

Faculté des sciences de Montpellier Rapport séance 2

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Probleme:

$$\begin{cases} \partial_t u(t,s) + V(t,s) \partial_s u(t,s) - \nu \partial_s^2 u(t,s) + \lambda u(t,s) = f(t,s) & (t,s) \in (0,L).(0,+\infty) \\ V(t,s) = 1, \nu = 0.01, \lambda = 1, L = 1 \end{cases}$$

La solution exacte de ce probleme est:

$$u_{ex}(t,s) = exp(-10(s-L/2)^2)$$

Euleur explicite

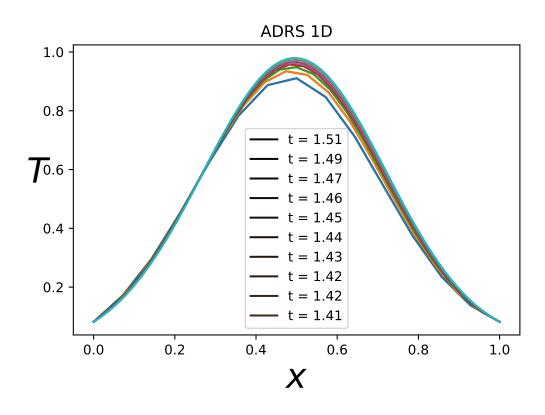
$$u_i^{n+1} = au_{i+1}^n + bu_i^n + cu_{i-1}^n + f_i^n$$
 Avec : $a = dt(1/h^2 - 1/h), b = dt(-2/h^2 + 1/h - 1) + 1, c = dt/h^2$

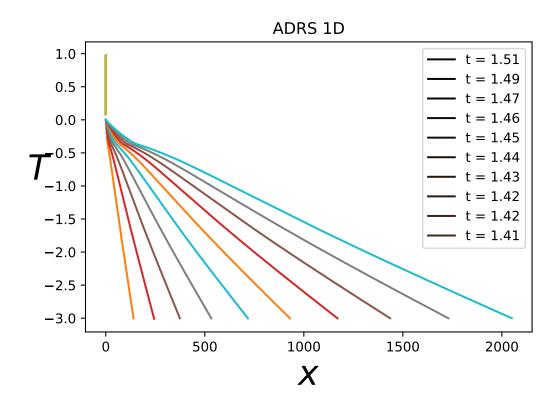
compréhension et modification du code adrs.py

```
1 import math
2 import numpy as np
3 import matplotlib.pyplot as plt
5 \text{ #u,t} = -V \text{ u,x} + k \text{ u,xx} -lamda u + f
7 # PHYSICAL PARAMETERS
_{8} K = 0.1 #Diffusion coefficient
               #Domain size
9 L = 1.0
Time = 20. #Integration time
11
12
13 V=1
14 lamda=1
16 # NUMERICAL PARAMETERS
17 NX = 10 #Number of grid points
18 NT = 10000 #Number of time steps max
ifre=1000000 #plot every ifre time iterations eps=0.001 #relative convergence ratio
21 niter_refinement=10
                            #niter different calculations with
      variable mesh size
23 error=np.zeros((niter_refinement))
24 itertab=np.zeros((niter_refinement))
26 for iter in range (niter_refinement):
NX = NX + 5
28
    dx = L/(NX-1)
                                     #Grid step (space)
   dt = dx **2/(V*dx+4*K+dx**2)
                                     #Grid step (time) condition
     CFL de stabilite 10.4.5
print(dx,dt)
```

```
itertab[iter]=dx
32
33
34
    ### MAIN PROGRAM ###
35
    # Initialisation
    x = np.linspace(0.0,1.0,NX)
    T = np.exp(-10*((x-L/2))**2)
38
    F = np.zeros((NX))
39
    rest = []
40
    RHS = np.zeros((NX))
41
42
    Tex = np.exp(-10*((x-L/2))**2)
43
44
    #for j in range (1,NX-1):
      \#Tex[j] = 1
45
    for j in range (1,NX-1):
46
47
      Tx = (Tex[j+1] - Tex[j-1])/(2*dx)
      Txx = (Tex[j+1] - 2*Tex[j] + Tex[j-1])/(dx**2)
48
49
      F[j] = V * Tx - K * Txx + lamda * Tex[j]
50
51
    plt.figure(1)
52
53
54
    # Main loop en temps
55
    #for n in range(0,NT):
56
57
    n=0
    res=1
59
    res0=1
    while(n<NT and res/res0>eps):
60
61
    #discretization of the advection/diffusion/reaction/source
62
      equation
      res=0
63
      for j in range (1, NX-1):
64
         xnu=K+0.5*dx*abs(V)
65
         Tx = (T[j+1] - T[j-1])/(2*dx)
         Txx = (T[j-1]-2*T[j]+T[j+1])/(dx**2)
         RHS[j] = dt*(-V*Tx+xnu*Txx-lamda*T[j]+F[j])
         res+=abs(RHS[j])
69
70
      for j in range (1, NX-1):
71
         T[j] += RHS[j]
72
         RHS[j]=0
73
74
75
      if (n == 1 ):
76
77
         res0=res
79
      rest.append(res)
    #Plot every ifre time steps
80
      if (n%ifre == 0 or (res/res0) < eps):</pre>
81
         print(n,res)
82
         plotlabel = "t = %1.2f" %(n * dt)
83
        plt.plot(x,T, label=plotlabel,color = plt.get_cmap()
```

```
copper')(float(n)/NT))
85
86
87
     print(n,res)
88
     plt.plot(x,T)
89
     plt.xlabel(u'$x$', fontsize=26)
plt.ylabel(u'$T$', fontsize=26, rotation=0)
90
91
     plt.title(u'ADRS 1D')
92
     plt.legend()
93
94
95
     plt.figure(2)
     plt.plot(np.log10(rest/rest[0]))
96
97
98
     err=np.sqrt(np.dot(T-Tex,T-Tex))
99
     error[iter]=err
100
     print('norm error=',err)
101
102
# plt.figure(3)
# plt.plot(x,Tex, label=plotlabel,color = plt.get_cmap('copper
       ')(float(n)/NT))
105
106 plt.figure(3)
plt.plot(itertab,error)
109 plt.show()
```





Erreur

Dans le cas stationnaire , on cherche à faire la courbe de l'erreur:

 $||u_{ex} - u_{appro}||_{L^2}$

