

# Práctica 2

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Vamos a resolver la siguiente EDP de manera discreta

$$u_{tt}(x,t) = u_{xx}(x,t) + e^{-t}, x \in [0,\pi]1$$

$$u(0,t) = e^{-t}$$

$$u(x,0) = 3\sin(x) + 1 = f(x)$$

$$u_t(x,0) = -1 = g(x)$$

$$u_x(\pi,t) = -3\cos(t)$$

Donde su forma matricial siguiendo el Método Explícito es:

$$U^{j+1} = AU^j - U^{j-1} + B$$

Donde para  $j = 1$  y  $i = 1, 2, \dots, xn = \pi$  tenemos

$$\begin{bmatrix} U_{1,2} \\ U_{2,2} \\ U_{1,2} \\ \vdots \\ U_{xn,2} \end{bmatrix} = \begin{bmatrix} 2(1-\lambda^2) & \lambda^2 & 0 & 0 & \dots & 0 \\ \lambda^2 & 2(1-\lambda^2) & \lambda^2 & 0 & \dots & 0 \\ 0 & \lambda^2 & 2(1-\lambda^2) & \lambda^2 & \dots & 0 \\ 0 & 0 & \lambda^2 & 2(1-\lambda^2) & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & 0 & 2\lambda^2 & 2(1-\lambda^2) \end{bmatrix} \begin{bmatrix} U_{1,1} \\ U_{2,1} \\ U_{1,1} \\ \vdots \\ U_{xn,1} \end{bmatrix} - \begin{bmatrix} U_{1,0} \\ U_{2,0} \\ U_{1,0} \\ \vdots \\ U_{xn,0} \end{bmatrix} + \begin{bmatrix} K^2e^{-t_1} + \lambda^2e^{-t_1} \\ K^2e^{-t_1} \\ K^2e^{-t_1} \\ \vdots \\ K^2e^{-t_1} - 6h\lambda^2\cos(t_1) \end{bmatrix}$$

```
In [ ]: using Printf, LinearAlgebra, Plots
```

Definiendo parametros y condiciones iniciales

```
In [ ]: a,b = 0,π
t_min, t_max = 0,1.5

α = 1
xn = 10
tn = 100

h = (b-a)/xn
k = (t_max-t_min)/tn
λ = k*α/h

cc_x0(t) = exp.(-t)
ci_f(x) = 3*sin.(π*x) .+ 1
ci_g(x) = -.1

ci_g (generic function with 1 method)

Definiendo la matriz A
```

```
In [ ]: di = fill(λ^2,xn-1)
d = fill(2*(1-λ^2),xn)
ds = fill(λ^2,xn-1)
A = Tridiagonal(di, d, ds)
A[xn,xn-1] = 2*λ^2
A

10×10 Tridiagonal{Float64, Vector{Float64}}:
 1.99544  0.00227973  .          ...          .          .
 0.00227973  1.99544  0.00227973  .          .          .
 .          0.00227973  1.99544  .          .          .
 .          .          0.00227973  .          .          .
 .          .          .          .          .          .
 .          .          .          ...          .          .
 .          .          .          0.00227973  .          .
 .          .          .          1.99544  0.00227973  .
 .          .          .          0.00227973  1.99544  0.00227973
 .          .          .          .          0.00455945  1.99544
```

Definiendo una matriz  $S$  que almacenará los valores aproximados de  $U$  en cada punto del dominio y llenando S con los valores iniciales y las fronteras

```
In [ ]: S = zeros(tn+1,xn+1)
S[1,1:xn+1] = ci_f(LinRange(a,b,xn+1))
S[2:tn+1,1] = cc_x0(LinRange(t_min + k, t_max, tn))
S

101×11 Matrix{Float64}:
 1.0      3.50306  3.75952  1.53919  ...  2.7566  3.99739  2.5479  -0.290904
 0.985112  0.0      0.0      0.0      ...  0.0      0.0      0.0      0.0
 0.970446  0.0      0.0      0.0      ...  0.0      0.0      0.0      0.0
 0.955997  0.0      0.0      0.0      ...  0.0      0.0      0.0      0.0
 0.941765  0.0      0.0      0.0      ...  0.0      0.0      0.0      0.0
 0.927743  0.0      0.0      0.0      ...  0.0      0.0      0.0      0.0
 0.913931  0.0      0.0      0.0      ...  0.0      0.0      0.0      0.0
 0.900325  0.0      0.0      0.0      ...  0.0      0.0      0.0      0.0
 0.88692  0.0      0.0      0.0      ...  0.0      0.0      0.0      0.0
 0.873716  0.0      0.0      0.0      ...  0.0      0.0      0.0      0.0
 ⋮          ⋮          ⋮          ⋮          ...  ⋮          ⋮          ⋮          ⋮
 0.251579  0.0      0.0      0.0      ...  0.0      0.0      0.0      0.0
 0.247833  0.0      0.0      0.0      ...  0.0      0.0      0.0      0.0
 0.244143  0.0      0.0      0.0      ...  0.0      0.0      0.0      0.0
 0.240508  0.0      0.0      0.0      ...  0.0      0.0      0.0      0.0
 0.236928  0.0      0.0      0.0      ...  0.0      0.0      0.0      0.0
 0.2334  0.0      0.0      0.0      ...  0.0      0.0      0.0      0.0
 0.229925  0.0      0.0      0.0      ...  0.0      0.0      0.0      0.0
 0.226502  0.0      0.0      0.0      ...  0.0      0.0      0.0      0.0
 0.22313  0.0      0.0      0.0      ...  0.0      0.0      0.0      0.0
```

Calculando  $S^1 \approx U^1$

```
In [ ]: x = LinRange(a,b,xn+1)
for i in 2:length(x)-1
    S[2,i] = ci_f(x[i]) + k*ci_g(x[i]) + (k^2/(2*h^2))*(ci_f(x[i-1]) - 2*ci_f(x[i]) + ci_f(x[i+1])) + (k^2/2)*exp(-θ)
end
S[2,xn+1] = ci_f(x[xn+1]) + k*ci_g(x[xn+1]) + (k^2/(2*h^2))*(ci_f(x[xn]) - 2*ci_f(x[xn+1]) + ci_f(x[xn])) - 6*h*cos(θ) + (k^2/2)*exp(-θ)
S
```

```
101x11 Matrix{Float64}:
 1.0      3.50306  3.75952  1.53919  ...  3.99739  2.5479  -0.290904
0.985112  3.48561  3.74181  1.52375  ...  3.97944  2.53142  -0.301468
0.970446  0.0      0.0      0.0      ...  0.0      0.0      0.0
0.955997  0.0      0.0      0.0      ...  0.0      0.0      0.0
0.941765  0.0      0.0      0.0      ...  0.0      0.0      0.0
0.927743  0.0      0.0      0.0      ...  0.0      0.0      0.0
0.913931  0.0      0.0      0.0      ...  0.0      0.0      0.0
0.900325  0.0      0.0      0.0      ...  0.0      0.0      0.0
0.88692   0.0      0.0      0.0      ...  0.0      0.0      0.0
0.873716  0.0      0.0      0.0      ...  0.0      0.0      0.0
⋮
0.251579  0.0      0.0      0.0      ...  0.0      0.0      0.0
0.247833  0.0      0.0      0.0      ...  0.0      0.0      0.0
0.244143  0.0      0.0      0.0      ...  0.0      0.0      0.0
0.240508  0.0      0.0      0.0      ...  0.0      0.0      0.0
0.236928  0.0      0.0      0.0      ...  0.0      0.0      0.0
0.2334    0.0      0.0      0.0      ...  0.0      0.0      0.0
0.229925  0.0      0.0      0.0      ...  0.0      0.0      0.0
0.226502  0.0      0.0      0.0      ...  0.0      0.0      0.0
0.22313   0.0      0.0      0.0      ...  0.0      0.0      0.0
```

completando la matriz  $S$  para obtener los valores aproximados de  $U$  en  $t = 1.5$

```
In [ ]: for j in 3:tn+1
    B = k^2*exp(-(t_min + (j-2)*k))*ones(xn)
    B[1] += λ^2*exp(-(t_min + (j-2)*k))
    B[xn] += -6*h*λ^2*cos(t_min + (j-2)*k)
    S[j,2:xn+1] = A*S[j-1,2:xn+1] - S[j-2,2:xn+1] + B
end
S
```

```
101x11 Matrix{Float64}:
 1.0      3.50306  3.75952  ...  3.99739  2.5479  -0.290904
0.985112  3.48561  3.74181  ...  3.97944  2.53142  -0.301468
0.970446  3.46327  3.71868  ...  3.95558  2.51202  -0.303191
0.955997  3.43605  3.69014  ...  3.92583  2.4897  -0.296155
0.941765  3.40396  3.65623  ...  3.89022  2.46453  -0.280495
0.927743  3.36705  3.61697  ...  3.84879  2.43655  -0.256397
0.913931  3.32536  3.57242  ...  3.80159  2.40587  -0.224096
0.900325  3.27893  3.52264  ...  3.74869  2.37258  -0.183879
0.88692   3.22785  3.46769  ...  3.69017  2.3368  -0.136076
0.873716  3.17217  3.40766  ...  3.62611  2.29866  -0.0810655
⋮
0.251579 -1.05773 -1.19182  ... -0.951237 -3.35505 -4.36539
0.247833 -0.963658 -1.08772  ... -0.926058 -3.46678 -4.46537
0.244143 -0.867054 -0.980826  ... -0.904021 -3.57493 -4.56149
0.240508 -0.768121 -0.871372  ... -0.885297 -3.67919 -4.65374
0.236928 -0.667071 -0.759586  ... -0.870033 -3.77925 -4.74212
0.2334    -0.564117 -0.645705  ... -0.858354 -3.87481 -4.82662
0.229925 -0.459478 -0.529969  ... -0.850363 -3.96562 -4.90722
0.226502 -0.353377 -0.412623  ... -0.84614  -4.05142 -4.98391
0.22313   -0.246037 -0.293914  ... -0.845741 -4.13198 -5.05666
```

Mostrando de los valores de aproximados de  $U$  en  $t = 1.5$  es decir

$$U(x, 1.5) \approx S(x, 1.5)$$

```
In [ ]: println("x \t\t S(x,$t_max)")
println()
for (index, S_value) in enumerate(S[tn+1,:])
    xi = a + (index-1)*h
    @printf("x_%d = %.2f \t S(%.2f,%.2f) = %.4e \n", index, xi, xi, t_max, S_value)
end
```

```
x          S(x,1.5)

x_1 = 0.00  S(0.00,1.50) = 2.2313e-01
x_2 = 0.31  S(0.31,1.50) = -2.4604e-01
x_3 = 0.63  S(0.63,1.50) = -2.9391e-01
x_4 = 0.94  S(0.94,1.50) = 1.2443e-01
x_5 = 1.26  S(1.26,1.50) = 6.4928e-01
x_6 = 1.57  S(1.57,1.50) = 8.9491e-01
x_7 = 1.88  S(1.88,1.50) = 8.9172e-01
x_8 = 2.20  S(2.20,1.50) = 7.2640e-01
x_9 = 2.51  S(2.51,1.50) = -8.4574e-01
x_10 = 2.83 S(2.83,1.50) = -4.1320e+00
x_11 = 3.14 S(3.14,1.50) = -5.0567e+00
x_2 = 0.31  S(0.31,1.50) = -2.4604e-01
x_3 = 0.63  S(0.63,1.50) = -2.9391e-01
x_4 = 0.94  S(0.94,1.50) = 1.2443e-01
x_5 = 1.26  S(1.26,1.50) = 6.4928e-01
x_6 = 1.57  S(1.57,1.50) = 8.9491e-01
x_7 = 1.88  S(1.88,1.50) = 8.9172e-01
x_8 = 2.20  S(2.20,1.50) = 7.2640e-01
x_9 = 2.51  S(2.51,1.50) = -8.4574e-01
x_10 = 2.83 S(2.83,1.50) = -4.1320e+00
x_11 = 3.14 S(3.14,1.50) = -5.0567e+00
```

Graficando  $S(x, t)$  con  $x \in [0, \pi]$  y  $t \in [0, 1.5]$

```
In [ ]: xs = LinRange(a, b, xn+1)
ys = LinRange(t_min, t_max, tn+1)
surface(xs, ys, S, camera=(40,40),size=(800,600), c=:viridis, title="Método Explícito",xlabel="x",ylabel="t",zlabel="S(x,t)")
```

Método Explícito

