Project 1 FYS4150

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PROBLEM 1

We have the equation

$$-\frac{\mathrm{d}^2 u}{\mathrm{d}x^2} = 100e^{-10x}, \quad \text{where} \quad x \in [0, 1], \quad u(0) = u(1) = 0. \tag{1}$$

We want to check that

$$u(x) = 1 - (1 - e^{-10})x - e^{-10x}$$
(2)

is the solution of eq. 1. We first control that eq. 2 satisfies the boundary conditions.

$$u(0) = 1 - 0 - e^{0} = 0$$

 $u(1) = 1 - (1 - e^{-10}) - e^{-10} = 0$

We find the double derivative of u(x),

$$\frac{\mathrm{d}u}{\mathrm{d}x} = -(1 - e^{-10}) - (-10)e^{-10x} \quad \Rightarrow \quad \frac{\mathrm{d}^2u}{\mathrm{d}x^2} = -100e^{-10x},$$

and see that this satisfies the differential eq. 1.

PROBLEM 2

PROBLEM 3

We have the discretisation of the second order derivative as follows:

$$\frac{\mathrm{d}^2 u}{\mathrm{d}x^2}\Big|_{x_i} = u_i'' = \frac{u_{i+1} - 2u_i + u_{i-1}}{h^2} + \mathcal{O}(h^2) \approx \frac{v_{i+1} - 2v_i + v_{i-1}}{h^2} = v_i''$$

where we have approximated u_i with v_i by neglecting the error term, and h is the step length. We further insert this into the Poisson equation and obtain the following:

$$-\frac{\mathrm{d}^2 u}{\mathrm{d}x^2} \approx -\frac{\mathrm{d}^2 v}{\mathrm{d}x^2} \Big|_{x_i} = -v_i'' = f(x_i) = f_i$$

$$\implies -v_i'' = f_i$$

$$\implies \frac{-v_{i+1} + 2v_i - v_{i-1}}{h^2} = f_i$$

$$\implies -v_{i+1} + 2v_i - v_{i-1} = h^2 f_i \equiv g_i$$

Algorithm 1 Some algorithm

Some maths, e.g $f(x) = x^2$. for i = 0, 1, ..., n - 1 do Do something here

 $\mathbf{while} \; \mathrm{Some} \; \mathrm{condition} \; \mathbf{do}$

Do something more here

Maybe even some more math here, e.g $\int_0^1 f(x) dx$

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