

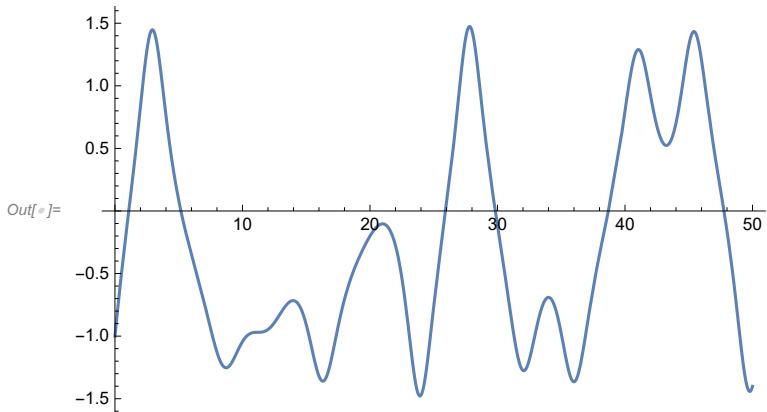
# solving ODEs and PDEs

## ODEs

```
In[1]:= sol = NDSolve[
  {x''[t] + 0.15 x'[t] - x[t] + x[t]^3 == 0.3 Cos[t], x[0] == -1, x'[0] == 1}, x, {t, 0, 50}]
```

```
Out[1]= {x → InterpolatingFunction[ Domain: {{0., 50.}} ] } }
```

```
In[2]:= Plot[Evaluate[x[t] /. sol[[1]]], {t, 0, 50}]
```

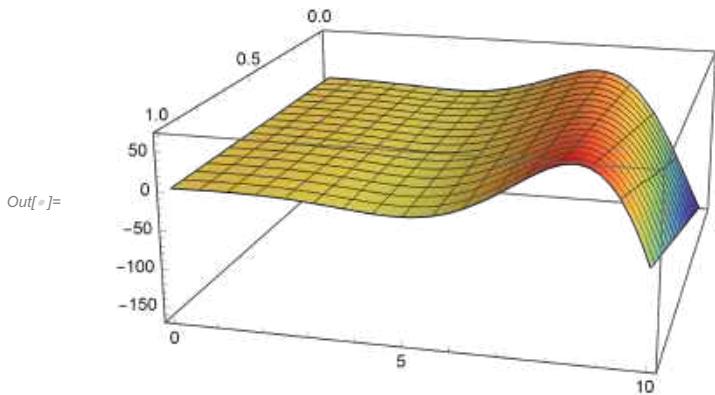


(\* another example \*)

```
In[3]:= sol = ParametricNDSolve[{x''[t] - x'[t] + x[t] == 0, x[0] == 1, x'[0] == s}, x, {t, 0, 10}, {s}]
```

```
Out[3]= {x → ParametricFunction[ Expression: x
Parameters: {s} ] }
```

```
In[6]:= Plot3D[Evaluate[x[s][t] /. sol], {s, 0, 1}, {t, 0, 10},
  ColorFunction -> "Rainbow", PlotPoints -> 25, PlotRange -> All]
```



(\* find value of s for which x → 0 at t = 10 \*)

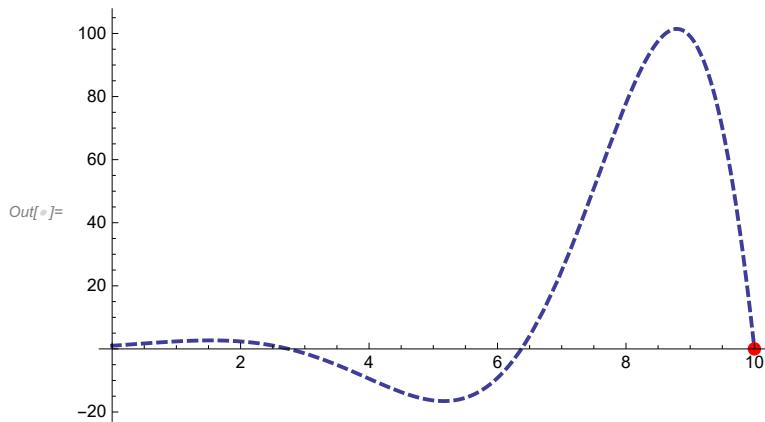
```
In[7]:= root = FindRoot[Evaluate[x[s][10] /. sol] == 0, {s, 1.}]
```

```
Out[7]= {s -> 1.40296}
```

```
In[8]:= val = x[s /. root][10] /. sol[[1]]
```

```
Out[8]= -2.13635 × 10-13
```

```
In[9]:= Show[Plot[Evaluate[x[s /. root][t] /. sol[[1]]],
  {t, 0, 10}, PlotStyle -> {Dashed, Thick, ColorData[1][1]}],
  Graphics[{PointSize[0.02], Red, Point[{10, val}]}]]
```



# Lorenz equation

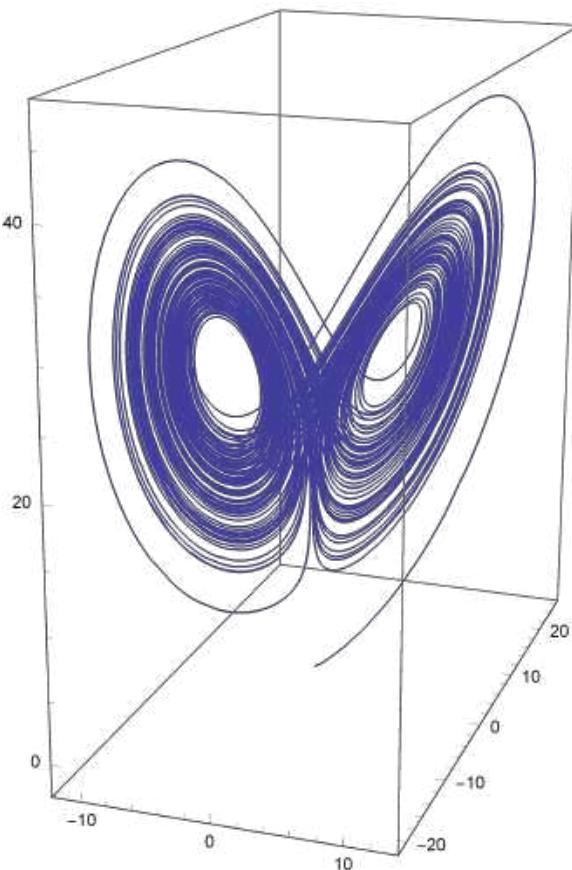
```
In[=]:= lsol = NDSolve[
  {x'[t] == -3 (x[t] - y[t]),
   y'[t] == -x[t] z[t] + 26.5 x[t] - y[t], z'[t] == x[t] y[t] - z[t],
   x[0] == z[0] == 0, y[0] == 1},
  {x, y, z}, {t, 0, 200}, MaxSteps → ∞]
```

Out[=]=  $\{x \rightarrow \text{InterpolatingFunction}[\text{Domain: } \{0., 200.\}, \text{Output: scalar}]$ ,

$y \rightarrow \text{InterpolatingFunction}[\text{Domain: } \{0., 200.\}, \text{Output: scalar}]$ ,

$z \rightarrow \text{InterpolatingFunction}[\text{Domain: } \{0., 200.\}, \text{Output: scalar}] \}$

```
In[=]:= ParametricPlot3D[Evaluate[{x[t], y[t], z[t]} /. lsol], {t, 0, 200},
  PlotPoints → 350, PlotStyle → {Thickness[0.0025], ColorData[1][1]}]
```

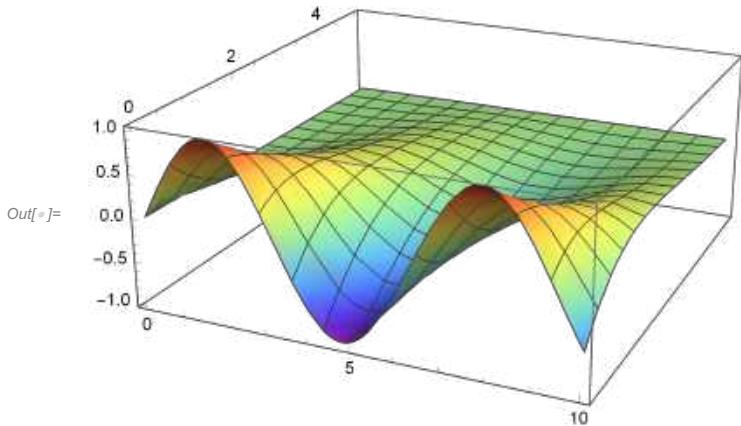


# Transient Diffusion equation

```
In[1]:= hsol = NDSolve[{D[u[t, x], t] == D[u[t, x], x, x],
  u[0, x] == 0, u[t, 0] == Sin[t], u[t, 5] == 0}, u, {t, 0, 10}, {x, 0, 5}]
```

Out[1]=  $\{u \rightarrow \text{InterpolatingFunction}[$   Domain: {{0., 10.}, {0., 5.}} ]\}

```
In[2]:= Plot3D[Evaluate[u[t, x] /. hsol[[1]]], {t, 0, 10},
 {x, 0, 5}, PlotRange -> All, ColorFunction -> "Rainbow", Mesh -> Full]
```



# Tsunami wave (shallow water equations)

## The Shallow Water Wave Equations

```
In[1]:= swe = {D[h[λ, φ, t], t] + 1/(R Cos[φ]) (D[λ] (u[λ, φ, t] (h[λ, φ, t] - b[λ, φ])) +
 D[φ] (v[λ, φ, t] (h[λ, φ, t] - b[λ, φ]) Cos[φ])) == 0,
 D[φ] u[λ, φ, t] × v[λ, φ, t] + g D[λ] h[λ, φ, t] + D[t] u[λ, φ, t] +
 u[λ, φ, t] × D[λ] u[λ, φ, t] / R Cos[φ] == f v[λ, φ, t],
 D[φ] v[λ, φ, t] × v[λ, φ, t] + g D[φ] h[λ, φ, t] + D[t] v[λ, φ, t] +
 u[λ, φ, t] × D[λ] v[λ, φ, t] / R Cos[φ] == -f u[λ, φ, t];
```

---

## Shapes for Ocean Floor and Fault Displacement

```
In[=]:= Seamount[s_, w_, {λ_, φ_}][l_, p_] := s Exp[-w ((1 - λ)^2 + (p - φ)^2)];
FaultDisplacement[p1_, p2_][p_? (VectorQ[#, NumberQ] &)] :=
If[p1 == p2, Norm[p - p1],
Module[{pp1, pp2, p12},
pp1 = p - p1;
pp2 = p - p2;
p12 = (p1 - p2) / Norm[p1 - p2];
If[Sign[p12.pp1] != Sign[p12.pp2],
Norm[pp1 - pp1.p12 p12],
Min[Norm[pp1], Norm[pp2]]]]];
```

---

## The Ocean Floor

```
In[=]:= λmin = -15°; λmax = 15°; λe = 0; λi = 2.5°;
φmin = -35°; φmax = 5°; φ1 = -10°; φ2 = -20°; φi = -25°;
nxy = 50;
b[λ_, φ_] := -4000 + Seamount[3500, 1000, {-2.5°, -25°}][λ, φ] +
Seamount[3000, 1000, {-5°, -23°}][λ, φ] +
Seamount[3000, 1000, {-7.5°, -27°}][λ, φ] +
Seamount[3000, 1000, {5°, -24°}][λ, φ] + Seamount[3000, 1000, {5°, -21°}][λ, φ] +
Seamount[3000, 1000, {5°, -18°}][λ, φ] + Seamount[3000, 1000, {5°, -15°}][λ, φ] +
Seamount[3000, 1000, {5°, -12°}][λ, φ] +
Seamount[3750, 1000, {-2°, -18°}][λ, φ];
```

---

## Solving the PDEs

```
In[=]:= T = 2 × 3600;
Block[{R = 6378000, ω =  $\frac{2\pi}{24 \times 3600}$ , f = 2 ω Sin[φ], g = 9.8, s = .95},
sol = First[h /. NDSolve[
{swe, h[λ, φ, θ] = Exp[-2000 FaultDisplacement[{λe, φ1}, {λe, φ2}] [{λ, φ}]^2],
u[λ, φ, θ] == 0, v[λ, φ, θ] == 0, h[λ, φmin, t] == h[λ, φmax, t],
h[λmin, φ, t] == h[λmax, φ, t]}, h, {λ, λmin, λmax},
{φ, φmin, φmax}, {t, θ, T}, DependentVariables → {h, u, v},
Method → {"MethodOfLines", "SpatialDiscretization" → {"TensorProductGrid",
"MaxPoints" → nxy, "MinPoints" -> nxy, "DifferenceOrder" → "Pseudospectral"}}]]]
```

General:  $\text{Exp}[-710.901]$  is too small to represent as a normalized machine number; precision may be lost.

General:  $\text{Exp}[-721.731]$  is too small to represent as a normalized machine number; precision may be lost.

General:  $\text{Exp}[-713.627]$  is too small to represent as a normalized machine number; precision may be lost.

General: Further output of General::munfl will be suppressed during this calculation.

Out[=]= InterpolatingFunction[ Domain:  $\{[-0.262, 0.262], [-0.611, 0.0873], [0., 7.20 \times 10^3]\}$ ] ]

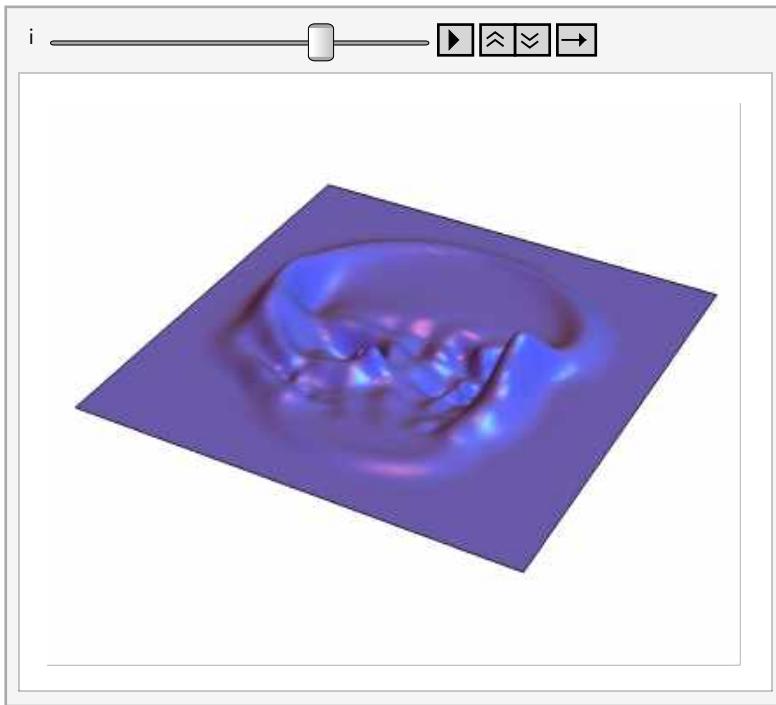
 Data not in notebook; Store now »

---

## visualize the solution

```
In[=]:= ani = Table[Plot3D[sol[λ, φ, t], {λ, λmin, λmax}, {φ, φmin, φmax},
PlotRange → {-1, 1}, PlotPoints → 2 nxy, Mesh → None, MaxRecursion → 0,
PlotStyle → {RGBColor[.4, .4, 1], Specularity[White, 100]},
Boxed → False, Axes → None, Background → White], {t, θ, T, 360}];
```

```
In[1]:= Animate[ani[[i]], {i, 1, Length[ani], 1},
  DefaultDuration -> 0.25 Length[ani], SaveDefinitions -> True]
```



## Heat equation

```
In[2]:= sol = NDSolve[{  
  \partial_t u[t, x, y] == \partial_{x,x} u[t, x, y] + \partial_{y,y} u[t, x, y],  
  u[0, x, y] == 0,  
  u[t, x, 0] == Cos[t + Pi/2], u[t, 0, y] == Sin[t],  
  u[t, x, 5] == 0, u[t, 5, y] == 0}, u, {t, 0, 10}, {x, 0, 5}, {y, 0, 5}]
```

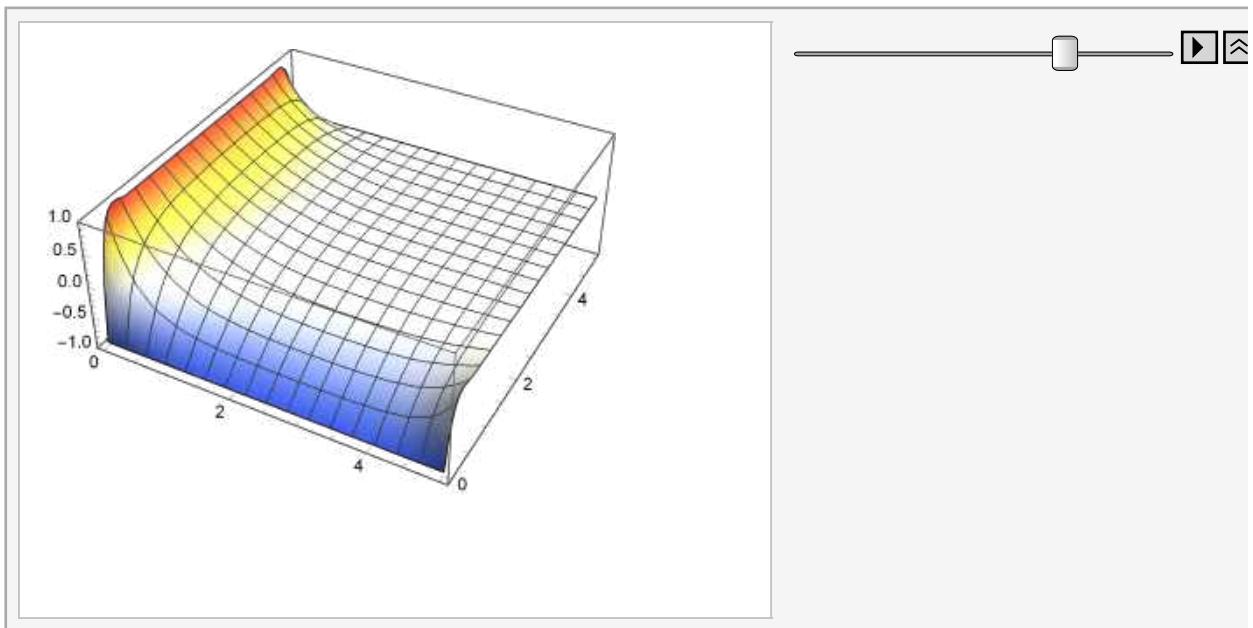
Out[2]=  $\{u \rightarrow \text{InterpolatingFunction}[$  Domain: {{0., 10}, {0., 5}, {0., 5.}}  $]\}$

Data not in notebook; Store now »

```
Manipulate[  
 Plot3D[Evaluate[u[t, x, y] /. sol], {x, 0, 5}, {y, 0, 5},  
 PlotRange -> {-1, 1},  
 ColorFunctionScaling -> False,  
 ColorFunction -> (ColorData["TemperatureMap"][(#3 + 1)/2] &)  
,  
{t, 0, 10}];
```

```
In[6]:= Table[
  Plot3D[u[t, x, y] /. sol, {x, 0, 5}, {y, 0, 5},
  PlotRange -> {-1, 1},
  ColorFunctionScaling -> False,
  ColorFunction -> (ColorData["TemperatureMap"][(#3 + 1)/2] &),
  ], {t, 0, 10, 0.5}] // ListAnimate[#, SaveDefinitions -> True] &
```

Out[6]=

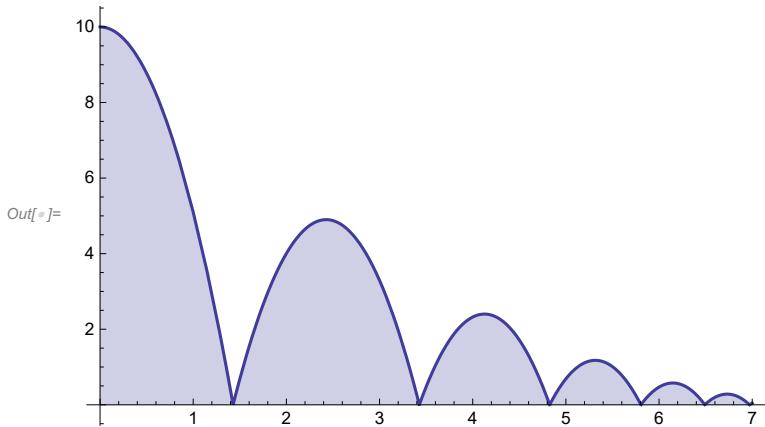


## Bouncing ball ODE (WhenEvent)

```
In[7]:= sol = NDSolve[{y''[t] == -9.81, y[0] == 10,
y'[0] == 0,
WhenEvent[y[t] == 0, y'[t] -> -0.7 y'[t]]}, y, {t, 0, 7}]
```

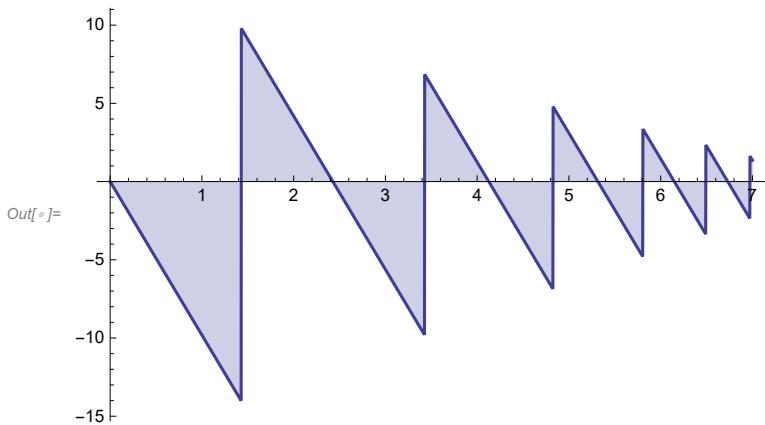
Out[7]=  $\left\{ \left\{ y \rightarrow \text{InterpolatingFunction}[\text{Domain: } \{0, 7\}, \text{Output: scalar}] \right\} \right\}$

```
In[6]:= Plot[Evaluate[y[t] /. sol[[1]]], {t, 0, 7}, PlotStyle -> ColorData[1][1],
  FillingStyle -> Lighter[ColorData[1][1], 0.75], PlotRange -> All, Filling -> Axis]
```



(\*velocity profile\*)

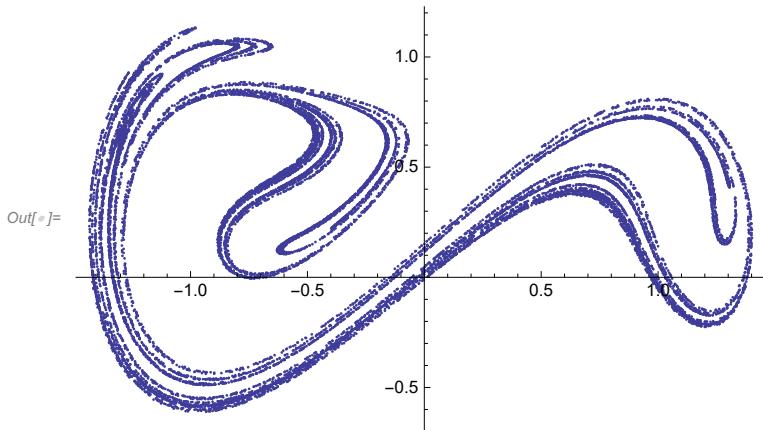
```
In[7]:= Plot[Evaluate[y'[t] /. sol[[1]]], {t, 0, 7}, PlotStyle -> ColorData[1][1],
  FillingStyle -> Lighter[ColorData[1][1], 0.75], PlotRange -> All, Filling -> Axis]
```



## Poincare section of Duffing Equation (WhenEvent)

```
In[8]:= data = Reap[NDSolve[{x''[t] + 0.15 x'[t] - x[t] + x[t]^3 == 0.3 Cos[t],
  x[0] == 0, x'[0] == 0, WhenEvent[Mod[t, 2 \[Pi]] == 0, Sow[{x[t], x'[t]}]]}],
  x, {t, 0, 100000}, MaxSteps -> \[Infinity]][[2]];
```

```
In[1]:= ListPlot[data, PlotStyle -> Directive[ColorData[1][1], PointSize[0.0033]]]
```



## Vibration of a stretched string (DSolve)

```
In[2]:= WaveEqn = D[u[t, x], t] == D[u[t, x], x];
bc = {u[t, 0] == 0, u[t, \[Pi]] == 0};
ic = {u[0, x] == x^2 (\[Pi] - x), u^{(1,0)}[0, x] == 0};
```

```
In[3]:= dsol = DSolve[{WaveEqn, bc, ic}, u, {t, x}] /. K[1] -> m;
```

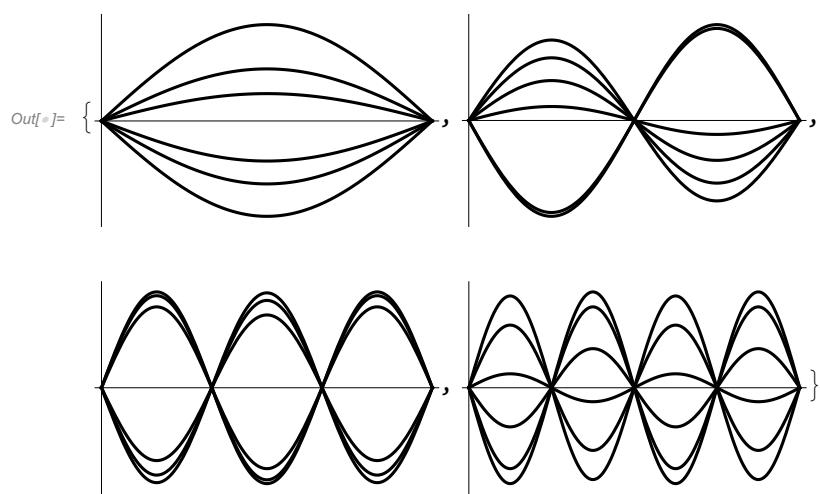
```
In[4]:= dsol
```

```
Out[4]= \{u \[Function] {t, x}, \sum_{m=1}^{\infty} -\frac{4 (1 + 2 (-1)^m) \cos[t m] \sin[x m]}{m^3}\}
```

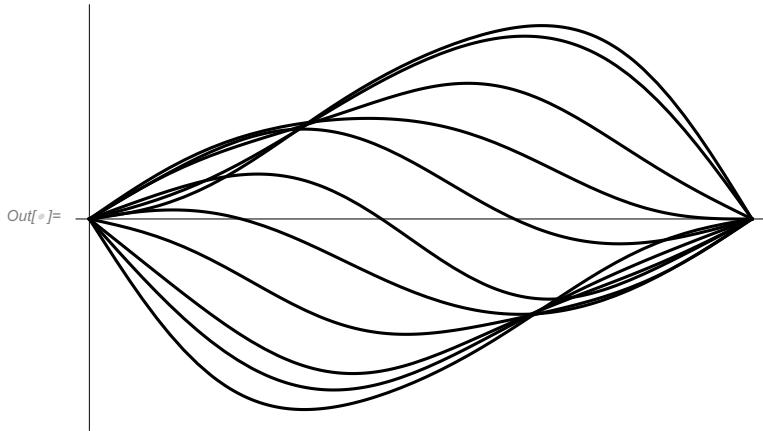
```
In[5]:= asol[t_, x_] = u[t, x] /. First[dsol] /. {\[Infinity] \[Rule] 4} // Activate
```

```
Out[5]= 4 \cos[t] \sin[x] - \frac{3}{2} \cos[2 t] \sin[2 x] + \frac{4}{27} \cos[3 t] \sin[3 x] - \frac{3}{16} \cos[4 t] \sin[4 x]
```

```
In[6]:= Table[Plot[Table[asol[t, x][[m]], {t, 0, 5}], {x, 0, \[Pi]}, Ticks \[Rule] False, PlotStyle \[Rule] {Black}], {m, 4}]
```



```
In[1]:= Plot[Table[asol[t, x], {t, 0, 10}] // Evaluate, {x, 0, π}, Ticks → False, PlotStyle → {Black}]
```



```
Animate[Plot[asol[t, x], {x, 0, π}, PlotRange → {-5, 5}, PerformanceGoal → "Speed",
ImageSize → Medium, PlotStyle → Red], {t, 0, 10}];
```

## Flow of heat in insulated bar (DSolve)

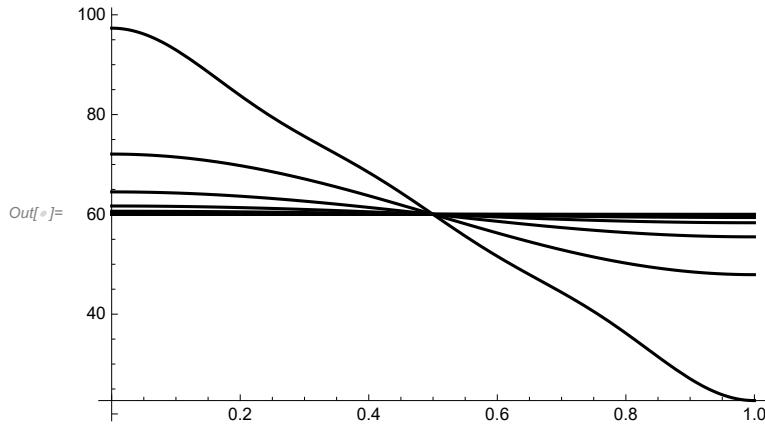
```
In[1]:= HeatEqn = {∂_t u[t, x] == ∂_{x,x} u[t, x]};
boundaryCondition = {(∂_x u[t, x] /. x → 0) == 0, (∂_x u[t, x] /. x → 1) == 0};
initialCondition = u[0, x] == 100 - 80 x;

In[2]:= sol = DSolve[{HeatEqn, boundaryCondition, initialCondition}, u[t, x], {t, x}] /. K[1] → m
```

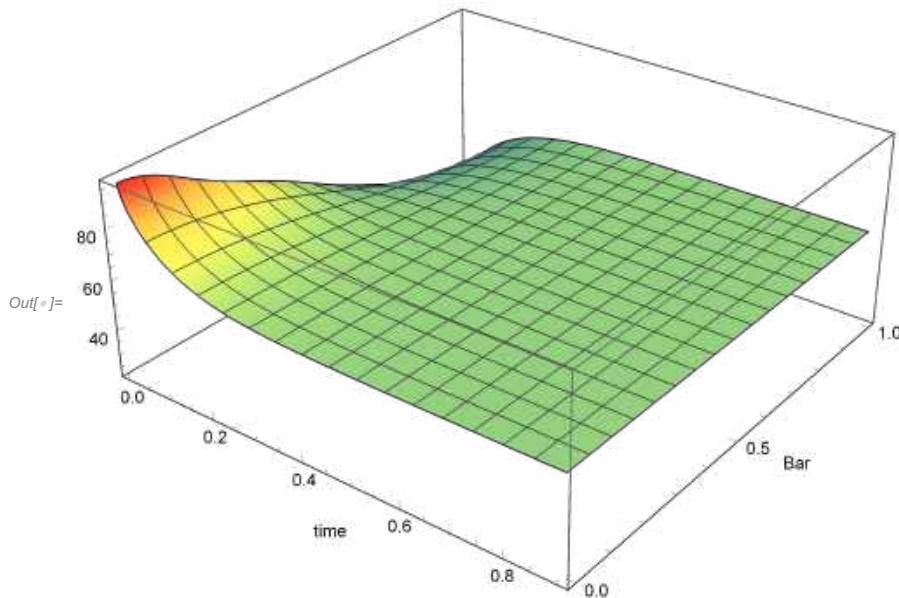
$$\text{Out[2]}= \left\{ \left\{ u[t, x] \rightarrow 60 + 2 \sum_{m=1}^{\infty} -\frac{80 (-1 + (-1)^m) e^{-m^2 \pi^2 t} \cos[m \pi x]}{m^2 \pi^2} \right\} \right\}$$

```
In[3]:= asol[t_, x_] = First[u[t, x] /. sol] /. {∞ → 6} // Activate // Expand
Out[3]= 60 + \frac{320 e^{-\pi^2 t} \cos[\pi x]}{\pi^2} + \frac{320 e^{-9 \pi^2 t} \cos[3 \pi x]}{9 \pi^2} + \frac{64 e^{-25 \pi^2 t} \cos[5 \pi x]}{5 \pi^2}
```

```
In[4]:= Plot[Table[asol[t, x], {t, 0, 0.9, 0.1}] // Evaluate,
{x, 0, 1}, PlotRange → All, PlotStyle → Black]
```



```
In[6]:= Plot3D[asol[t, x], {t, 0, 0.9}, {x, 0, 1}, PlotPoints -> 50,
PlotRange -> All, AxesLabel -> {"time", "Bar"}, ColorFunction -> "Rainbow"]
```

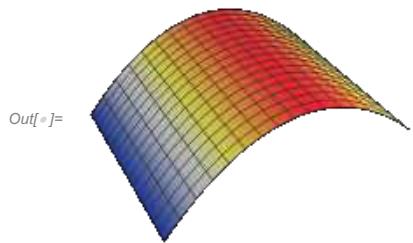


## Laplacian (NDSolve)

```
In[7]:= uif = NDSolveValue[
{-Laplacian[u[x, y], {x, y}] == 10, u[x, 0] == 0, u[x, 1] == 1}, u, {x, 0, 1}, {y, 0, 1}]
```

Out[7]= InterpolatingFunction[ Domain: {{0., 1.}, {0., 1.}} ]

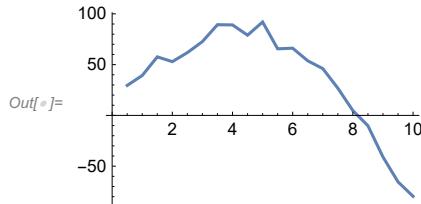
```
In[8]:= Plot3D[uif[x, y], {x, 0, 1}, {y, 0, 1}, ColorFunction -> "TemperatureMap",
PlotPoints -> 50, Boxed -> False, Axes -> False, ImageSize -> Small]
```



# Parameter fitting to experimental data (ParametricNDSolve and FindFit)

```
In[1]:= data = {
  {0.5`, 29.5065424`}, {1.` , 39.3139096`},
  {1.5`, 57.6404457`}, {2.` , 52.9218489`},
  {2.5`, 61.8157312`}, {3.` , 72.70055773`},
  {3.5`, 89.3180532`}, {4.` , 89.10336725`},
  {4.5`, 78.9695762`}, {5.` , 92.00308382`},
  {5.5`, 65.5803180`}, {6.` , 66.15649415`},
  {6.5`, 53.7603732`}, {7.` , 46.07415774`},
  {7.5`, 26.8109925`}, {8.` , 4.692714582`},
  {8.5`, -10.176781`}, {9.` , -40.9309358`},
  {9.5`, -65.430306`}, {10.` , -79.6686718`}
};
```

```
In[2]:= ListLinePlot[data, ImageSize → Small]
```



fit a differential equation of the form  $y''(t) = -w y(t)$ ,  $y(0) = a$ ,  $y'(0) = b$

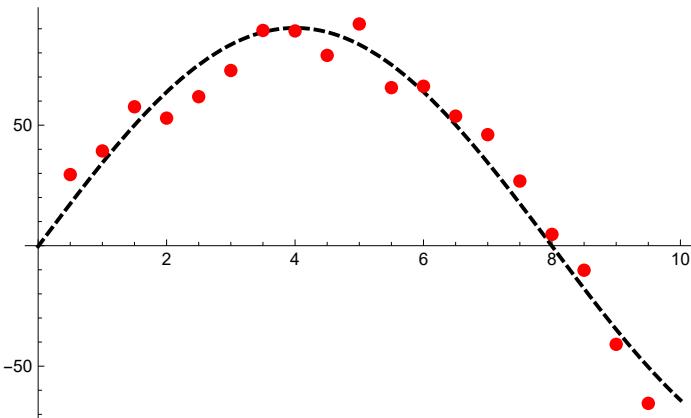
```
In[3]:= pfun =
y /. ParametricNDSolve[{y''[t] == -w y[t], y[0] == a, y'[0] == b}, y, {t, 0, 10}, {w, a, b}]
```

```
Out[3]= ParametricFunction[ +  Expression: y
Parameters: {w, a, b} ]
```

```
In[4]:= fit = FindFit[data, pfun[w, a, b][t], {{w, .1}, {a, -1}, {b, 1}}, t]
```

```
Out[4]= {w → 0.154676, a → -0.269287, b → 35.5332}
```

```
In[6]:= Plot[pfun[Sequence @@ ({w, a, b} /. fit)][t],
{t, 0, 10}, PlotStyle -> {Black, Thick, Dashed},
Epilog -> {Red, PointSize[0.02], Point@data}, ImageSize -> Medium]
```



(\* another experimental data → {time(t),temperature(u)} obtained @ position x = 1 \*)

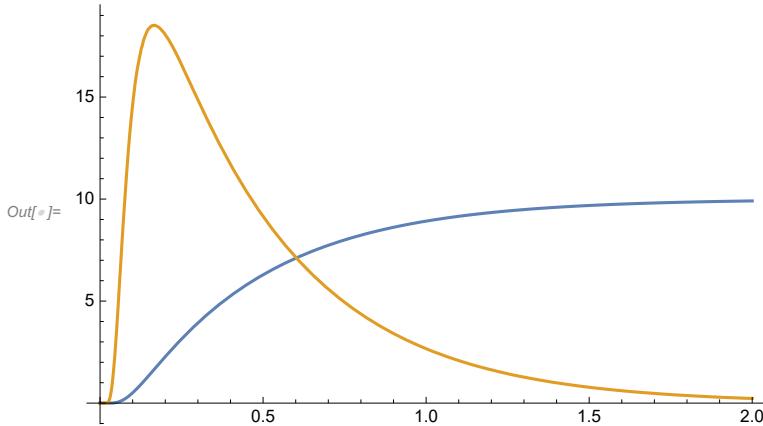
```
In[7]:= data =
{{0, 0.1848650848072292963`5.}, {0.1000000000000005`5., 0.4030659555401104877`5.},
{0.200000000000000111`5., 1.0065179359796561087`5.},
{0.300000000000000444`5., 2.3449514014956758245`5.},
{0.400000000000000222`5., 3.6270776750440858471`5.},
{0.5`5., 4.3496285197958943769`5.}, {0.600000000000000888`5.,
5.3844875122600814876`5.}, {0.700000000000000666`5., 6.1749054019929401349`5.},
{0.800000000000000444`5., 6.9462633027730840141`5.},
{0.900000000000000222`5., 7.468967895745522334`5.}, {1.`5., 7.4621310261884490345`5.},
{1.100000000000000888`5., 8.2646419197413187874`5.},
{1.2000000000000001776`5., 8.6446080437174099842`5.},
{1.300000000000000444`5., 9.0358853205431337585`5.},
{1.4000000000000001332`5., 8.947308237961603794`5.},
{1.5`5., 9.0867825515675981762`5.}, {1.600000000000000888`5.,
9.3056979339772141202`5.}, {1.7000000000000001776`5., 9.1844857316498931255`5.},
{1.800000000000000444`5., 9.6237838980145031798`5.},
{1.9000000000000001332`5., 9.6456600446225024825`5.},
{2.`5., 9.807971234911292413`5.}, {2.100000000000000888`5., 9.6167027144315539999`5.},
{2.2000000000000001776`5., 9.3941691794003094884`5.},
{2.30000000000002665`5., 9.4780092912576101583`5.},
{2.40000000000003553`5., 9.6427466309797189581`5.},
{2.5`5., 10.0303203284775097615`5.}, {2.600000000000000888`5.,
9.9281802365496094609`5.}, {2.7000000000000001776`5., 9.8560861494480640488`5.},
{2.80000000000002665`5., 9.5398696157849993682`5.}, {2.90000000000003553`5.,
9.9829742313712692692`5.}, {3.`5., 9.6074787805808767871`5.}};
```

```
In[8]:= pfun = ParametricNDSolveValue[{D[u[t, x], t] == a D[u[t, x], x, x],
u[0, x] == 20 UnitStep[-x], u[t, 0] == 20, u[t, 2] == 0}, u, {t, 0, 3}, {x, 0, 2}, {a}]
```

```
Out[8]= ParametricFunction[ $Failed Expression: u
Parameters: {a} ]
```

```
(* first we pass value of param to pfun and then the domain values →(t,x) *)
```

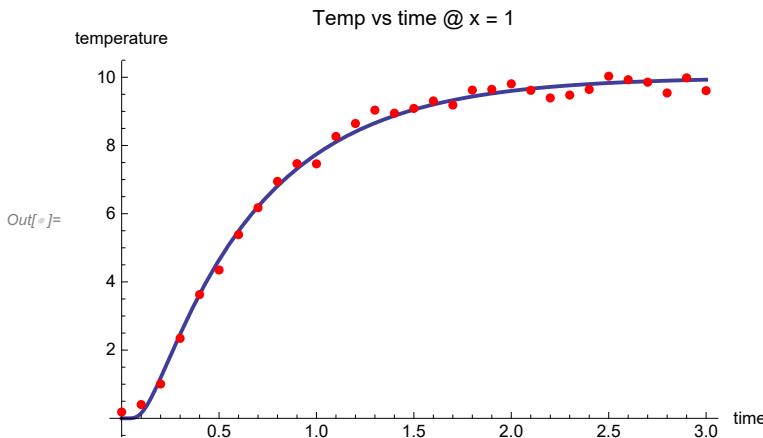
```
In[6]:= Plot[Evaluate[{pfun[a][t, 1], D[pfun[a][t, 1], t]} /. a → 1], {t, 0, 2}]
```



```
In[7]:= param = FindFit[data, pfun[a][t, 1], a, t]
```

```
Out[7]= {a → 0.70144}
```

```
In[8]:= Plot[pfun[a /. param][t, 1], {t, 0, 3}, PlotStyle → {Thick, ColorData[1][1]}, Epilog → {Red, PointSize[0.015], Point@data}, AxesLabel → {"time", "temperature"}, PlotLabel → "Temp vs time @ x = 1"]
```



## three modern PDEs

### Shock Waves and Burger's Equation (DSolve)

```
In[1]:= BurgersEqn = D[u[t, x], t] + u[t, x] × D[u[t, x], x] == ε D[u[t, x], x, x];
```

```
In[2]:= initialCondition = u[0, x] == Piecewise[{{1, x < 0}}];
```

```
In[1]:= dsol = DSolveValue[{BurgersEqn, initialCondition}, u[t, x], {t, x}]
```

$$\text{Out}[1]= \frac{1}{1 + \frac{e^{-\frac{t-2x}{4\epsilon}} \left(1 + \text{Erf}\left[\frac{x}{2\sqrt{t\epsilon}}\right]\right)}{1 + \text{Erf}\left[\frac{t-x}{2\sqrt{t\epsilon}}\right]}}$$

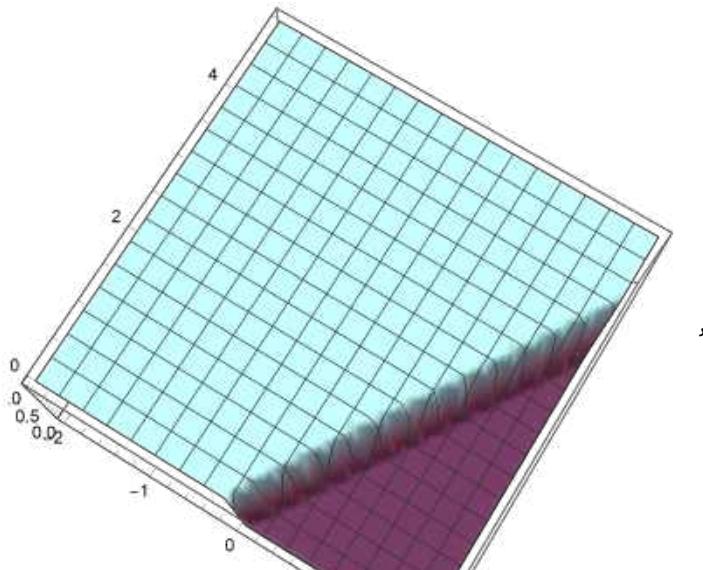
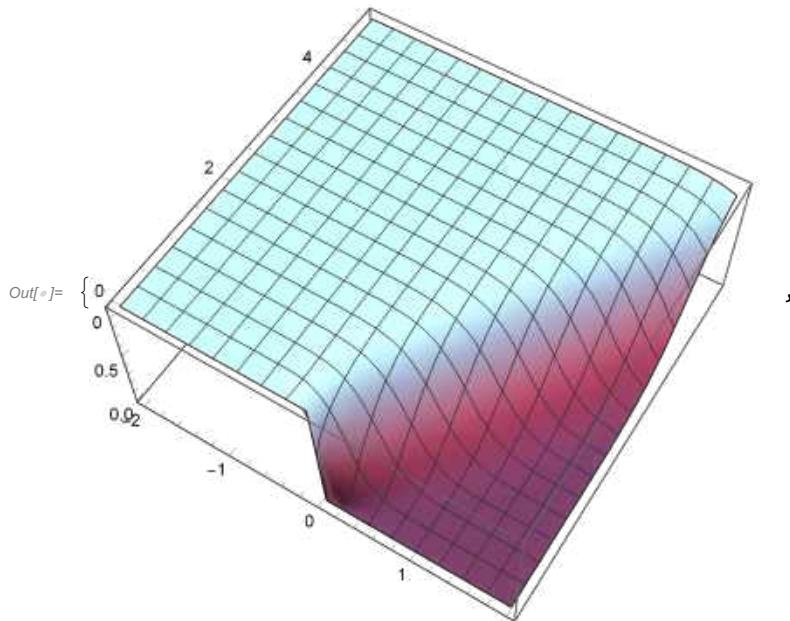
```
In[2]:= Table[Plot3D[Evaluate[dsol /. \epsilon \rightarrow j], {x, -2, 2},  

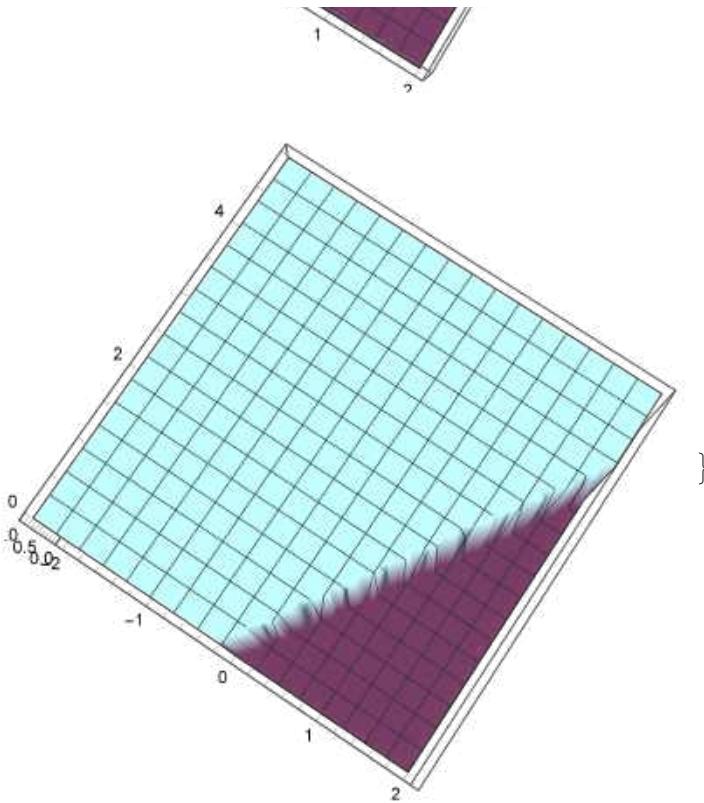
{t, 0.001, 5}, ColorFunction \rightarrow "CandyColors", PlotPoints \rightarrow 25,  

ImageSize \rightarrow Medium], {j, {1/10, 1/100, 1/1000}}]
```

General: Exp[-10002.2] is too small to represent as a normalized machine number; precision may be lost.

General: Exp[-9689.9] is too small to represent as a normalized machine number; precision may be lost.





## Black Scholes model (DSolve)

```
In[1]:= BlackScholesModel = {D[c[t, s], t] + 1/2 s^2 σ^2 D[c[t, s], s, s] + r s D[c[t, s], s] - r c[t, s] == 0,
c[T, s] == Max[s - k, 0]};
```

```
In[2]:= dsol = DSolveValue[BlackScholesModel, c[t, s], {t, s}]
```

$$\text{Out[2]= } \frac{1}{2} e^{-rT} \left( -e^{rt} k \operatorname{Erfc} \left[ \frac{(t-T) (2r-\sigma^2) + 2 \log[k] - 2 \log[s]}{2\sqrt{2} \sqrt{-t+T} \sigma} \right] + e^{rt} s \operatorname{Erfc} \left[ \frac{(t-T) (2r+\sigma^2) + 2 \log[k] - 2 \log[s]}{2\sqrt{2} \sqrt{-t+T} \sigma} \right] \right)$$

```
In[3]:= dsol /. {t → 0, s → 100, k → 100, σ → 0.2, T → 1, r → 0.05}
```

```
Out[3]= 10.4506
```

```
In[4]:= FinancialDerivative[{"European", "Call"}, {"StrikePrice" → 100.00, "Expiration" → 1},
 {"InterestRate" → 0.05, "Volatility" → 0.2, "CurrentPrice" → 100}]
```

```
Out[4]= 10.4506
```

# Quantum particle in a box (DSolve)

```

In[1]:= SchrodingerEquation = I \hbar \partial_t \psi[t, x] == - \frac{\hbar^2}{2 m} \partial_{x,x} \psi[t, x];
In[2]:= BC = {\psi[t, 0] == 0, \psi[t, d] == 0};

In[3]:= IC = \psi[0, x] == \frac{1}{\sqrt{d}} \sin[\pi \frac{x}{d}] + \frac{1}{\sqrt{d}} \sin[2\pi \frac{x}{d}];

In[4]:= sol = DSolve[{SchrodingerEquation, BC, IC}, \psi[t, x], {t, x}]
Out[4]= \left\{ \left\{ \psi[t, x] \rightarrow \frac{e^{-\frac{2i\pi^2 t \hbar}{d^2 m}} \left( e^{\frac{3i\pi^2 t \hbar}{2d^2 m}} + 2 \cos\left[\frac{\pi x}{d}\right] \right) \sin\left[\frac{\pi x}{d}\right]}{\sqrt{d}} \right\} \right\}

(* computing the probability density *)

In[5]:= \rho[t_, x_] = Simplify[ComplexExpand[Conjugate[\psi[t, x]] \psi[t, x]] /. First[sol]], d > 0]
Out[5]= \frac{\left( 3 + 2 \cos\left[\frac{2\pi x}{d}\right] + 2 \cos\left[\frac{\pi(2dmx - 3\pi t \hbar)}{2d^2 m}\right] + 2 \cos\left[\frac{\pi(2dmx + 3\pi t \hbar)}{2d^2 m}\right] \right) \sin\left[\frac{\pi x}{d}\right]^2}{d}

In[6]:= Clear[t, x];
In[7]:= \rho_e[t_, x_] = \rho[t, x] /. {\hbar \rightarrow 1.055 \star^{-34}, m \rightarrow 9.109 \star^{-31}, d \rightarrow 10^{-9}}
Out[7]= 1000000000 \left( 3 + 2 \cos\left[1.72444 \times 10^{48} \left(-9.94314 \times 10^{-34} t + 1.8218 \times 10^{-39} x\right)\right] + 2 \cos\left[1.72444 \times 10^{48} \left(9.94314 \times 10^{-34} t + 1.8218 \times 10^{-39} x\right)\right] + 2 \cos[200000000 \pi x] \right) \sin[1000000000 \pi x]^2

In[8]:= Animate[Plot[\rho_e[t, x], {x, 0, 10^{-9}}, PlotRange \rightarrow {0, 4 \star^9},
  PlotStyle \rightarrow ColorData[1][1], ImageSize \rightarrow Medium, Filling \rightarrow Bottom,
  AxesLabel \rightarrow {"x(m)", "\rho_e (m^{-1})"}], {t, 0, 3.66 \star^{-15}}]

```

# solving PDEs over Regions

## Dirichlet problem in a rectangle (DSolve)

```

In[1]:= LapEqn = \partial_{x,x} u[x, y] + \partial_{y,y} u[x, y] == 0; (* \nabla_{x,y}^2 u[x,y] == 0 *)
BC = DirichletCondition[
  u[x, y] == Piecewise[{{UnitTriangle[2x - 1], y == 0 || y == 2}}, 0], True];
\Omega = Rectangle[{0, 0}, {1, 2}];

```

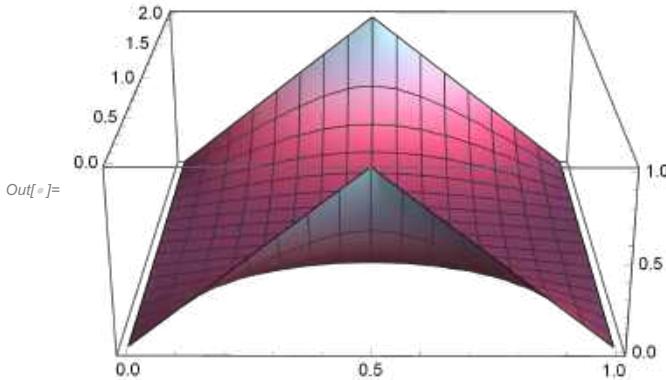
```
In[1]:= sol = FullSimplify[DSolve[{LapEqn, BC}, u[x, y], {x, y} ∈ Ω]]
Out[1]= {u[x, y] → ∑_{K[1]=1}^∞ 8 Cosh[π (-1 + y) K[1]] Sech[π K[1]] Sin[1/2 π K[1]] Sin[π x K[1]] / π² K[1]²}
```

```
In[2]:= asol = u[x, y] /. sol[[1]] /. {∞ → 300} // Activate;
```

```
In[3]:= Plot3D[asol, {x, 0, 1}, {y, 0, 2}, PlotRange → All, ColorFunction → "CandyColors"]
```

General: Sech[713.142] is too small to represent as a normalized machine number; precision may be lost.

General: Sech[719.425] is too small to represent as a normalized machine number; precision may be lost.



## Poisson type equations (NDSolve)

```
In[1]:= Ω = Disk[];
op = -Laplacian[u[x, y], {x, y}] == 1;
```

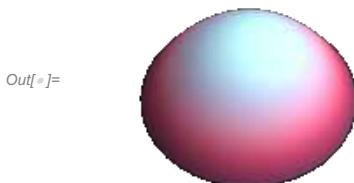
```
In[2]:= Γ_D = DirichletCondition[u[x, y] == 0, x^2 + y^2 ≥ 0.5];
```

```
In[3]:= uif = First@NDSolve[{op, Γ_D}, u, {x, y} ∈ Ω]
```

Out[3]=  $\{u \rightarrow \text{InterpolatingFunction}[$  Domain: {{-1., 1.}, {-1., 1.}}  $, ]\}$

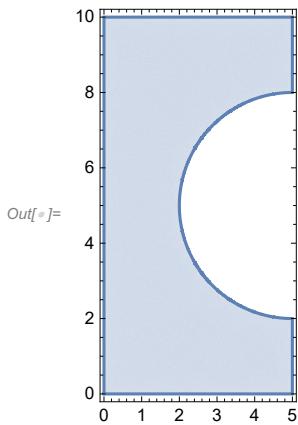
Output: scalar

```
In[4]:= Plot3D[Evaluate[u[x, y] /. uif], {x, y} ∈ Ω, ColorFunction → "CandyColors",
Mesh → None, PlotPoints → 50, Boxed → False, Axes → False, ImageSize → Small]
```



```
In[5]:= Ω = ImplicitRegion[0 ≤ x ≤ 5 && 0 ≤ y ≤ 10 && !( (x - 5)^2 + (y - 5)^2 ≤ 3^2), {x, y}];
```

```
In[1]:= RegionPlot[\Omega, AspectRatio -> {1, 1}, ImageSize -> Small]
```

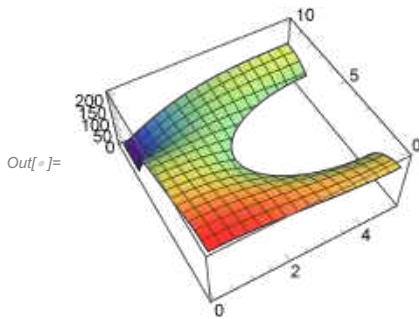


```
In[2]:= op = -Laplacian[u[x, y], {x, y}] - 20;
```

```
In[3]:= \Gamma_D = {DirichletCondition[u[x, y] == 0, x == 0 && 8 \leq y \leq 10], DirichletCondition[u[x, y] == 100, ((x - 5)^2 + (y - 5)^2 == 3^2)]};
```

```
In[4]:= uif = NDSolveValue[{op == 0, \Gamma_D}, u, {x, y} \in \Omega];
```

```
In[5]:= Plot3D[uif[x, y], {x, y} \in \Omega, ColorFunction -> "Rainbow", ImageSize -> Small]
```



```
In[6]:= \Gamma_D = DirichletCondition[u[x, y] == 0, x == 0 && 8 \leq y \leq 10];
```

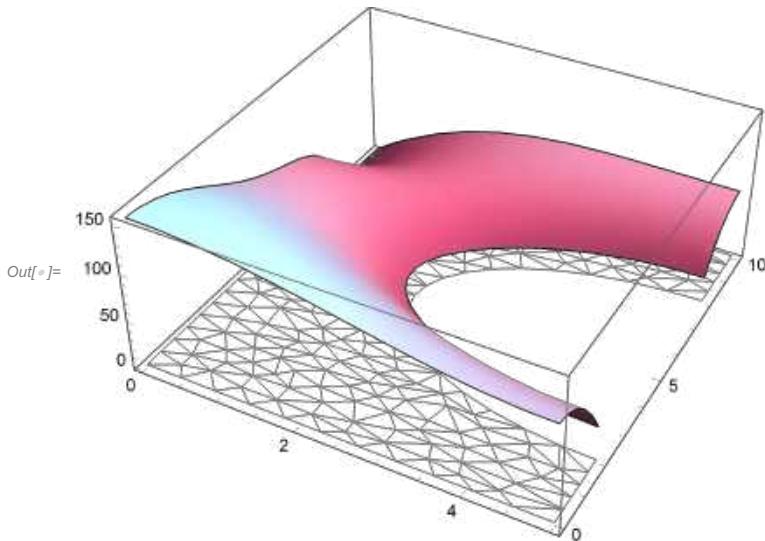
```
In[7]:= \Gamma_N = NeumannValue[-2 u[x, y], ((x - 5)^2 + (y - 5)^2 == 3^2)];
```

```
In[8]:= uif = NDSolveValue[{op == \Gamma_N, \Gamma_D}, u, {x, y} \in \Omega];
```

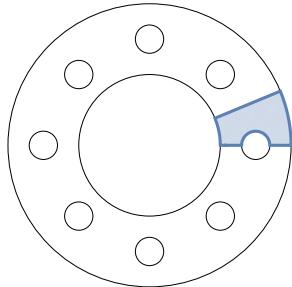
```
In[9]:= Needs["NDSolve`FEM`"]
```

```
Show[
```

```
Plot3D[uif[x, y], {x, y} ∈ uif["ElementMesh"],
 Mesh → None, ColorFunction → "CandyColors",
 Graphics3D[{Opacity[0.2], EdgeForm[Gray], FaceForm[None],
 NDSolve`FEM`ElementMeshToGraphicsComplex[uif["ElementMesh"], "CoordinateConversion" ->
 (Join[#, ConstantArray[{0.}, {Length[#]}], 2] &)]}], ImageSize → Medium]
```

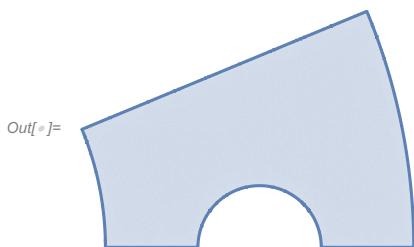


## some transient problem (NDSolve)



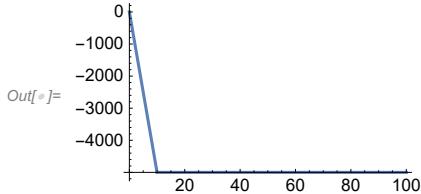
```
In[=]:= RegionPlot[
```

```
Ω = ImplicitRegion[y ≥ 0 && (x - 3/2)^2 + y^2 ≥ 1/25 && x^2 + y^2 ≥ 1 && x^2 + y^2 ≤ 4 && y ≤ x Tan[π/8], {x, y}],
 AspectRatio → {1, 1}, Frame → False, ImageSize → Small]
```

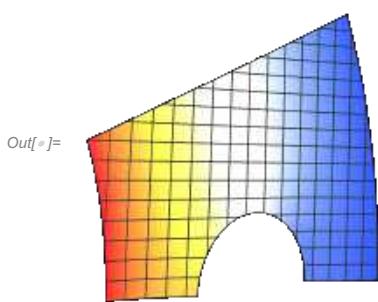


```
In[=]:= Clear[eqn, Γ];
```

```
In[1]:= eqn[t_, x_, y_] = -10 Laplacian[u[t, x, y], {x, y}];  
In[2]:= ΓDc[t_] = {DirichletCondition[u[t, x, y] == 200, x^2 + y^2 == 1],  
DirichletCondition[u[t, x, y] == 10., x^2 + y^2 == 4]};  
In[3]:= Plot[Piecewise[{{{-500. t, t <= 10}, {-5000, t > 10}}], {t, 0, 100}, ImageSize -> Small]
```



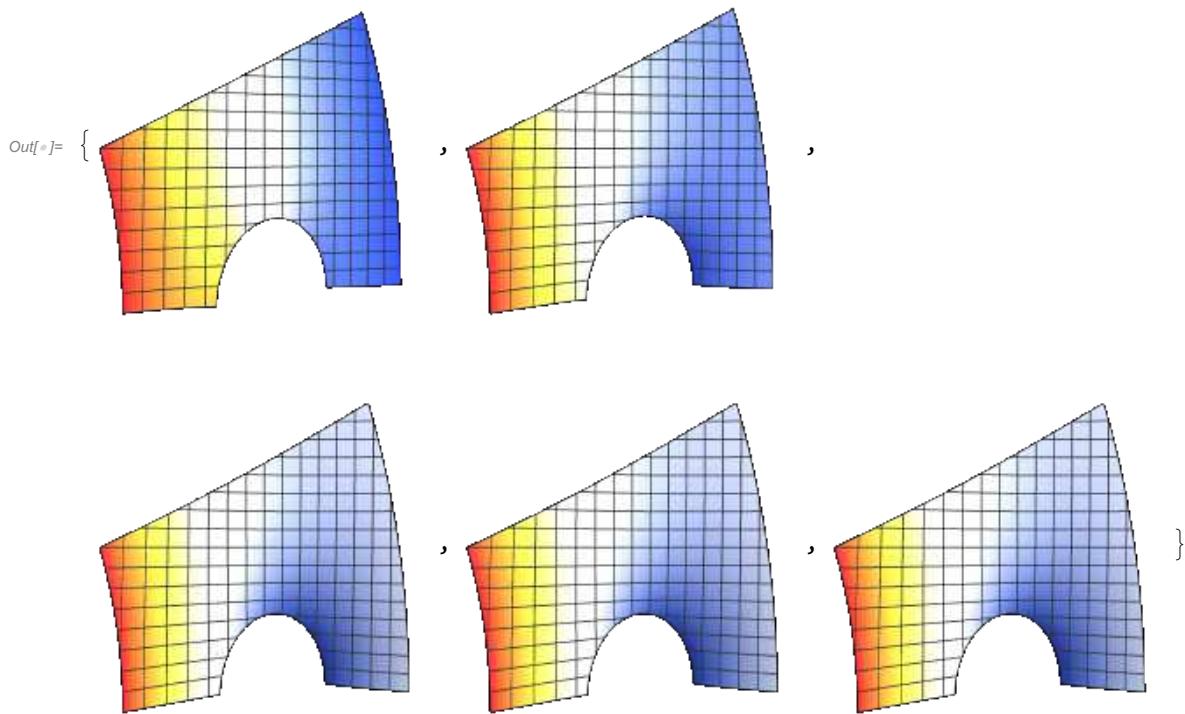
```
In[4]:= ΓNc[t_] = NeumannValue[If[t <= 10, -500. t, -5000], (x - 3/2)^2 + y^2 == 1/25];  
In[5]:= unit = NDSolveValue[{eqn[0, x, y] == 0, ΓDc[0]}, u[0, x, y], {x, y} ∈ Ω];  
In[6]:= Plot3D[unit, {x, y} ∈ Ω, ColorFunction -> "TemperatureMap",  
ViewPoint -> Above, Boxed -> False, Axes -> False, ImageSize -> Small]
```



```
In[7]:= uif = NDSolveValue[{D[u[t, x, y], t] + eqn[t, x, y] == ΓNc[t], ΓDc[0], u[0, x, y] == unit},  
u, {t, 0, 25}, {x, y} ∈ Ω]
```

Out[7]= InterpolatingFunction[ Domain: {{0, 25}, {0.924, 2}, {0, 0.765}} Output: scalar ]

```
In[1]:= Table[Plot3D[uif[t, x, y], {x, y} ∈ Ω, ColorFunction → "TemperatureMap", ViewPoint → Above, Boxed → False, Axes → False, ImageSize → Small], {t, {0, 5, 10, 15, 25}}]
```



## system of PDEs over a region

### Stokes flow in a duct (NDSolve)

```
In[232]:= ClearAll["Global`*"]

(*
{∇_{x,y} · ({ {-μ, 0}, {0, -μ} } . ∇_{x,y} u[x, y]) + p^{(1, 0)} [x, y],
∇_{x,y} · ({ {-μ, 0}, {0, -μ} } . ∇_{x,y} v[x, y]) + p^{(0, 1)} [x, y], u^{(1, 0)} [x, y] + v^{(0, 1)} [x, y]} == {0, 0, 0} /. μ → 1
*)

In[280]:= ClearAll[iStokesFlow, StokesFlow];
iStokesFlow[a_, depVars : {u_, v_, ___, p_},
X : {x_, y_, ___}, msghead_Symbol] := Module[{diag},
diag = -a * IdentityMatrix[Length[depVars] - 1];
Join[(Inactive[Div][diag.Inactive[Grad][#, X], X] & /@ Most[depVars]) +
(D[p, #] & /@ X), {Total[MapThread[D[#, #2] &, {Most[depVars], X}]]}]
];
```

```
In[305]:= PiecewiseExpand[Piecewise[{{mu, True}}]]
```

```
Out[305]= mu
```

```
In[282]:= StokesFlow[mu_, depVars : {u_, v_, ___, p_}, X : {x_, y_, ___}] /;
Length[X] ≥ 2 && Length[depVars] == Length[X] + 1 :=
With[{res = Catch[iStokesFlow[PiecewiseExpand[Piecewise[{{mu, True}}]]], depVars, X,
StokesFlow], NDSolve`FEM`FEMError[__]}, res /; Unevaluated[res] != $Failed
];
```

```
In[236]:= Ω = ImplicitRegion[0 ≤ x ≤ 2 && 0 ≤ y ≤ 0.5 && ! (x ≥ 1 && y ≤ 0.1) && ! (x ≥ 1 && y ≥ 0.4), {x, y}];
```



```
In[132]:= (* programmatically generate the PDEs *)
```

```
In[283]:= pde = StokesFlow[1, {u[x, y], v[x, y], p[x, y]}, {x, y}] == {0, 0, 0}
```

```
Out[283]= {▽_{x,y} · ({ {-1, 0}, {0, -1} } . ▽_{x,y} u[x, y]) + p^{(1,0)} [x, y],
▽_{x,y} · ({ {-1, 0}, {0, -1} } . ▽_{x,y} v[x, y]) + p^{(0,1)} [x, y],
v^{(0,1)} [x, y] + u^{(1,0)} [x, y]} == {0, 0, 0}
```

```
In[135]:= (* manually enter the PDEs *)
```

```
In[287]:= pdes = {Inactive[Div] [
{{{-μ, 0}, {0, -μ}}.Inactive[Grad][u[x, y], {x, y}], {x, y}] + D[p[x, y], x],
Inactive[Div] [{ {-μ, 0}, {0, -μ}}.Inactive[Grad][v[x, y], {x, y}], {x, y}] +
D[p[x, y], y],
D[u[x, y], x] + D[v[x, y], y]} == {0, 0, 0} /. μ → 1
```

```
Out[287]= {▽_{x,y} · ({ {-1, 0}, {0, -1} } . ▽_{x,y} u[x, y]) + p^{(1,0)} [x, y],
▽_{x,y} · ({ {-1, 0}, {0, -1} } . ▽_{x,y} v[x, y]) + p^{(0,1)} [x, y],
v^{(0,1)} [x, y] + u^{(1,0)} [x, y]} == {0, 0, 0}
```

```
In[288]:= Γ_D = {
DirichletCondition[u[x, y] == 4 * 0.3 * y * (0.5 - y) / (0.41)^2, x == 0.],
DirichletCondition[{u[x, y] == 0., v[x, y] == 0.}, 0. < x < 2],
DirichletCondition[{p[x, y] == 0.}, x == 2]
};
```

```
In[289]:= {uvel, vvel, pressure} = NDSolveValue[{pdes, Γ_D}, {u, v, p}, {x, y} ∈ Ω,
Method → {"FiniteElement", "InterpolationOrder" → {u → 2, v → 2, p → 1}}];
```

```
In[290]:= Show[RegionPlot[Ω, AspectRatio -> {1, 1}],
  VectorPlot[{uvel[x, y], vvel[x, y]}, {x, y} ∈ Ω,
    VectorStyle -> {Opacity[0.75], Black}, StreamPoints -> 12,
    StreamColorFunction -> "Rainbow", StreamColorFunctionScaling -> True]
]

Out[290]=
```

## Structural mechanics (NDSolve)

```
In[356]:= gr =
```



```
In[357]:= Needs["NDSolve`FEM`"]
In[358]:= mesh = ToElementMesh[DiscretizeGraphics@gr, "MeshOrder" -> 1]
Out[358]= ElementMesh[{{-93.9459, 93.9356}, {0., 890.1}, {-102.45, 73.6294}},
{TetrahedronElement[<175 355>]}]
```

```
In[359]:= stressOperator[Y_, v_] :=
  {Inactive[Div] [({{0, 0, -((Y v) / ((1 - 2 v) (1 + v)))}, {0, 0, 0}, {-((Y / (2 (1 + v)))},
    0, 0}}].Inactive[Grad] [w[x, y, z], {x, y, z}], {x, y, z}] +
  Inactive[Div] [({{0, -((Y v) / ((1 - 2 v) (1 + v)))}, 0}, {-((Y / (2 (1 + v)))}, 0, 0},
    {0, 0, 0}}].Inactive[Grad] [v[x, y, z], {x, y, z}], {x, y, z}] +
  Inactive[Div] [({{-((Y (1 - v)) / ((1 - 2 v) (1 + v)))}, 0, 0}, {0, -((Y / (2 (1 + v)))}, 0},
    {0, 0, -((Y / (2 (1 + v)))}}].Inactive[Grad] [u[x, y, z], {x, y, z}], {x, y, z}],
  Inactive[Div] [({{0, 0, 0}, {0, 0, -((Y v) / ((1 - 2 v) (1 + v)))}, {0, -((Y / (2 (1 + v)))}, 0,
    {0, -((Y / (2 (1 + v)))}, 0}}].Inactive[Grad] [w[x, y, z], {x, y, z}], {x, y, z}] +
  Inactive[Div] [({{0, -((Y / (2 (1 + v)))}, 0}, {-((Y v) / ((1 - 2 v) (1 + v)))}, 0, 0},
    {0, 0, 0}}].Inactive[Grad] [u[x, y, z], {x, y, z}], {x, y, z}] +
  Inactive[Div] [({{-((Y / (2 (1 + v)))}, 0, 0}, {0, -((Y (1 - v)) / ((1 - 2 v) (1 + v)))}, 0},
    {0, 0, -((Y / (2 (1 + v)))}}].Inactive[Grad] [v[x, y, z], {x, y, z}], {x, y, z}],
  Inactive[Div] [({{0, 0, 0}, {0, 0, -((Y / (2 (1 + v)))}, {0, -((Y v) / ((1 - 2 v) (1 + v)))}, 0,
    {0}}].Inactive[Grad] [v[x, y, z], {x, y, z}], {x, y, z}] + Inactive[Div] [
  ({0, 0, -((Y / (2 (1 + v)))}, {0, 0, 0}, {-((Y v) / ((1 - 2 v) (1 + v)))}, 0, 0}]}.

  Inactive[Grad] [u[x, y, z], {x, y, z}], {x, y, z}] +
  Inactive[Div] [({{-((Y / (2 (1 + v)))}, 0, 0}, {0, -((Y / (2 (1 + v)))}, 0},
    {0, 0, -((Y (1 - v)) / ((1 - 2 v) (1 + v)))}}]}.

  Inactive[Grad] [w[x, y, z], {x, y, z}]]};
```

(\*specify constraints such that the boundary  
of the crankshaft is held fixed at these positions \*)

```
In[378]:=  $\Gamma_D$  =
  DirichletCondition[{u[x, y, z] == 0., v[x, y, z] == 0., w[x, y, z] == 0.}, {y <= 0.1, y >= 890}];

(*specify boundary load pushing in the negative z direction*)
```

```
In[379]:=  $\Gamma_n$  = NeumannValue[-10000.,
  ((217 <= y <= 256) && (40 <= z <= 103)) || ((584 <= y <= 622) && (40 <= z <= 103))];
```

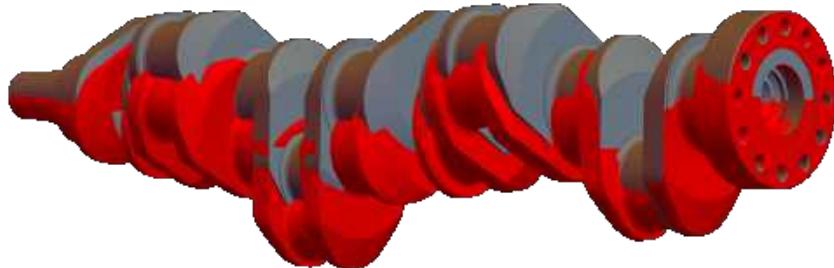
(\*solving the coupled PDEs\*)

```
In[384]:= AbsoluteTiming[{uif, vif, wif} = NDSolveValue[
  {stressOperator[10^9, 33/100] == {0, 0,  $\Gamma_n$ },  $\Gamma_D$ }, {u, v, w}, {x, y, z}  $\in$  mesh];]
```

```
Out[384]= {6.33607, Null}
```

```
In[385]:= Show[
  ToBoundaryMesh[mesh] [
    "Wireframe" ["MeshElementStyle" → {Directive[EdgeForm[], FaceForm[Gray]]}],
    ElementMeshDeformation[mesh, {uif, vif, wif}, "ScalingFactor" → 100] [
      "Wireframe" [AspectRatio → Automatic,
      "MeshElementStyle" → Directive[{EdgeForm[], FaceForm[Red]}]],
      ImageSize → 500, ViewPoint → {-2, -2, 0}
    ]
]
```

Out[385]=



# symbolic Eigenfunction Problems

## Basic problem (DSolve)

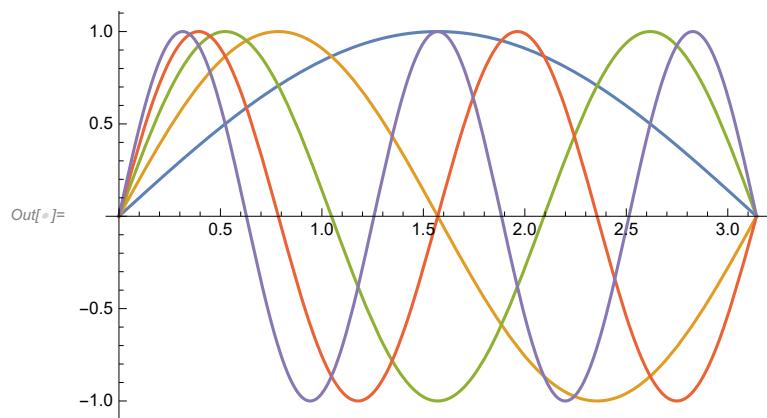
```
In[1]:= sol = DSolve[{y''[x] + λ y[x] == 0, y[0] == 0, y[π] == 0}, y[x], x]
```

```
Out[1]= {y[x] → {{c1 Sin[x Sqrt[λ]] n ∈ ℤ && n ≥ 1 && λ == n^2}, 0}}
```

```
In[2]:= eigfun = Table[y[x] /. sol[[1]] //. {n → i, λ → n^2} /. C[1] → 1, {i, 5}]
```

```
Out[2]= {Sin[x], Sin[2 x], Sin[3 x], Sin[4 x], Sin[5 x]}
```

```
In[3]:= Plot[Evaluate[eigfun], {x, 0, π}]
```

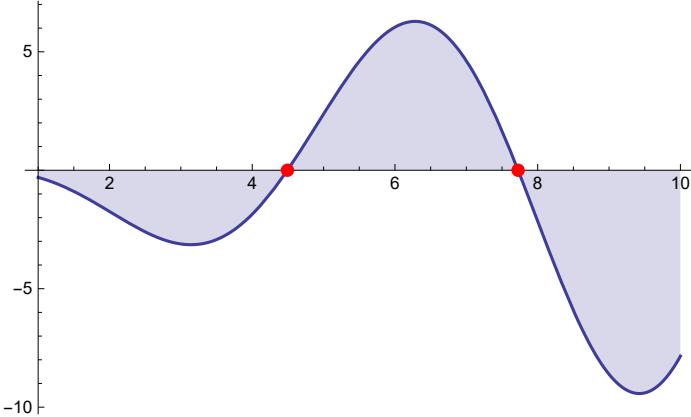


# Robin problem for an ODE (DSolve)

```
In[1]:= sol = DSolve[{y''[x] + λ^2 y[x] == 0, y[0] + y'[0] == 0, y[1] == 0}, y[x], x]
Out[1]= {y[x] → {c1 (-λ Cos[x λ] + Sin[x λ]) λ Cos[λ] == Sin[λ]}, 0}
True
```

```
In[2]:= roots = λ /. Solve[λ Cos[λ] == Sin[λ] && 1 < λ < 10];
data = Table[{λ, θ}, {λ, roots}];

In[3]:= Plot[λ Cos[λ] - Sin[λ], {λ, 1, 10}, Filling → Axis,
PlotStyle → ColorData[1][1], Epilog → {Red, PointSize[0.02], Point@data}]
```



```
In[4]:= FindRoot[λ Cos[λ] - Sin[λ] == 0, {λ, #}] & /@ {4, 7}
Out[4]= {{λ → 4.49341}, {λ → 7.72525}}
```

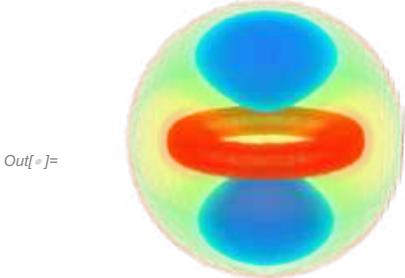
(\* we could also have added assumption to DSolve \*)

```
In[5]:= dsol =
DSolve[{y''[x] + λ^2 y[x] == 0, y[0] + y'[0] == 0, y[1] == 0}, y[x], x, Assumptions → 1 < λ < 10]
Out[5]= {y[x] → {c1 (-λ Cos[x λ] + Sin[x λ]) λ == 4.49... || λ == 7.73...}, 0}
```

# Eigenfunction of the Laplacian in a Ball (DEigensystem)

```
In[1]:= L = -Laplacian[u[x, y, z], {x, y, z}];
In[2]:= B = DirichletCondition[u[x, y, z] == 0, True];
In[3]:= {vals, funs} = DEigensystem[{L, B}, u[x, y, z], {x, y, z} ∈ Ball[{0, 0, 0}, 2], 7];
```

```
In[7]:= DensityPlot3D[fun[[7]] // N // Evaluate, {x, y, z} ∈ Ball[{0, 0, 0}, 2],
Boxed → False, Axes → False, ColorFunction → Hue, ImageSize → Small]
```



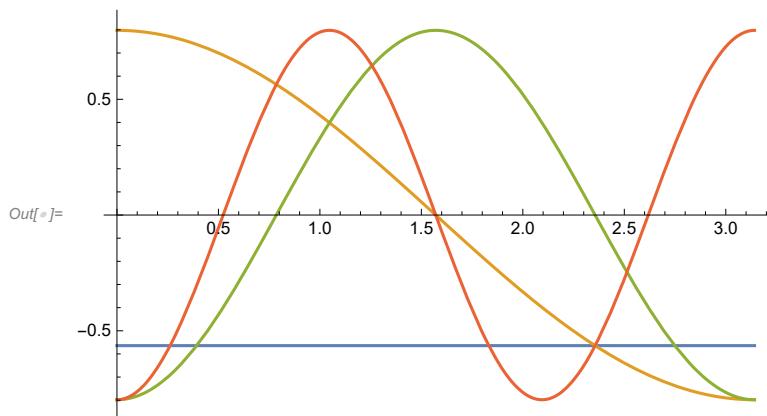
## NDEigensystem

### eigen modes

$$-\nabla_x^2 u = \lambda u$$

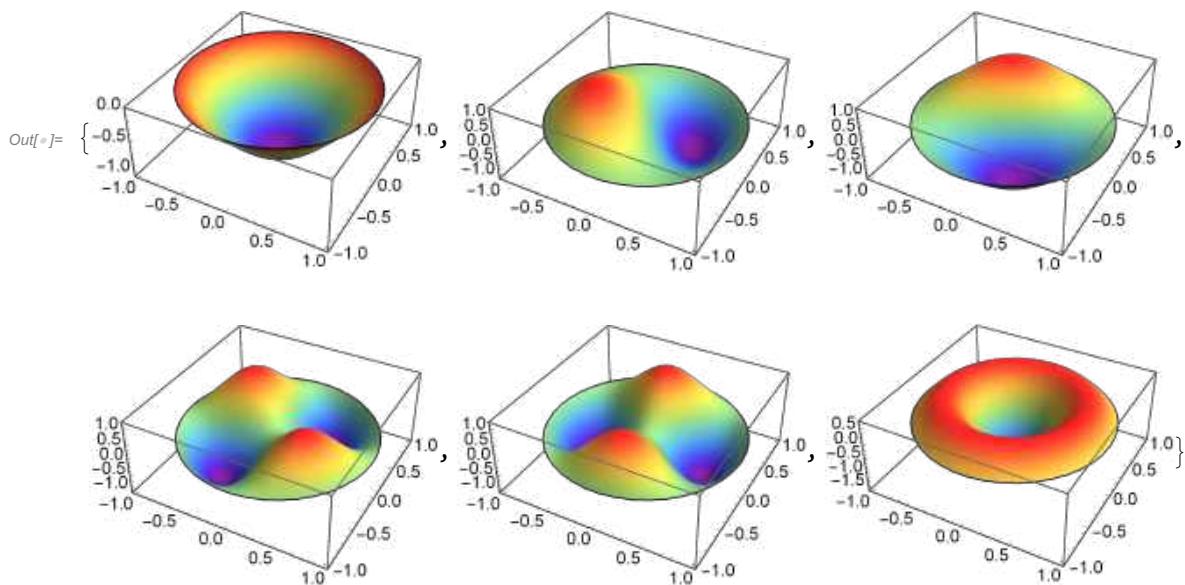
```
In[8]:= {vals, funs} = NDEigensystem[-Laplacian[u[x], {x}], u[x], {x, 0, Pi}, 4];
```

```
In[9]:= Plot[funs, {x, 0, Pi}]
```



```
In[10]:= {vals, funs} = NDEigensystem[{-Laplacian[u[x, y], {x, y}],
DirichletCondition[u[x, y] == 0, True]}, u[x, y], {x, y} ∈ Disk[], 6];
```

```
In[6]:= Table[Plot3D[i, {x, y} ∈ Disk[],
  ColorFunction → "Rainbow", Mesh → None, PlotPoints → 30], {i, funs}]
```



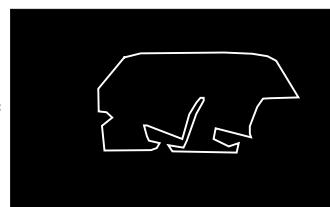
## car acoustic distribution

```
In[7]:= img =
```



```
;
```

```
In[8]:= boundary =
```



```
;
```

```
In[9]:= region = BoundaryDiscretizeGraphics[boundary, ImageSize → Small]
```



```
In[10]:= {vals, funs} = NDEigensystem[{-Laplacian[u[x, y], {x, y}]}, u[x, y], {x, y} ∈ region, 6];
```

```
In[6]:= Show[img, ContourPlot[fun[[2]], {x, y} ∈ region, ColorFunction →
  Function[x, {Opacity[0.65], ColorData["Rainbow"][[x]]}]], ImageSize → Medium]
```



## other behaviours of NDSolve/ParametricNDSolve

using matrix/vector to index inside NDSolve

```
In[7]:= mat = {{1, 1}, {1, -1}};
```

```
In[8]:= sol = NDSolve[{x'[t] == mat.x[t], x[0] == {1, 2}}, x, {t, 0, 1}]
```

Out[8]=  $\left\{ \left\{ x \rightarrow \text{InterpolatingFunction}[ \begin{array}{c} + \\ \mathcal{N} \end{array} \right] \text{Domain: } \{0., 1.\} \text{Output dimensions: } \{2\} \right\} \right\}$

```
In[9]:= x[0.5] /. sol
```

```
Out[9]= {2.88875, 1.97846}
```

putting constraints on the dependent var

```
In[10]:= NDSolve[{y'[t] == y[t], y[0] == 0.01}, y, {t, 0, 10}, DependentVariables → {y[t], 0, 1}]
```

**NDSolve:** Dependent variable(s) y went out of the range specified by {y, 0, 1} at t = 4.60516777994983`.

Out[10]=  $\left\{ \left\{ y \rightarrow \text{InterpolatingFunction}[ \begin{array}{c} + \\ \text{curve} \end{array} \right] \text{Domain: } \{0., 4.61\} \text{Output: scalar} \right\} \right\}$

```
In[6]:= NDSolve[{y'[t] == y[t], y[0] == 0.01}, y,
{t, 0, 10}, DependentVariables -> {y[t], 0, 1} &gt; Echo[t]]

```

» 4.60517

Out[6]=  $\{y \rightarrow \text{InterpolatingFunction}[$   Domain: {{0., 10.}} Output: scalar  $]\}$

## “WhenEvent” in ParametricNDSolve

(\*trivial example to check its effect \*)

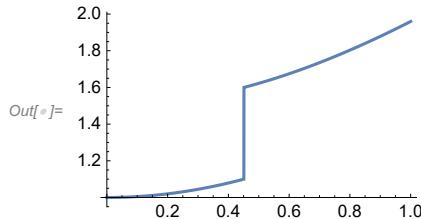
```
In[7]:= sol = ParametricNDSolve[
{x'[t] == Sin[t], x[0] == s, WhenEvent[x[t] == 1.1, x[t] -> x[t] + 0.5]}, x, {t, 0, 1}, {s}]
```

Out[7]=  $\{x \rightarrow \text{ParametricFunction}[$   Expression: x Parameters: {s}  $]\}$

```
In[8]:= pfun = x[1] /. sol
```

Out[8]=  $\text{InterpolatingFunction}[$   Domain: {{0., 1.}} Output: scalar  $]$

```
In[9]:= Plot[pfun[t], {t, 0, 1}, ImageSize -> Small]
```



# “If” statement in NDSolve

```
In[390]:= Manipulate[
Module[{a = p[[1]], b = p[[-1]]},
sol = NDSolve[{x'[t] == y[t], y'[t] == If[y[t] - 1 > 0, -1, 0.1 y[t] - x[t]],
x[0] == a, y[0] == b}, {x, y}, {t, 0, 20}]
];
Row[{{
ParametricPlot[Evaluate[{x[t], y[t]} /. sol], {t, 0, 20}, ImageSize -> Small],
Plot[Evaluate[{x[t], y[t]} /. sol], {t, 0, 20}, ImageSize -> Small]
}
],
{{p, {0., 0.53}}, Locator}, SaveDefinitions -> True
}]
```

