

```

In[53]:= ClearAll[Evaluate[Context[] <> "*"]]
Needs["Utilities`CleanSlate`"];
CleanSlate[];
ClearInOut[];
(*Polynomial approximation*)
P[x_] = a0 + a1 x + a2 x^2;
(*Lagrange Interpolation: 3 points---quadratic*)
coeffs = Simplify[
    Solve[P[x1] == y1 && P[x2] == y2 && P[x3] == y3, {a0, a1, a2}, Reals]];
y = P[x] /. {coeffs};
c1 = Simplify[Coefficient[y, y1]];
c2 = Simplify[Coefficient[y, y2]];
c3 = Simplify[Coefficient[y, y3]];
Pn = c1[[1]] y1 + c2[[1]] y2 + c3[[1]] y3
(*central difference from the quadratic approximation*)
D[Pn, x] /. {x1 -> x2 - h, x3 -> x2 + h, x -> x2}

(*Solving boundary value problem u(0)=0,
u(1)=1 d^2/dx^2 u+(du/dx)^2+u d^2u/dx^2 =0*)
asol = Solve[P[0] == 0 && P[1] == 1, {a0, a1}];
Print["u(t)"];
u = P[t] /. asol
Du = D[P[t], t] /. asol;
D2u = D[Du, t] /. asol;
(*Collocation method*)
Print["d^2/dx^2 u+(du/dx)^2+u d^2u/dx^2 :"];
R = D2u (1 + u) + (Du)^2
Rc = R /. {t -> 1/2};
Print["Solution to D2u (1+u)+(Du)^2=0 at t=1/2 (a0,a1)"]
a2coll = Solve[Rc == 0, {a2}]
Print["Collocation solution: a0,a1"]
ucollsol = P[t] /. {asol[[1]]} /. {a2coll[[1]]}

Du = D[P[t], t];

```

```

D2u = D[Du, t];
(*Collocation method*)
R1 = D2u (1 + u) + (Du)^2;
Rc1 = R1 /. {t → 1/2};
a2collAll = Solve[Rc1 == 0 && P[0] == 0 && P[1] == 1, {a0, a1, a2}];
Print["Collocation solution: u a0,a1,a2"]
ucollsolAll = P[t] /. a2collAll[[1]]
Print["Residue norm with collocation method"]
Rcnorm = Integrate[ucollsolAll^2, {t, 0, 1}]
(*least squares approximation*)
Print["Residue (norm LSQ)"];
Rnorm = Integrate[R D[R, a2], {t, 0, 1}]
a2lsq = NSolve[Rnorm == 0, a2];
ulsqsol = P[t] /. asol[[1]] /. a2lsq[[1]]
Print["Residue norm with LSQ"]
Rcnorm = Integrate[ulsqsol^2, {t, 0, 1}]
(*Exact solution*)
fx = Sqrt[3 x + 1] - 1;
(*Evaluating solution at x=1/2*)
Pval = Simplify[Pn /.
    {y1 → 0, y2 → fx /. {x → 1/2}, y3 → 1, x1 → 0, x2 → 1/2, x3 → 1}];
Print["Interpolation check at x=1/2"];
Simplify[Pval /. {x → 1/2}]
Print["Function solution at x=1/2"];
Simplify[fx /. {x → 1/2}]
Print["Collocation solution at x=1/2"]
Simplify[ucollsol /. {t → 1/2}]

Print["Alternate way using Collocation"]
Pnsol = c1[[1]] 0 + c2[[1]] uval + c3[[1]] 1;
uc = Pnsol /. {x1 → 0, x2 → 1/2, x3 → 1};
Duc = D[uc, x];
D2uc = D[Duc, x];
Rc2 = D2uc (1 + uc) + (Duc)^2;
Rcoll = Rc2 /. {x → 1/2};

```

Print["Collocation solution-2"]

usolcoll = Solve[Rcoll == 0, {uval}]

(CleanSlate) Contexts purged: {Global`}

(CleanSlate) Approximate kernel memory recovered: 125 Kb

$$\text{Out[7]= } \left\{ \frac{(x - x_2)(x - x_3)y_1}{(x_1 - x_2)(x_1 - x_3)} - \frac{(x - x_1)(x - x_3)y_2}{(x_1 - x_2)(x_2 - x_3)} - \frac{(x - x_1)(x - x_2)y_3}{(x_1 - x_3)(-x_2 + x_3)} \right\}$$

$$\text{Out[8]= } \left\{ -\frac{y_1}{2h} + \frac{y_3}{2h} \right\}$$

u(t)

$$\text{Out[11]= } \{(1 - a_2)t + a_2 t^2\}$$

d^2/dx^2 u + (du/dx)^2 + u d^2u/dx^2 :

$$\text{Out[15]= } \{(1 - a_2 + 2 a_2 t)^2 + 2 a_2 (1 + (1 - a_2)t + a_2 t^2)\}$$

Solution to D2u (1+u)+(Du)^2=0 at t=1/2 (a0,a1)

$$\text{Out[18]= } \{a_2 \rightarrow 3 - \sqrt{11}, a_2 \rightarrow 3 + \sqrt{11}\}$$

Collocation solution: a0,a1

$$\text{Out[20]= } \{(-2 + \sqrt{11})t + (3 - \sqrt{11})t^2\}$$

Collocation solution: u a0,a1,a2

$$\text{Out[27]= } (-2 + \sqrt{11})t + (3 - \sqrt{11})t^2$$

Residue norm with collocation method

$$\text{Out[29]= } \frac{1}{2} - \frac{\sqrt{11}}{30}$$

Residue (norm LSQ)

$$\text{Out[31]= } \left\{ 3 + 12 a_2 + \frac{2 a_2^3}{5} \right\}$$

$$\text{Out[33]= } 1.24948 t - 0.249482 t^2$$

Residue norm with LSQ

$$\text{Out[35]= } 0.376988$$

Interpolation check at $x=1/2$

Out[39]=

$$\left\{-1 + \sqrt{\frac{5}{2}}\right\}$$

Function solution at $x=1/2$

Out[41]=

$$-1 + \sqrt{\frac{5}{2}}$$

Collocation solution at $x=1/2$

Out[43]=

$$\left\{\left\{\frac{1}{4}(-1 + \sqrt{11})\right\}\right\}$$

Alternate way using Collocation

Collocation solution-2

Out[52]=

$$\left\{\left\{\text{uval} \rightarrow \frac{1}{4}(-1 - \sqrt{11})\right\}, \left\{\text{uval} \rightarrow \frac{1}{4}(-1 + \sqrt{11})\right\}\right\}$$