

Метод сеток

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} + 0.5 * (x^2 - 2t)$$

$$0 \leq x \leq 1, 0 \leq t \leq 0.02$$

$$u(0, t) = 0, u(1, t) = 0.5t$$

$$u(x, 0) = 0$$

`a` (generic function with 1 method)

- `a(x,t) = 1`

`φ` (generic function with 1 method)

- `φ(x,t) = .5 * (x^2 - 2*t)`

`γ₀` (generic function with 1 method)

- `γ₀(t) = 0`

`γ₁` (generic function with 1 method)

- `γ₁(t) = .5*t`

`ψ` (generic function with 1 method)

- `ψ(t) = 0`

`h = 0.1`

- `h = .1`

`x = [0.0, 0.1, 0.2, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9, 1.0]`

- `x = 0:h:1 |> collect`

По явной разрастной схеме

```
 $\tau_{\text{explicit}} = 0.005$ 
```

```
•  $\tau_{\text{explicit}} = .005$ 
```

```
 $t_{\text{explicit}} = [0.0, 0.005, 0.01, 0.015, 0.02]$ 
```

```
•  $t_{\text{explicit}} = 0:\tau_{\text{explicit}}:0.02 \mid > \text{collect}$ 
```

```
 $u_{\text{explicit}} = 5 \times 11 \text{ Matrix}\{\text{Float64}\}:$ 
```

```
0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
```

```
•  $u_{\text{explicit}} = \text{zeros}((\text{length}(t_{\text{explicit}}), \text{length}(x)))$ 
```

```
• for  $n$  in  $2:\text{length}(t_{\text{explicit}})-1$ 
•    $u_{\text{explicit}}[n, 1], u_{\text{explicit}}[n, \text{length}(x)] = y_0(t_{\text{explicit}}[n]), y_1(t_{\text{explicit}}[n])$ 
• end
```

```
• for  $m$  in  $2:\text{length}(x)-1$ 
•    $u_{\text{explicit}}[1, m] = \psi(x[m])$ 
• end
```

```
 $5 \times 11 \text{ Matrix}\{\text{Float64}\}:$ 
```

```
0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0025
0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.005
0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0075
0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
```

```
•  $u_{\text{explicit}}$ 
```

```
 $s_{\text{explicit}} = 0.4999999999999999$ 
```

```
•  $s_{\text{explicit}} = \tau_{\text{explicit}} / h^2$ 
```

```
• for  $m$  in  $2:\text{length}(x)-1$ ,  $n$  in  $2:\text{length}(t_{\text{explicit}})-1$ 
•    $u_{\text{explicit}}[n+1, m] = s_{\text{explicit}} * u_{\text{explicit}}[n, m+1] +$ 
•      $(1 - 2 * s_{\text{explicit}}) * u_{\text{explicit}}[n, m] +$ 
•      $s_{\text{explicit}} * u_{\text{explicit}}[n, m-1] + \tau_{\text{explicit}} * \varphi(x[m], t_{\text{explicit}}[n])$ 
• end
```

```
 $5 \times 11 \text{ Matrix}\{\text{Float64}\}:$ 
```

```
0.0 0.0 0.0 0.0 0.0 ... 0.0 0.0 0.0
0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0025
0.0 4.33681e-21 7.5e-5 0.0002 0.000375 0.001575 0.00325 0.005
0.0 -2.5e-5 5.0e-5 0.0002125 0.00045 0.00215 0.0052625 0.0075
0.0 -5.0e-5 1.25e-5 0.000175 0.00043125 0.00233125 0.006775 0.0
```

```
•  $u_{\text{explicit}}$ 
```

По неявной разрастной схеме

```
 $\tau_{\text{implicit}} = 0.02$ 
```

```
•  $\tau_{\text{implicit}} = .02$ 
```

```
 $t_{\text{implicit}} = [0.0, 0.02]$ 
```

```
•  $t_{\text{implicit}} = 0:\tau_{\text{implicit}}:0.02 \mid > \text{collect}$ 
```

```
 $u_{\text{implicit}} = 2 \times 11 \text{ Matrix}\{\text{Float64}\}:$ 
```

```
0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0
0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0
```

```
•  $u_{\text{implicit}} = \text{zeros}(\text{length}(t_{\text{implicit}}), \text{length}(x))$ 
```

```
• for  $n$  in  $1:\text{length}(t_{\text{implicit}})$ 
•    $u_{\text{implicit}}[n, 1], u_{\text{implicit}}[n, \text{length}(x)] = y_0(t_{\text{implicit}}[n]), y_1(t_{\text{implicit}}[n])$ 
• end
```

```
• for  $m$  in  $2:\text{length}(x)-1$ 
•    $u_{\text{implicit}}[1, m] = \psi(x[m])$ 
• end
```

```
 $2 \times 11 \text{ Matrix}\{\text{Float64}\}:$ 
```

```
0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0
0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.01
```

```
•  $u_{\text{implicit}}$ 
```

```
 $s_{\text{implicit}} = 1.9999999999999996$ 
```

```
•  $s_{\text{implicit}} = \tau_{\text{implicit}} / h^2$ 
```

```
 $A = 9 \times 11 \text{ Matrix}\{\text{Float64}\}:$ 
```

```
2.0  -5.0  2.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0
0.0   2.0 -5.0  2.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0
0.0   0.0  2.0 -5.0  2.0  0.0  0.0  0.0  0.0  0.0  0.0  0.0
0.0   0.0  0.0  2.0 -5.0  2.0  0.0  0.0  0.0  0.0  0.0  0.0
0.0   0.0  0.0  0.0  2.0 -5.0  2.0  0.0  0.0  0.0  0.0  0.0
0.0   0.0  0.0  0.0  0.0  2.0 -5.0  2.0  0.0  0.0  0.0  0.0
0.0   0.0  0.0  0.0  0.0  0.0  2.0 -5.0  2.0  0.0  0.0  0.0
0.0   0.0  0.0  0.0  0.0  0.0  0.0  2.0 -5.0  2.0  0.0  0.0
0.0   0.0  0.0  0.0  0.0  0.0  0.0  0.0  2.0 -5.0  2.0  0.0
```

```
•  $A = \text{diagm}(\text{0} \Rightarrow \text{fill}(s_{\text{implicit}}, \text{length}(x)-2),$   
•    $\text{1} \Rightarrow \text{fill}(-(1+2*s_{\text{implicit}}), \text{length}(x)-2),$   
•    $\text{2} \Rightarrow \text{fill}(s_{\text{implicit}}, \text{length}(x)-2)$   
•  $)[\text{1:end}-2, :]$ 
```

```
 $b = [-0.0001, -0.0004, -0.0009, -0.0016, -0.0025, -0.0036, -0.0049, -0.0064, -0.0081]$ 
```

```
•  $b = -u_{\text{implicit}}[1, 2:\text{end}-1] -$   
•  $[ \tau_{\text{implicit}} * \varphi(x[m], t_{\text{implicit}}[1]) \text{ for } m \text{ in } 2:\text{length}(x)-1 ]$ 
```

```
Float64[
  1: -0.000546677
  2: 7.55722e-6
  3: 0.00051557
  4: 0.00108137
  5: 0.00173785
  6: 0.00246326
  7: 0.0031703
  8: 0.00366249
  9: 0.00353592
 10: 0.0019773
 11: -0.00264266
]
```

- `u_implicit[2, :] = A \ b`

```
2×11 Matrix{Float64}:
 0.0      0.0      0.0      ...  0.0      0.0      0.0
-0.000546677  7.55722e-6  0.00051557  0.00353592  0.0019773 -0.00264266
```

- `u_implicit`
