

Linear algebra in computational physics

PROJECT 1

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1 Abstract

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In this report we compare different numerical methods of solving differential equations using linear algebra. More specifically, we consider Poisson's equation

$$\frac{d^2\phi}{dr^2} = -4\pi r\rho(r) \tag{2.1}$$

, which we solve using both gaussian elimination and LU-decomposition. For comparison we look at the relative error for different integration points, as well as comparing the CPU time of both algorithms.

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