Lab sheet - 6

1. Consider the partial differential equation

$$\frac{\partial u}{\partial t} + v \frac{\partial u}{\partial x} = 0, \qquad 0 \le x \le 1, t \ge 0$$

With v = 1.0 and set u(x, 0) = 1. Use the Central difference and upwind schemes for solving the equation. [Hint: choose, $\Delta x = 0.01$ and $\Delta t = \Delta x/2$].

2. Solve the Heat Conduction Equation

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} \qquad 0 \le x \le 1 \quad , t \ge 0$$

subject to the boundary conditions u(x=0,t)=0 and $\partial u/\partial x=0$ at x=1 for all t. The initial condition is $u(x,t=0)=\sin(3\pi x/2)$.

(a) Using Explicit method, choosing $\Delta x = 0.1$ and $\Delta t = 0.0025$, obtain the solution for and compare with the exact solution,

$$u(x,t) = e^{\frac{-9\pi^2 t}{4}} \sin(3\pi x/2).$$

(b) Try the same with Implicit method.