Advanced Numerical Techniques

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Question 1

Generate surface plot and solve this by ADI technique:-

$$U_t = U_{xx} + U_{yy}, t > 0$$

$$U(0, x, y) = 0 \text{ for all } 0 <= x, y <= 1$$
on the boundary.
$$U(x, y) = \exp(0.2 * pi * x).\sin(0.2 * pi * y)$$

$$\delta_x = \delta_y = 0.25, r = 1/6;$$

Solution:

The value of u after the required number of iterations is:

$$u(:,:,77) =$$

```
    0
    0.1564
    0.3090
    0.4540
    0.5878

    0
    0.2760
    0.4614
    0.5879
    0.6878

    0
    0.3343
    0.5497
    0.6914
    0.8047

    0
    0.3425
    0.5870
    0.7658
    0.9416

    0
    0.2932
    0.5792
    0.8510
    1.1018
```