Лабораторная работа 3 (1 часть)

Решение уравнений параболического типа

(1D уравнение теплопроводности)

Выполнил: Гапанович А. В. (4 группа)

Для решения дана следующая задача:

$$\frac{dU}{dt} = \alpha \frac{d^2U}{dt^2} + f(x,t), 0 \leqslant x \leqslant L, t \geqslant 0$$

$$U(x,t) = \varphi(x), 0 \leqslant x \leqslant L$$

$$U(0,t) = \mu_1(t), U(L,t) = \mu_2(t), t \geqslant 0$$

С условиями:

$$\alpha = \frac{1}{2}, f(x, t) = -\sin(t), \varphi = 1 - \sin(\pi x), \mu_1(t) = 1, \mu_2(t) = 1$$

Цель:

- получить аналитическое решение
- явная двухслойная схема (FTCS метод)
- неявная двухслойная схема (BTCS метод)
- неявный метод Кранка-Николсон
- метод Ричардсона (перешагивания)
- метод Дюфорта-Франкела

In [2]:

```
import matplotlib.pyplot as plt
import numpy as np
import math
import time
```

```
In [3]:
```

```
alph = 0.5

l = 1

N_s = 40 #κοπ-βο y3ποβ πο προεπραμεπβεμ. κοορδ.

time_sum = 10

time_1 = 0.1

time_2 = 0.5

time_3 = 1

time_4 = 5

time_5 = 10

d_1 = 0.1

d_2 = 0.5

d_3 = 0.6

d_4 = 2.5
```

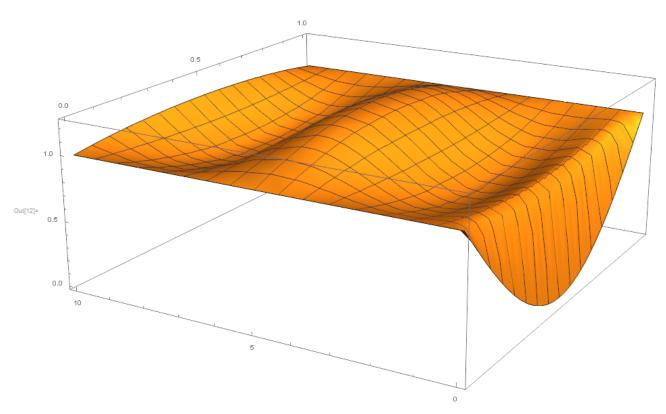
In [4]:

```
def border_left(t):
    return 1
def border_right(t):
    return 1
def fun_initial(x):
    return 1 - math.sin(x*math.pi)
def fun(t):
    return -(math.sin(t))
```

1. Численное решение

Решим задачу с помощью программного пакета Wolfram Mathemathica:

$$\begin{split} & \ln[10] = \text{pde} = D[y[x,t],t] = 0.5D[D[y[x,t],x],x] - Sin[t]; \\ & \text{sol} = \text{NDSolve}[\{\text{pde},y[x,0] = 1 - Sin[Pix],y[0,t] = 1,y[1,t] = 1\},y[x,t],\{x,0,1\},\{t,0,10\}]; \\ & \text{Plot3D[sol[[1,1,2]],\{x,0,1\},\{t,0,10\},PlotRange} \rightarrow \text{All]} \end{split}$$



2. Явная двухслойная схема

$$(i, k+1)$$

 $(i-1, k) (i, k) (i+1, k)$

$$\frac{U_{k+1,i} - U_{k,i}}{\tau} = a^2 \frac{U_{k,i-1} - 2U_{k,i} + U_{k,i+1}}{h^2} + f(x,t)$$

In [21]:

```
def explicit_schem(N_s, d):
   h = 1 / N_s
   tau = d * (h * h) / alph
   N_t = int(time_sum / tau)
   print('Диффузионное число = ', d)
   matrix = np.zeros((N_t + 1, N_s + 1), dtype = float)
   for i in range(1, N_s):
       matrix[0][i] = fun_initial(i*h)
   for i in range(0, N_t + 1):
        matrix[i][0] = border_left(i * tau)
        matrix[i][N_s] = border_right(i * tau)
   for i in range(1, N_t + 1):
        for j in range(1, N_s):
           matrix[i][j] = (d * (matrix[i - 1][j - 1] + matrix[i - 1][j + 1] - 2 * matrix[i]
                            + matrix[i - 1][j]
                            + tau*fun(i*tau))
   return matrix
```

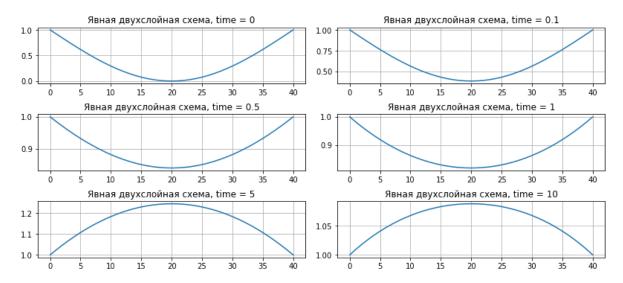
In [22]:

```
def draw implicit schem(d, time_1, time_2, time_3, time_4, time_5):
   matrix_2 = implicit_schem(N_s, d)
   N_t, size_x = np.shape(matrix_2)
   x = np.linspace(0, 1, size_x)
   moment_1 = int((N_t*time_1)/time_sum)
   moment_2 = int((N_t*time_2)/time_sum)
   moment_3 = int((N_t*time_3)/time_sum)
   moment_4 = int((N_t*time_4)/time_sum)
   moment_5 = int((N_t*time_5)/time_sum)
   fg = plt.figure(figsize=(11, 6), constrained_layout=True)
   gs = fg.add_gridspec(4, 2)
   fig_ax_1 = fg.add_subplot(gs[1, 0])
   plt.title('Неявная двухслойная схема, time = 0')
   plt.grid(True)
   plt.plot(x, matrix_2[0, :])
   fig_ax_2 = fg.add_subplot(gs[1, 1])
   plt.title('Неявная двухслойная схема, time = 0.1')
   plt.grid(True)
   plt.plot(x, matrix_2[moment_1, :])
   fig_ax_3 = fg.add_subplot(gs[2, 0])
   plt.title('Неявная двухслойная схема, time = 0.5')
   plt.grid(True)
   plt.plot(x, matrix_2[moment_2, :])
   fig_ax_4 = fg.add_subplot(gs[2, 1])
   plt.title('Неявная двухслойная схема, time = 1')
   plt.grid(True)
   plt.plot(x, matrix 2[moment 3, :])
   fig_ax_5 = fg.add_subplot(gs[3, 0])
   plt.title('Неявная двухслойная схема, time = 5')
   plt.grid(True)
   plt.plot(x, matrix_2[moment_4, :])
   fig_ax_6 = fg.add_subplot(gs[3, 1])
   plt.title('Неявная двухслойная схема, time = 10')
   plt.grid(True)
   plt.plot(x, matrix 2[moment 5-1, :])
```

In [23]:

draw_explicit_schem(d_1, time_1, time_2, time_3, time_4, time_5)

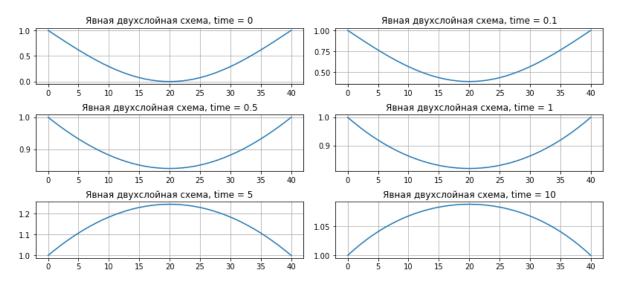
Диффузионное число = 0.1



In [24]:

draw_explicit_schem(d_2, time_1, time_2, time_3, time_4, time_5)

Диффузионное число = 0.5



In [25]:

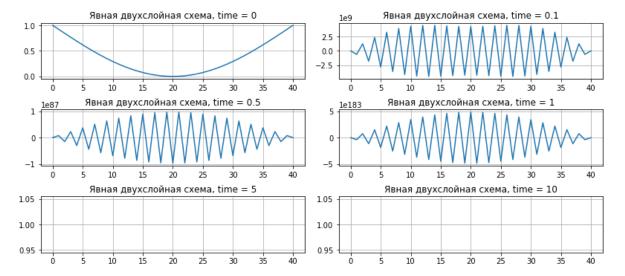
```
draw_explicit_schem(d_3, time_1, time_2, time_3, time_4, time_5)
```

Диффузионное число = 0.6

<ipython-input-21-d5de075e9d85>:14: RuntimeWarning: overflow encountered in d
ouble_scalars

<ipython-input-21-d5de075e9d85>:14: RuntimeWarning: invalid value encountered
in double_scalars

matrix[i][j] = d * (matrix[i - 1][j - 1] + matrix[i - 1][j + 1] - 2 * matrix[i - 1][j]) + matrix[i - 1][j] + tau*fun(i*tau)



```
draw_explicit_schem(d_4, time_1, time_2, time_3, time_4, time_5)
```

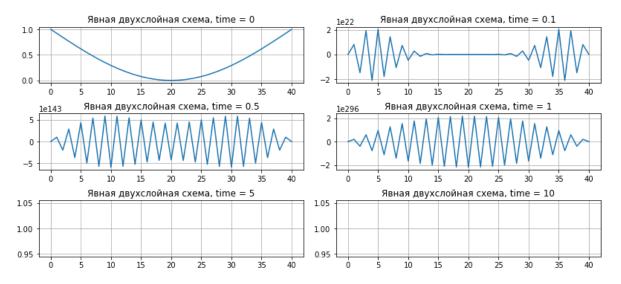
Диффузионное число = 2.5

<ipython-input-21-d5de075e9d85>:14: RuntimeWarning: overflow encountered in d
ouble_scalars

matrix[i][j] = d * (matrix[i - 1][j - 1] + matrix[i - 1][j + 1] - 2 * matrix[i - 1][j]) + matrix[i - 1][j] + tau*fun(i*tau)

<ipython-input-21-d5de075e9d85>:14: RuntimeWarning: invalid value encountered
in double_scalars

matrix[i][j] = d * (matrix[i - 1][j - 1] + matrix[i - 1][j + 1] - 2 * matrix[i - 1][j]) + matrix[i - 1][j] + tau*fun(i*tau)



3. Неявная двухслойная схема

$$(i-1, k) (i, k) (i+1, k)$$
 $(i, k-1)$

$$\frac{U_{k,i} - U_{k-1,i}}{\tau} = a^2 \frac{U_{k,i-1} - 2U_{k,i} + U_{k,i+1}}{h^2} + f(x,t)$$

In [18]:

```
def implicit_schem(N_s, d):
   h = 1 / N_s
   tau = d * (h * h) / alph
   A = -d
   B = 1+2*d
   C = -d
   N_t = int(time_sum / tau)
   print('Диффузионное число = ', d)
   matrix = np.zeros((N_t + 1, N_s + 1), dtype = float)
   for i in range(1, N_s):
        matrix[0][i] = fun_initial(i*h)
   for i in range(0, N_t + 1):
        matrix[i][0] = border_left(i * tau)
        matrix[i][N_s] = border_right(i * tau)
   alpha = [0.] * N_s
   beta = [0.] * N_s
   for i in range(1, int(N_t+1)):
        alpha[0] = 0.
        beta[0] = matrix[i - 1][0]
        for j in range(1, N_s):
            alpha[j] = - C / (B + A * alpha[j - 1])
            beta[j] = (matrix[i - 1][j] - A * beta[j - 1]) / (B + A * alpha[j - 1])
        for j in reversed(range(1, N_s)):
            matrix[i][j] = alpha[j] * matrix[i][j + 1] + beta[j] + tau * fun(i * tau)
   return matrix
```

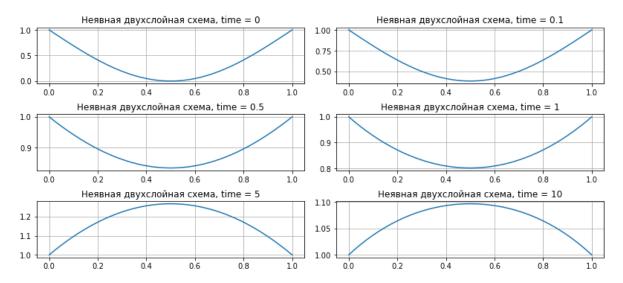
In [19]:

```
def draw implicit schem(d, time_1, time_2, time_3, time_4, time_5):
   matrix_2 = implicit_schem(N_s, d)
   N_t, size_x = np.shape(matrix_2)
   x = np.linspace(0, 1, size_x)
   moment_1 = int((N_t*time_1)/time_sum)
   moment_2 = int((N_t*time_2)/time_sum)
   moment_3 = int((N_t*time_3)/time_sum)
   moment_4 = int((N_t*time_4)/time_sum)
   moment_5 = int((N_t*time_5)/time_sum)
   fg = plt.figure(figsize=(11, 6), constrained_layout=True)
   gs = fg.add_gridspec(4, 2)
   fig_ax_1 = fg.add_subplot(gs[1, 0])
   plt.title('Неявная двухслойная схема, time = 0')
   plt.grid(True)
   plt.plot(x, matrix_2[0, :])
   fig_ax_2 = fg.add_subplot(gs[1, 1])
   plt.title('Неявная двухслойная схема, time = 0.1')
   plt.grid(True)
   plt.plot(x, matrix_2[moment_1, :])
   fig_ax_3 = fg.add_subplot(gs[2, 0])
   plt.title('Неявная двухслойная схема, time = 0.5')
   plt.grid(True)
   plt.plot(x, matrix_2[moment_2, :])
   fig_ax_4 = fg.add_subplot(gs[2, 1])
   plt.title('Неявная двухслойная схема, time = 1')
   plt.grid(True)
   plt.plot(x, matrix 2[moment 3, :])
   fig_ax_5 = fg.add_subplot(gs[3, 0])
   plt.title('Неявная двухслойная схема, time = 5')
   plt.grid(True)
   plt.plot(x, matrix_2[moment_4, :])
   fig_ax_6 = fg.add_subplot(gs[3, 1])
   plt.title('Неявная двухслойная схема, time = 10')
   plt.grid(True)
   plt.plot(x, matrix_2[moment_5-1, :])
```

In [20]:

draw_implicit_schem(d_1, time_1, time_2, time_3, time_4, time_5)

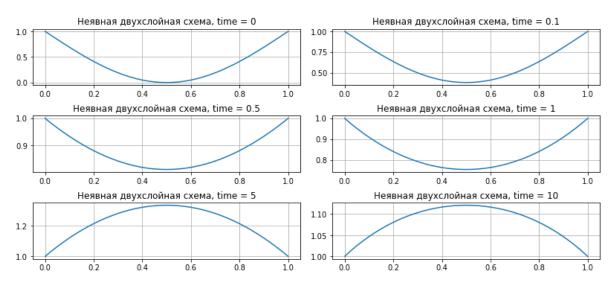
Диффузионное число = 0.1



In [21]:

draw_implicit_schem(d_2, time_1, time_2, time_3, time_4, time_5)

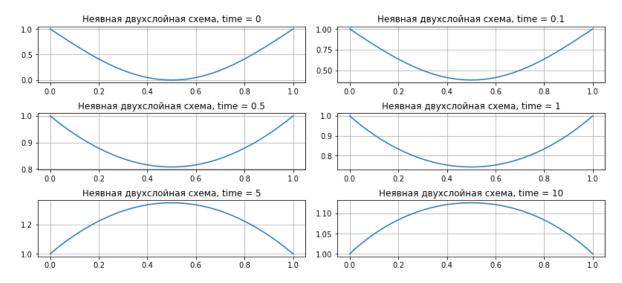
Диффузионное число = 0.5



In [22]:

draw_implicit_schem(d_3, time_1, time_2, time_3, time_4, time_5)

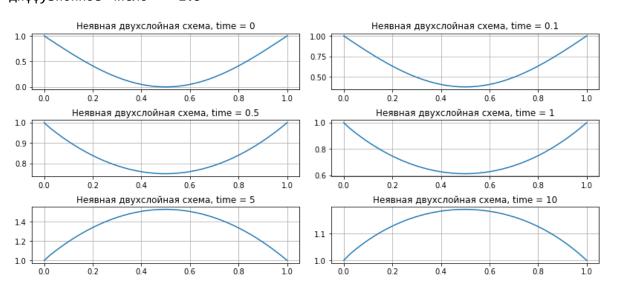
Диффузионное число = 0.6



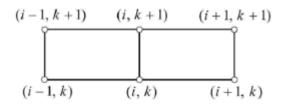
In [23]:

draw_implicit_schem(d_4, time_1, time_2, time_3, time_4, time_5)

Диффузионное число = 2.5



4. Неявный метод Кранка-Николсон



In [52]:

```
def Crank_Nicholson_schem(N_s, d):
            h = 1 / N_s
            tau = d * (h * h) / alph
            A = -d
            B = 2+2*d
            C = -d
            N_t = int(time_sum / tau)
            print('Диффузионное число = ', d)
            matrix = np.zeros((N_t + 1, N_s + 1), dtype = float)
            for i in range(1, N_s):
                          matrix[0][i] = fun_initial(i*h)
            for i in range(0, N_t + 1):
                          matrix[i][0] = border_left(i * tau)
                          matrix[i][N s] = border right(i * tau)
            alpha = [0.] * N_s
            beta = [0.] * N_s
            tmp = [0.] * N_s
            for i in range(1, int(N_t + 1)):
                          alpha[0] = 0.
                          beta[0] = matrix[i - 1][0]
                          for j in range(1, N_s):
                                        tmp[j] = d * matrix[i - 1][j - 1] + (2 - 2 * d) * matrix[i - 1][j] + d * matrix[i - 1][j]
                                         alpha[j] = - C / (B + A * alpha[j - 1])
                                        beta[j] = (tmp[j] - A * beta[j - 1]) / (B + A * alpha[j - 1])
                          for j in reversed(range(1, N_s)):
                                        matrix[i][j] = alpha[j] * matrix[i][j + 1] + beta[j] + tau * fun(i * tau)
            return matrix
```

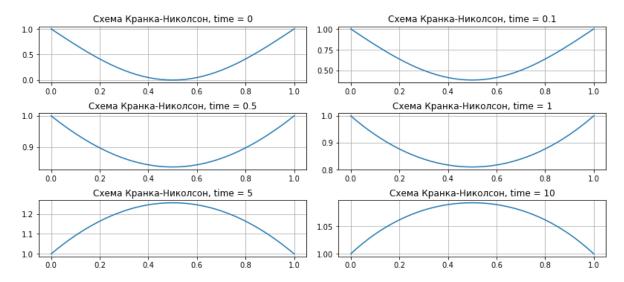
In [53]:

```
def draw_Crank_Nicholson_schem(d, time_1, time_2, time_3, time_4, time_5):
   matrix_3 = Crank_Nicholson_schem(N_s, d)
   N_t, size_x = np.shape(matrix_3)
   x = np.linspace(0, 1, size_x)
   moment_1 = int((N_t*time_1)/time_sum)
   moment_2 = int((N_t*time_2)/time_sum)
   moment_3 = int((N_t*time_3)/time_sum)
   moment_4 = int((N_t*time_4)/time_sum)
   moment_5 = int((N_t*time_5)/time_sum)
   fg = plt.figure(figsize=(11, 6), constrained_layout=True)
   gs = fg.add_gridspec(4, 2)
   fig_ax_1 = fg.add_subplot(gs[1, 0])
   plt.title('Схема Кранка-Николсон, time = 0')
   plt.grid(True)
   plt.plot(x, matrix_3[0, :])
   fig_ax_2 = fg.add_subplot(gs[1, 1])
   plt.title('Схема Кранка-Николсон, time = 0.1')
   plt.grid(True)
   plt.plot(x, matrix_3[moment_1, :])
   fig_ax_3 = fg.add_subplot(gs[2, 0])
   plt.title('Схема Кранка-Николсон, time = 0.5')
   plt.grid(True)
   plt.plot(x, matrix_3[moment_2, :])
   fig_ax_4 = fg.add_subplot(gs[2, 1])
   plt.title('Схема Кранка-Николсон, time = 1')
   plt.grid(True)
   plt.plot(x, matrix 3[moment 3, :])
   fig_ax_5 = fg.add_subplot(gs[3, 0])
   plt.title('Схема Кранка-Николсон, time = 5')
   plt.grid(True)
   plt.plot(x, matrix_3[moment_4, :])
   fig_ax_6 = fg.add_subplot(gs[3, 1])
   plt.title('Схема Кранка-Николсон, time = 10')
   plt.grid(True)
   plt.plot(x, matrix_3[moment_5-1, :])
```

In [54]:

draw_Crank_Nicholson_schem(d_1, time_1, time_2, time_3, time_4, time_5)

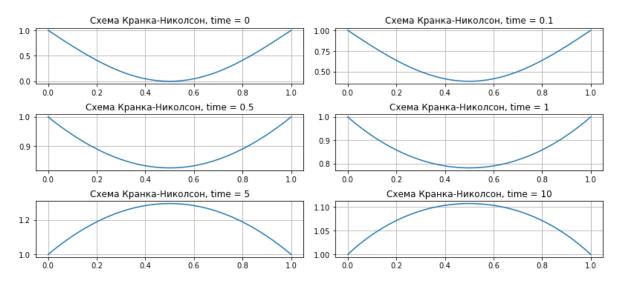
Диффузионное число = 0.1



In [55]:

draw_Crank_Nicholson_schem(d_2, time_1, time_2, time_3, time_4, time_5)

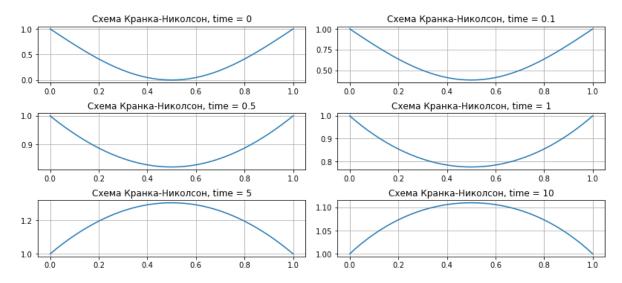
Диффузионное число = 0.5



In [56]:

draw_Crank_Nicholson_schem(d_3, time_1, time_2, time_3, time_4, time_5)

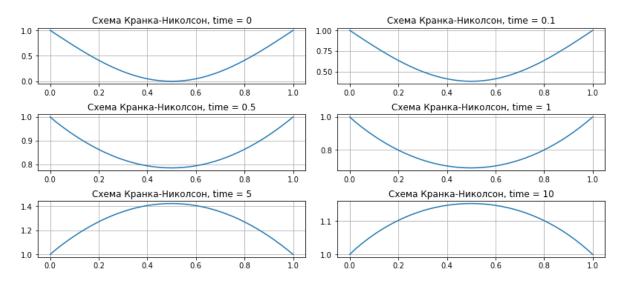
Диффузионное число = 0.6



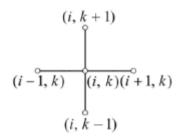
In [57]:

draw_Crank_Nicholson_schem(d_4, time_1, time_2, time_3, time_4, time_5)

Диффузионное число = 2.5



5. Метод Ричардсона



```
\frac{U_{k+1,i} - U_{k-1,i}}{2\tau} = a^2 \frac{U_{k,i-1} - 2U_{k,i} + U_{k,i+1}}{h^2}
```

In [36]:

```
def Richardsons_schem(N_s, d):
   h = 1 / N_s
   tau = d * (h * h) / alph
   N_t = int(time_sum / tau)
   print('Диффузионное число = ', d)
   matrix = np.zeros((N_t + 1, N_s + 1), dtype=float)
   for i in range(1, N_s):
        matrix[0][i] = fun_initial(i*h)
   for i in range(0, N_t + 1):
        matrix[i][0] = border_left(i * tau)
        matrix[i][N_s] = border_right(i * tau)
   for i in range(1, N_s):
        matrix[1][i] = matrix[0][i] + d * (matrix[0][i] + matrix[0][i] - 2 * matrix[0][i])
   for i in range(2, int(N_t) + 1):
        for j in range(1, N_s):
            matrix[i][j] = (matrix[i - 2][j]
                            + 2 * d * (matrix[i - 1][j - 1] - 2 * matrix[i - 1][j] + matrix
                            + 2 * tau * fun(j * tau))
   return matrix
```

In [39]:

```
def draw_Richardsons_schem(d, time_1, time_2, time_3, time_4, time_5):
   matrix_4 = Richardsons_schem(N_s, d)
   N_t, size_x = np.shape(matrix_4)
   x = np.linspace(0, 1, size_x)
   moment_1 = int((N_t*time_1)/time_sum)
   moment_2 = int((N_t*time_2)/time_sum)
   moment_3 = int((N_t*time_3)/time_sum)
   moment_4 = int((N_t*time_4)/time_sum)
   moment_5 = int((N_t*time_5)/time_sum)
   fg = plt.figure(figsize=(11, 6), constrained_layout=True)
   gs = fg.add_gridspec(4, 2)
   fig_ax_1 = fg.add_subplot(gs[1, 0])
   plt.title('Схема Ричардсона, time = 0')
   plt.grid(True)
   plt.plot(x, matrix_4[0, :])
   fig_ax_2 = fg.add_subplot(gs[1, 1])
   plt.title('Схема Ричардсона, time = 0.1')
   plt.grid(True)
   plt.plot(x, matrix_4[moment_1, :])
   fig_ax_3 = fg.add_subplot(gs[2, 0])
   plt.title('Схема Ричардсона, time = 0.5')
   plt.grid(True)
   plt.plot(x, matrix_4[moment_2, :])
   fig_ax_4 = fg.add_subplot(gs[2, 1])
   plt.title('Схема Ричардсона, time = 1')
   plt.grid(True)
   plt.plot(x, matrix 4[moment 3, :])
   fig_ax_5 = fg.add_subplot(gs[3, 0])
   plt.title('Схема Ричардсона, time = 5')
   plt.grid(True)
   plt.plot(x, matrix_4[moment_4, :])
   fig_ax_6 = fg.add_subplot(gs[3, 1])
   plt.title('Схема Ричардсона, time = 10')
   plt.grid(True)
   plt.plot(x, matrix_4[moment_5-1, :])
```

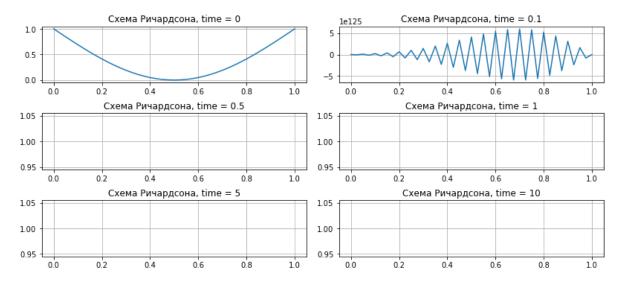
In [40]:

draw_Richardsons_schem(d_1, time_1, time_2, time_3, time_4, time_5)

Диффузионное число = 0.1

<ipython-input-36-753f3d2a142b>:18: RuntimeWarning: overflow encountered in d
ouble_scalars

+ 2 * d * (matrix[i - 1][j - 1] - 2 * matrix[i - 1][j] + matrix[i - 1][j + 1])



In [41]:

draw_Richardsons_schem(d_2, time_1, time_2, time_3, time_4, time_5)

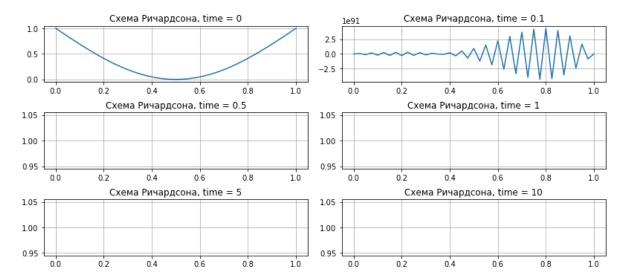
Диффузионное число = 0.5

<ipython-input-36-753f3d2a142b>:17: RuntimeWarning: overflow encountered in d
ouble_scalars

matrix[i][j] = (matrix[i - 2][j]

<ipython-input-36-753f3d2a142b>:18: RuntimeWarning: overflow encountered in d
ouble_scalars

+ 2 * d * (matrix[i - 1][j - 1] - 2 * matrix[i - 1][j] + matrix[i - 1][j + 1])



In [42]:

draw_Richardsons_schem(d_3, time_1, time_2, time_3, time_4, time_5)

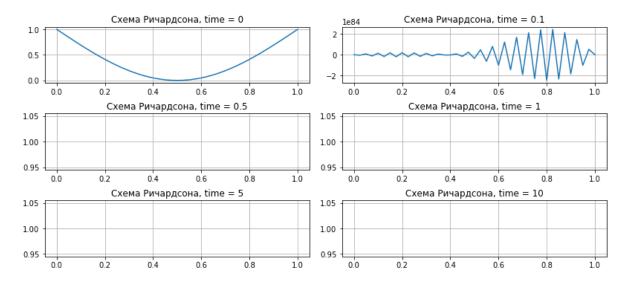
Диффузионное число = 0.6

<ipython-input-36-753f3d2a142b>:18: RuntimeWarning: overflow encountered in d
ouble_scalars

+ 2 * d * (matrix[i - 1][j - 1] - 2 * matrix[i - 1][j] + matrix[i - 1][j + 1])

<ipython-input-36-753f3d2a142b>:17: RuntimeWarning: overflow encountered in d
ouble_scalars

matrix[i][j] = (matrix[i - 2][j]



draw_Richardsons_schem(d_4, time_1, time_2, time_3, time_4, time_5)

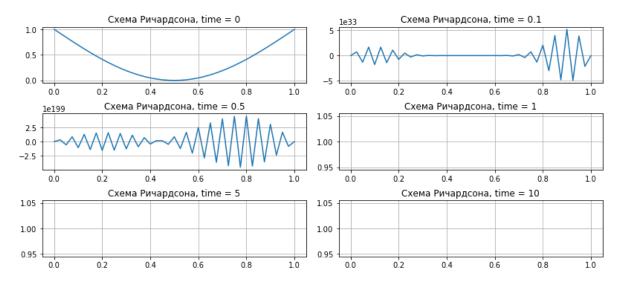
Диффузионное число = 2.5

<ipython-input-36-753f3d2a142b>:18: RuntimeWarning: overflow encountered in d
ouble_scalars

+ 2 * d * (matrix[i - 1][j - 1] - 2 * matrix[i - 1][j] + matrix[i - 1][j + 1])

<ipython-input-36-753f3d2a142b>:18: RuntimeWarning: invalid value encountered
in double scalars

+ 2 * d * (matrix[i - 1][j - 1] - 2 * matrix[i - 1][j] + matrix[i - 1][j + 1])



6. Метод Дюфорта-Франкеля

$$(i, k+1)$$
 $(i-1, k)$
 $(i+1, k)$
 $(i, k-1)$

$$\frac{U_{k+1,i} - U_{-1,i}}{2\tau} = a^2 \frac{U_{k,i+1} - U_{k+1,i} - U_{k-1,i} + U_{k,i-1}}{h^2}$$

In [44]:

```
def Dufort_Frankel_schem(N_s, d):
   h = 1 / N_s
   tau = d * (h * h) / alph
   N_t = int(time_sum / tau)
   print('Диффузионное число = ', d)
   matrix = np.zeros((N_t + 1, N_s + 1), dtype=float)
   for i in range(1, N_s):
        matrix[0][i] = fun_initial(i*h)
   for i in range(0, N_t + 1):
        matrix[i][0] = border_left(i * tau)
        matrix[i][N_s] = border_right(i * tau)
   for i in range(1, N_s):
       matrix[1][i] = matrix[0][i] + d * (matrix[0][i] + matrix[0][i] - 2 * matrix[0][i])
   for i in range(2, int(N_t) + 1):
       for j in range(1, N_s):
           matrix[i][j] = (((2 * d) / (1 + 2 * d)) * (matrix[i - 1][j + 1] + matrix[i - 1]
                            + (1 - 2 * d) / (1 + 2 * d) * matrix[i - 2][j]
                            + 2 * tau * fun(i * tau))
   return matrix
```

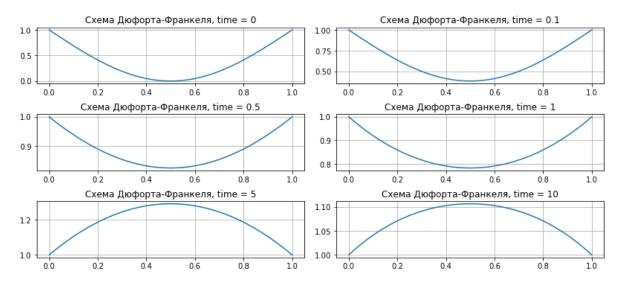
In [47]:

```
def draw_Dufort_Frankel_schem(d, time_1, time_2, time_3, time_4, time_5):
   matrix_5 = Dufort_Frankel_schem(N_s, d)
   N_t, size_x = np.shape(matrix_5)
   x = np.linspace(0, 1, size_x)
   moment_1 = int((N_t*time_1)/time_sum)
   moment_2 = int((N_t*time_2)/time_sum)
   moment_3 = int((N_t*time_3)/time_sum)
   moment_4 = int((N_t*time_4)/time_sum)
   moment_5 = int((N_t*time_5)/time_sum)
   fg = plt.figure(figsize=(11, 6), constrained_layout=True)
   gs = fg.add_gridspec(4, 2)
   fig_ax_1 = fg.add_subplot(gs[1, 0])
   plt.title('Схема Дюфорта-Франкеля, time = 0')
   plt.grid(True)
   plt.plot(x, matrix_5[0, :])
   fig_ax_2 = fg.add_subplot(gs[1, 1])
   plt.title('Схема Дюфорта-Франкеля, time = 0.1')
   plt.grid(True)
   plt.plot(x, matrix_5[moment_1, :])
   fig_ax_3 = fg.add_subplot(gs[2, 0])
   plt.title('Схема Дюфорта-Франкеля, time = 0.5')
   plt.grid(True)
   plt.plot(x, matrix_5[moment_2, :])
   fig_ax_4 = fg.add_subplot(gs[2, 1])
   plt.title('Схема Дюфорта-Франкеля, time = 1')
   plt.grid(True)
   plt.plot(x, matrix 5[moment 3, :])
   fig_ax_5 = fg.add_subplot(gs[3, 0])
   plt.title('Схема Дюфорта-Франкеля, time = 5')
   plt.grid(True)
   plt.plot(x, matrix_5[moment_4, :])
   fig_ax_6 = fg.add_subplot(gs[3, 1])
   plt.title('Схема Дюфорта-Франкеля, time = 10')
   plt.grid(True)
   plt.plot(x, matrix_5[moment_5-1, :])
```

In [48]:

draw_Dufort_Frankel_schem(d_1, time_1, time_2, time_3, time_4, time_5)

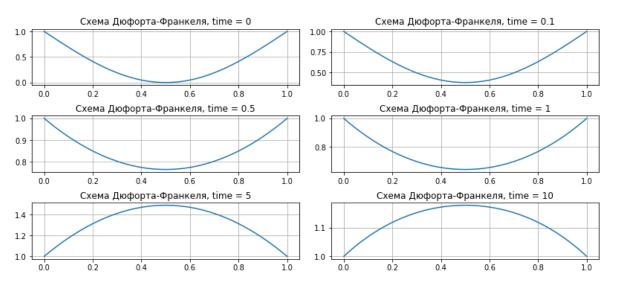
Диффузионное число = 0.1



In [49]:

draw_Dufort_Frankel_schem(d_2, time_1, time_2, time_3, time_4, time_5)

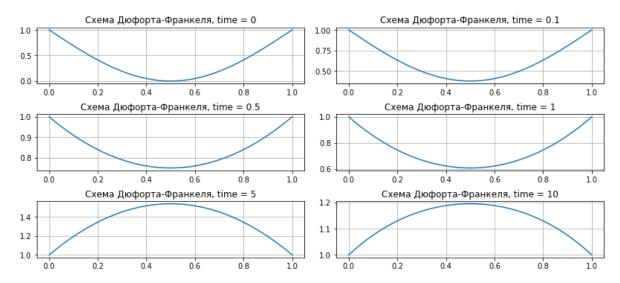
Диффузионное число = 0.5



In [50]:

draw_Dufort_Frankel_schem(d_3, time_1, time_2, time_3, time_4, time_5)

Диффузионное число = 0.6



In [51]:

draw_Dufort_Frankel_schem(d_4, time_1, time_2, time_3, time_4, time_5)

Диффузионное число = 2.5

