

4.1

$$\nabla^2 u = f(x, y) = \begin{cases} 0 & \text{if } x < 1 \\ 40 \sin(\alpha y)(1-x) & \text{if } x > 1 \end{cases}$$

$$u_y(y=0) = 0$$

$$u_x(x=0) = \beta y$$

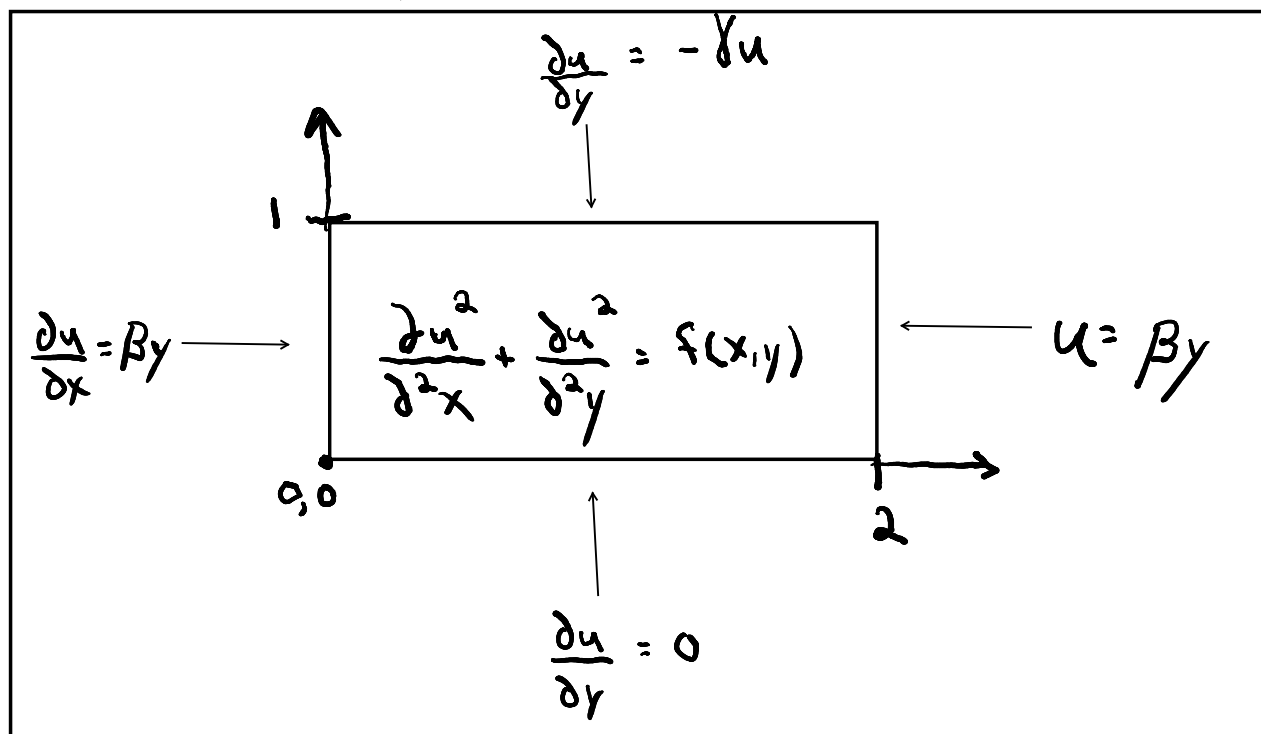
$$u_x(x=2) = \beta y$$

$$u_y(y=1) = -\gamma u$$

$$\alpha = 9$$

$$\beta = 8$$

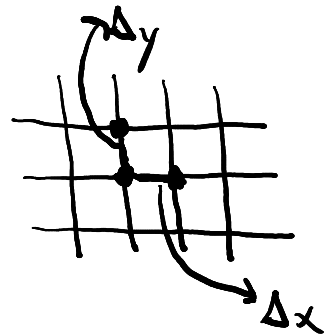
$$\gamma = 5$$



4.a finite difference method

① discretize the domain ; $x: 0 \rightarrow 2$
 $y: 0 \rightarrow 1$

$$\text{let } \Delta x = \frac{2}{N-1}, \quad \Delta y = \frac{1}{N-1}$$



$$u_y(y=0) = 0$$

$$u_x(x=0) = \beta y$$

$$u_x(x=2) = \beta y$$

$$\frac{\partial u}{\partial y}(y=1) = -\gamma u$$

stopping condition: $\Delta u < 10^{-5}$

using cent. Diff approx for $\nabla^2 u$

for interior points where $x < 1, f(x,y) = 0$

$$\bullet u_{i,j} = \frac{1}{4} (u_{i+1,j} + u_{i-1,j} + u_{i,j+1} + u_{i,j-1})$$

for $x \geq 1$ where $f(x,y) = 40 \sin(\alpha y)(1-x)$

$$\bullet u_{i,j} = \frac{1}{4} (u_{i+1,j} + u_{i-1,j} + u_{i,j+1} + u_{i,j-1} - \Delta x^2 \cdot 40 \sin(\alpha y_i)(1-x_i))$$

At $y=1$

$$\bullet u_{i,N} = u_{i,N-1} - \Delta y \cdot \gamma u_{i,N-1}$$

4.b.i finite Integral Transform - S-L

$$u(0, y) = \beta y$$

$$u(2, y) = \beta y$$

Solution in form $u(x, y) = X(x)Y(y)$

$$\frac{1}{X} \frac{\partial^2 X}{\partial x^2} + \frac{1}{Y} \frac{\partial^2 Y}{\partial y^2} = 0$$

$$\frac{\partial^2 X}{\partial x^2} - \lambda X = 0, \quad \frac{\partial^2 Y}{\partial y^2} - \lambda Y = 0$$

for $X(x)$: $X'(0) = \beta Y(y)$ $\lambda = k^2$
 $X(2) = \beta Y(y)$

$$X(x) = A \cos(kx) + B \sin(kx)$$

@ Boundary $x=0$

$$X'(0) = -Ak \sin(0) + Bk \cos(0) = Bk = \beta Y(y)$$

satisfied for $A=0$, $\sin(2k) = 0$ $k = \frac{n\pi}{2}$

$$X_n = \sin\left(\frac{n\pi x}{2}\right)$$
$$\lambda_n = \left(\frac{n\pi}{2}\right)^2$$

4. b. ii

$$\bar{Y}'(0) = 0$$

$$\bar{Y}'(1) = -\gamma \bar{Y}$$

$$\mathcal{U} = -k^2$$

$$\bar{Y}(y) = C \cosh(ky) + D \sinh(ky)$$

$$@ y=0$$

$$\bar{Y}'(0) = Ck \sinh(0) + Dk \cosh(0) = Dk = 0$$

$$\bar{Y}(y) = C \cosh(ky), D = 0$$

$$\bar{Y}'(1) = Ck \sinh(k) = -\gamma C \cosh(k)$$

$$\frac{Ck \sinh(k)}{C \cosh(k)} = \frac{-\gamma C \cosh(k)}{C \cosh(k)}$$

$$k \tanh(k) = -\gamma$$

$$\mathcal{U}_m = -k_m^2 \quad \text{need to find roots}$$

[The eigenfunction for $\bar{Y}(y)$ are $\bar{Y}_m(y) = \cosh(k_m y)$
where k_m is the solution to the above.]