

```

1  include("hw4_helpers.jl");
2
3  const λ = 1.0;
4  const a = 1.0;
5
6  asoln(x, t) = sin(π * (x - t));
7
8  # debugging flag
9  const test_with_gauss_elim = true;
10
11 for h in [1/10; 1/20; 1/40]
12     const k = λ * h;
13     const aa = -a * λ / 4;
14     const bb = 1.0;
15     const cc = -aa;
16
17     xs = linspace(-1.0, 1.0, Int(round((2.0) / h)));
18     ts = linspace(0.0, 1.0, Int(round(1.0 / k)));
19     const M, K = length(xs), length(ts);
20
21     u = zeros(M, K);
22     u[:, 1] = map(x -> asoln(x, 0.0), xs);
23     # used for debugging
24     u_debug = (test_with_gauss_elim) ? zeros(M, K) : zeros(1, 1);
25     if test_with_gauss_elim
26         u_debug[:, 1] = map(x -> asoln(x, 0.0), xs);
27     end
28
29     for n in 1:K-1
30         # used for debugging
31         A_debug = (test_with_gauss_elim) ? zeros(M, M) : zeros(1, 1);
32         b_debug = (test_with_gauss_elim) ? zeros(M) : zeros(1);
33         if test_with_gauss_elim
34             A_debug[1, 1] = 1.0;
35             b_debug[1] = asoln(-1.0, ts[n+1]);
36             for m=2:M-1
37                 A_debug[m, m-1] = aa;
38                 A_debug[m, m] = bb;
39                 A_debug[m, m+1] = cc;
40                 b_debug[m] = u_debug[m, n] - cc * u_debug[m+1, n] - aa * u_debug[m-1, n];
41             end
42             A_debug[M, M-1] = -λ;
43             A_debug[M, M] = 1+λ;
44             b_debug[M] = u_debug[M, n];
45         end
46
47         # calculate pi and qi for Thomas' algorithm
48         p = zeros(M);
49         q = zeros(M);
50         p[2], q[2] = 0.0, asoln(-1.0, ts[n+1]);
51         for m=2:M-1
52             dd = u[m, n] - a * λ * (u[m+1, n] - u[m-1, n]) / 4;
53             denom = aa * p[m] + bb;
54             p[m+1] = -cc / denom;
55             q[m+1] = (dd - aa * q[m]) / denom;
56         end
57         u[M, n+1] = (u[M, n] + q[M]*λ) / (1 + λ - p[M]*λ);
58         for m=M-1:-1:1
59             u[m, n+1] = p[m+1] * u[m+1, n+1] + q[m+1];
60         end
61
62         if test_with_gauss_elim
63             u_debug[:, n+1] = A_debug \ b_debug;
64             @show norm(u[:, n+1] - u_debug[:, n+1], Inf);

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65     end
66 end
67
68 plot_solution(xs, ts, u, asoln; t="Crank-Nicolson, \h = $h$",
69             show_plot=false, fname="cn_thomas_M-$M.png");
70 if test_with_gauss_elim
71     plot_solution(xs, ts, u_debug, asoln; t="Crank-Nicolson, \h = $h$",
72             show_plot=false, fname="cn_gauss_M-$M.png");
73 end
74 end
```