

Consider  $\Omega = ]0, 1[ \times ]0, 1[$  and the boundary value problem

$$\begin{cases} \frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} & \text{in } \Omega \\ u(x, 0) = u_0(x) & x \in [0, 1] \\ u(a, t) = u_a(t) & t \in ]0, 1] \\ u(b, t) = u_b(t) & t \in ]0, 1], \end{cases} \quad (41)$$

where  $u_0$ ,  $u_a$  and  $u_b$  shall be determined in such a way that the solution of the problem (42) is  $u(x, t) = \sin(\pi x)e^{-\pi^2 t}$ .

- 1 Write a Matlab routine that receives the value of  $N_x$  and  $N_t$ , the number of sub-intervals in space and time, resp. and calculates the numerical solution of the problem by using the explicit method.
- 2 Test the routine by taking several choices of  $N_x$  and  $N_t$ , keeping the ratio  $\frac{h_t}{h_x^2}$  constant and estimate the order of convergence.
- 3 Write a Matlab routine that solves the problem using the implicit method.