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Solving differential equations using the block tridiagonal System of Equations

1. Solve the question by block tridiagonal system of equations:

$$y''' + 4y'' + y' - 6y = 1, 0 < x < 1$$

 $y(0) = y'(0) = 0, y'(1) = 1$

Ans : Here, we assume $p=y^\prime$, so the equation becomes $p^{\prime\prime}+4p^\prime+p-6y=1$

$$p''+4p'+p-6y=1$$

Now, Discretizing these set of equations, we get :

$$egin{aligned} y_i - y_{i-1} - rac{h(p_i + p_{i-1})}{2} &= 0 \ rac{p_{i+1} - 2p_i + p_{i-1}}{h^2} + 4 imes rac{p_{i+1} - p_{i-1}}{2h} + p_i - 6y_i &= 1 \ \Rightarrow igg(rac{1}{h^2} - rac{2}{h}igg) p_{i-1} + igg(1 - rac{2}{h^2}igg) p_i + igg(rac{1}{h^2} + rac{2}{h}igg) p_{i+1} - 6y_i &= 1 \end{aligned}$$

Now, let $X_i = \left| egin{array}{c} y_i \\ n_i \end{array}
ight|$. So, the given system of equations become :

$$egin{bmatrix} -1 & -h/2 \ 0 & (1/h^2-2/h) \end{bmatrix} X_{i-1} + egin{bmatrix} 1 & -h/2 \ -6 & 1-2/h^2 \end{bmatrix} X_i + egin{bmatrix} 0 & 0 \ 0 & (1/h^2+2/h) \end{bmatrix} X_{i+1} = egin{bmatrix} 0 \ 1 \end{bmatrix}$$

$$\Rightarrow A_i^* X_{i-1} + B_i^* X_i + C_i^* X_{i+1} = D_i^* \ orall , \ i = 1, 2, \ldots, n-1$$

We can now solve this system of equation using a modification of the Thomas Algorithm.

First of all we need to define the differential equation and in order to do that, we are using the form

$$y''' + A(x)y'' + B(x)y' + C(x)y = D(x)$$

So, we first need to define these equations for our problem

```
In [2]:
        def A(x):
             return 4
        def B(x):
             return 1
         def C(x):
             return -6
         def D(x):
             return 1
```

Now, we have to check for the value of $h \& x_0, x_n, n$

```
In [6]: h = 0.2
         x_0 = 0

x_n = 1

n = int((x_n - x_0)/h + 0.5)
          x = np.array([])
          for i in range(n+1):
              x = np.append(x, i*h)
```

Now, we define our matrices $A_i^*, B_i^*, C_i^* \ \& D_i^*$

```
In [7]: A star = np.array([ [[-1,-h/2],[0,((2 - A(x[0])*h)/(2*h*h) )]] ])
        B star = np.array([ [[ 1,-h/2],[C(x[0]),B(x[0]) - ((2)/(h*h))]] ])
        C star = np.array([ [[0 ,0],[0,((2 + A(x[0])*h)/(2*h*h) )]] ])
        D star = np.array([ [[0], [D(x[0])]] ])
        print("A star =" )
        print(A star)
        print("B star =" )
        print(B star)
        print("C_star =" )
        print(C_star)
        print("D star =" )
        print(D star)
        for i in range(1,n+1):
            A star = np.append(A star, [[-1,-h/2],[0,((2 - A(x[i])*h)/(2*h*h
        ) )]]], axis=0)
             B_{star} = np.append(B_{star}, [[[1,-h/2], [C(x[0]), B(x[i]) - ((2)/(h))])
        *h))]] ], axis=0)
            C_{star} = np.append(C_{star}, [[[0,0],[0,((2+A(x[i])*h)/(2*h*h)
        )]] ], axis=0)
            D star = np.append(D star, [[0], [D(x[i])]]], axis=0)
             print(i)
        print("Now, after running the loop")
        print("A star =" )
        print(A_star)
        print("B star =" )
        print(B star)
        print("C star =" )
        print(C_star)
        print("D star =" )
        print(D star)
```

```
A star =
[[[-1.
       -0.1]
  [ 0. 15. ]]]
B star =
[[[ 1.
        -0.1]
  [ -6. -49. ]]]
C star =
[[[ 0. 0.]
  [ 0. 35.]]]
D star =
[[0]]]
  [1]]]
1
2
3
4
5
Now, after running the loop
A star =
[[[-1.
        -0.1]
  [ 0.
        15.]]
 [[-1.
        -0.1]
  [ 0.
        15. ]]
        -0.1]
 [[-1.
  [ 0.
        15.]]
 [[-1.
        -0.1]
  [ 0.
        15.]]
 [[-1.
        -0.11
  [ 0.
        15. ]]
 [[-1.
        -0.1]
  [ 0.
        15. ]]]
B star =
          -0.1]
[[[ 1.
  [ -6.
         -49.]]
        -0.1]
 [[ 1.
  [ -6.
         -49.]]
 [[ 1.
          -0.1]
  [ -6.
         -49. ]]
 [[
    1.
          -0.1]
  [ -6.
         -49. ]]
 [[ 1.
         -0.1]
  [ -6.
         -49. ]]
 [[ 1.
          -0.1]
  [ -6.
         -49. ]]]
C_star =
[[[0. 0.]]
  [ 0. 35.]]
```

```
[[0.0.]
  [ 0. 35.]]
 [[ 0. 0.]
  [ 0. 35.]]
 [[ 0. 0.]
  [ 0. 35.]]
 [[ 0. 0.]
  [ 0. 35.]]
 [[ 0. 0.]
  [ 0. 35.]]]
D star =
[[0]]]
  [1]]
 [[0]]
  [1]]
 [[0]]
  [1]]
 [[0]]
  [1]]
 [[0]]
  [1]]
 [[0]]
  [1]]]
```

Here, all the values of are same because it isn't dependent on x Now, we will define the X_i matrices that will finally store the answers.

```
In [8]: X_ans = np.array([[[0],[0]]],dtype = float)
         for i in range(n):
             X_{ans} = np.append(X_{ans}, [[[0],[0]]], axis = 0)
```

Here, we need to add the initial conditions, i.ie

$$X_0 = \left[egin{array}{c} 0 \ 0 \end{array}
ight] \& X_n = \left[egin{array}{c} 0 \ 1 \end{array}
ight]$$

```
In [9]: X_ans[n] = np.array([[[0],[1]]])
```

```
In [10]: X ans
Out[10]: array([[[0.],
                   [0.]],
                  [[0.]]
                   [0.]],
                  [[0.],
                   [0.]],
                  [[0.],
                   [0.]],
                  [[0.],
                   [0.]],
                  [[0.],
                   [1.]])
```

Now, we need to modify the value of D_1^st because we have $A_1^st X_0 + B_1^st X_1 + C_1^st X_2 = D_1^st$ and we already know the value of X_0 , so it can be shifted to the RHS

$$\Rightarrow B_1^*X_1 + C_1^*X_2^* = D_1^* - A_1^*X_0 \ \Rightarrow D_1^* = D_1^* - A_1^*X_0$$

```
In [11]: D_star[1] = D_star[1] - np.dot(A_star[1], X_ans[0])
```

Now, we will transform the given equations into the form :

```
X_i + C_i' X_{i+1} = D_i'
where, C_1' = (B_1^*)^{-1}C_1^* \ \& \ D_1' = (B_1^*)^{-1}D_1^*
and B_i' = (B_i^* - A_i^* C_{i-1}')
C_i' = (B_i')^{-1}C_i
D_i' = (B_i')^{-1}(D_i^* - A_i^*D_{i-1}')
for i=2,3,\ldots,n-1
```

```
cc_dash = np.dot(np.linalg.inv(B_star[1]),C_star[1] )
dd dash = np.dot(np.linalg.inv(B star[1]),D star[1] )
C dash = np.array([cc dash])
D dash = np.array([dd dash])
C dash = np.append(C dash, [cc dash], axis = 0)
D dash = np.append(D dash, [dd dash], axis = 0)
for i in range(2,n):
    b dash = (B star[i] - np.dot(A star[i], C dash[i-1]) )
    b dashinv = np.linalg.inv(b dash)
    cc_dash = np.dot(b_dashinv,C_star[i])
    dd dash = np.dot(b dashinv , D star[i] - np.dot(A star[i],D dash[
i-1]))
    C_dash = np.append(C_dash, [cc_dash], axis = 0)
    D dash = np.append(D dash, [dd dash], axis = 0)
```

In [13]:

print(C dash)

```
print(D_dash)
               [[[ 0.
                                 -0.070564521
                                 -0.70564516]]
                 [ 0.
                [[ 0.
                                 -0.070564521
                  [ 0.
                                 -0.70564516]]
                [[ 0.
                                 -0.21171782]
                 [ 0.
                                 -0.87802707]]
                [[ 0.
                                 -0.365797
                  [ 0.
                                 -0.91559
                                             11
                [[ 0.
                                 -0.50523998]
                  [ 0.
                                 -0.90649419]]]
               [[[-0.00201613]
                  [-0.02016129]]
                [[-0.00201613]
                  [-0.02016129]]
                [[-0.01176435]
                  [-0.0320662]]
                [[-0.02951053]
                  [-0.03639253]]
                [[-0.05259415]
                  [-0.0348868 ]]]
Now, we have X_{n-1}=(B_{n-1}^st-A_{n-1}^st C_{n-2}')^{-1}(D_{n-1}^st-C_{n-1}^st X_n-A_{n-1}^st D_{n-2}')
               b_{dash} = (B_{star}[n-1] - np.dot(A_{star}[n-1],C_{dash}[n-2]))
```

```
b dashinv = np.linalg.inv(b dash)
final ans = np.dot(b_dashinv, D_star[n-1] - np.dot(C_star[n-1],X_ans[
n]) - np.dot(A star[n-1], D dash[n-2]))
```

 $X_{ans}[n-1] = np.array(final_ans)$

After that we have, $X_i = D_i' - C_i' X_{i+1} \; orall \, i = (n-2), (n-3), \dots, 1$

```
In [15]: for i in range(n-2, 0,-1):
             #D_dash[i] - np.dot(C_dash[i], X_ans[i+1])
             X_ans[i] = np.array(D_dash[i] - np.dot(C_dash[i], X_ans[i+1]))
             print("X["+str(i) +"] = ")
             print(X_ans[i])
         X[3] =
         [[0.28932083]
          [0.76164248]]
         X[2] =
         [[0.14948893]
          [0.63667652]]
         X[1] =
         [[0.04291064]
          [0.42910641]]
```

This was for h = 0.2, now, for a different value of h, let's say 0.1:

```
In [57]: h = 0.1
         x 0 = 0
         x n = 1
         n = int((x n- x 0)/h + 0.5)
         print("n = " + str(n))
         x = np.array([])
         for i in range(n+1):
              x = np.append(x, i*h)
         A star = np.array([ [[-1,-h/2],[0,((2 - A(x[0])*h)/(2*h*h) )]] ])
         B_{star} = np.array([[[1,-h/2],[C(x[0]),B(x[0]) - ((2)/(h*h))]]])
         C_{star} = np.array([[[0,0],[0,((2 + A(x[0])*h)/(2*h*h))]]])
         D_star = np.array([ [[0],[D(x[0])]] ])
         print("A star =" )
         print(A star)
         print("B star =" )
         print(B star)
         print("C star =" )
         print(C star)
         print("D_star =" )
         print(D star)
         for i in range(1,n+1):
              A_{star} = np.append(A_{star}, [[[-1,-h/2],[0,((2 - A(x[i])*h)/(2*h*h)])
         ) )]]], axis=0)
              B star = np.append(B star, [[[1,-h/2],[C(x[0]),B(x[i]) - ((2)/(h))]
         *h))]] ], axis=0)
              C star = np.append(C star, [[0, 0], [0, ((2 + A(x[i])*h)/(2*h*h)]
         )]]], axis=0)
              D_star = np.append(D_star,[[[0],[D(x[i])]]], axis=0)
              print(i)
         print("Now, after running the loop")
         print("A star =" )
         print(A star)
         print("B star =" )
         print(B star)
         print("C_star =" )
         print(C_star)
         print("D star =" )
         print(D star)
         X ans = np.array([[[0],[0]]],dtype = float)
         for i in range(n):
              X_{ans} = np.append(X_{ans}, [[[0],[0]]], axis = 0)
         X \text{ ans}[n] = np.array([[[0],[1]]])
         D_star[1] = D_star[1] - np.dot(A_star[1], X_ans[0])
         cc dash = np.dot(np.linalg.inv(B star[1]),C star[1] )
         dd dash = np.dot(np.linalg.inv(B star[1]),D star[1] )
         C dash = np.array([cc dash])
         D dash = np.array([dd dash])
         C_dash = np.append(C_dash, [cc_dash], axis = 0)
         D dash = np.append(D dash, [dd dash], axis = 0)
         for i in range(2,n):
              b dash = (B star[i] - np.dot(A star[i], C dash[i-1]) )
              b dashinv = np.linalg.inv(b dash)
              cc_dash = np.dot(b_dashinv,C_star[i])
              dd dash = np.dot(b dashinv , D star[i] - np.dot(A star[i],D dash[
         i-1]))
              C dash = np.append(C dash, [cc dash], axis = 0)
```

```
D_dash = np.append(D_dash, [dd_dash], axis = 0)
b_dash = (B_star[n-1] - np.dot(A_star[n-1],C_dash[n-2]))
b_dashinv = np.linalg.inv(b_dash)
final_ans = np.dot(b_dashinv, D_star[n-1] - np.dot(C_star[n-1],X_ans[
n]) - np.dot(A star[n-1], D dash[n-2]))
X_{ans}[n-1] = np.array(final_ans)
print("X[" + str(n-1)+"] = ")
print(X_ans[n-1])
for i in range(n-2, 0, -1):
    #D_dash[i] - np.dot(C_dash[i], X_ans[i+1])
    X_ans[i] = np.array(D_dash[i] - np.dot(C_dash[i], X_ans[i+1]))
    print("X["+str(i) +"] = ")
    print(X ans[i])
```

```
n = 10
A star =
[[[-1.e+00 -5.e-02]
  [ 0.e+00 8.e+01]]]
B star =
[[[ 1.00e+00 -5.00e-02]
  [-6.00e+00 -1.99e+02]]]
C star =
[[[ 0.
          0.]
  [ 0. 120.]]]
D star =
[[0]]]
  [1]]]
2
3
4
5
6
7
8
9
10
Now, after running the loop
A star =
[[[-1.e+00 -5.e-02]
  [ 0.e+00 8.e+01]]
 [[-1.e+00 -5.e-02]
  [0.e+00 8.e+01]
 [[-1.e+00 -5.e-02]
  [ 0.e+00 8.e+01]]
 [[-1.e+00 -5.e-02]
  [0.e+00 8.e+01]
 [[-1.e+00 -5.e-02]
  [ 0.e+00 8.e+01]]
 [[-1.e+00 -5.e-02]
  [0.e+00 8.e+01]
 [[-1.e+00 -5.e-02]
  [ 0.e+00 8.e+01]]]
```

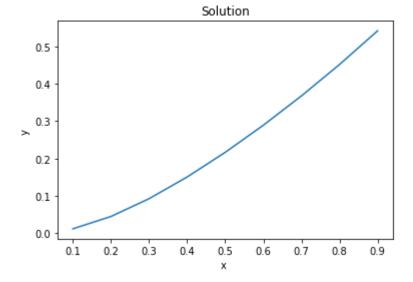
```
B star =
[[[ 1.00e+00 -5.00e-02]
  [-6.00e+00 -1.99e+02]]
 [[ 1.00e+00 -5.00e-02]
  [-6.00e+00 -1.99e+02]]]
C star =
[[[ 0. 0.]
    0. 120.]]
  [
     0. 0.]
 ] ]
     0. 120.]]
          0.]
 ] ]
     0.
     0. 120.]]
 ] ]
     0.
          0.]
     0. 120.]]
 [[
     0. 0.]
     0. 120.]]
 [[
     0.
        0.]
     0. 120.]]
     0. 0.]
 ] ]
     0. 120.]]
 ] ]
     0.
          0.]
     0. 120.11
```

```
0.
 [[
           0.]
     0. 120.]]
 [[
     0.
           0.]
     0. 120.]]
  [
     0.
           0.]
 ] ]
     0. 120.]]]
D star =
[[0]]]
  [1]]
 [[0]]
  [1]]
 [[0]]
  [1]]
 [[0]]
  [1]]
 [[0]]
  [1]]
 [[0]]
  [1]]
 [[0]]
  [1]]
 [[0]]
  [1]]
 [[0]]
  [1]]
 [[0]]
  [1]]
 [[0]]
  [1]]]
X[9] =
[[0.54156916]
 [0.93095086]]
X[8] =
[[0.45157872]
 [0.86885795]]
X[7] =
[[0.3675745]
 [0.81122627]]
X[6] =
[[0.28927787]
 [0.7547065]]
X[5] =
[[0.2168081]
 [0.69468887]]
```

```
X[4] =
[[0.15083668]
 [0.6247394]]
X[3] =
[[0.09280878]
 [0.53581872]]
X[2] =
[[0.04525781]
 [0.41520062]]
X[1] =
[[0.01224889]
 [0.24497779]]
```

```
In [46]:
         from matplotlib import pyplot as plt
```

```
In [58]:
         y_axis = np.array([],dtype = float)
         x_axis = np.array([],dtype = float)
         for i in range(1,n):
             x_axis = np.append(x_axis, x[i])
             y_axis = np.append(y_axis, X_ans[i][0][0])
         plt.title("Solution")
         plt.xlabel("x ")
         plt.ylabel("y ")
         plt.plot(x_axis,y_axis)
         plt.show()
```



for h = 0.05, we have

```
In [50]: h = 0.05
         x 0 = 0
         x n = 1
         n = int((x_n - x_0)/h + 0.5)
         print("n = " + str(n))
         x = np.array([])
         for i in range(n+1):
              x = np.append(x, i*h)
         A star = np.array([ [[-1,-h/2],[0,((2 - A(x[0])*h)/(2*h*h) )]] ])
         B_{star} = np.array([[[1,-h/2],[C(x[0]),B(x[0]) - ((2)/(h*h))]]])
         C_{star} = np.array([[[0,0],[0,((2 + A(x[0])*h)/(2*h*h))]]])
         D_star = np.array([ [[0],[D(x[0])]] ])
         print("A star =" )
         print(A star)
         print("B star =" )
         print(B star)
         print("C star =" )
         print(C star)
         print("D_star =" )
         print(D star)
         for i in range(1,n+1):
              A_{star} = np.append(A_{star}, [[[-1,-h/2],[0,((2 - A(x[i])*h)/(2*h*h)])
         ) )]]], axis=0)
              B star = np.append(B star, [[[1,-h/2],[C(x[0]),B(x[i]) - ((2)/(h))]
         *h))]] ], axis=0)
              C star = np.append(C star, [[0, 0], [0, ((2 + A(x[i])*h)/(2*h*h)]
         )]]], axis=0)
              D_star = np.append(D_star,[[[0],[D(x[i])]]], axis=0)
              print(i)
         print("Now, after running the loop")
         print("A star =" )
         print(A star)
         print("B star =" )
         print(B star)
         print("C_star =" )
         print(C_star)
         print("D star =" )
         print(D star)
         X ans = np.array([[[0],[0]]],dtype = float)
         for i in range(n):
              X_{ans} = np.append(X_{ans}, [[[0],[0]]], axis = 0)
         X \text{ ans}[n] = np.array([[[0],[1]]])
         D_star[1] = D_star[1] - np.dot(A_star[1], X_ans[0])
         cc dash = np.dot(np.linalg.inv(B star[1]),C star[1] )
         dd dash = np.dot(np.linalg.inv(B star[1]),D star[1] )
         C dash = np.array([cc dash])
         D dash = np.array([dd dash])
         C_dash = np.append(C_dash, [cc_dash], axis = 0)
         D dash = np.append(D dash, [dd dash], axis = 0)
         for i in range(2,n):
              b dash = (B star[i] - np.dot(A star[i], C dash[i-1]) )
              b dashinv = np.linalg.inv(b dash)
              cc_dash = np.dot(b_dashinv,C_star[i])
              dd dash = np.dot(b dashinv , D star[i] - np.dot(A star[i],D dash[
         i-1]))
              C dash = np.append(C dash, [cc dash], axis = 0)
```

```
D_dash = np.append(D_dash, [dd_dash], axis = 0)
b_dash = (B_star[n-1] - np.dot(A_star[n-1],C_dash[n-2]))
b_dashinv = np.linalg.inv(b_dash)
final ans = np.dot(b_dashinv, D_star[n-1] - np.dot(C_star[n-1],X_ans[
n]) - np.dot(A star[n-1], D dash[n-2]))
X_{ans}[n-1] = np.array(final_ans)
print("X[" + str(n-1)+"] = ")
print(X_ans[n-1])
for i in range(n-2, 0, -1):
    #D_dash[i] - np.dot(C_dash[i], X_ans[i+1])
    X_ans[i] = np.array(D_dash[i] - np.dot(C_dash[i], X_ans[i+1]))
    print("X["+str(i) +"] = ")
    print(X_ans[i])
```

```
n = 20
A star =
[[[-1.0e+00 -2.5e-02]
  [ 0.0e+00 3.6e+02]]]
B star =
[[[ 1.00e+00 -2.50e-02]
  [-6.00e+00 -7.99e+02]]]
C star =
[[[ 0.
          0.]
  [ 0. 440.]]]
D star =
[[0]]]
  [1]]]
2
3
4
5
6
7
8
9
10
11
12
13
14
15
16
17
18
19
20
Now, after running the loop
A star =
[[[-1.0e+00 -2.5e-02]
  [ 0.0e+00 3.6e+02]]
 [[-1.0e+00 -2.5e-02]
```

```
[ 0.0e+00 3.6e+02]]
 [[-1.0e+00 -2.5e-02]
  [ 0.0e+00
            3.6e+0211
 [[-1.0e+00 -2.5e-02]
  [ 0.0e+00 3.6e+02]]
 [[-1.0e+00 -2.5e-02]
  [ 0.0e+00 3.6e+02]]]
B star =
[[[ 1.00e+00 -2.50e-02]
  [-6.00e+00 -7.99e+02]]
 [[ 1.00e+00 -2.50e-02]
```

```
[-6.00e+00 -7.99e+02]]
 [[ 1.00e+00 -2.50e-02]
  [-6.00e+00 -7.99e+02]]]
C star =
[[[ 0.
          0.]
    0. 440.]]
  [
     0.
          0.1
 П
     0. 440.]]
        0.1
 ] ]
     0.
     0. 440.]]
 11
          0.1
     0.
```

[0. 440.]] [[0. 0.] 0. 440.]] 0. 0.] 0. 440.]] [[0. 0.] 0. 440.]] [[0. 0.] 0. 440.]] [[0. 0.] 0. 440.]] 0. 0.] [[0. 440.]] [[0. 0.] 0. 440.]] [[0. 0.] 0. 440.]] [[0. 0.] [0. 440.]] 0. 0.] 0. 440.]] [[0. 0.] 0. 440.]] [[0. 0.] 0. 440.]] [[0. 0.]0. 440.]] [[0. 0.] 0. 440.]] [[0. 0.] [0. 440.]] 0. 0.] [[0. 440.]] [[0. 0.]

[0. 440.]]]

D_star = [[0]]] [1]]

[[0]]

[1]]

[[0]]

[1]]

[[0]]

[1]]

[[0]]

[1]]

[[0]]

[1]]

[[0]]

[1]]

[[0]]

[1]]

[[0]]

[1]]

[[0]]

[1]]

[[0]]

[1]]

[[0]]

[1]]

[[0]]

[1]]

[[0]]

[1]]

[[0]]

[1]]

[[0]]

[1]]

[[0]]

[1]]

[[0]]

[1]]

[[0]]

[1]]

[[0]]

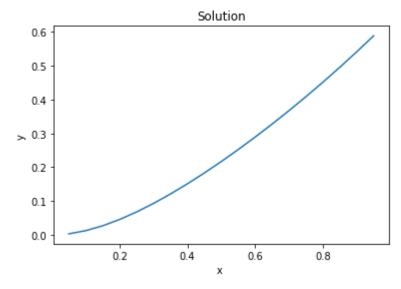
[1]]

[[0]]

[1]]] X[19] =[[0.58860637] [0.96433583]] X[18] =[[0.54123159] [0.93065546]] X[17] =[[0.49549761] [0.89870371]] X[16] =[[0.45132524] [0.86819125]] X[15] =[[0.40865079] [0.83878647]] X[14] =[[0.36742848] [0.81010594]] X[13] =[[0.32763325] [0.78170327]] X[12] =[[0.28926427] [0.75305581]] X[11] =[[0.25234915] [0.72354929]] X[10] =[[0.21694893] [0.6924595]] X[9] =[[0.18316417] [0.65893096]] X[8] =[[0.1511421] [0.62195178]] X[7] =[[0.1210852] [0.58032418]] X[6] =[[0.09326135] [0.53262985]] X[5] =[[0.06801587] [0.47718939]] X[4] =[[0.04578576] [0.41201468]] X[3] =[[0.02711657] [0.33475309]] X[2] =[[0.01268219] [0.2426221]] X[1] =

```
[[0.00330832]
 [0.13233276]]
```

```
In [51]:
         y_axis = np.array([],dtype = float)
         x_axis = np.array([],dtype = float)
         for i in range(1,n):
              x axis = np.append(x axis, x[i])
              y_axis = np.append(y_axis, X_ans[i][0][0])
         plt.title("Solution")
         plt.xlabel("x ")
         plt.ylabel("y ")
         plt.plot(x_axis,y_axis)
         plt.show()
```



1. Solve the following equation:

$$y^{IV} = q/EI$$
, $y(0) = y''(0) = y(L) = y''(L) = 0$

Ans: Here, we assume y'' = p, so the equation becomes

$$p'' = rac{q}{EI} \ y(0) = p(0) = y(L) = p(L) = 0$$

For our purposes (to calculate the values, we are taking q/EI = 1 and L = 1)

Now, Discretizing these set of equations, we get:

$$rac{y_{i+1}-2y_i+y_{i-1}}{rac{h^2}{h^2}-p_i=0} = 0 \ rac{p_{i+1}-2p_i+p_{i-1}}{h^2} = 1$$

We can now solve this system of equation using a modification of the Thomas Algorithm.

Now, we need to add the conditions for $h \& x_0, x_n, n$

```
x = np.array([])
      for i in range(n+1):
        x = np.append(x, i*h)
      4
```

Now, we define our matrices $A_i^*, B_i^*, C_i^* \& D_i^*$

```
In [23]: A star = np.array([ [[1/(h*h),0],[0,1/(h*h)]] ])
         B_{star} = np.array([[-2/(h*h), -1], [0, -2/(h*h)]]])
         C_star = np.array([[[1/(h*h),0],[0,1/(h*h)]]])
         D star = np.array([[[0],[1]]])
         print("A_star =" )
         print(A star)
         print("B star =" )
         print(B star)
         print("C_star =" )
         print(C_star)
         print("D star =" )
         print(D star)
         for i in range(1,n+1):
             A_{star} = np.append(A_{star}, [[[1/(h*h), 0], [0, 1/(h*h)]]], axis=0)
             B star = np.append(B star, [[-2/(h*h), -1], [0, -2/(h*h)]]], axis=
         0)
             C star = np.append(C star, [[1/(h*h), 0], [0, 1/(h*h)]]], axis=0)
             D_star = np.append(D_star,[[[0],[1]]], axis=0)
             print(i)
         print("Now, after running the loop")
         print("A star =" )
         print(A_star)
         print("B star =" )
         print(B_star)
         print("C star =" )
         print(C star)
         print("D star =" )
         print(D_star)
```

```
A star =
[[[16. 0.]
  [ 0. 16.]]]
B star =
[[[-32. -1.]
  [ 0. -32.]]]
C star =
[[[16. 0.]
  [ 0. 16.]]]
D star =
[[0]]]
  [1]]]
1
2
3
Now, after running the loop
A_star =
[[[16. 0.]
  [ 0. 16.]]
 [[16. 0.]
  [ 0. 16.]]
 [[16. 0.]
  [ 0. 16.]]
 [[16. 0.]
  [ 0. 16.]]
 [[16. 0.]
  [ 0. 16.]]]
B star =
[[[-32. -1.]
  [ 0. -32.]]
 [[-32. -1.]
  [ 0. -32.]]
 [[-32. -1.]
  [ 0. -32.]]
 [[-32. -1.]
  [ 0. -32.]]
 [[-32. -1.]
  [ 0. -32.]]]
C star =
[[[16. 0.]
  [ 0. 16.]]
 [[16. 0.]
  [ 0. 16.]]
 [[16. 0.]
  [ 0. 16.]]
```

```
[[16. 0.]
  [ 0. 16.]]
 [[16. 0.]
  [ 0. 16.]]]
D star =
[[0]]]
  [1]]
 [0]]
  [1]]
 [[0]]
  [1]]
 [0]]
  [1]]
 [[0]]
  [1]]]
```

Here, all the values of are same because it isn't dependent on x

Now, we will define the X_i matrices that will finally store the answers.

Here, we also need to add the initial conditions, .i.e ,

$$X_0 = \left[egin{array}{c} 0 \ 0 \end{array}
ight] \;\&\; X_n = \left[egin{array}{c} 0 \ 0 \end{array}
ight]$$

```
In [24]: | X_ans = np.array([[[0],[0]]],dtype = float)
          for i in range(n):
              X_{ans} = np.append(X_{ans}, [[[0],[0]]], axis = 0)
In [25]:
          X_ans
Out[25]: array([[[0.],
                   [0.]],
                  [[0.],
                   [0.]],
                  [[0.],
                   [0.]],
                  [[0.]]
                   [0.]],
                  [[0.],
                   [0.]])
```

Now, we need to modify the value of D_1^st because we have $A_1^st X_0 + B_1^st X_1 + C_1^st X_2 = D_1^st$ and we already know the value of X_{0} , so it can be shifted to the RHS

$$\Rightarrow B_1^*X_1 + C_1^*X_2^\circ = D_1^* - A_1^*X_0 \ \Rightarrow D_1^* = D_1^* - A_1^*X_0$$

```
In [26]: D_star[1] = D_star[1] - np.dot(A_star[1], X_ans[0])
```

Now, we will transform the given equations into the form:

```
X_i + C_i' X_{i+1} = D_i'
where, C_1' = (B_1^*)^{-1}C_1^* \ \& \ D_1' = (B_1^*)^{-1}D_1^*
and B_i'=(B_i^*-A_i^*C_{i-1}^{ar{\prime}})
C'_i = (B'_i)^{-1}C_i
D_i' = (B_i')^{-1}(D_i^* - A_i^*D_{i-1}')
for i = 2, 3, ..., n - 1
```

```
In [27]:
         cc dash = np.dot(np.linalg.inv(B star[1]),C star[1] )
         dd dash = np.dot(np.linalg.inv(B star[1]),D star[1] )
         C dash = np.array([cc dash])
         D dash = np.array([dd dash])
         C_dash = np.append(C dash, [cc dash], axis = 0)
         D dash = np.append(D dash, [dd dash], axis = 0)
         for i in range(2,n):
             b dash = (B star[i] - np.dot(A star[i], C dash[i-1]) )
             b dashinv = np.linalg.inv(b dash)
             cc dash = np.dot(b dashinv,C star[i])
             dd dash = np.dot(b dashinv , D star[i] - np.dot(A star[i],D dash[
         i-1]))
             C_dash = np.append(C_dash, [cc_dash], axis = 0)
             D dash = np.append(D dash, [dd dash], axis = 0)
```

```
In [28]:
          print(C_dash)
          print(D_dash)
          [[[-0.5
                           0.015625 1
            [ 0.
                          -0.5
                                      ]]
           [[-0.5
                          0.015625
                                      1
            [ 0.
                          -0.5
                                      11
           [[-0.66666667 0.03472222]
                          -0.66666667]]
            [ 0.
                           0.0546875 ]
           [-0.75]
            [ 0.
                          -0.75
                                      111
          [[[ 0.00097656]
            [-0.03125]
                         ]]
           [[ 0.00097656]
            [-0.03125
           [[ 0.00390625]
            [-0.0625]
                         ]]
           [[ 0.00976562]
```

[-0.09375]

]]]

```
Now, we have X_{n-1}=(B_{n-1}^st-A_{n-1}^st C_{n-2}')^{-1}(D_{n-1}^st-C_{n-1}^st X_n-A_{n-1}^st D_{n-2}')
```

```
In [29]: b_{dash} = (B_{star}[n-1] - np.dot(A_{star}[n-1], C_{dash}[n-2]))
          b dashinv = np.linalg.inv(b dash)
          final_ans = np.dot(b_dashinv, D_star[n-1] - np.dot(C_star[n-1],X_ans[
          n]) - np.dot(A star[n-1], D dash[n-2]))
          X_{ans}[n-1] = np.array(final ans)
```

After that we have, $X_i = D_i' - C_i' X_{i+1} \ orall \ i = (n-2), (n-3), \dots, 1$

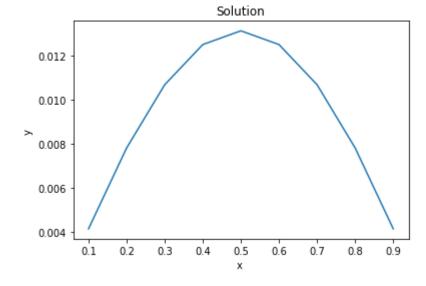
```
In [30]: for i in range(n-2, 0,-1):
              #D_dash[i] - np.dot(C_dash[i], X_ans[i+1])
              X_{ans[i]} = np.array(D_{dash[i]} - np.dot(C_{dash[i]}, X_{ans[i+1]}))
              print("X["+str(i) +"] = ")
              print(X ans[i])
         X[2] =
          [[ 0.01367187]
           [-0.125]
                        ]]
         X[1] =
          [[ 0.00976562]
           [-0.09375]
                        11
```

This was for h = 0.25, now, for a different value of h, let's say 0.1:

```
In [52]: h = 0.1
         x_0 = 0
         x n = 1
         n = int((x n- x 0)/h + 0.5)
         print(n)
         x = np.array([])
         for i in range(n+1):
             x = np.append(x, i*h)
         A star = np.array([ [[1/(h*h),0],[0,1/(h*h)]] ])
         B_{star} = np.array([[[-2/(h*h), -1], [0, -2/(h*h)]]])
         C star = np.array([ [[1/(h*h),0],[0,1/(h*h)]] ])
         D_star = np.array([ [[0],[1]] ])
         print("A_star =" )
         print(A star)
         print("B star =" )
         print(B star)
         print("C star =" )
         print(C star)
         print("D_star =" )
         print(D star)
         for i in range(1,n+1):
             A_{star} = np.append(A_{star}, [[[1/(h*h), 0], [0, 1/(h*h)]]], axis=0)
             B star = np.append(B star, [[-2/(h*h), -1], [0, -2/(h*h)]]], axis=
         0)
             C star = np.append(C star, [[1/(h*h), 0], [0, 1/(h*h)]]], axis=0)
             D star = np.append(D_star,[[[0],[1]]], axis=0)
             print(i)
         X ans = np.array([[[0],[0]]],dtype = float)
         for i in range(n):
             X ans = np.append(X ans, [[[0],[0]]] ,axis = 0)
         D_star[1] = D_star[1] - np.dot(A_star[1], X_ans[0])
         cc dash = np.dot(np.linalg.inv(B star[1]),C star[1] )
         dd dash = np.dot(np.linalg.inv(B star[1]),D star[1] )
         C dash = np.array([cc dash])
         D_dash = np.array([dd_dash])
         C_dash = np.append(C_dash, [cc_dash], axis = 0)
         D dash = np.append(D dash, [dd dash], axis = 0)
         for i in range(2,n):
             b dash = (B star[i] - np.dot(A star[i], C dash[i-1]) )
             b dashinv = np.linalg.inv(b dash)
             cc_dash = np.dot(b_dashinv,C_star[i])
             dd_dash = np.dot(b_dashinv , D_star[i] - np.dot(A_star[i],D_dash[
         i-1]))
             C dash = np.append(C dash, [cc dash], axis = 0)
             D dash = np.append(D dash, [dd dash], axis = 0)
         b dash = (B star[n-1] - np.dot(A star[n-1], C dash[n-2]))
         b dashinv = np.linalg.inv(b dash)
         final ans = np.dot(b dashinv, D star[n-1] - np.dot(C star[n-1],X ans[
         n]) - np.dot(A star[n-1], D dash[n-2]))
         X ans[n-1] = np.array(final ans)
         print("X[" + str(n-1)+"] = ")
         print(X ans[n-1])
         for i in range(n-2, 0, -1):
             #D_dash[i] - np.dot(C_dash[i], X ans[i+1])
             X_ans[i] = np.array(D_dash[i] - np.dot(C_dash[i], X_ans[i+1]))
```

```
print("X["+str(i) +"] = ")
    print(X_ans[i])
10
A star =
[[[100.
          0.]
  [ 0. 100.]]]
B star =
[[[-200.
          -1.]
     0. -200.]]]
C star =
[[[100.
          0.]
  [ 0. 100.]]]
D star =
[[0]]
  [1]]]
1
2
3
4
5
6
7
8
9
10
X[9] =
[[ 0.004125]
 [-0.045]]
X[8] =
[[ 0.0078]
 [-0.08]]
X[7] =
[[ 0.010675]
 [-0.105]]
X[6] =
[[ 0.0125]
 [-0.12]]
X[5] =
[[ 0.013125]
 [-0.125]
         ]]
X[4] =
[[ 0.0125]
 [-0.12]]
X[3] =
[[ 0.010675]
 [-0.105]]
X[2] =
[[ 0.0078]
 [-0.08]]
X[1] =
[[ 0.004125]
 [-0.045
         ]]
```

```
y_axis = np.array([],dtype = float)
In [53]:
         x_axis = np.array([],dtype = float)
         for i in range(1,n):
             x_axis = np.append(x_axis, x[i])
             y_axis = np.append(y_axis, X_ans[i][0][0])
         plt.title("Solution")
         plt.xlabel("x ")
         plt.ylabel("y ")
         plt.plot(x_axis,y_axis)
         plt.show()
```



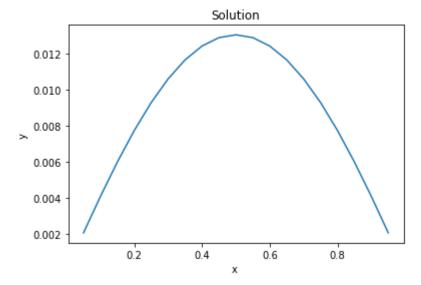
```
In [54]: h = 0.05
         x 0 = 0
         x n = 1
         n = int((x n- x 0)/h + 0.5)
         print(n)
         x = np.array([])
         for i in range(n+1):
             x = np.append(x, i*h)
         A star = np.array([ [[1/(h*h),0],[0,1/(h*h)]] ])
         B_{star} = np.array([[[-2/(h*h), -1], [0, -2/(h*h)]]])
         C star = np.array([ [[1/(h*h),0],[0,1/(h*h)]] ])
         D_star = np.array([ [[0],[1]] ])
         print("A_star =" )
         print(A star)
         print("B star =" )
         print(B star)
         print("C star =" )
         print(C star)
         print("D_star =" )
         print(D star)
         for i in range(1,n+1):
             A_{star} = np.append(A_{star}, [[[1/(h*h), 0], [0, 1/(h*h)]]], axis=0)
             B star = np.append(B star, [[-2/(h*h), -1], [0, -2/(h*h)]]], axis=
         0)
             C star = np.append(C star, [[1/(h*h), 0], [0, 1/(h*h)]]], axis=0)
             D star = np.append(D_star,[[[0],[1]]], axis=0)
             print(i)
         X ans = np.array([[[0],[0]]],dtype = float)
         for i in range(n):
             X ans = np.append(X ans, [[[0],[0]]] ,axis = 0)
         D_star[1] = D_star[1] - np.dot(A_star[1], X_ans[0])
         cc dash = np.dot(np.linalg.inv(B star[1]),C star[1] )
         dd dash = np.dot(np.linalg.inv(B star[1]),D star[1] )
         C dash = np.array([cc dash])
         D_dash = np.array([dd_dash])
         C_dash = np.append(C_dash, [cc_dash], axis = 0)
         D dash = np.append(D dash, [dd dash], axis = 0)
         for i in range(2,n):
             b dash = (B star[i] - np.dot(A star[i], C dash[i-1]) )
             b dashinv = np.linalg.inv(b dash)
             cc_dash = np.dot(b_dashinv,C_star[i])
             dd_dash = np.dot(b_dashinv , D_star[i] - np.dot(A_star[i],D_dash[
         i-1]))
             C dash = np.append(C dash, [cc dash], axis = 0)
             D dash = np.append(D dash, [dd dash], axis = 0)
         b dash = (B star[n-1] - np.dot(A star[n-1], C dash[n-2]))
         b dashinv = np.linalg.inv(b dash)
         final ans = np.dot(b dashinv, D star[n-1] - np.dot(C star[n-1],X ans[
         n]) - np.dot(A star[n-1], D dash[n-2]))
         X ans[n-1] = np.array(final ans)
         print("X[" + str(n-1)+"] = ")
         print(X ans[n-1])
         for i in range(n-2, 0, -1):
             #D_dash[i] - np.dot(C_dash[i], X ans[i+1])
             X_ans[i] = np.array(D_dash[i] - np.dot(C_dash[i], X_ans[i+1]))
```

print("X["+str(i) +"] = ")
print(X_ans[i])

```
20
A_star =
[[[400.
          0.]
  [ 0. 400.]]]
B star =
[[[-800.
           -1.]
      0. -800.]]]
  [
C star =
[[[400.
          0.]
  [ 0. 400.]]]
D star =
[[0]]]
  [1]]]
1
2
3
4
5
6
7
8
9
10
11
12
13
14
15
16
17
18
19
20
X[19] =
[[ 0.00207813]
 [-0.02375
              ]]
X[18] =
[[ 0.00409688]
 [-0.045
              ]]
X[17] =
[[ 0.00600313]
 [-0.06375
              ]]
X[16] =
[[ 0.00775]
 [-0.08
         ]]
X[15] =
[[ 0.00929688]
 [-0.09375]
              ]]
X[14] =
[[ 0.01060938]
 [-0.105]
              ]]
X[13] =
[[ 0.01165938]
 [-0.11375
              ]]
X[12] =
[[ 0.012425]
 [-0.12
            ]]
```

```
X[11] =
[[ 0.01289063]
 [-0.12375
              ]]
X[10] =
[[ 0.01304688]
 [-0.125
              ]]
X[9] =
[[ 0.01289063]
 [-0.12375
              ]]
X[8] =
[[ 0.012425]
 [-0.12
           ]]
X[7] =
[[ 0.01165938]
 [-0.11375
              ]]
X[6] =
[[ 0.01060938]
 [-0.105]
              ]]
X[5] =
[[ 0.00929688]
 [-0.09375]
              ]]
X[4] =
[[ 0.00775]
 [-0.08
         ]]
X[3] =
[[ 0.00600313]
 [-0.06375
              ]]
X[2] =
[[ 0.00409688]
 [-0.045
              ]]
X[1] =
[[ 0.00207813]
 [-0.02375]
              ]]
```

```
In [55]: y_axis = np.array([],dtype = float)
         x_axis = np.array([],dtype = float)
         for i in range(1,n):
             x axis = np.append(x axis, x[i])
             y_axis = np.append(y_axis, X_ans[i][0][0])
         plt.title("Solution")
         plt.xlabel("x ")
         plt.ylabel("y ")
         plt.plot(x_axis,y_axis)
         plt.show()
```



1. Solve the following differential equation:

$$y^{IV} + 81y = 81x^2 \; , y(0) = y(1) = y''(0) = y''(1) = 0$$

Ans: Let, y'' = p, then the equation reduces to

$$p'' + 81y = 81x^2$$

Now, Discretizing these set of equations, we get :

$$rac{y_{i+1}-2y_i+y_{i-1}}{h^2}-p_i=0 \ rac{p_{i+1}-2p_i+p_{i-1}}{h^2}+81y_i=81x_i^2$$

We can now solve this system of equation using a modification of the Thomas Algorithm.

```
In [63]:
         def D(x):
             return 81*x*x
```

Now, we need to add the conditions for $h \& x_0, x_n, n$

```
In [62]: h = 0.25
           x_0 = 0
           x_n = 1
           n = int((x_n - x_0)/h + 0.5)
print("n = "+str(n))
           x = np.array([])
           for i in range(n+1):
                x = np.append(x, i*h)
           n = 4
```

Now, we define our matrices $A_i^*, B_i^*, C_i^* \ \& D_i^*$

```
In [65]: A star = np.array([ [[1/(h*h),0],[0,1/(h*h)]] ])
         B_{star} = np.array([[-2/(h*h), -1], [81, -2/(h*h)]]])
         C star = np.array([[[1/(h*h),0],[0,1/(h*h)]]])
         D star = np.array([ [[0], [D(x[0])]] ])
         print("A star =" )
         print(A star)
         print("B star =" )
         print(B star)
         print("C_star =" )
         print(C_star)
         print("D star =" )
         print(D star)
         for i in range(1,n+1):
             A_{star} = np.append(A_{star}, [[[1/(h*h), 0], [0, 1/(h*h)]]], axis=0)
              B star = np.append(B star, [[-2/(h*h), -1], [81, -2/(h*h)]]], axis
         =0)
              C star = np.append(C star, [[1/(h*h), 0], [0, 1/(h*h)]]], axis=0)
              D_star = np.append(D_star,[[[0],[D(x[i])]]], axis=0)
              print(i)
         print("Now, after running the loop")
         print("A star =" )
         print(A_star)
         print("B_star =" )
         print(B_star)
         print("C star =" )
         print(C star)
         print("D star =" )
         print(D_star)
```

```
A star =
[[[16. 0.]
  [ 0. 16.]]]
B star =
[[[-32. -1.]
  [ 81. -32.]]]
C star =
[[[16. 0.]
  [ 0. 16.]]]
D star =
[[[0.]
  [0.]]]
1
2
3
Now, after running the loop
A_star =
[[[16. 0.]
  [ 0. 16.]]
 [[16. 0.]
  [ 0. 16.]]
 [[16. 0.]
  [ 0. 16.]]
 [[16. 0.]
  [ 0. 16.]]
 [[16. 0.]
  [ 0. 16.]]]
B star =
[[[-32. -1.]
  [ 81. -32.]]
 [[-32. -1.]
  [ 81. -32.]]
 [[-32. -1.]
  [ 81. -32.]]
 [[-32. -1.]
  [ 81. -32.]]
 [[-32. -1.]
  [ 81. -32.]]]
C star =
[[[16. 0.]
  [ 0. 16.]]
 [[16. 0.]
  [ 0. 16.]]
 [[16. 0.]
  [ 0. 16.]]
```

```
[[16. 0.]
  [ 0. 16.]]
 [[16. 0.]
  [ 0. 16.]]]
D star =
[[[ 0.
  [ 0.
           ]]
 [[ 0.
  [ 5.0625]]
 [[ 0.
  [20.25]
 [[ 0.
  [45.5625]]
 [[ 0.
  [81.
           ]]]
```

Here, we also need to add the initial conditions, .i.e,

$$X_0 = \left[egin{array}{c} 0 \ 0 \end{array}
ight] \,\,\&\,\, X_n = \left[egin{array}{c} 0 \ 0 \end{array}
ight]$$

```
X_{ans} = np.array([[[0],[0]]],dtype = float)
          for i in range(n):
              X_{ans} = np.append(X_{ans}, [[[0],[0]]], axis = 0)
In [67]:
          X_{ans}
Out[67]: array([[[0.],
                   [0.]],
                  [[0.],
                   [0.]],
                  [[0.],
                   [0.]],
                  [[0.],
                   [0.]],
                  [[0.],
                   [0.]])
```

Now, we need to modify the value of D_1^st because we have $A_1^st X_0 + B_1^st X_1 + C_1^st X_2 = D_1^st$ and we already know the value of X_{0} , so it can be shifted to the RHS

$$\Rightarrow B_1^*X_1 + C_1^*X_2^\circ = D_1^* - A_1^*X_0 \ \Rightarrow D_1^* = D_1^* - A_1^*X_0$$

```
In [68]: D_star[1] = D_star[1] - np.dot(A_star[1], X_ans[0])
```

```
Now, we will transform the given equations into the form:
                                    X_i + C_i' X_{i+1} = D_i'
where, C_1' = (B_1^*)^{-1}C_1^* \ \& \ D_1' = (B_1^*)^{-1}D_1^*
and B_i^\prime = (B_i^* - A_i^* C_{i-1}^\prime)
C_i'=(B_i')^{-1}C_i
D_i' = (B_i')^{-1}(D_i^* - A_i^*D_{i-1}')
for i=2,3,\ldots,n-1
    In [69]: | cc_dash = np.dot(np.linalg.inv(B_star[1]),C_star[1] )
               dd dash = np.dot(np.linalg.inv(B star[1]),D star[1] )
               C dash = np.array([cc dash])
               D dash = np.array([dd dash])
               C_dash = np.append(C_dash, [cc_dash], axis = 0)
               D dash = np.append(D dash, [dd dash], axis = 0)
               for i in range(2,n):
                   b_dash = (B_star[i] - np.dot(A_star[i],C_dash[i-1]) )
                   b_dashinv = np.linalg.inv(b_dash)
                   cc dash = np.dot(b dashinv,C star[i])
                   dd_dash = np.dot(b_dashinv , D_star[i] - np.dot(A_star[i],D_dash[
               i-1]))
                   C dash = np.append(C dash, [cc dash], axis = 0)
                   D dash = np.append(D dash, [dd dash], axis = 0)
    In [70]:
              print(C dash)
               print(D_dash)
               [[[-0.46334842 0.01447964]
                 [-1.17285068 -0.46334842]]
                [[-0.46334842 0.01447964]
                 [-1.17285068 -0.46334842]]
                [[-0.54082825 0.02709317]
                 [-2.19454678 -0.54082825]]
                [[-0.52500203 0.03223513]
                 [-2.6110458 -0.52500203]]]
               [[[ 0.00458145]
                 [-0.14660633]]
                [[ 0.00458145]
                 [-0.14660633]]
                [[ 0.0407396 ]
                 [-0.7537204]]
                [[ 0.13747923]
                 [-1.78435708]]]
```

```
Now, we have X_{n-1}=(B_{n-1}^*-A_{n-1}^*C_{n-2}^\prime)^{-1}(D_{n-1}^*-C_{n-1}^*X_n-A_{n-1}^*D_{n-2}^\prime) After that we have,
X_i = D_i' - C_i' X_{i+1} \ orall \ i = (n-2), (n-3), \ldots, 1
```

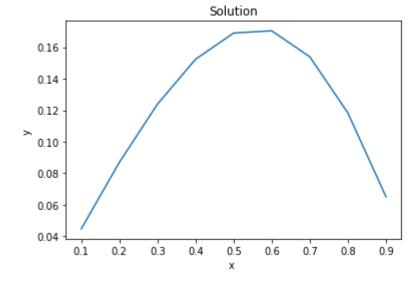
```
In [71]: b_{dash} = (B_{star}[n-1] - np.dot(A_{star}[n-1], C_{dash}[n-2]))
          b dashinv = np.linalg.inv(b dash)
          final ans = np.dot(b dashinv, D star[n-1] - np.dot(C star[n-1], X ans[
          n]) - np.dot(A star[n-1], D dash[n-2]))
          X_{ans}[n-1] = np.array(final_ans)
          print("X[" + str(n-1)+"] = ")
          print(X ans[n-1])
          for i in range(n-2, 0, -1):
              #D_dash[i] - np.dot(C_dash[i], X_ans[i+1])
              X_{ans[i]} = np.array(D_{dash[i]} - np.dot(C_{dash[i]}, X_{ans[i+1]}))
              print("X["+str(i) +"] = ")
              print(X_ans[i])
         X[3] =
          [[ 0.13747923]
          [-1.78435708]]
         X[2] =
          [[ 0.16343614]
          [-1.41704651]]
         X[1] =
          [[ 0.10082765]
           [-0.6115064]]
```

This was for h = 0.25, now, for a different value of h, let's say 0.1:

```
In [73]: h = 0.1
         x 0 = 0
         x n = 1
         n = int((x n- x 0)/h + 0.5)
         print("n = "+str(n))
         x = np.array([])
         for i in range(n+1):
             x = np.append(x, i*h)
         A star = np.array([ [[1/(h*h),0],[0,1/(h*h)]] ])
         B_{star} = np.array([[-2/(h*h), -1], [81, -2/(h*h)]]])
         C star = np.array([ [[1/(h*h),0],[0,1/(h*h)]] ])
         D_star = np.array([ [[0],[D(x[0])]] ])
         print("A_star =" )
         print(A star)
         print("B star =" )
         print(B star)
         print("C star =" )
         print(C star)
         print("D_star =" )
         print(D star)
         for i in range(1,n+1):
             A_{star} = np.append(A_{star}, [[[1/(h*h), 0], [0, 1/(h*h)]]], axis=0)
             B star = np.append(B star, [[-2/(h*h), -1], [81, -2/(h*h)]]], axis
         =0)
             C star = np.append(C star, [[1/(h*h), 0], [0, 1/(h*h)]]], axis=0)
             D star = np.append(D star, [[0], [D(x[i])]]], axis=0)
             print(i)
         X ans = np.array([[[0],[0]]],dtype = float)
         for i in range(n):
             X ans = np.append(X ans, [[[0],[0]]] ,axis = 0)
         D_star[1] = D_star[1] - np.dot(A_star[1], X_ans[0])
         cc dash = np.dot(np.linalg.inv(B star[1]),C star[1] )
         dd dash = np.dot(np.linalg.inv(B star[1]),D star[1] )
         C dash = np.array([cc dash])
         D_dash = np.array([dd_dash])
         C_dash = np.append(C_dash, [cc_dash], axis = 0)
         D dash = np.append(D dash, [dd dash], axis = 0)
         for i in range(2,n):
             b dash = (B star[i] - np.dot(A star[i], C dash[i-1]) )
             b dashinv = np.linalg.inv(b dash)
             cc_dash = np.dot(b_dashinv,C_star[i])
             dd dash = np.dot(b dashinv , D star[i] - np.dot(A star[i],D dash[
         i-1]))
             C dash = np.append(C dash, [cc dash], axis = 0)
             D dash = np.append(D dash, [dd dash], axis = 0)
         b dash = (B star[n-1] - np.dot(A star[n-1], C dash[n-2]))
         b dashinv = np.linalg.inv(b dash)
         final ans = np.dot(b dashinv, D star[n-1] - np.dot(C star[n-1],X ans[
         n]) - np.dot(A star[n-1], D dash[n-2]))
         X ans[n-1] = np.array(final ans)
         print("X[" + str(n-1)+"] = ")
         print(X ans[n-1])
         for i in range(n-2, 0,-1):
              #D_dash[i] - np.dot(C_dash[i], X_ans[i+1])
             X ans[i] = np.array(D dash[i] - np.dot(C dash[i], X ans[i+1]))
```

```
print("X["+str(i) +"] = ")
    print(X_ans[i])
n = 10
A star =
[[[100.
          0.]
  [ 0. 100.]]]
B star =
[[[-200.
           -1.]
  [ 81. -200.]]]
C star =
[[[100.
          0.]
  [ 0. 100.]]]
D star =
[[[0.]
  [0.]]
2
3
4
5
6
7
8
9
10
X[9] =
[[ 0.0650284]
 [-1.1805192]]
X[8] =
[[ 0.1182516 ]
 [-1.75761141]]
X[7] =
[[ 0.15389869]
 [-1.91208741]]
X[6] =
[[ 0.1704249 ]
 [-1.79432135]]
X[5] =
[[ 0.16900791]
 [-1.52299946]]
X[4] =
[[ 0.15236091]
 [-1.18607397]]
X[3] =
[[ 0.12385318]
 [-0.84296083]]
X[2] =
[[ 0.08691584]
 [-0.52726876]]
X[1] =
[[ 0.04470581]
 [-0.24957853]]
```

```
y_axis = np.array([],dtype = float)
In [74]:
         x_axis = np.array([],dtype = float)
         for i in range(1,n):
             x_axis = np.append(x_axis, x[i])
             y_axis = np.append(y_axis, X_ans[i][0][0])
         plt.title("Solution")
         plt.xlabel("x ")
         plt.ylabel("y ")
         plt.plot(x_axis,y_axis)
         plt.show()
```

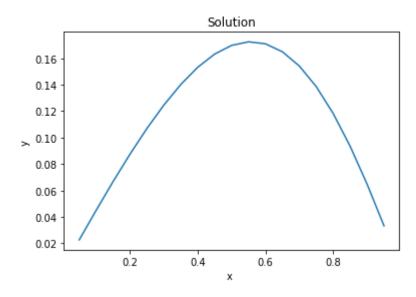


```
In [76]: h = 0.05
         x 0 = 0
         x n = 1
         n = int((x n- x 0)/h + 0.5)
         print("n = "+str(n))
         x = np.array([])
         for i in range(n+1):
             x = np.append(x, i*h)
         A star = np.array([ [[1/(h*h),0],[0,1/(h*h)]] ])
         B_{star} = np.array([[-2/(h*h), -1], [81, -2/(h*h)]]])
         C star = np.array([ [[1/(h*h),0],[0,1/(h*h)]] ])
         D_star = np.array([ [[0],[D(x[0])]] ])
         print("A_star =" )
         print(A star)
         print("B star =" )
         print(B star)
         print("C star =" )
         print(C star)
         print("D_star =" )
         print(D star)
         for i in range(1,n+1):
             A_{star} = np.append(A_{star}, [[[1/(h*h), 0], [0, 1/(h*h)]]], axis=0)
             B star = np.append(B star, [[-2/(h*h), -1], [81, -2/(h*h)]]], axis
         =0)
             C star = np.append(C star, [[1/(h*h), 0], [0, 1/(h*h)]]], axis=0)
             D star = np.append(D star, [[0], [D(x[i])]]], axis=0)
             print(i)
         X ans = np.array([[[0],[0]]],dtype = float)
         for i in range(n):
             X ans = np.append(X ans, [[[0],[0]]] ,axis = 0)
         D_star[1] = D_star[1] - np.dot(A_star[1], X_ans[0])
         cc dash = np.dot(np.linalg.inv(B star[1]),C star[1] )
         dd dash = np.dot(np.linalg.inv(B star[1]),D star[1] )
         C dash = np.array([cc dash])
         D_dash = np.array([dd_dash])
         C_dash = np.append(C_dash, [cc_dash], axis = 0)
         D dash = np.append(D dash, [dd dash], axis = 0)
         for i in range(2,n):
             b dash = (B star[i] - np.dot(A star[i], C dash[i-1]) )
             b dashinv = np.linalg.inv(b dash)
             cc_dash = np.dot(b_dashinv,C_star[i])
             dd_dash = np.dot(b_dashinv , D_star[i] - np.dot(A_star[i],D_dash[
         i-1]))
             C dash = np.append(C dash, [cc dash], axis = 0)
             D dash = np.append(D dash, [dd dash], axis = 0)
         b dash = (B star[n-1] - np.dot(A star[n-1], C dash[n-2]))
         b dashinv = np.linalg.inv(b dash)
         final ans = np.dot(b dashinv, D star[n-1] - np.dot(C star[n-1],X ans[
         n]) - np.dot(A star[n-1], D dash[n-2]))
         X ans[n-1] = np.array(final ans)
         print("X[" + str(n-1)+"] = ")
         print(X ans[n-1])
         for i in range(n-2, 0,-1):
              #D_dash[i] - np.dot(C_dash[i], X_ans[i+1])
             X ans[i] = np.array(D dash[i] - np.dot(C dash[i], X ans[i+1]))
```

```
print("X["+str(i) +"] = ")
    print(X_ans[i])
y_axis = np.array([],dtype = float)
x_axis = np.array([],dtype = float)
for i in range(1,n):
    x_axis = np.append(x_axis, x[i])
    y_axis = np.append(y_axis, X_ans[i][0][0])
plt.title("Solution")
plt.xlabel("x ")
plt.ylabel("y ")
plt.plot(x_axis,y_axis)
plt.show()
```

```
n = 20
A star =
[[[400.
          0.]
  [ 0. 400.]]]
B star =
[[-800.
           -1.]
  [ 81. -800.]]]
C star =
[[[400.
          0.]
  [ 0. 400.]]]
D star =
[[[0.]
  [0.]]
2
3
4
5
6
7
8
9
10
11
12
13
14
15
16
17
18
19
20
X[19] =
[[ 0.03327401]
 [-0.68166565]]
X[18] =
[[ 0.06484386]
 [-1.18731304]]
X[17] =
[[ 0.09344543]
 [-1.54206631]]
X[16] =
[[ 0.11819183]
 [-1.76943603]]
X[15] =
[[ 0.13851465]
 [-1.89113959]]
X[14] =
[[ 0.15410961]
 [-1.92698612]]
X[13] =
[[ 0.16488711]
 [-1.89481485]]
X[12] =
[[ 0.17092757]
 [-1.81047697]]
```

X[11] =[[0.17244183] [-1.68785192]] X[10] =[[0.16973647] [-1.53889009]] X[9] =[[0.16318388] [-1.37367489]] X[8] =[[0.15319711] [-1.20049818]] X[7] =[[0.14020909] [-1.02594389]] X[6] =[[0.12465621] [-0.85497569]] X[5] =[[0.10696589] [-0.69102537]] X[4] =[[0.08754801] [-0.53607939]] X[3] =[[0.06678993] [-0.39076189]] X[2] =[[0.04505494] [-0.25441309]] X[1] =[[0.02268393] [-0.12516292]]



```
In [77]: h = 0.01
         x 0 = 0
         x n = 1
         n = int((x n- x 0)/h + 0.5)
         print("n = "+str(n))
         x = np.array([])
         for i in range(n+1):
             x = np.append(x, i*h)
         A star = np.array([ [[1/(h*h),0],[0,1/(h*h)]] ])
         B_{star} = np.array([[-2/(h*h), -1], [81, -2/(h*h)]]])
         C star = np.array([ [[1/(h*h),0],[0,1/(h*h)]] ])
         D_star = np.array([ [[0],[D(x[0])]] ])
         print("A_star =" )
         print(A star)
         print("B star =" )
         print(B star)
         print("C star =" )
         print(C star)
         print("D_star =" )
         print(D star)
         for i in range(1,n+1):
             A_{star} = np.append(A_{star}, [[[1/(h*h), 0], [0, 1/(h*h)]]], axis=0)
             B star = np.append(B star, [[-2/(h*h), -1], [81, -2/(h*h)]]], axis
         =0)
             C star = np.append(C star, [[1/(h*h), 0], [0, 1/(h*h)]]], axis=0)
             D star = np.append(D star, [[0], [D(x[i])]]], axis=0)
             print(i)
         X ans = np.array([[[0],[0]]],dtype = float)
         for i in range(n):
             X ans = np.append(X ans, [[[0],[0]]] ,axis = 0)
         D_star[1] = D_star[1] - np.dot(A_star[1], X_ans[0])
         cc dash = np.dot(np.linalg.inv(B star[1]),C star[1] )
         dd dash = np.dot(np.linalg.inv(B star[1]),D star[1] )
         C dash = np.array([cc dash])
         D_dash = np.array([dd_dash])
         C_dash = np.append(C_dash, [cc_dash], axis = 0)
         D dash = np.append(D dash, [dd dash], axis = 0)
         for i in range(2,n):
             b dash = (B star[i] - np.dot(A star[i], C dash[i-1]) )
             b dashinv = np.linalg.inv(b dash)
             cc_dash = np.dot(b_dashinv,C_star[i])
             dd dash = np.dot(b dashinv , D star[i] - np.dot(A star[i],D dash[
         i-1]))
             C dash = np.append(C dash, [cc dash], axis = 0)
             D dash = np.append(D dash, [dd dash], axis = 0)
         b dash = (B star[n-1] - np.dot(A star[n-1], C dash[n-2]))
         b dashinv = np.linalg.inv(b dash)
         final ans = np.dot(b dashinv, D star[n-1] - np.dot(C star[n-1],X ans[
         n]) - np.dot(A star[n-1], D dash[n-2]))
         X ans[n-1] = np.array(final ans)
         print("X[" + str(n-1)+"] = ")
         print(X ans[n-1])
         for i in range(n-2, 0, -1):
              #D_dash[i] - np.dot(C_dash[i], X_ans[i+1])
             X ans[i] = np.array(D dash[i] - np.dot(C dash[i], X ans[i+1]))
```

```
print("X["+str(i) +"] = ")
    print(X_ans[i])
y_axis = np.array([],dtype = float)
x_axis = np.array([],dtype = float)
for i in range(1,n):
    x_axis = np.append(x_axis, x[i])
    y_axis = np.append(y_axis, X_ans[i][0][0])
plt.title("Solution")
plt.xlabel("x ")
plt.ylabel("y ")
plt.plot(x_axis,y_axis)
plt.show()
```

```
n = 100
A_star =
[[[10000.
               0.]
       0. 10000.]]]
  [
B star =
[[[-2.0e+04 -1.0e+00]
  [ 8.1e+01 -2.0e+04]]]
C star =
[[[10000.
               0.]
       0. 10000.]]]
D star =
[[[0.]
  [0.]]]
2
3
4
5
6
7
8
9
10
11
12
13
14
15
16
17
18
19
20
21
22
23
24
25
26
27
28
29
30
31
32
33
34
35
36
37
38
39
40
41
42
43
```

```
[[ 0.00670387]
 [-0.1519056]]
X[98] =
[[ 0.01339255]
 [-0.29592669]]
X[97] =
[[ 0.02005164]
 [-0.43227703]]
X[96] =
[[ 0.0266675 ]
 [-0.56116849]]
X[95] =
[[ 0.03322724]
 [-0.68281099]]
X[94] =
[[ 0.0397187 ]
 [-0.79741239]]
X[93] =
[[ 0.04613042]
 [-0.90517835]]
X[92] =
[[ 0.05245163]
 [-1.00631228]]
X[91] =
[[ 0.0586722 ]
 [-1.10101522]]
X[90] =
[[ 0.06478267]
 [-1.1894858]]
X[89] =
[[ 0.07077419]
 [-1.27192012]]
X[88] =
[[ 0.07663852]
 [-1.3485117]]
X[87] =
[[ 0.082368
 [-1.41945141]]
X[86] =
[[ 0.08795553]
 [-1.48492741]]
X[85] =
[[ 0.09339457]
 [-1.54512509]]
X[84] =
[[ 0.0986791 ]
 [-1.60022702]]
X[83] =
[[ 0.1038036 ]
 [-1.65041289]]
X[82] =
[[ 0.10876306]
 [-1.69585948]]
X[81] =
[[ 0.11355294]
 [-1.73674061]]
X[80] =
```

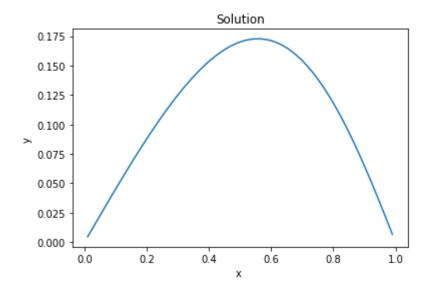
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[[ 0.11816915]
 [-1.7732271]]
X[79] =
[[ 0.12260803]
 [-1.80548677]]
X[78] =
[[ 0.12686636]
 [-1.83368435]]
X[77] =
[[ 0.13094132]
 [-1.85798151]]
X[76] =
[[ 0.13483049]
 [-1.87853681]]
X[75] =
[[ 0.1385318 ]
 [-1.89550567]]
X[74] =
[[ 0.14204356]
 [-1.90904039]]
X[73] =
[[ 0.14536442]
 [-1.9192901]]
X[72] =
[[ 0.14849335]
 [-1.92640077]]
X[71] =
[[ 0.15142964]
 [-1.9305152]]
X[70] =
[[ 0.15417287]
 [-1.931773 ]]
X[69] =
[[ 0.15672293]
 [-1.93031061]]
X[68] =
[[ 0.15907996]
 [-1.92626125]]
X[67] =
[[ 0.16124436]
 [-1.91975501]]
X[66] =
[[ 0.16321679]
 [-1.91091875]]
X[65] =
[[ 0.16499813]
 [-1.89987619]]
X[64] =
[[ 0.16658947]
 [-1.88674786]]
X[63] =
[[ 0.16799215]
 [-1.87165115]]
X[62] =
[[ 0.16920765]
 [-1.85470029]]
X[61] =
```

```
[[ 0.17023769]
 [-1.83600636]]
X[60] =
[[ 0.17108413]
 [-1.81567736]]
X[59] =
[[ 0.171749 ]
 [-1.79381813]]
X[58] =
[[ 0.17223448]
 [-1.77053046]]
X[57] =
[[ 0.17254292]
 [-1.74591305]]
X[56] =
[[ 0.17267676]
 [-1.72006155]]
X[55] =
[[ 0.1726386 ]
 [-1.69306857]]
X[54] =
[[ 0.17243113]
 [-1.66502371]]
X[53] =
[[ 0.17205716]
 [-1.63601358]]
X[52] =
[[ 0.17151958]
 [-1.60612183]]
X[51] =
[[ 0.1708214 ]
 [-1.57542915]]
X[50] =
[[ 0.16996567]
 [-1.54401331]]
X[49] =
[[ 0.16895554]
 [-1.51194919]]
X[48] =
[[ 0.16779421]
 [-1.4793088]]
X[47] =
[[ 0.16648496]
 [-1.4461613]]
X[46] =
[[ 0.16503108]
 [-1.41257304]]
X[45] =
[[ 0.16343595]
 [-1.37860758]]
X[44] =
[[ 0.16170296]
 [-1.34432569]]
X[43] =
[[ 0.15983554]
 [-1.30978544]]
X[42] =
```

```
[[ 0.15783714]
 [-1.27504217]]
X[41] =
[[ 0.15571123]
 [-1.24014854]]
X[40] =
[[ 0.15346131]
 [-1.20515456]]
X[39] =
[[ 0.15109088]
 [-1.17010761]]
X[38] =
[[ 0.14860343]
 [-1.13505249]]
X[37] =
[[ 0.14600248]
 [-1.10003142]]
X[36] =
[[ 0.14329152]
 [-1.06508408]]
X[35] =
[[ 0.14047406]
 [-1.03024764]]
X[34] =
[[ 0.13755357]
 [-0.99555679]]
X[33] =
[[ 0.13453353]
 [-0.96104377]]
X[32] =
[[ 0.13141738]
 [-0.92673838]]
X[31] =
[[ 0.12820856]
 [-0.89266802]]
X[30] =
[[ 0.12491047]
 [-0.85885775]]
X[29] =
[[ 0.12152649]
 [-0.82533025]]
X[28] =
[[ 0.11805999]
 [-0.79210591]]
X[27] =
[[ 0.11451427]
 [-0.75920281]]
X[26] =
[[ 0.11089263]
 [-0.72663679]]
X[25] =
[[ 0.10719833]
 [-0.69442143]]
X[24] =
[[ 0.10343458]
 [-0.66256814]]
X[23] =
```

```
[[ 0.09960458]
 [-0.6310861]]
X[22] =
[[ 0.09571147]
 [-0.59998237]]
X[21] =
[[ 0.09175836]
 [-0.56926187]]
X[20] =
[[ 0.08774833]
 [-0.53892739]]
X[19] =
[[ 0.0836844 ]
 [-0.50897968]]
X[18] =
[[ 0.07956958]
 [-0.4794174]]
X[17] =
[[ 0.07540681]
 [-0.4502372]]
X[16] =
[[ 0.07119902]
 [-0.4214337]]
X[15] =
[[ 0.06694909]
 [-0.39299955]]
X[14] =
[[ 0.06265985]
 [-0.36492544]]
X[13] =
[[ 0.05833413]
 [-0.33720012]]
X[12] =
[[ 0.05397468]
 [-0.30981041]]
X[11] =
[[ 0.04958425]
 [-0.28274126]]
X[10] =
[[ 0.04516555]
 [-0.25597573]]
X[9] =
[[ 0.04072125]
 [-0.22949504]]
X[8] =
[[ 0.036254 ]
 [-0.20327858]]
X[7] =
[[ 0.03176643]
 [-0.17730394]]
X[6] =
[[ 0.02726112]
 [-0.15154692]]
X[5] =
[[ 0.02274066]
 [-0.12598155]]
X[4] =
```

```
[[ 0.0182076 ]
 [-0.10058013]]
X[3] =
[[ 0.01366448]
 [-0.07531324]]
X[2] =
[[ 0.00911383]
 [-0.05014973]]
X[1] =
[[ 0.00455817]
 [-0.02505681]]
```



In []: