

Homework 3: Report

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May 16, 2024

Question 1: BVP for 2D Poisson's Equation

a) Write Code to solve (1)

$$\begin{cases} \nabla^2 U(x, y) = f(x, y) & (x, y) \in \Omega \\ U(x, y) = g(x, y) & (x, y) \in \partial\Omega, \\ f(x, y) = -20 + 3x^2 + 4y^2 \\ g(x, y) = 2 - x^2 + 2\sin(\pi y^2) \end{cases} \quad (1)$$

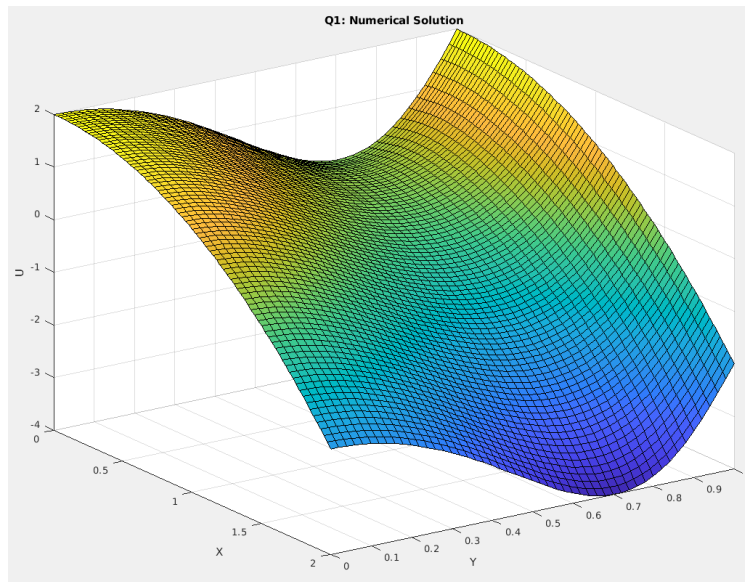


Figure 1: Numerical Solution to (1) with $N = 81, M = 51$

b)

c)

Question 2: IBVP for 1D Heat Equation

a) Determine the analytical solution for (2)

$$\begin{cases} U_t = U_{xx} & x \in [-1, 1], \quad t \geq 0 \\ U(x, 0) = (3 + x) + 5(1 - x^2)^2 \\ U(-1, t) = 2, \quad U(1, t) = 4 \end{cases} \quad (2)$$
$$g(x) = 3 + x + 5 - 10x^2 + 5x^4$$

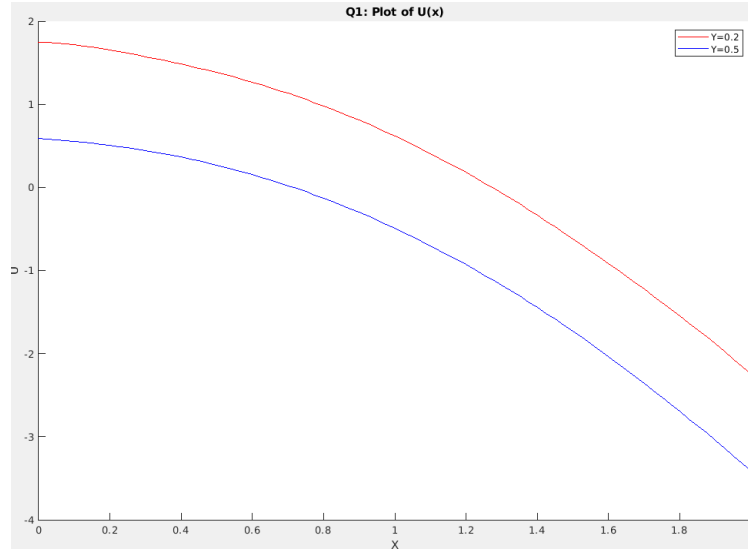


Figure 2: Numerical Solution to (1) at $Y = 0.2, 0.5$

Proof. To begin we look at the general solution for the Heat Equation with Homogeneous BC.

$$\begin{cases} \eta = U - g(x) = U - (3 + x) + 5(1 - x^2)^2 \\ \eta_t = \eta_{xx} - 20 + 60x^2 & x \in [-1, 1], \quad t \geq 0 \\ \eta(x, 0) = 0 \\ \eta(-1, t) = 0, \quad \eta(1, t) = 0 \end{cases}$$

□

- b) Plot the analytical solution as a surface plot over $[x, t]$
- c) Write code and integrate using second-order finite differences and CN
- d) Wrote code and integrate using Gauss-Chebyshev-Lobatto collocation method
- e) plot maximum pointwise error on a log scale plot between analytical and numerical solutions

Question 3: Extra Credit

- a) Write code to compute the numerical solution using secondorder finite diff, and AB2.
- b) plot the numerical solution as a surface plot
- c) plot the numerical solution at $t = 62$ as a function of x .