Author : Abraham Flores : p737.py Language : Python 3.6 Created : 3/29/2018 Edited : 5/8/2018 San Digeo State University MTH 693b : Computational Partial Differential Equations Strikwerda 7.3.7 : Alternating Direction Implicit Methods Guidance From ... https://pdfs.semanticscholar.org/31ac/59e11ef214220bb56919549425347b8e6b88.pdf Peaceman-Rachford Alogrithim: Heat equation: $u_t = b_1 u_x + b_2 u_y$ x in [0,1]y in [0,1] t in [0,1] Intial Value: -Exact Solution Boundaries: -Exact Solution Exact Solution: b1 = 2b2 = 1 $u(t,x,y) = \exp(1.68*t)*\sin[1.2*(x-y)]*\cosh[x+2y]$ dx = dy = dt = 1/10, 1/20, 1/40*Demonstrate second order Accuracy *Things to Note -- numpy mesh grid broke everything -- Accuracy seems worse than previous methods -- Fairly fast import os, glob import matplotlib.pyplot as plt import seaborn as sns import numpy as np from scipy.sparse import diags #Generates intial value function def exact(x,y,t): return np.exp(1.68*t)*np.sin(1.2*(x-y))*np.cosh(x+2*y)#Contour Plot def surf_plot(x,y,U,time,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) xlocs = [] xlabel = []for i in range(0,len(x),int(len(x)/5)): xlocs.append(i+1) xlabel.append(x[i]) ylocs = []ylabel = []for i in range(0,len(y),int(len(y)/5)):

ylocs.append(i+1)

```
ylabel.append(y[i])
    plt.xticks(xlocs,xlabel,rotation=45)
    plt.yticks(ylocs,ylabel,rotation=45)
    # Plot the contour
    plt.pcolor(U,vmin=-20.0,vmax=10.0)#vmin=np.min(np.min((U))),vmax=np.max(np.max(U
))))
    ax.annotate("t = "+ str(round(time,3)), xy=(0,0), xytext=(1,1), color="w")
    #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()
11 11 11
Makes a gif given a name and delay for each image in ms
--Assumes the images are in the figures directory
def makeGif(gifName,delay):
    os.chdir('Figures')
    #Create txt file for gif command
    fileList = glob.glob('*.png') #star grabs everything,
    fileList.sort()
    #writes txt file
    file = open('FileList.txt', 'w')
    for item in fileList:
        file.write("%s\n" % item)
    file.close()
    os.system('convert -delay ' + str(delay) + ' @FileList.txt ' + gifName + '.gif')
    os.system('del FileList.txt')
    os.system('del *.png')
    os.chdir('...')
def ExactGIF(h,mu):
    #generate array of intial values at t = 0
x = np.arange(0,1+h,h)
    y = np.arange(0,1+h,h)
    N = len(x)
    title = "7.3.7: EXACT: h: " +str(round(h,4)) + ", mu: " +str(mu)
    u = np.zeros((N,N))
    dt = mu*h**2
    iters = 0
    time = 0.0
    while time < 1.0:
        time = iters*dt
        for i in range(N):
            for j in range(N):
                u[i][j] = exact(x[i], y[j], time)
        #plot
        str_time = '0'*(5-len(str(iters)))+str(iters)
        outFile = "Figures\exact" + str_time
        surf_plot(x,y,u,time,title,outFile)
        iters+= 1
    #makeGif
    makeGif("Exact_Solution_h_"+str(h)+"_Mu_"+str(mu),10)
def Peaceman_Rachford(h,mu):
    bx = 2.0
    by = 1.0
    x = np.arange(0, 1.0+h, h) # x grid
    y = np.arange(0, 1.0+h, h) # y grid
    N = len(x)
    u = np.zeros((N,N)) # solution array
```

```
HALF = u.copy() # half step
FULL = u.copy() # full step
 #Matrix Coefficents
 Cx = bx*mu
Cy = by*mu
X_SWEEP = np.array([-Cx*np.ones(N-1),(2+2*Cx)*np.ones(N),-Cx*np.ones(N-1)])
Y_SWEEP = np.array([-Cy*np.ones(N-1),(2+2*Cy)*np.ones(N),-Cy*np.ones(N-1)])
offset = [-1,0,1]#Location of each diagonal
X_SWEEP = diags(X_SWEEP,offset).toarray()#Generate Matrix
Y_SWEEP = diags(Y_SWEEP,offset).toarray()#Generate Matrix
#EMBED BOUNDARY CONDTITIONS
X SWEEP[0] *= 0.0
X_SWEEP[-1] *= 0.0
Y_SWEEP[0] *= 0.0
Y_SWEEP[-1] *= 0.0
X_SWEEP[0][0] = 1.0
X_SWEEP[-1][-1] = 1.0
Y_SWEEP[0][0] = 1.0
Y_SWEEP[-1][-1] = 1.0
 # set initial condition:
 for i in range(N):
     for j in range(N):
    u[i][j] = exact(x[i], y[j],0.0)
 time = 0.0
 title = \
"7.3.7: Peaceman-Rachford: h: " +str(round(h,4)) + ", mu: " +str(mu)
 outFile = "Figures\PR00000"
 surf_plot(x,y,u,time,title,outFile)
 iters=1
L2_NORM = []
INF_NORM = []
dt = mu*h**2
while time < 1.0:
     time = dt*(iters - 0.5)
     # X-direction sweep:
     # Left boundary
    HALF[:,0] = exact(x[i], 0.0, time)
     # solve linear tridiagonal system for all internal columns j:
     for j in range(1,N-1):
         #Inner points for column j:
         Y_RHS = 2*u[:,j] + Cy*(u[:,j-1] - 2*u[:,j] + u[:,j+1])
         #Lower Boundary
         Y_RHS[0] = exact(0.0, y[j], time)
         #Upper Boundary:
         Y_RHS[-1] = exact(1.0, y[j], time)
         # solve linear system: Fill Cols
         HALF[:,j] = np.linalg.tensorsolve(X_SWEEP,Y_RHS)
     # Right boundary
     HALF[:,-1] = exact(x[i], 1.0, time)
     time = iters*dt
     # Y-direction sweep:
     # Lower boundary
     FULL[0] = exact(0.0, y, time)
     # solve linear tridiagonal system for all internal rows i:
```

```
for i in range(1,N-1):
            #inner points for row i:
            X_RHS = 2*HALF[i] + Cx*(HALF[i-1] - 2*HALF[i] + HALF[i+1])
            #Left boundary:
            X_RHS[0] = exact(x[i], 0.0, time)
            #Right boundary
            X_RHS[-1] = exact(x[i], 1.0, time)
            # solve linear system: Fill Rows
            FULL[i] = np.linalg.tensorsolve(Y_SWEEP,X_RHS)
        # Upper boundary
        FULL[-1] = exact(1.0, y, time)
        #UPDATE
        u, FULL = FULL, u
        #ERROR
        err = np.zeros((N,N))
        for i in range(N):
            for j in range(N):
                err[i][j] = abs(exact(x[i], y[j], time) -u[i][j])
        L2_NORM.append(np.sqrt(sum(sum(err*err))))
        INF_NORM.append(np.max(np.max(err)))
        #PLOT
         str_time = '0'*(5-len(str(iters)))+str(iters)
         outFile = "Figures\PR" + str_time
#
         surf_plot(x,y,u,time,title,outFile)
        #Step Forward
        iters+=1
    return L2_NORM, INF_NORM
def best fit(X, Y):
    xbar = sum(X)/len(X)
    ybar = sum(Y)/len(Y)
   n = len(X) # or len(Y)
    numer = sum([xi*yi for xi,yi in zip(X, Y)]) - n * xbar * ybar
   denum = sum([xi**2 for xi in X]) - n * xbar**2
   b = numer / denum
    a = ybar - b * xbar
    return a, b
def plot_norm(h,inf_norm,L2_norm):
    sns.set(font_scale = 1.65)
    sns.set_style("darkgrid", {"axes.facecolor": ".9"})
    fig,ax = plt.subplots()
    fig.set_size_inches(9,6)
   plt.scatter(h,inf_norm,linewidth=3.0,color="r",label=r'$-Log_{10}$[INFINITY NORM
1')
   plt.scatter(h,L2_norm,linewidth=3.0,color="b",label=r'$-Log_{10}$[L2 NORM]')
    plt.xlabel(r'\$-Log_{10}\[dx]')
    plt.ylabel(r'$-Log_{10}$|ERROR|')
    a_inf, b_inf = best_fit(h, inf_norm)
    yfit = [a_inf + b_inf * xi for xi in h]
   plt.plot(h, yfit,color="k",label="(INF) SLOPE: "+str(round(b_inf,5)))
   a_L2, b_L2 = best_fit(h, L2_norm)
yfit = [a_L2 + b_L2 * xi for xi in h]
   plt.plot(h, yfit,color="k",label="(L2) SLOPE: "+str(round(b_L2,5)))
    plt.legend()
```

```
plt.savefig("Figures/Error/norm_err.png")
    plt.close()
if __name__ == "__main__":
    \overline{\text{grid\_spacing}} = [1/(\overline{10*x}) \text{ for } x \text{ in range}(1,10)]
    12 = []
    inf = []
    for h in grid_spacing:
        mu = 1.0/h
        L,I = Peaceman_Rachford(h,mu)
        12.append(L[-1])
        inf.append(I[-1])
        #makeGif("Peaceman_Rachford_h_"+str(h)+"_Mu_"+str(mu),10)
        #ExactGIF(h,mu)
    plot_norm(-np.log10(grid_spacing),-np.log10(inf),-np.log10(12))
Report:
    In the error figure we capture second order acuracy in the INF norm.
    We see that the slope ~ 2.0 which resembles second order accuracy. Compared
    to other methods we have seen, the PR alogrithm and other ADI methods,
    do not seem to be as accurate as they should be. In other words, ADI methods
    could be order of mangitdues of accuracy away from spectral or other FEM.
```