

Scientific Computing HW 6

Ryan Chen

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Problem 1.

- (a) The system $Au = f$ is shown on the left, and the block structure of A is compactly written on the right.

	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	
1	-4	2				1						u_1		-1		
2	1	-4	1				1					u_2		-1		
3		1	-4	1				1				u_3		-1		
4			1	-4	1				1			u_4		-1		
5				2	-4					1		u_5		-1		
6	1					-4	2			1		u_6		0		
7		1				1	-4	1			1	u_7		0		
8			1			1	-4	1			1	u_8		0		
9				1		1	-4	1			1	u_9		0		
10					1		1	-4	1			u_{10}		0		
11								-4	2			u_{11}		0		
12								1	-4	1		u_{12}		0		
13								1	-4	1		u_{13}		0		
14									1	-4	1	u_{14}		0		
15										2	-4	u_{15}		0		

$A \quad u \quad f$

$$A = \begin{bmatrix} & & \\ & \text{(J+1)} \times (\text{J+1}) \text{ blocks} & \\ & \text{T} \quad \mathbb{I} & \\ & \mathbb{I} \quad \text{T} \quad \mathbb{I} & \\ & \mathbb{I} \quad \ddots & \ddots & \\ & \ddots & \text{T} \quad \mathbb{I} & \\ & \mathbb{I} & \mathbb{I} \quad \text{T} & \\ & & & \text{T} \end{bmatrix}$$

$\text{T} = \begin{bmatrix} -4 & 2 & & & \\ 1 & -4 & 1 & & \\ & 1 & -4 & 1 & \\ & & 1 & \ddots & \ddots \\ & & & \ddots & -4 & 1 \\ & & & & 1 & -4 & 1 \\ & & & & & 2 & -4 \end{bmatrix}$

- (b) The system $Au = f$ is shown on the left, and the block structure of A is compactly written on the right.

	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	
1	-4	1	2									u_1		-1		
2	1	-4	1	2								u_2		0		
3		1	-4		2							u_3		0		
4	1		-4	1		1						u_4		-1		
5		1	1	-4	1		1					u_5		0		
6			1	1	-4	1		1				u_6		0		
7				1		-4	1		1			u_7		-1		
8					1	1	-4	1		1		u_8		0		
9						1	1	-4	1			u_9		0		
10							1		-4	1		u_{10}		-1		
11								1	1	-4	1	u_{11}		0		
12									1	1	-4	u_{12}		0		
13										2	-4	u_{13}		-1		
14										2	1	u_{14}		0		
15										1	-4	u_{15}		0		

$A \quad u \quad f$

$$A = \begin{bmatrix} & & \\ & \text{(J-1)} \times (\text{J-1}) \text{ blocks} & \\ & \text{T} \quad 2\mathbb{I} & \\ & \mathbb{I} \quad \text{T} \quad \mathbb{I} & \\ & \mathbb{I} \quad \text{T} \quad \mathbb{I} & \\ & \mathbb{I} \quad \ddots & \ddots & \\ & \ddots & \text{T} \quad \mathbb{I} & \\ & \mathbb{I} & \mathbb{I} \quad \text{T} & \\ & & & \text{T} \end{bmatrix}$$

$\text{T} = \begin{bmatrix} -4 & 1 & & & \\ 1 & -4 & 1 & & \\ & 1 & -4 & 1 & \\ & & 1 & \ddots & \ddots \\ & & & \ddots & -4 & 1 \\ & & & & 1 & -4 & 1 \\ & & & & & 2 & -4 \end{bmatrix}$

- (c) The system $Au = f$ is shown on the left, and the block structure of A is compactly written on the right.

(d) The system $Au = f$ is shown on the left, and the block structure of A is compactly written on the right.

(e) The system $Au = f$ is shown on the left. The block structure of A is highlighted.

Problem 2. The BVP on the domain $\Omega := [-\pi, \pi] \times [0, 2]$ is

$$u_{xx} + u_{yy} = g(x) := \begin{cases} -\cos x, & -\frac{\pi}{2} \leq x \leq \frac{\pi}{2} \\ 0, & \text{else} \end{cases} \quad (2.1)$$

with BCs

$$u \Big|_{x=\pi} = u \Big|_{x=-\pi}, \quad u_x \Big|_{x=\pi} = u_x \Big|_{x=-\pi}, \quad u \Big|_{y=0} = 0, \quad u_y \Big|_{y=2} = 0$$

Fix $J \in \mathbb{N}$. Set mesh steps in the x and y directions,

$$h_x := \frac{2\pi}{J}, \quad h_y := \frac{2}{J}$$

Then

$$\begin{aligned} u_{xx}(x, y) &= \frac{1}{h_x^2} [u(x + h_x, y) - 2u(x, y) + u(x - h_x, y)] + O(h_x^2) \\ u_{yy}(x, y) &= \frac{1}{h_y^2} [u(x, y + h_y) - 2u(x, y) + u(x, y - h_y)] + O(h_y^2) \end{aligned}$$

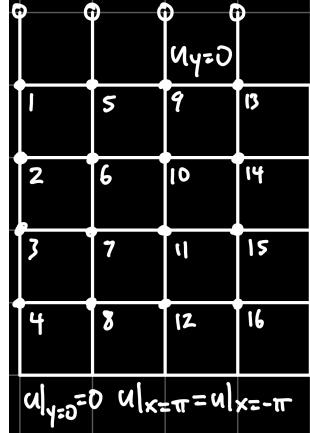
Plug these expressions into (2.1) and use the compass direction notation from lecture.

$$-2u_P \left[\frac{1}{h_x^2} + \frac{1}{h_y^2} \right] + \frac{1}{h_x^2}[u_E + u_W] + \frac{1}{h_y^2}[u_N + u_S] = g_P$$

Set $a := \frac{1}{h_x^2}$, $b := \frac{1}{h_y^2}$, $c := a + b$, so that

$$-2cu_P + a[u_E + u_W] + b[u_N + u_S] = g_P \quad (2.2)$$

To explore the appropriate numerical method, take $J = 4$. The mesh steps create a mesh from Ω with $(J+1)^2 = 25$ points. Using the BCs, it is enough to solve for the values of 16 points, labeled below.



Apply (2.2) to each point in the mesh to obtain a system $Au = f$, shown below on the left. The block structure of A is compactly written on the right.

	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	
1	-2c	2b		a					a				a				
2	b	-2c	b		a					a			a				
3	b	-2c	b		a						a		a				
4	b	-2c	b		a						a		a				
5	a				-2c	2b		a									
6	a				b	-2c	b		a								
7	a				b	-2c	b		a								
8	a				b	-2c	b		a								
9					a				-2c	2b		a					
10					a				b	-2c	b		a				
11					a				b	-2c	b		a				
12					a				b	-2c	b		a				
13	a									-2c	2b						
14	a									b	-2c	b					
15	a									b	-2c	b					
16	a									b	-2c	b					

A

U_1	$g(-\pi + \frac{2\pi}{16})$
U_2	$g(-\pi + \frac{\pi}{16})$
U_3	$g(-\pi + \frac{3\pi}{16})$
U_4	$g(-\pi + \frac{4\pi}{16})$
U_5	$g(-\pi + \frac{5\pi}{16})$
U_6	$g(-\pi + \frac{6\pi}{16})$
U_7	$g(-\pi + \frac{7\pi}{16})$
U_8	$g(-\pi + \frac{8\pi}{16})$
U_9	$g(-\pi + \frac{9\pi}{16})$
U_{10}	$g(-\pi + \frac{10\pi}{16})$
U_{11}	$g(-\pi + \frac{11\pi}{16})$
U_{12}	$g(-\pi + \frac{12\pi}{16})$
U_{13}	$g(-\pi + \frac{13\pi}{16})$
U_{14}	$g(-\pi + \frac{14\pi}{16})$
U_{15}	$g(-\pi + \frac{15\pi}{16})$
U_{16}	$g(-\pi + \frac{16\pi}{16})$

U_f

$\mathcal{T} \times \mathcal{T}$ blocks

$$A = \begin{bmatrix} T & aI & & aI \\ aI & T & aI & \\ & aI & \ddots & \ddots \\ & & \ddots & T & aI \\ & & & aI & aI \end{bmatrix}$$

$$T = \begin{bmatrix} -2c & 2b & & \\ b & -2c & b & \\ & b & -2c & b \\ & & b & -2c \end{bmatrix}$$

