Assignment

Consider the following 3D equations defined on $\Omega = (-1,1) \times (-1,1) \times (-1,1)$:

$$\frac{\partial F_1}{\partial x} = \sigma \left(\frac{1}{6} \sum_{i=1}^6 F_i - F_1 \right),$$

$$-\frac{\partial F_2}{\partial x} = \sigma \left(\frac{1}{6} \sum_{i=1}^6 F_i - F_2 \right),$$

$$\frac{\partial F_3}{\partial y} = \sigma \left(\frac{1}{6} \sum_{i=1}^6 F_i - F_3 \right),$$

$$-\frac{\partial F_4}{\partial y} = \sigma \left(\frac{1}{6} \sum_{i=1}^6 F_i - F_4 \right),$$

$$\frac{\partial F_5}{\partial z} = \sigma \left(\frac{1}{6} \sum_{i=1}^6 F_i - F_5 \right),$$

$$-\frac{\partial F_6}{\partial z} = \sigma \left(\frac{1}{6} \sum_{i=1}^6 F_i - F_6 \right).$$

The boundary conditions are

$$F_1(-1, y, z) = F_b(y, z), \quad F_3(x, -1, z) = F_b(x, z), \quad F_5(x, y, -1) = F_b(x, y),$$

 $F_2(1, y, z) = F_4(x, 1, z) = F_6(x, y, 1) = 0,$

where

$$F_b(p,q) = \begin{cases} 1, & \text{if } |p| \leq 0.2 \text{ and } |q| \leq 0.2, \\ 0, & \text{otherwise.} \end{cases}$$

Solve this system of equations numerically for $\sigma = 0.1, 1, 10, 100$. Write a report including

- 1. An introduction to the numerical method used to solve the problem.
- 2. The numerical settings.
- 3. Numerical solutions represented by figures.
- 4. Plots showing the convergence of the iterative method.

Submit your report and your codes to Canvas no later than 1 March 2024.