spectral1

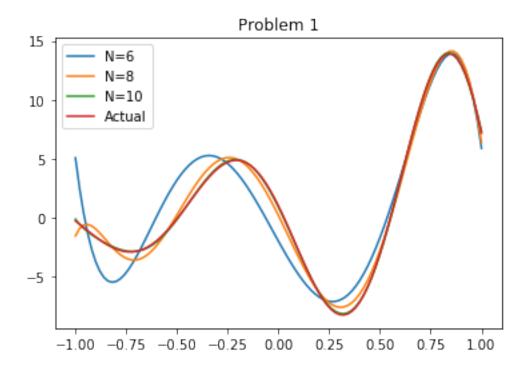
February 2, 2018

0.0.1 MWR Pseudospectral 1

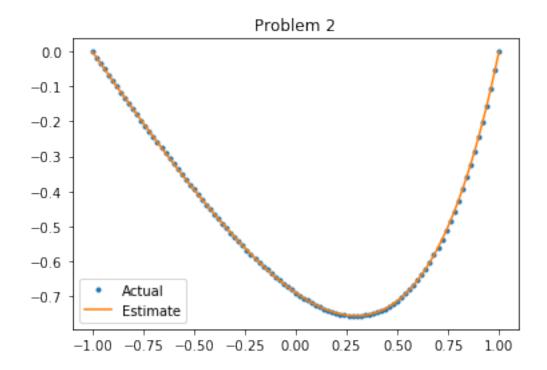
Using Pseudospectral methods to numerically approximate differential equation solutions.

```
In [2]: def cheb(N):
            x = np.cos((np.pi/N)*np.linspace(0,N,N+1))
            x.shape = (N+1,1)
            lin = np.linspace(0,N,N+1)
            lin.shape = (N+1,1)
            c = np.ones((N+1,1))
            c[0], c[-1] = 2., 2.
            c = c*(-1.)**lin
            X = x*np.ones(N+1) # broadcast along 2nd dimension (columns)
            dX = X - X.T
            D = (c*(1./c).T)/(dX + np.eye(N+1))
            D = D - np.diag(np.sum(D.T,axis=0))
            x.shape = (N+1,)
            # Here we return the differentiation matrix and the Chebyshev points,
            # numbered from x_0 = 1 to x_N = -1
            return D, x
In [3]: u=lambda x: np.e**x*np.cos(6*x)
        du=lambda x: np.e**x*np.cos(6*x)-6*np.e**x*np.sin(6*x)
        domain=np.linspace(-1,1,101)
        for N in [6,8,10]:
            D,x=cheb(N)
            f=barycentric_interpolate(x,D.dot(u(x)),domain)
```

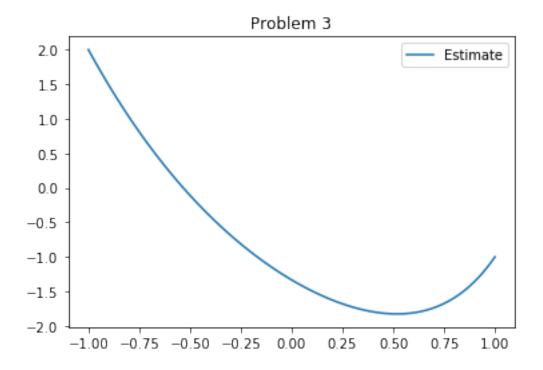
```
plt.plot(domain,f,label="N={}".format(N))
plt.plot(domain,du(domain), label="Actual")
plt.title("Problem 1")
plt.legend()
plt.show()
```



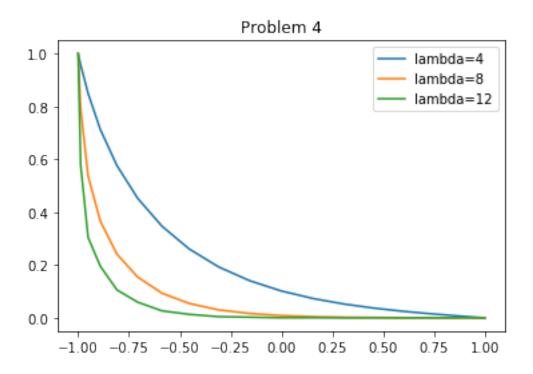
```
In [4]: D,x=cheb(8)
        u=lambda x: (-np.cosh(2)-np.sinh(2)*x+np.e**(2*x))/4
        d2u=lambda x: np.e**(2*x)
        domain=np.linspace(-1,1,101)
        D2=np.dot(D,D)
        D2[0,:], D2[-1,:] = 0, 0
        D2[0,0], D2[-1,-1] = 1, 1
        F=d2u(x)
        F[0], F[-1] = 0, 0
        sol=la.solve(D2,F)
        f=barycentric_interpolate(x,sol,domain)
        plt.plot(domain, u(domain),'.',label='Actual')
        plt.plot(domain, f,label='Estimate')
        plt.legend()
        plt.title("Problem 2")
        plt.show()
```



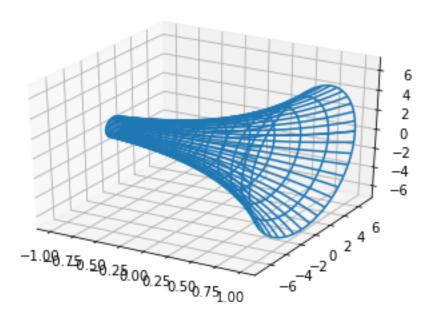
```
In [5]: D,x=cheb(8)
        u=lambda x: np.e**(3*x)
        real=lambda x: (np.e**(-(x-2))-36*np.e**(1-x)+np.e**(38*x)-
                        np.e**(3*x+2)+24-1/np.e**3+12*np.e**2+np.e**5)/
        (12-12*np.e**2)
        domain=np.linspace(-1,1,101)
       D2=np.dot(D,D)+D
        D2[0,:], D2[-1,:] = 0, 0
       D2[0,0], D2[-1,-1] = 1, 1
       F=u(x)
       F[0], F[-1] = -1,2
        sol=la.solve(D2,F)
        f=barycentric_interpolate(x,sol,domain)
        plt.plot(domain, f,label='Estimate')
        #plt.plot(domain, real(domain))
       plt.title("Problem 3")
        plt.legend()
       plt.show()
```



```
In [16]: N=20
         D,x=cheb(N)
         u=lambda x: lam*np.sinh(lam*x)
         def F(U):
             out=4*D.dot(D).dot(U)-lam*np.sinh(lam*U)
             out[0] = U[-1] - 1
             out[-1]=U[0]
             return out
         guess=np.ones_like(x)
         domain=np.linspace(-1,1,101)
         for lam in [4,8,12]:
             solution=root(F,guess).x
             plt.plot(x,solution,label="lambda={}".format(lam))
         plt.legend()
         plt.title("Problem 4")
         plt.show()
```



```
In [12]: barycentric=None
         def F(U):
             \verb"out=U*D.dot(D).dot(U)-(D.dot(U)*D.dot(U))-np.ones_like(U)
             out[0]=U[0]-7
             out[-1]=U[-1]-1
             return out
         D,x=cheb(50)
         guess=2*np.ones_like(x)
         solution=root(F,guess).x
         lin=np.linspace(-1,1,100)
         barycentric=barycentric_interpolate(x,solution,lin)
         theta = np.linspace(0,2*np.pi,401)
         X, T = np.meshgrid(lin, theta)
         Y, Z = barycentric*np.cos(T), barycentric*np.sin(T)
         fig = plt.figure()
         ax = fig.gca(projection="3d")
         ax.plot_wireframe(X,Y,Z, rstride=10, cstride=10)
         plt.show()
```



In []: