

MA4011/MA7091 - Computer Class 3 – 08.02.2018

Remember to save all of your programs for future use!

Computer Class 3

We shall be concerned with the implementation of the explicit Euler method, described in Section 4.1 of the notes (Lecture 11) for the numerical approximation of the solution of the initial/boundary value problem

$$\begin{aligned}u_t(t, x) &= u_{xx}(t, x) + f(t, x) \quad \text{for all } t \in [0, T_f] \text{ and } x \in [0, 1], \\u(0, x) &= u_0(x), \quad \text{for all } x \in [0, 1], \\u(t, 0) = u(t, 1) &= 0, \quad \text{for all } t \in [0, T_f],\end{aligned}$$

for some known function f .

Task 1.

Let $f(t, x) = 0$. Write a MATLAB program implementing the explicit Euler method for the above problem with

$$u_0(x) = \begin{cases} 2x, & 0 \leq x \leq 1/2; \\ 2 - 2x, & 1/2 < x \leq 1. \end{cases}$$

This is the same function as in Example 4.1 in the notes. This function can be implemented in MATLAB as follows:

```
function y=u0(x)

for i=1:length(x);
    if x(i)<= 0.5
        y(i)= 2*x(i);
    else
        y(i) = 2- 2*x(i);
    end
end
```

(Use a different file, to the one of your main program, to save this function; the name of this separate file should be `u0.m`)

Fix $T_f = 1$ and calculate the approximation for $N_x = 19$ and $N_t = 800$, and for $N_x = 19$ and $N_t = 770$, using the notation of Section 4.1. Plot the approximations for $n = 0, 1, 25, 50, 100$ in each case. (In this task you are asked to reproduce the plots in Example 4.1 and a bit more.)

Task 2.

Let $f(t, x) = \sin(t+x)$. Write a MATLAB program implementing the explicit Euler method for the above problem with

$$u_0(x) = x(1 - x).$$

Fix $T_f = 1$ and calculate the approximation for $N_x = 19$ and $N_t = 800$, using the notation of Section 4.1. Plot the approximations for $n = 0, 1, 25, 50, 100, 200, 400, 800$.