

Simulation 3

Calculations

Simulation 3
$$\begin{cases} \Delta u = 0 & 0 < x < 1 \\ u(0, y) = 0, u(1, y) = y^2 - 10y + 50 & 0 < y < 1 \\ u(x, 0) = 50x, u(x, 1) = -50x \end{cases}$$

Discretization: $x_0 \quad \dots \quad x_N$ $N+1$ points, $h = \frac{1}{N}$. $x_i = ih$ $y_j = jh$.

We use the 5-point formula: $-\Delta u(x_i, y_j) \approx \frac{-u_{i-1,j} - u_{i+1,j} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1}}{h^2}$

$$-\Delta u(x_1, y_1) = \frac{-u_{0,1} - u_{2,1} + 4u_{1,1} - u_{1,0} - u_{1,2}}{h^2} = 0$$

$$\rightarrow -u_{2,1} + 4u_{1,1} - u_{1,2} = 50x_1 \quad \boxed{\square}$$

$$-\Delta u(x_1, y_j) = \frac{-u_{0,j} - u_{2,j} + 4u_{1,j} - u_{1,j-1} - u_{1,j+1}}{h^2} = 0$$

$$\rightarrow -u_{2,j} + 4u_{1,j} - u_{1,j-1} - u_{1,j+1} = 0 \quad 2 \leq j \leq N-2 \quad \boxed{\square}$$

$$-\Delta u(x_1, y_{N-1}) = \frac{-u_{0,N-1} - u_{2,N-1} + 4u_{1,N-1} - u_{1,N-2} - u_{1,N}}{h^2} = 0$$

$$\rightarrow -u_{2,N-1} + 4u_{1,N-1} - u_{1,N-2} = -50x_1 \quad \boxed{\square}$$

$$-\Delta u(x_i, y_{N-1}) = \frac{1}{h^2} (-u_{i-1,N-1} - u_{i+1,N-1} + 4u_{i,N-1} - u_{i,N-2} - u_{i,N}) = -50x_i \quad \boxed{\square}$$

$$\rightarrow -u_{i-1,N-1} - u_{i+1,N-1} + 4u_{i,N-1} - u_{i,N-2} = -50x_i \quad 2 \leq i \leq N-2 \quad \boxed{\square}$$

$$-\Delta u(x_{N-1}, y_{N-1}) = \frac{-u_{N-2,N-1} - u_{N,N-1} + 4u_{N-1,N-1} - u_{N-1,N-2} - u_{N-1,N}}{h^2} = y_{N-1}^2 - 10y_{N-1} + 50 - 50x_{N-1}$$

$$\rightarrow -u_{N-2,N-1} + 4u_{N-1,N-1} - u_{N-1,N-2} = y_{N-1}^2 - 10y_{N-1} + 50 - 50x_{N-1} \quad \boxed{\square}$$

$$-\Delta u(x_{N-1}, y_j) = \frac{-u_{N-2,j} - u_{N,j} + 4u_{N-1,j} - u_{N-1,j-1} - u_{N-1,j+1}}{h^2} = 0 \quad \boxed{\square}$$

$$\rightarrow -u_{N-2,j} + 4u_{N-1,j} - u_{N-1,j-1} = y_j^2 - 10y_j + 50 \quad 2 \leq j \leq N-2 \quad \boxed{\square}$$

$$-\Delta u(x_{N-1}, y_1) = \frac{1}{h^2} \left(-u_{N-2,1} - \overset{y_1^2 - 101y_1 + 50}{u_{N-1,1}} + 4u_{N-1,1} - \overset{50x_{N-1}}{u_{N-1,0}} - u_{N-1,2} \right)$$

$$\rightarrow \boxed{-u_{N-2,1} + 4u_{N-1,1} - u_{N-1,2} = y_1^2 - 101y_1 + 50 + 50x_{N-1}} \quad \square$$

$$-\Delta u(x_i, y_1) = \frac{1}{h^2} \left(-u_{i-1,1} - u_{i+1,1} + 4u_{i,1} - \overset{50x_i}{u_{i,0}} - u_{i,2} \right)$$

$$\rightarrow \boxed{-u_{i-1,1} - u_{i+1,1} + 4u_{i,1} - u_{i,2} = 50x_i \quad 2 \leq i \leq N-2} \quad \square$$

These equations can be written in matrix form, as follows:

u , the numerical solution vector is defined as $u = \begin{bmatrix} u_{1,1} \\ u_{2,1} \\ \vdots \\ u_{N-1,1} \\ u_{1,2} \\ \vdots \\ u_{N-1,N-1} \end{bmatrix}$

and F is the vector of data, given by the boundary conditions: $F = \begin{bmatrix} F_{1,1} \\ \vdots \\ F_{N-1,1} \\ \vdots \\ F_{N-1,N-1} \end{bmatrix}$

In this case we have:

$$F_{1,1} = 50x_1 \quad F_{i,N-1} = -50x_i \quad F_{1,N-1} = -50x_1$$

$$F_{N-1,N-1} = y_{N-1}^2 - 101y_{N-1} + 50 - 50x_{N-1} \quad F_{N-1,j}^* = y_j^2 - 101y_j + 50$$

$$F_{1,j} = 0 \quad \text{for } j=2, \dots, N-1 \quad F_{i,1} = 50x_i \quad F_{N-1,1} = y_1^2 - 101y_1 + 50 + 50x_{N-1}$$

with $2 \leq i, j \leq N-2$. We construct the matrix L as follows:

$$\text{Let } A = \text{tridiag}_{N-1}(-1, 4, -1) = \begin{pmatrix} 4 & -1 & & \\ -1 & 4 & & \\ & & \ddots & \\ & & & -1 & 4 \\ & & & -1 & 4 \end{pmatrix}$$

$$\text{Then } L = \begin{pmatrix} A & -I \\ -I & A \\ & \ddots & -I \\ & & -I & A \end{pmatrix} \text{ with } L \text{ being of size } (N-1)^2 \times (N-1)^2.$$

Hence we need to solve $Lu = F$ for the solution.

Kronecker

$$M \otimes N = \begin{bmatrix} m_{11}N & m_{12}N \\ m_{21}N & m_{22}N \end{bmatrix}$$

$$A = \begin{bmatrix} 4 & -1 & & 0 \\ -1 & 4 & & \\ & & \ddots & \\ 0 & & & -1 & 4 \end{bmatrix}_{(N-1) \times (N-1)}$$

$$L = \begin{bmatrix} A & -I & & [0] \\ -I & A & & \\ & & \ddots & \\ [0] & & & -I & A \end{bmatrix}$$

$$L = A \otimes I_{N-1} + I_{N-1} \otimes A$$

Demonstration for $N-1=2$

$$A \otimes I_{N-1} = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} a & 0 & b & 0 \\ 0 & a & 0 & b \\ c & 0 & d & 0 \\ 0 & c & 0 & d \end{pmatrix}$$

$$I_{N-1} \otimes A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} a & b & 0 & 0 \\ c & d & 0 & 0 \\ 0 & 0 & a & b \\ 0 & 0 & c & d \end{pmatrix}$$

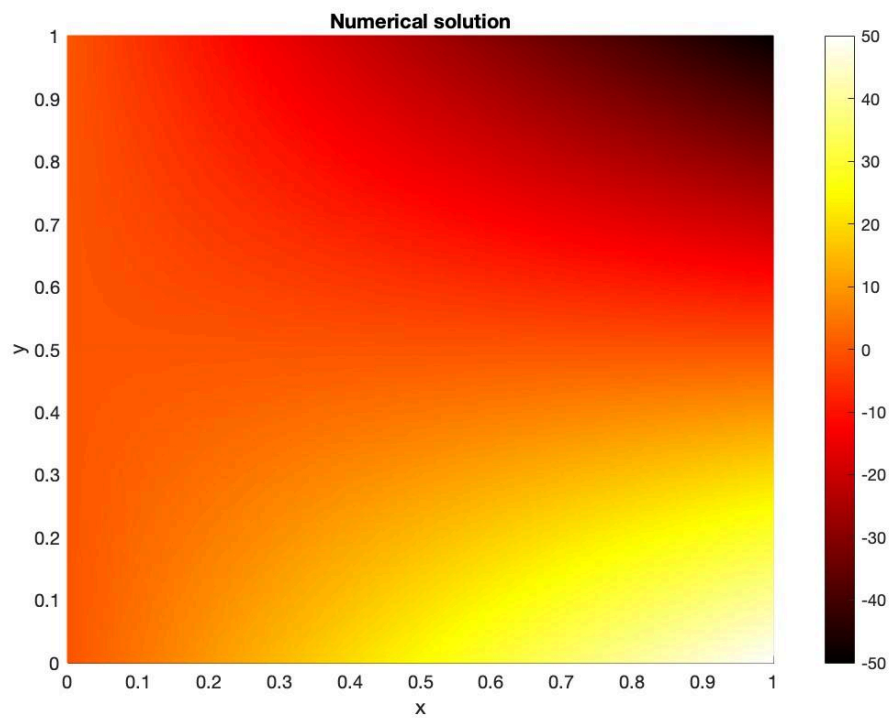
$$L = \begin{pmatrix} 2a & b & b & 0 \\ c & a+d & 0 & b \\ c & 0 & 2a & b \\ 0 & c & d & a+b \end{pmatrix} \stackrel{!}{=} \begin{bmatrix} 4 & -1 & -1 & 0 \\ -1 & 4 & 0 & -1 \\ -1 & 0 & 4 & -1 \\ 0 & -1 & -1 & 4 \end{bmatrix}$$

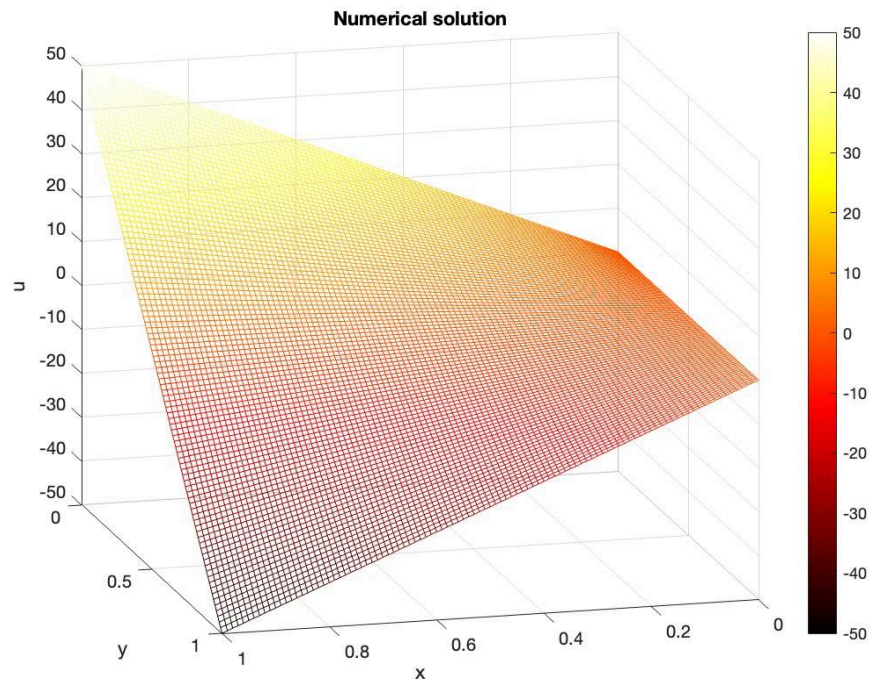
$a=d=2$
 $b=c=-1$

$$F_i = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}_{N-1} \otimes F_{\text{bottom}} + \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix}_{N-1} \otimes F_{\text{Top}} + F_{\text{right}} \otimes \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix}_{N-1}$$

$$F_{\text{bottom}} = 50x_i / F_{\text{right}} = y_j^2 - 10y_j + 50 / F_{\text{top}} = -50x_i$$

Plot





Simulation 4

Calculations

Simulation 4 Laplace problem

$$\begin{cases} -\Delta u = 0 & 0 < x < 2, 0 < y < 1 \\ u(0, y) = 0, u(2, y) = 100 & 0 < y < 1 \\ u_y(x, 0) = -20, u_y(x, 1) = 40 & 0 < x < 2. \end{cases}$$

Same h . $N+1$ points in x . $M+1$ points in y . 2/10/24.

x_0, x_1, \dots, x_N
 y_0, y_1, \dots, y_M

$$\begin{cases} 0 < x < 2 \\ 0 < y < 1 \end{cases}$$

5 point formula: $-\Delta u(x_i, y_j) \approx \frac{1}{h^2} (-u_{i-1,j} - u_{i+1,j} + 4u_{i,j} - u_{i,j+1} - u_{i,j-1})$

$u_y(x, 0)$ at $y=0, y_0$

$$u_{i,1} - u_{i,0} = -20h$$

$$\frac{\partial u}{\partial y} = \frac{u_{i,j+1} - u_{i,j}}{h} \rightarrow \frac{u_{i,1} - u_{i,0}}{h} = -20 \rightarrow u_{i,1} = -20h + u_{i,0}$$

$$-\Delta u(x_i, y_1) = \frac{-u_{i-1,1} - u_{i+1,1} + 4u_{i,1} - u_{i,2} - u_{i,0}}{h^2}$$

$$\rightarrow -u_{i-1,1} - u_{i+1,1} + 3u_{i,1} - u_{i,2} = 20h$$



$$\frac{\partial u}{\partial y} \approx \frac{u_{i,j} - u_{i,j-1}}{h}$$

$$u_{i,M-1} - u_{i,M} = -40h$$

at $y=1, y_M$: $\frac{\partial u}{\partial y} \approx \frac{u_{i,M} - u_{i,M-1}}{h} = 40 \rightarrow u_{i,M} - u_{i,M-1} = 40h$

$$-\Delta u(x_i, y_{M-1}) = \frac{-u_{i-1,M-1} - u_{i+1,M-1} + 4u_{i,M-1} - u_{i,M} - u_{i,M-2}}{h^2} = 0$$

$$\rightarrow -u_{i-1,M-1} - u_{i+1,M-1} + 3u_{i,M-1} - u_{i,M-2} = 40h$$



$$-\Delta u(x_1, y_j) = \frac{-\cancel{u_{0,j}}^{100} - u_{2,j} + 4u_{1,j} - u_{1,j-1} - u_{1,j+1}}{h^2} = 0$$

$$\rightarrow -u_{2,j} + 4u_{1,j} - u_{1,j-1} - u_{1,j+1} = 0$$



$$-\Delta u(x_{N-1}, y_j) = \frac{-u_{N-2,j} - \cancel{u_{N,j}}^{100} + 4u_{N-1,j} - u_{N-1,j-1} - u_{N-1,j+1}}{h^2} = 0$$

$$\rightarrow -u_{N-2,j} + 4u_{N-1,j} - u_{N-1,j-1} - u_{N-1,j+1} = 100$$



$$u_{i,1} - u_{i,0} = -20h$$

$$u_{i,M-1} - u_{i,M} = -40h$$

Special points

$$u(0,y) = 0 \quad u(2,y) = 100$$

$$\square \quad -\Delta u(x_1, y_1) = \frac{-\cancel{u_{0,1}}^{10} - u_{2,1} + 4u_{1,1} - u_{1,0} - u_{1,2}}{h^2} = 0$$

$$\rightarrow -u_{2,1} + 3u_{1,1} - u_{1,2} = 20h$$

$$\square \quad -\Delta u(x_1, y_{M-1}) = \frac{-\cancel{u_{0,M-1}}^{10} - u_{2,M-1} + 4u_{1,M-1} - u_{1,M-2} - u_{1,M}}{h^2}$$

$$\rightarrow -u_{2,M-1} + 3u_{1,M-1} - u_{1,M-2} = 40h$$

$$\square \quad -\Delta u(x_{N-1}, y_{M-1}) = \frac{(-u_{N-2,M-1} - \cancel{u_{N,M-1}}^{100} + 4u_{N-1,M-1} - u_{N-1,M-2} - u_{N-1,M})}{h^2}$$

$$\rightarrow -u_{N-2,M-1} + 3u_{N-1,M-1} - u_{N-1,M-2} = 100 + 40h$$

$$\square \quad -\Delta u(x_{N-1}, y_1) = \frac{-u_{N-2,1} - \cancel{u_{N,1}}^{100} + 4u_{N-1,1} - u_{N-1,0} - u_{N-1,2}}{h^2} = 0$$

$$\rightarrow -u_{N-2,1} + 3u_{N-1,1} - u_{N-1,2} = 100 + 20h$$

In this case we have $A = \begin{bmatrix} 3 & -1 & & \\ -1 & 4 & & \\ & & \ddots & \\ & & & -1 & 3 \\ & & & -1 & 3 \end{bmatrix} = \text{tridiag}_{N-1}(-1, 4, -1) - \begin{bmatrix} 1 & & & \\ & 0 & & \\ & & \ddots & \\ & & & 0 & 1 \end{bmatrix}$

Then we need the matrix L to have $M-1$ rows and columns, where each element is an $(N-1) \times (N-1)$ matrix

$$L = \begin{pmatrix} A-I & & \\ -I & A & \\ & \ddots & \ddots \\ & & -I & A \end{pmatrix}. \quad L \text{ is a } (N-1)(M-1) \times (N-1)(M-1) \text{ matrix.} \quad \boxed{Lu=F}$$

and the vectors are defined as in Simulation 3, but with the modified boundary conditions:
 with $2 \leq i \leq N-2$, $2 \leq j \leq M-1$: $F_{1,1} = 20h$, $F_{N-1,M-1} = 100 + 40h$, $F_{1,1} = 20h$, $F_{1,M-1} = 40h$, $F_{N-1,1} = 100 + 20h$, $F_{N-1,1} = 100 + 20h$, $F_{1,1} = 20h$, $F_{1,1} = 20h$, $F_{1,1} = 20h$, $F_{1,1} = 20h$

Kronecker

$$L = A \otimes \mathbb{I}_{N_x-1} + \mathbb{I}_{N_y-1} \otimes A - C_1 \otimes \mathbb{I}_{N_x-1} - C_2 \otimes \mathbb{I}_{N_x-1}$$

$$A = \begin{bmatrix} 2 & -1 & & 0 \\ -1 & \ddots & \ddots & \\ 0 & & \ddots & -1 \\ & & & -1 & 2 \end{bmatrix}_{N_y-1}$$

$$C_1 = \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & 0 & & \\ \vdots & & \ddots & \\ 0 & & & 0 \end{bmatrix}_{N_y-1}$$

$$C_2 = \begin{bmatrix} 0 & 0 & \dots & 0 \\ 0 & \ddots & & \\ \vdots & & \ddots & \\ 0 & & & 1 \end{bmatrix}_{N_y-1}$$

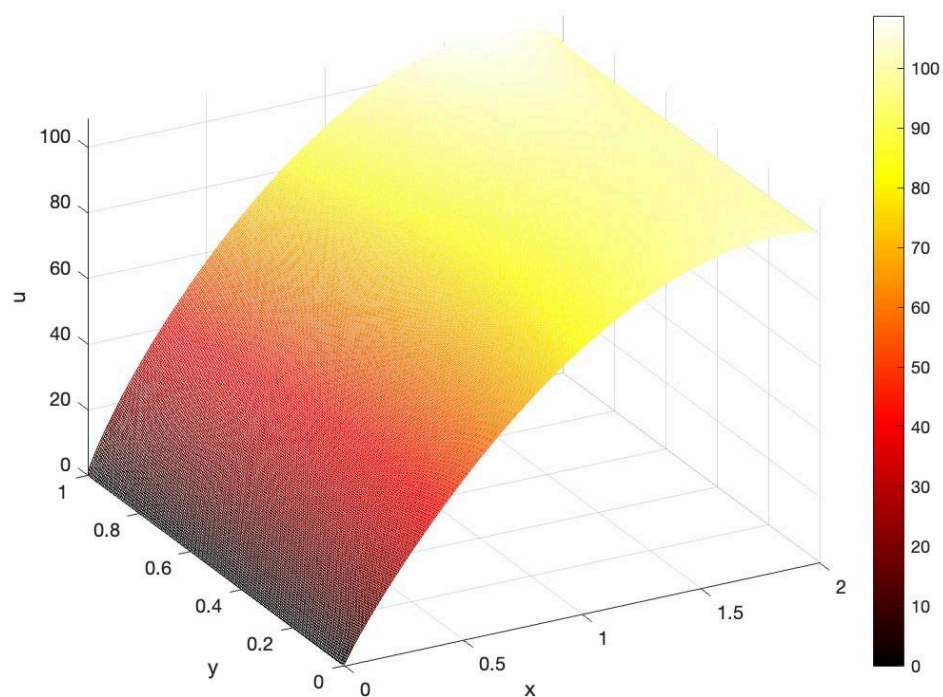
① \equiv For the Neumann boundary condition $u_y(x, 0) = -20$

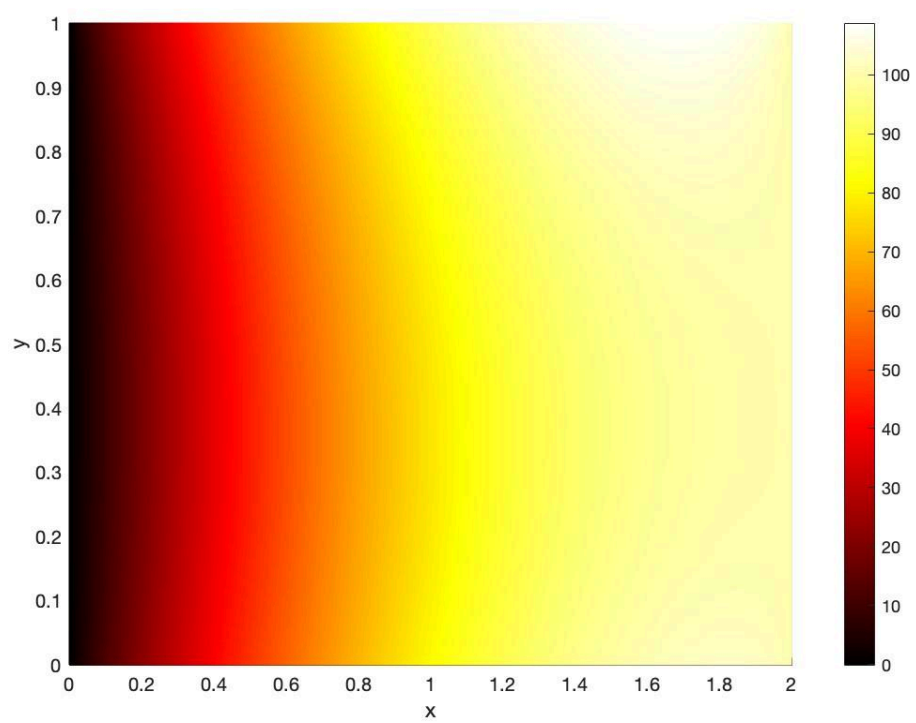
② \equiv For the Neumann boundary condition $u_y(x, 1) = 40$

$$F_1 = \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}_{N_y-1} \otimes F_{\text{bottom}} + \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}_{N_y-1} \otimes F_{\text{top}} + F_{\text{right}} \otimes \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{pmatrix}_{N_x-1}$$

$F_{\text{bottom}} = 20 \cdot h$ / $F_{\text{right}} = 100$ / $F_{\text{top}} = 40 \cdot h$

Plot





Simulation 5

Calculations

Simulation 5

$$\begin{cases} \Delta u = 0 & 0 < x < 2 \quad 0 < y < 1 \\ u_x(0, y) = -50 & u(2, y) = 100 & 0 < y < 1 \\ u_y(x, 0) = -50 & u_y(x, 1) = -50 & 0 < x < 2 \end{cases}$$

N x points
M y points.

Five point formula: $-\Delta u(x_i, y_j) = (-u_{i-1,j} - u_{i+1,j} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1})/h^2$


Left $x=0$  *


$$-\Delta u(x_1, y_j) = \frac{1}{h^2} (-u_{0,j} - u_{2,j} + 4u_{1,j} - u_{1,j-1} - u_{1,j+1}) \quad \boxed{u_{N,j} = 100}$$

$$\frac{\partial u}{\partial x} = \frac{u_{i+1,j} - u_{i,j}}{h} \rightarrow u_x(0, y) = \frac{u_{1,j} - u_{0,j}}{h} = -50 \rightarrow \boxed{u_{1,j} - u_{0,j} = -50h}$$

$$\frac{\partial u}{\partial y} \Big|_{y=0} = \frac{u_{i,1} - u_{i,0}}{h} = -50 \rightarrow \boxed{u_{i,1} - u_{i,0} = -50h}$$


$$\frac{\partial u}{\partial y} \Big|_{y=1} = \frac{u_{i,M} - u_{i,M-1}}{h} = -50 \rightarrow \boxed{u_{i,M} - u_{i,M-1} = -50h}$$

* $\rightarrow \boxed{-u_{2,j} + 3u_{1,j} - u_{1,j-1} - u_{1,j+1} = 50h}$ 

Top $y=1$ 

$$-\Delta u(x_i, y_{M-1}) = \frac{-u_{i-1,M-1} - u_{i+1,M-1} + 4u_{i,M-1} - u_{i,M-2} - u_{i,M}}{h^2}$$

$$\rightarrow \boxed{-u_{i-1,M-1} - u_{i+1,M-1} + 3u_{i,M-1} - u_{i,M-2} = -50h}$$

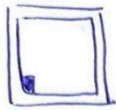
Right $x=2$ 

$$-\Delta u(x_{N-1}, y_j) = \frac{1}{h^2} (-u_{N-2,j} - u_{N,j} + 4u_{N-1,j} - u_{N-1,j-1} - u_{N-1,j+1})$$

$$\rightarrow \boxed{-u_{N-2,j} + 4u_{N-1,j} - u_{N-1,j-1} - u_{N-1,j+1} = 100}$$

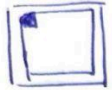
Bottom $y=0$ $-\Delta u(x_i, y_1) = \frac{1}{h^2} (u_{i-1,1} - u_{i+1,1} + 4u_{i,1} - u_{i,0} - u_{i,2})$

$$\rightarrow \boxed{-u_{i-1,1} - u_{i+1,1} + 3u_{i,1} - u_{i,2} = 50h}$$



$$-\Delta u(x_1, y_1) = \frac{1}{h^2} (-\cancel{u_{0,1}} - u_{2,1} + 4u_{1,1} - \cancel{u_{1,0}} - u_{1,2}) = 0$$

$$\rightarrow -u_{2,1} + 2u_{1,1} - u_{1,2} = 100h$$



$$-\Delta u(x_1, y_{M-1}) = \frac{1}{h^2} (-\cancel{u_{0,M-1}} - u_{2,M-1} + 4u_{1,M-1} - \cancel{u_{1,M}} - \underset{=0}{u_{1,M-2}})$$

$$\rightarrow -u_{2,M-1} + 2u_{1,M-1} - u_{1,M-2} = 0$$



$$-\Delta u(x_{N-1}, y_{M-1}) = \frac{1}{h^2} (-\cancel{u_{N-2,M-1}} - \overset{100}{\cancel{u_{N,M-1}}} + 4u_{N-1,M-1} - \overset{-50h}{\cancel{u_{N-1,M}}} - \cancel{u_{N-1,M-2}})$$

$$\rightarrow -u_{N-2,1} + 3u_{N-1,1} - u_{N-1,2} = \cancel{100+50h}$$



$$-\Delta u(x_{N-1}, y_1) = \frac{1}{h^2} (-u_{N-2,1} - \cancel{u_{N,1}} + 4u_{N-1,1} - \cancel{u_{N-1,0}} - \cancel{u_{N-1,2}})$$

$$\rightarrow -u_{N-2,1} + 3u_{N-1,1} - u_{N-1,2} = 100 + 50h$$

In this case we have $A = \begin{pmatrix} 2 & -1 \\ -1 & 3 & \ddots & -1 \\ & \ddots & 3 & -1 \\ & & -1 & 3 \end{pmatrix}$ with A being $(N-1) \times (N-1)$
and $B = \begin{pmatrix} 3 & -1 \\ -1 & 4 & \ddots & -1 \\ & \ddots & 4 & \ddots & -1 \\ & & -1 & 4 \end{pmatrix}$ also $(N-1) \times (N-1)$

Then L is the matrix $L = \begin{pmatrix} A & -I \\ -I & B \end{pmatrix}$

$$u = (u_{1,1}, u_{2,1}, \dots, u_{N-1,1}, \dots, u_{N-1,M-1})^t,$$

$$F = (F_{1,1}, \dots, F_{N-1,M-1})^t \text{ with}$$

$$F_{1,1} = 100h \quad F_{1,M-1} = 0 \quad F_{N-1,1} = -50h \quad F_{N-1,1} = 100 + 50h$$

$$\cancel{F_{1,j}} = 50h \quad F_{i,M-1} = -50h \quad F_{N-1,j} = 100 \quad F_{i,1} = 50h$$

and all other entries are zero. Then $\underline{Lu = F}$

Knotenmatrix

$$L = A \otimes \mathbb{I}_{N_x-1} + \mathbb{I}_{N_y-1} \otimes A N_{x-1} - \overset{(1)}{C_1} \otimes \mathbb{I}_{N_x-1} - \overset{(2)}{C_2} \otimes \mathbb{I}_{N_x-1} - \overset{(3)}{C_3} \otimes \mathbb{I}_{N_y-1}$$

$$A = \begin{pmatrix} 2 & -1 & & & \\ -1 & 2 & -1 & & \\ & -1 & 2 & -1 & \\ & & -1 & 2 & -1 \\ & & & -1 & 2 \end{pmatrix} \quad C_1 = \begin{pmatrix} 1 & 0 & & & 0 \\ 0 & 0 & & & \\ & 0 & & & \\ & & & & \\ 0 & & & & 0 \end{pmatrix}_{N_y-1} \quad C_2 = \begin{pmatrix} 0 & 0 & & & 0 \\ 0 & 0 & & & \\ & 0 & & & \\ & & & & \\ 0 & & & & 0 \end{pmatrix}_{N_y-1} \quad C_3 = \begin{pmatrix} 1 & 0 & & & 0 \\ 0 & 0 & & & \\ & 0 & & & \\ & & & & \\ 0 & & & & 0 \end{pmatrix}_{N_x-1}$$

(1) \equiv Für die Neumann boundary condition $g_y(x, 0) = -50$

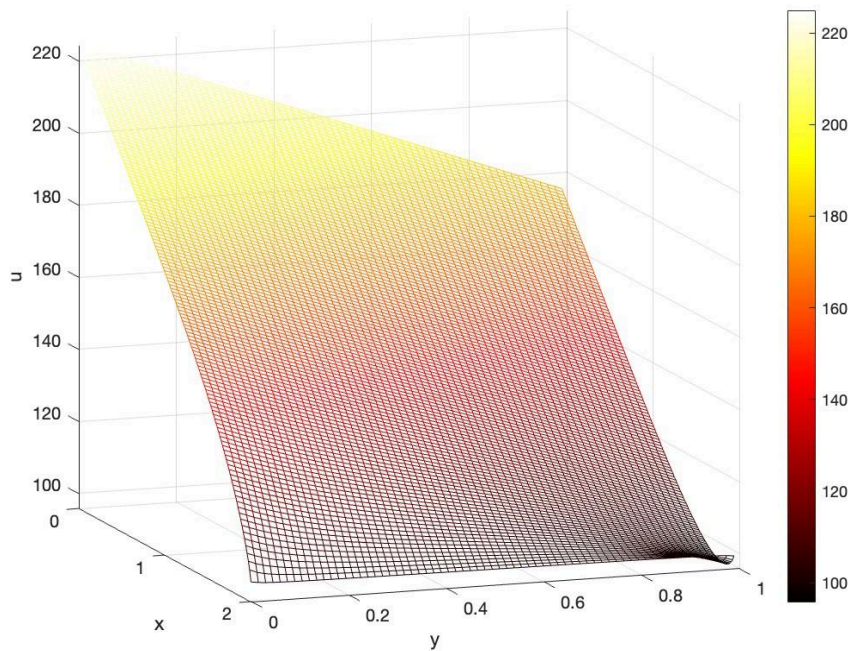
(2) \equiv Für die Neumann boundary condition $g_y(x, 1) = -50$

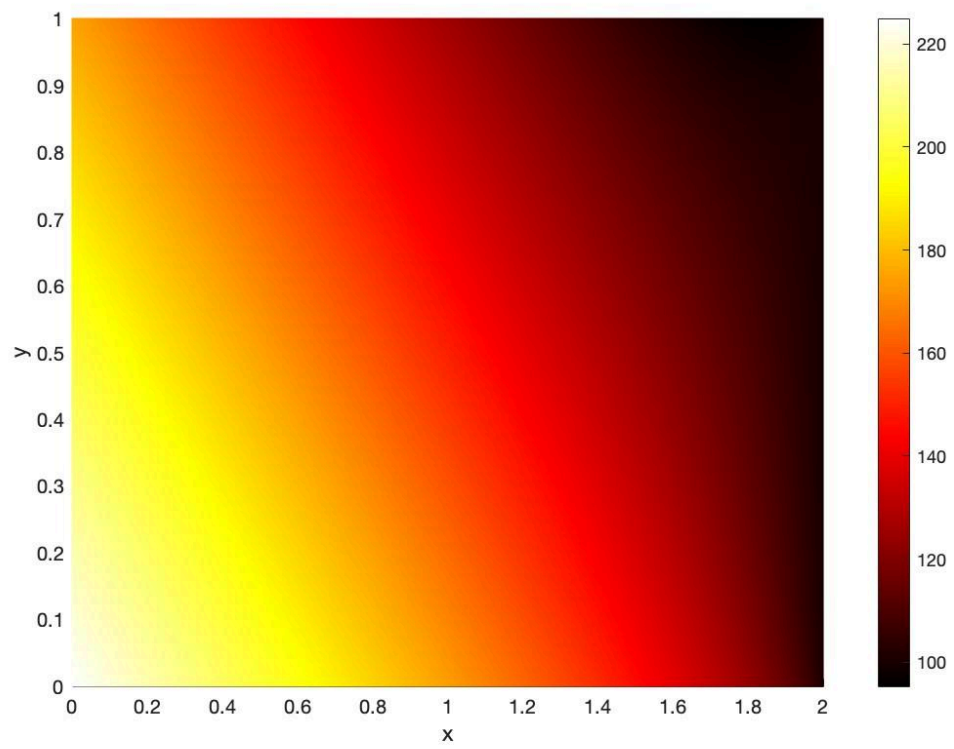
(3) \equiv Für die Neumann boundary condition $g_x(0, y) = -50$

$$F = \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}_{N_y-1} \otimes E_{\text{bottom}}_{N_x-1} + \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{pmatrix}_{N_y-1} \otimes F_{\text{top}}_{N_x-1} + F_{\text{right}}_{N_y-1} \otimes \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{pmatrix}_{N_x-1} + E_{\text{left}}_{N_y-1} \otimes \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}_{N_x-1}$$

$$F_{\text{bottom}} = 50 \cdot h / F_{\text{top}} = -50 \cdot h / F_{\text{right}} = \frac{100}{50 \cdot h} / F_{\text{left}} = 50 \cdot h$$

Plot





MARIO JIMÉNEZ, ALEJANDRO LÓPEZ