1D FDM Package 1D Heat Equation solution using FDM

Lab Exercises

Total Marks: 100

Instruction for Exercises

For each exercise

- 1. Name the file as exercise-x.py, where x denotes the exercise number
- Save the output in a .dat file. Name the output from FDM as exercise-x-fdm.dat
- 3. Save the output from exact solution also as a .dat file. Name the output from exact solution as exercise-x-exact.dat
- 4. First column of the .dat file should be x or t variable, second column should be corresponding y or u or T variable

Steps to Solve Exercises 1-3

For each exercise

- 1. Identify the domain or interval of the problem
- 2. Discretize the domain, compute the number of points required depending Δt , say N_t
- 3. Declare and Initialize arrays to zero: t[Nt], y[Nt]
- 4. Assign **y[0]=y0** value and **t[0]=0**
- 5. Use Δt to compute the element of **t** array
- 6. Use given formula to compute **y[i]**
- 7. Use given formula to compute **yexact[i]**
- 8. Run the program and save the files as instructions given in previous slides
- 9. Save according to the given instructions in previous slides
- 10. Plot the graph

Exercise 27

Euler Schemes

$$y' = -ky, t \in [0,2]$$

 $y(0) = y_0$

Explicit Euler Method

$$y_{n+1} = y_n - \Delta t k y_n$$

$$y_{n+1} = (1 - \Delta t k) y_n$$

$$y = e^{-kt}y_0$$



Write your Python Code to solve the following problem and then plot the graph from your approximate solution and the real solution. Assume $k = 1, y_0 = 1, \Delta t = 0.1$ [10 Marks]

$$y' = -ky, y(0) = y_0, t \in [0,2]$$

Explicit Euler Method

$$y_{n+1} = y_n - \Delta t k y_n$$

$$y_{n+1} = (1 - \Delta t k) y_n$$

$$y_{n+1} = (1 - \Delta t k) y_n$$

$$y = e^{-kt}y_0$$

Exercise 28

$$y' = -ky, t \in [0,2]$$

 $y(0) = y_0$

Implicit Euler Method

$$y_{n+1} = y_n - \Delta t k y_{n+1}$$

$$(1 + \Delta t k) y_{n+1} = y_n$$

$$y_{n+1} = \frac{y_n}{(1 + \Delta t k)}$$
 $y = y_0 e^{-kt}$

Backward Euler

Write your Python Code to solve the following problem and then plot the graph from your approximate solution and the real solution. Assume $k=2, y_0=2, \Delta t=0.1$ [10 Marks]

$$y' = -ky, y(0) = y_0$$

Implicit Euler Method

$$y_{n+1} = y_n - \Delta t k y_{n+1}$$

$$(1 + \Delta t k) y_{n+1} = y_n$$

$$y_{n+1} = \frac{y_n}{(1 + \Delta t k)}$$

$$y_{n+1} = \frac{y_n}{1 + \Delta t k}$$

$$y = y_0 e^{-kt}$$

Exercise 29

Centered Diff

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$$y = e^{-kt}y_0$$

$$y' = -ky, t \in [0,1]$$

$$y(0) = y_0$$

$$y_{n+1} = y_n + \Delta t g_{n+\frac{1}{2}}$$

$$g_{n+\frac{1}{2}} = \frac{g_{n+1} + g_n}{2}$$

$$y_{n+1} = y_n - k\Delta t \left(\frac{y_{n+1} + y_n}{2}\right)$$

$$y_{n+1} \left(1 + \frac{k\Delta t}{2}\right) = y_n \left(1 - \frac{k\Delta t}{2}\right)$$

$$y_{n+1} = \frac{y_n \left(1 - \frac{k\Delta t}{2}\right)}{\left(1 + \frac{k\Delta t}{2}\right)}$$

Centered Difference

Write your Python Code to solve the following problem and then plot the graph from your approximate solution and the real solution. Assume $k=3,y_0=-1,\Delta t=0.1$ [10 Marks]

$$y' = -ky, y(0) = y_0$$

$$y_{n+1} = y_n + \Delta t g_{n+\frac{1}{2}}$$

$$y_{n+1} = \frac{y_n \left(1 - \frac{k\Delta t}{2}\right)}{\left(1 + \frac{k\Delta t}{2}\right)}$$

$$y = y_0 e^{-kt}$$