p1374.py Page 1

Author : Abraham Flores : p1374.py Language : Python 3.6 Created : 4/22/2018: 5/5/2018 -- Fixed SOR on Boundaries... Halved iterations Edited San Digeo State University MTH 693b : Computational Partial Differential Equations Strikwerda 13.7.4 : Neumann Boundary Conditions Posson's Equation:  $u_x x + u_y = -2pi^(2)*cos(pi*x)cos(pi*y)$ x = [0,1]y = [0,1]Exact Solution: u(x,y) = cos(pi\*x)cos(pi\*y)h = 1/10, 1/20, 1/40omega = 2/(1+pi\*h/(sqrt(2))Boundaries: du/dn = 013.7.3: Second Order Forward/Reverse Difference 13.7.4: First Order Foward/Reverse Difference Stop iterations at Tolerance of order 7 :  $(10^{(-7)})$ import matplotlib.pyplot as plt import numpy as np import seaborn as sns Successive Over Relaxation Method: Solves Ax = ban iteravive method with a given tolerance to achieve First Order Neumann Boundary Conditions Parameters: grid: grid points (x) grid\_forcing: Related forcing term in possion's equations (b) n : Length and Width of A omega: relaxation factor ([0,2]) tol : tolerance to achieve Returns: Number of Iterations Ran def SOR\_FO(grid,grid\_forcing,n,omega,tol): #Assume grid is intialized #repeat until convergence iters = 0converged = False while(not converged): change = 0#loop over inner grid change += sum([x\*\*2 for x in omega\*(grid[1] - grid[0])])grid[0] += omega\*(grid[1] - grid[0]) for i in range(1,n-1): point\_change = omega\*(grid[i][1] - grid[i][0]) grid[i][0] += point\_change change += (point\_change)\*\*2 for j in range(1,n-1): **#SOR METHOD** sigma = grid[i+1][j] + grid[i-1][j] + grid[i][j+1] + grid[i][j-1] p1374.py Page 2

```
point_change = omega*((grid_forcing[i][j]-sigma)/(-4)-grid[i][j])
              grid[i][j] += point_change
              #ADD to L2 change Norm
              change += (point change)**2
          point_change = omega*(grid[i][-2] - grid[i][-1])
          grid[i][-1] += point_change
          change += (point_change)**2
      change += sum([x**2 for x in omega*(grid[-2] - grid[-1])])
      grid[-1] += omega*(grid[-2] - grid[-1])
      iters+=1
      #check if convergence is reached
      if (np.sqrt(change) < tol):</pre>
          converged = True
 return iters
Successive Over Relaxation Method:
    Solves Ax = b
    an iteravive method with a given tolerance to achieve
   Second Order Neumann Boundary Conditions
    Parameters:
        grid: grid points (x)
        grid_forcing: Related forcing term in possion's equations (b)
        n : Length and Width of A
        omega: relaxation factor ([0,2])
        tol : tolerance to achieve
   Returns:
       Number of Iterations Ran
def SOR_SO(grid,grid_forcing,n,omega,tol):
#Assume grid is intialized
#repeat until convergence
 iters = 0
 converged = False
 while(not converged):
      change = 0
      #loop over inner grid
      point\_change = omega*((-4*grid[1] + grid[2])/(-3) - grid[0])
      change += sum(point_change*point_change)
      grid[0] += point_change
      for i in range(1,n-1):
          point\_change = omega*((-4*grid[i][1] + grid[i][2])/(-3)-grid[i][0])
          grid[i][0] += point_change
          change += point_change*point_change
          for j in range(1,n-1):
              #SOR METHOD
              sigma = grid[i+1][j] + grid[i-1][j] + grid[i][j+1] + grid[i][j-1]
              point_change = omega*((grid_forcing[i][j]-sigma)/(-4)-grid[i][j])
              grid[i][j] += point_change
              #ADD to L2 change Norm
              change += (point_change)**2
          point\_change = omega*((-4*grid[i][-2] + grid[i][-3])/(-3)-grid[i][-1])
          grid[i][-1] += point change
          change += point_change*point_change
      point\_change = omega*((-4*grid[-2] + grid[-3])/(-3) - grid[-1])
      grid[-1] += point_change
      change += sum(point_change*point_change)
      iters+=1
      #check if convergence is reached
```

p1374.py Page 3

```
if (np.sqrt(change) < tol):</pre>
          converged = True
  return iters
def surf_plot(x,y,U,bounds,title,fileLoc):
    sns.set(font scale = 2.0)
    sns.set_style("darkgrid", {"axes.facecolor": ".9"})
    fig,ax = plt.subplots()
    fig.set_size_inches(14.4,9)
    X,Y = np.meshgrid(x,y)
    plt.xlim(0,1)
    plt.ylim(0,1)
    plt.xticks(rotation=45)
    plt.yticks(rotation=45)
    # Plot the contour
    plt.pcolor(X, Y, U, vmin=bounds[0], vmax=bounds[1])
    #legend
    clb = plt.colorbar()
    clb.set_label(r'$U(t,X,Y)$', labelpad=40, rotation=270)
    plt.xlabel('X (spatial)')
plt.ylabel('Y (spatial)')
    plt.title(title)
    plt.savefig(fileLoc+'.png')
    plt.close()
if __name__ == "__main___ ":
    grid_spacing = [1/10.0,1/20.0,1/40.0]
    tol = 10**(-7)
    for h in grid_spacing:
        x = np.arange(0,1+h,h)
        y = np.arange(0,1+h,h)
        n = len(x)
        X,Y = np.meshgrid(x,y)
        grid_forcing = -2*np.pi**2*np.cos(np.pi*X)*np.cos(np.pi*Y)*h**2
        omega = 2/(1+np.pi*h/np.sqrt(2))
        #intialize Grid
        grid = np.zeros((n,n))
        #RUN SOR
        iters = SOR_FO(grid,grid_forcing,n,omega,tol)
        print("First Order Iterations: "+str(iters))
        #Exact Solution
        exact = np.cos(np.pi*X)*np.cos(np.pi*Y)
        #plot
        surf_plot(x,y,exact,[-1,1],"EXACT h: "+str(h),"Figures/EXACT_h_"+str(h))
surf_plot(x,y,grid,[-1,1],"SOR First Order h: "+str(h),"Figures/SOR_FO_h_"+s
tr(h))
        surf_plot(x,y,abs(grid-exact),[0,np.max(np.max(abs(grid-exact)))],"ERROR (Fi
rst Order) h: "+str(h), "Figures/ERROR_FO_h_"+str(h))
        #intialize Grid
        grid = np.zeros((n,n))
        #Run SOR
        iters = SOR_SO(grid,grid_forcing,n,omega,tol)
        print("Second Order Iterations: "+str(iters))
        #plot
        surf_plot(x,y,grid,[-1,1],"SOR Second Order h: "+str(h),"Figures/SOR_SO_h_"+
str(h))
        surf_plot(x,y,abs(grid-exact),[0,np.max(np.max(abs(grid-exact)))],"ERROR (Se
cond Order) h: "+str(h), "Figures/ERROR_SO_h_"+str(h))
```