = u(1)
        x = np.linspace(0,1,5)
        u = 1ambda x: np.exp(-800*(x-0.4)**2) + 0.25 * np.exp(-40*(x-0.8)**2)
        A, b = GlobalAssembly(c=c, d=d, func= u, x=x)
Out[]: array([1.90546630e-12, -2.98833896e-04, -1.06198472e-02, 1.61793270e-01,
                 5.04741295e-02])
        f)
In [ ]: from DriverAMR17 import DriverAMR17
In [ ]: VX, uhat, it = DriverAMR17(L,c,d,VXc,f,tol=10**(-4), maxit=100)
        print(f"Number of points: {len(VX)}")
        print(it)
       Number of points: 2615
       16
In [ ]: VX = np.sort(VX)
        VXdiff = np.diff(VX)
        fig, ax = plt.subplots(1,2,figsize=(12,4))
        ax[0].hist(VXdiff, bins=20)
         ax[1].plot(VX, u(VX),label="Exact solution")
        ax[1].plot(VX,uhat,".",label='AMR solution')
        ax[1].legend()
        plt.show()
       2500
                                                                            1.0
                                                                                                                          Exact solution
                                                                                                                          AMR solution
       2000
                                                                             0.8
        1500
                                                                             0.6
                                                                             0.4
        1000
                                                                             0.2
        500
                                                                             0.0
             0.000 0.002 0.004 0.006 0.008 0.010 0.012 0.014 0.016
                                                                                            0.2
                                                                                                      0.4
                                                                                                                0.6
                                                                                                                           8.0
                                                                                                                                     1.0
                                                                                  0.0
In [ ]: import time
        TOL = np.logspace(-1, -5, 10)
        M = list(range(10,500,10))
        error_AMR = np.zeros(len(TOL))
        error_FEM = np.zeros(len(TOL))
```

plt.legend()

```
Npoints = np.zeros(len(TOL))
         CPUtime_AMR = np.zeros(len(TOL))
         CPUtime_FEM = np.zeros(len(TOL))
         x = np.linspace(0,1,3)
         N = 5
         for i,tol in enumerate(TOL):
             start_time = time.process_time()
             VX, uhat, it = DriverAMR17(L,c,d,x,f,tol, maxit=100)
             end_time = time.process_time()
             error_AMR[i] = np.linalg.norm(uhat-u(VX),np.inf)
             Npoints[i] = len(VX)
             CPUtime_AMR[i] += end_time - start_time
         for i,n in enumerate(Npoints):
             x = np.linspace(0,1,int(n))
             start_time = time.process_time()
             uhat = BVP1D(L, x, c, d,f, plot=False)
             end_time = time.process_time()
             error_FEM[i] = np.linalg.norm(uhat-u(x),np.inf)
             CPUtime_FEM[i] += end_time - start_time
In [ ]: fig, ax = plt.subplots(1,2,figsize=(12,4))
         ax[0].loglog(Npoints, error_AMR,"o-",label="Adaptive")
         ax[0].loglog(Npoints, error_FEM,"o-",label="FEM")
         ax[0].set_xlabel("DOF")
         ax[0].set_ylabel("||Error||_inf")
         ax[0].legend()
         ax[1].plot(Npoints, CPUtime_FEM,"o-",label="FEM")
         ax[1].plot(Npoints, CPUtime_AMR,"o-",label="Adaptive")
         ax[1].set_xlabel("DOF")
         ax[1].set_ylabel("CPU time")
         ax[1].legend()
         plt.show()
            102

    Adaptive

                                                                                            FEM
                                                                                0.35
                                                               FEM

    Adaptive

            101
                                                                                0.30
            10<sup>0</sup>
                                                                                0.25
       Error | 10<sup>-1</sup>
                                                                             CPU time
                                                                                0.20
                                                                                0.15
                                                                                0.10
           10^{-3}
                                                                                0.05
          10^{-4}
                                                                                 0.00
                                                                                                  500
                                                                                                             1000
                                                                                                                        1500
                                                                                                                                    2000
                       10<sup>1</sup>
                                           10<sup>2</sup>
                                                               10<sup>3</sup>
                                                                                                                 DOF
                                           DOF
In [ ]:
```

Out[]: array([0., 0., 0., 0., 0., 0., 0., 0., 0.])