. . . Author : Abraham Flores : HW3.py Language : Python 3.6 Created : 3/14/2018 Edited : 3/16/2018 San Digeo State University MTH 693b : Computational Partial Differential Equations Strikwerda 6.3.10 : Parabolic Equations Heat Equation: $u_t = b u_x$ x = [-1, 1]t = [0, 1/2]Exact Solution and Boundaries given by: u(t,x) =1/2 +2* SUM[(-1)**i*(cos(pi*x*(2*i+1)))/(pi*(2*i+1))*exp(-t*pi**2(2*i+1)**2)](i=0, inf)Crank-Nicolson(6.3.4) : h = 1/10, 1/20, 1/40Compare lambda = 1 and mu = 10 Demonstrate by the computations that when lambda is constant, the error in the solution does not decrease when $\ensuremath{\mathsf{measured}}$ in the supremum norm, but it does decrease in the L2 norm. 11 11 11 import os,glob import matplotlib.pyplot as plt import numpy as np import seaborn as sns from scipy.sparse import diags #Generators Exact Solution def Exact(t,x,lim): value = 0for i in range(lim): numerator = np.cos(np.pi*x*(2*i+1))denominator = np.pi*(2*i+1)decay = np.exp(-t*np.pi**2*(2*i+1)**2)sign = (-1)**ivalue += sign*(numerator/denominator)*decay return 0.5 + 2*value #Generates intial value function def intial_foo(x): if abs(x) < 0.5: return 1 if abs(x) == 0.5: return 0.5 if abs(x) > 0.5: return 0 def plot(x,U,bounds,time,title,fileLoc): sns.set(font_scale = 2) sns.set_style("darkgrid", {"axes.facecolor": ".9"}) fig,ax = plt.subplots() fig.set_size_inches(8,8) plt.plot(x,U,linewidth=3.0,label="t = "+ str(round(time,3)),color="r") plt.axis(bounds) plt.xlabel('x (Spatial)')

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plt.ylabel('U(t,x)')
        plt.title(title)
        plt.legend()
        plt.savefig(fileLoc+".png")
        plt.close()
def makeGif(gifName):
        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 10 @FileList.txt ' + gifName + '.gif')
        os.system('del FileList.txt')
        os.system('del *.png')
        os.chdir('..')
def Crank_Nicolson(h,Lamb):
        b = 1
        mu = Lamb/h
         \#generate array of intial values at t = 0
        X = np.arange(0-1,1+h,h)
         #dimension of our matrix
        dim = len(X)
        temp = []
         for dx in X:
                  temp.append(intial_foo(dx))
         current_ = np.array(temp)
         #Factored out -b*mu/2
        NEXT = np.array([np.ones(dim-1), -2*(1+1/(b*mu))*np.ones(dim), np.ones(dim-1)])
         \text{CURRENT = np.array([-1*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim),-1*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim-1),2*(1-1/
-1)])
        offset = [-1,0,1]#Location of each diagonal
         LEFT = diags(NEXT,offset).toarray()#Generate Matrix (n+1)
        RIGHT = diags(CURRENT, offset).toarray()#Generate Matrix (n)
         #Embed boundary conditions on matrix
        LEFT[0] *= 0
        LEFT[-1] *= 0
        LEFT[0][0] = 1
        LEFT[-1][-1] = 1
        RIGHT[0] *= 0
        RIGHT[-1] *= 0
        RIGHT[0][0] = 1
        RIGHT[-1][-1] = 1
         steps = int(0.5/(Lamb*h)) + 1
         for time in range(1,steps):
                  #plot
                  title = "6.3.10: Parabolic Equations"
                  str_time = '0'*(4-len(str(time)))+str(time)
                  outFile = "Figures\CN" + str_time
                 bounds = [-1, 1, 0, 1]
                 plot(X,current_,bounds,time*Lamb*h,title,outFile)
                  #implement Scheme
                 next_ = \
      np.linalg.tensorsolve((-b*mu/2)*LEFT,(-b*mu/2)*np.matmul(RIGHT,current_))
                  #Boundary Conditions
                 next_{-1} = Exact(time*Lamb*h,1,15)

next_{0} = Exact(time*Lamb*h,-1,15)
                  current_ = next_
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#makeGif
    makeGif("Crank_Nicolson_h_"+str(h)+"_Lambda_"+str(Lamb))
def ExactGIF(h,Lamb):
    #generate array of intial values at t = 0 X = np.arange(0-1,1+h,h)
    temp = []
    for dx in X:
        temp.append(intial_foo(dx))
    #plot
    title = "6.3.10: Parabolic Equations"
    str\_time = '0000'
    outFile = "Figures\exact" + str time
    bounds = [-1,1,0,1]
   plot(X,np.asarray(temp),bounds,0,title,outFile)
    steps = int(0.5/(Lamb*h)) + 1
    for time in range(1,steps):
        t = time*Lamb*h
        sol_t = Exact(t, X, 25)
        #plot
        title = "6.3.10: Parabolic Equations"
        str_time = '0'*(4-len(str(time)))+str(time)
        outFile = "Figures\exact" + str_time
        plot(X,sol_t,bounds,t,title,outFile)
    #makeGif
    makeGif("Exact_Solution_h_"+str(h)+"_Lambda_"+str(Lamb))
def ErrorGIF(h,Lamb):
    b = 1
   mu = Lamb/h
    \#generate array of intial values at t = 0
    X = np.arange(0-1,1+h,h)
    #dimension of our matrix
    dim = len(X)
    temp = []
    for dx in X:
        temp.append(intial_foo(dx))
    current_ = np.array(temp)
    #Factored out -b*mu/2
    NEXT = np.array([np.ones(dim-1), -2*(1+1/(b*mu))*np.ones(dim), np.ones(dim-1)])
    CURRENT = np.array([-1*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim),-1*np.ones(dim))
-1)])
    offset = [-1,0,1]#Location of each diagonal
    LEFT = diags(NEXT,offset).toarray()#Generate Matrix (n+1)
    RIGHT = diags(CURRENT, offset).toarray()#Generate Matrix (n)
    #Embed boundary conditions on matrix
    LEFT[0] *= 0
    LEFT[-1] *= 0
    LEFT[0][0] = 1
    LEFT[-1][-1] = 1
   RIGHT[0] *= 0
    RIGHT[-1] *= 0
    RIGHT[0][0] = 1
    RIGHT[-1][-1] = 1
    steps = int(0.5/(Lamb*h)) + 1
    for time in range(1,steps):
        t = time*Lamb*h
        sol_t = Exact(t, X, 15)
        #implement Scheme
        next_ = \
   np.linalg.tensorsolve((-b*mu/2)*LEFT,(-b*mu/2)*np.matmul(RIGHT,current_))
        #Boundary Conditions
        next_[-1] = Exact(t,1,15)
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```
next_{0} = Exact(t,-1,15)
        err = abs(sol_t - next_)
        current_ = next_
        #plot
        title = "6.3.10: Parabolic Equations"
        str_time = '0'*(4-len(str(time)))+str(time)
        outFile = "Figures\err" + str_time
        bounds = [-1,1,0,1]
        plot(X,err,bounds,t,title,outFile)
    #makeGif
    makeGif("ERROR h "+str(h)+" Lambda "+str(Lamb))
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 INFNORM_plot(h,infNORM,LAMBDA):
    sns.set(font_scale = 2)
    sns.set_style("darkgrid", {"axes.facecolor": ".9"})
    fig,ax = plt.subplots()
    fig.set_size_inches(14.4,9)
    plt.scatter(h,infNORM,linewidth=3.0,color="r")
    plt.xlim(1, 2)
    plt.wlabel(r'$-Log_{10}$[dx]')
plt.ylabel(r'$-Log_{10}$[INFINITY NORM]')
plt.title("Lambda: "+str(LAMBDA)+" -- TIME: 0.5")
    a, b = best_fit(h, infNORM)
yfit = [a + b * xi for xi in h]
    plt.plot(h, yfit,color="k",label="SLOPE: "+str(round(b,5)))
    plt.legend()
    plt.savefig("Figures/Err/INFNORMerr_LAMBDA_"+str(LAMBDA)+".png")
    plt.close()
def L2NORM_plot(h,L2norm,LAMBDA):
    sns.set(font_scale = 2)
    sns.set_style("darkgrid", {"axes.facecolor": ".9"})
    fig,ax = plt.subplots()
    fig.set_size_inches(14.4,9)
    plt.scatter(h,L2norm,linewidth=3.0,color="r")
    plt.xlim(1, 2)
    plt.xlabel(r'$-Log_{10}$[dx]')
plt.ylabel(r'$-Log_{10}$[L2 NORM]')
    plt.title("Lambda: "+str(LAMBDA)+" -- TIME: 0.5")
    a, b = best_fit(h, L2norm)
yfit = [a + b * xi for xi in h]
    plt.plot(h, yfit,color="k",label="SLOPE: "+str(round(b,5)))
    plt.legend()
    plt.savefig("Figures/Err/L2NORMerr_LAMBDA_"+str(LAMBDA)+".png")
    plt.close()
def ErrNorms(h,Lamb):
    b = 1
    mu = Lamb/h
    \#generate array of intial values at t = 0
    X = np.arange(0-1,1+h,h)
    #dimension of our matrix
```

```
dim = len(X)
    temp = []
    for dx in X:
        temp.append(intial_foo(dx))
    current_ = np.array(temp)
    #Factored out -b*mu/2
    NEXT = np.array([np.ones(dim-1), -2*(1+1/(b*mu))*np.ones(dim), np.ones(dim-1)])
    CURRENT = np.array([-1*np.ones(dim-1),2*(1-1/(b*mu))*np.ones(dim),-1*np.ones(dim))
-1)])
    offset = [-1,0,1]#Location of each diagonal
    LEFT = diags(NEXT,offset).toarray()#Generate Matrix (n+1)
    RIGHT = diags(CURRENT, offset).toarray()#Generate Matrix (n)
    #Embed boundary conditions on matrix
    LEFT[0] *= 0
    LEFT[-1] *= 0
    LEFT[0][0] = 1
    LEFT[-1][-1] = 1
   RIGHT[0] *= 0
   RIGHT[-1] *= 0
    RIGHT[0][0] = 1
   RIGHT[-1][-1] = 1
    steps = int(0.5/(Lamb*h)) + 1
    L2_last = []
    infNORM = []
    for time in range(1, steps):
        t = time*Lamb*h
        sol_t = Exact(t, X, 15)
        #implement Scheme
        next_ = \
  np.linalg.tensorsolve((-b*mu/2)*LEFT,(-b*mu/2)*np.matmul(RIGHT,current_))
        #Boundary Conditions
        next_[-1] = Exact(t,1,15)
        next_[0] = Exact(t,-1,15)
        err = sol_t - next_
        infNORM.append(-1*np.log10(max(abs(err))))
        L2_last.append(-1*np.log10(np.sqrt(sum(err*err))))
        current_ = next_
    return infNORM[-1],L2_last[-1]
if ___name_
           _ == "__main___":
    mu = 10
    infi = []
    L2_data= []
   h = []
    for i in range(10,110,10):
        print(i)
        inf,L2 = ErrNorms(1.0/i,1.0/50)
        infi.append(inf)
        L2_data.append(L2)
        h.append(-1*np.log10(1.0/i))
    INFNORM_plot(h,infi,1.0/50)
    L2NORM_plot(h,L2_data,1.0/50)
    dx = [1/10, 1/20, 1/40]
    LAMBDA = 1.0
    mu = 10
    for h in dx:
        Crank_Nicolson(h,LAMBDA)
        ExactGIF(h,LAMBDA)
        ErrorGIF(h,LAMBDA)
        if h != 1/10:
            Crank_Nicolson(h,mu*h)
            ExactGIF(h,mu*h)
```

ErrorGIF(h,mu*h)

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Report.

We see that the inf norm of the error decreases faster than the L2 Norm of the error. From the figure plots.