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

a) See attached picture for calculations.

```
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)
u_double_diff - u_sym
```

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b) We use the same strategy as in the previous exercise, though some of the simplifications are no longer valid because the lines do not intersect in the end points of the integrals.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

$$\mathbf{bm}b_{i} = -\left(\hat{f}_{i-1} \quad \hat{f}_{i} \quad \hat{f}_{i+1}\right) \begin{pmatrix} \frac{h}{6} \\ \frac{2h}{3} \\ \frac{h}{6} \end{pmatrix}$$
 (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
              0.0
                          0.2
                                       0.4
                                                                8.0
                                                                             1.0
                                                    0.6
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
```

```
In []: def convergence_test(h,L,c,d,u,func):
    x = np.linspace(0, L, int(L/h))
    uhat = BVPID(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)

In []: a,b = np.polyfit(np.log(H), np.log(error), 1)
    plt.loglog(H, error, 'r--',label=f"error with coffecients, b={np.round(b,1)}, a={np.round(a,1)}")
    plt.legend()
    plt.show()
```

```
10<sup>0</sup>
        10^{-1}
        10^{-2}
        10^{-3}
       10^{-4}
        10^{-5}
        10^{-6}
                                     10^{-3}
                                                           10^{-2}
                                                                                 10^{-1}
               10^{-4}
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
                                                                                   0.0
                                                                                             0.2
                                                                                                        0.4
                                                                                                                  0.6
                                                                                                                             8.0
                                                                                                                                       1.0
In [ ]: import time
        TOL = np.logspace(-1, -5, 10)
         M = list(range(10,500,10))
        error_AMR = np.zeros(len(TOL))
```

error with coffecients, b=7.3, a=2.3

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error_FEM = np.zeros(len(TOL))
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()
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    Adaptive

                                                                                            FEM
                                                                                0.35
                                                                                           Adaptive
                                                               FEM
            101
                                                                                0.30
            10<sup>0</sup>
                                                                                0.25
       10<sup>-1</sup>
                                                                               0.20
                                                                               0.15
                                                                                0.10
           10^{-3}
                                                                                0.05
           10^{-4}
                                                                                0.00
                                                                                                            1000
                                                                                                 500
                                                                                                                       1500
                                                                                                                                   2000
                                                              10<sup>3</sup>
                       10<sup>1</sup>
                                           10<sup>2</sup>
                                                                                                                DOF
                                           DOF
In [ ]:
```

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