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Assignment 11 - Finite Difference Method

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# Finite Difference Method

## Theory :

### a) Dirichlet Boundary Conditions

$$y'' = p(x)y' + q(x)y + r(x), \quad x \in [a, b]$$

$$\text{s.t. } y(a) = \alpha, \quad y(b) = \beta$$

$y_i \rightarrow$  exact value of the sol<sup>n</sup> at  $x = x_i$

$w_i \rightarrow$  finite difference approximation to  $y_i$

$x_i \rightarrow$  grid points,  $x_i \in [a, b]$

$w_i$  is obtained by replacing derivatives by the finite difference formula.

Converts ODE into a system of discrete algebraic eqns. for  $w_0, w_1, \dots, w_N$ .

### Grid

$$x_i = a + i h \quad \text{where } h = \frac{b-a}{N}$$

$h \rightarrow$  step size.

### Finite diff. approximation

evaluate diff eq. at each interior grid point.

$$\{ y'' = p(x)y' + q(x)y + r(x) \} \Big|_{x=x_i} \\ 1 \leq i \leq N-1$$

Replace derivatives by finite diff approximation

$$\frac{y_{i+1} - 2y_i + y_{i-1}}{h^2} + O(h^2) = p_i \frac{y_{i+1} - y_{i-1}}{2h} + q_i y_i + r_i + O(h^2)$$

$$p_i, q_i, r_i \rightarrow p(n_i), q(n_i), r(n_i)$$

Drop truncation errors and replace  $y$ 's with  $w$ 's.  
for  $i = 1, 2, \dots, N-1$ .

$$\{1 \leq i \leq N-1\} \quad \frac{w_{i+1} - 2w_i + w_{i-1}}{h^2} = p_i \frac{w_{i+1} - w_{i-1}}{2h} + q_i w_i + r_i \quad \text{①}$$

Two more eqs. come from the boundary conds

$$w_0 = \alpha \quad \text{②}$$

$$w_N = \beta \quad \text{③}$$

These 3 equations constitute the finite diff method.

Multiply ① by  $-h^2$  and collect terms to get:

$$\left(-1 - \frac{h}{2}p_i\right)w_{i-1} + (2 + h^2q_i)w_i + \left(-1 + \frac{h}{2}p_i\right)w_{i+1} = -h^2r_i$$

This gives us  $N+1$  equations.

$\therefore$  the finite diff eqs. can be written in the form  $AW = b$  where

$A \rightarrow (N+1) \times (N+1)$  tridiagonal matrix.



$$A = \begin{bmatrix} 1 & 0 & & & \\ \rho_1 & d_1 & u_1 & & \\ & \rho_2 & d_2 & u_2 & \\ & & \ddots & \ddots & \\ & & & \rho_{N-2} & d_{N-2} & u_{N-1} \\ & & & & \rho_{N-1} & d_{N-1} & u_N \\ & & & & & 0 & 1 \end{bmatrix}$$

$$W = \begin{bmatrix} w_0 \\ w_1 \\ \vdots \\ w_{N-2} \\ w_{N-1} \\ w_N \end{bmatrix} \quad b = \begin{bmatrix} \alpha \\ -h^2 r_1 \\ -h^2 r_2 \\ \vdots \\ -h^2 r_{N-1} \end{bmatrix}$$

$\beta$

Where  $d_i = 2 + h^2 q_i$

$u_i = -1 + \frac{h}{2} p_i$

$\rho_i = -1 - \frac{h}{2} p_i$

It can be proved that above matrix has a unique solution.

$$W = A^{-1} \cdot b$$

We can find  $W$  (matrix) which is the finite difference approximation at each point.

Reference  $\rightarrow$  A friendly introduction to Numerical Analysis  
(Brian Bradie)

## Non-Dirichlet Boundary Conditions

The most general B.C. are the Robin B.C.

$$y'' = p(x)y' + q(x)y + r(x), \quad x \in [a, b]$$

$$\text{S.t. } \alpha_1 y(a) + \alpha_2 y'(a) = \alpha_3$$

$$\beta_1 y(b) + \beta_2 y'(b) = \beta_3$$

The grid remains the same.

Notations are the same.

We need  $N+1$  eqs. for  $w_0, w_1, \dots, w_N$ .

$N-1$  eqs. are obtained similarly as before:

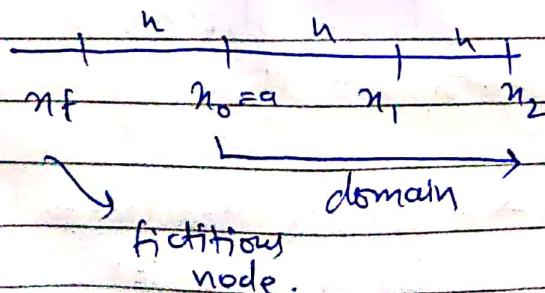
$$\text{Template} \leftarrow \left(-1 - \frac{h}{2}p_i\right)w_{i-1} + (2+h^2q_i)w_i + \left(-1 + \frac{h}{2}p_i\right)w_{i+1} = -h^2r_i$$

We introduce a fictitious node to the grid.  
 $\rightarrow w_f$ .

Applying the template at  $x = x_0$ ,

$$\left(-1 - \frac{h}{2}p_0\right)w_f + (2+h^2q_0)w_0 + \left(-1 + \frac{h}{2}p_0\right)w_1 = -h^2r_0 \quad (1)$$

$w_f$  is to be eliminated.





To remove w.f.:

$$\alpha_1 y(a) + \alpha_2 y'(a) = \alpha_3 \Rightarrow \alpha_1 w_0 + \alpha_2 \frac{w_1 - w_0}{2h} = \alpha_3,$$

$$\Rightarrow w_1 = w_0 - \frac{2h}{\alpha_2} (\alpha_3 - \alpha_1 w_0)$$

Putting this ①

$$\left[ 2 + h^2 q_0 - (2 + hp_0) h \frac{\alpha_1}{\alpha_2} \right] w_0 - 2w_1 = -h^2 r_0 - (2 + hp_0) h \frac{\alpha_3}{\alpha_2},$$

for Neumann B.C.  $\alpha_1 = 0$ .

$$\Rightarrow (2 + h^2 q_0) w_0 - 2w_1 = -h^2 r_0 - (2 + hp_0) h \alpha$$

where,  $\alpha = \alpha_3 / \alpha_2$

Similarly at  $x=b$ ,

$$-2w_{N-1} + \left[ 2 + h^2 q_N + (2 - hp_N) h \frac{\beta_1}{\beta_2} \right] w_N = -h^2 r_N + (2 - hp_N) h \frac{\beta_3}{\beta_2}$$

for Neumann B.C.

$$-2w_{N-1} + (2 + h^2 q_N) w_N = -h^2 r_N + (2 - hp_N) h \beta$$

where,  $\beta = \beta_3 / \beta_2$

This gives us  $N+1$  eqs.

$W \rightarrow$  unknown matrix can be found by taking inverse of  $A$  and multiplying with  $b$ .

This will give us the finite diff. approximation.

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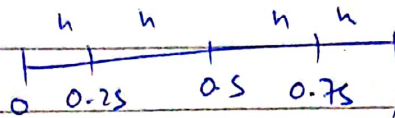
$$b) \quad -u'' + \pi^2 u = 2\pi^2 \sin(\pi x) \\ u(0) = u(1) = 0.$$

$$p(x) = 0,$$

$$q(x) = \pi^2$$

$$r(x) = -2\pi^2 \sin(\pi x)$$

$$N = 4 \quad x \in [0, 1]$$



$$\frac{-u_{i-1} + 2u_i - u_{i+1} + O(h^2) + \pi^2 u_i}{(1/4)^2} = 2\pi^2 \sin\left(i\pi/4\right)$$

$$\Rightarrow -w_{i-1} + [2 + (\pi/4)^2] w_i - w_{i+1} = 2(\pi/4)^2 \sin(i\pi/4)$$

Writing out eqs. for  $i=1, 2, 3$ , and using B.C we get

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ -1 & 2+(\pi/4)^2 & -1 & 0 \\ 0 & -1 & 2+(\pi/4)^2 & -1 \\ 0 & 0 & -1 & 2+(\pi/4)^2 \end{bmatrix} \begin{bmatrix} w_0 \\ w_1 \\ w_2 \\ w_3 \\ w_4 \end{bmatrix} = \begin{bmatrix} 0 \\ \sqrt{2}(\pi/4)^2 \\ 2(\pi/4)^2 \\ \sqrt{2}(\pi/4)^2 \\ 0 \end{bmatrix}$$

$$W = [0 \quad 0.725371 \quad 1.025830 \quad 0.725371 \quad 0]^T$$

Comparing with actual solution,



$$y_{\text{exact}} = \sin(\pi x)$$

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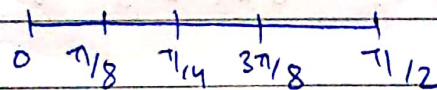
$x_i$	Approximate $\sin^n u_i$	Exact $\sin u_i$	Absolute error
0.00	0.0000	0.0000	0
0.25	0.725371	0.707107	0.018264
0.50	1.025830	1.0000	0.025830
0.75	0.725371	0.707107	0.018264
1.00	0.0000	0.0000	0

$$u'' + u = \sin(3x), \quad x \in [0, \pi/2]$$

$$u(0) + u'(0) = -1$$

$$u'(\pi/2) = 1$$

$$N = 4$$



$$p(x) = 0, \quad q(x) = -1, \quad r(x) = \sin(3x).$$

$$p_i = 0; \quad q_i = -1; \quad r_i = \sin(3i\pi/8).$$

For Robin B.C at  $x=0$ ,  $\alpha_1 = \alpha_2 = 1$ ,  $\alpha_3 = -1$ .

For Neumann B.C at  $x=\pi/2$ ,  $\beta = 1$ .



$$\begin{bmatrix} d - \pi/4 & -2 & & & \\ -1 & d & -1 & & \\ & -1 & d & -1 & \\ & & -1 & d & -1 \\ & & & -2 & d \end{bmatrix} \begin{bmatrix} w_0 \\ w_1 \\ w_2 \\ w_3 \\ w_4 \end{bmatrix} = \begin{bmatrix} \pi/4 \\ -(\pi/8)^2 \sin(3\pi/8) \\ -(\pi/8)^2 \sin(3\pi/4) \\ -(\pi/8)^2 \sin(9\pi/8) \\ (\pi/8)^2 + \pi/4 \end{bmatrix}$$

where  $d = 2 - (\pi/8)^2$

$$w = [-1.023672 \quad -0.935445 \quad -0.560486 \quad 0.0095175 \quad 0.519840]^T$$

$$y_{\text{exad}} = \frac{3}{8} \sin(n) - \cos(n) - \frac{1}{8} \sin(3n)$$

$\eta_i$	Approx. $\sum w_i$	Exact $\sum u_i$	Absolute error.
0	-1.023672	-1.00000	0.023672
$\pi/8$	-0.935445	-0.895858	0.039587
$\pi/4$	-0.56048	-0.530330	0.030156
$3\pi/8$	0.0095175	0.016068	0.00655
$\pi/2$	0.519840	0.50000	0.019840

# Programming

```
1 import numpy as np
2 import matplotlib.pyplot as plt
3 import pandas as pd
4 import math as m
5 from scipy.stats import linregress
6
7
8 def finite_diff_method(a,b,alpha1,alpha2,alpha3,beta1,beta2,beta3,N,func_p,func_q,
   func_r):
9
10     def func_ldu(x_arr):
11         arr_l=np.array([])
12         arr_d=np.array([])
13         arr_u=np.array([])
14         b_vec=np.array([])
15
16         arr_l=-1-(h/2)*func_p(x_arr)
17         arr_d=2+(h**2)*func_q(x_arr)
18         arr_u=-1+(h/2)*func_p(x_arr)
19         arr_r=func_r(x_arr)
20         b_vec=(-1*(h**2)*arr_r)
21
22         if alpha2==0:
23             a11=1
24             a12=0
25             a_n1=1
26             a_n2=0
27             b1=(alpha3/alpha1)
28             b_n1=(beta3/beta1)
29
30         else:
31             a11=arr_d[0]+((2*h*arr_l[0]*alpha1)/alpha2)
32             a12=-2
33             a_n1=arr_d[-1]-((2*h*arr_u[-1]*beta1)/beta2)
34             a_n2=-2
35             b1=(-1*(h**2))*arr_r[0]+((2*h*arr_l[0]*alpha3)/alpha2)
36             b_n1=(-1*(h**2))*arr_r[-1]-((2*h*arr_u[-1]*beta3)/beta2)
37
38         arr_d[0]=a11
39         arr_d[-1]=a_n1
40         arr_u[0]=a12
41         arr_l[-1]=a_n2
42         b_vec[0]=b1
43         b_vec[-1]=b_n1
44
45         return arr_l[1:],arr_d,arr_u[:-1],b_vec
46
47
48 def form_tri_matrix(li,di,ui,x_arr):
49     N=len(di)
50
51     A_mat=np.zeros((N,N))
52
53     for i in range(N):
54         A_mat[i][i]=di[i]
55         if i<N-1:
56             A_mat[i][i+1]=ui[i]
57             A_mat[i+1][i]=li[i]
58     return A_mat
59
60
61 def thomas_algo(A_mat,b_vec):
62     N=len(b_vec)
63     a=np.zeros((N))
64     b=np.zeros((N))
```

```

65     c=np.zeros((N))
66     d=np.zeros((N))
67
68     d=b_vec
69     for i in range(N):
70         b[i]=A_mat[i][i]
71         if i<(N-1) :
72             a[i+1]=A_mat[i+1][i]
73             c[i]=A_mat[i][i+1]
74
75     cp = np.zeros(N)
76     dp = np.zeros(N)
77     X = np.zeros(N)
78
79     cp[0] = c[0]/b[0]
80     dp[0] = d[0]/b[0]
81
82     for i in np.arange(1,(N),1):
83         dnum = b[i] - a[i]*cp[i-1]
84         cp[i] = c[i]/dnum
85         dp[i] = (d[i]-a[i]*dp[i-1])/dnum
86
87     # Perform Back Substitution
88     X[(N-1)] = dp[N-1] # Obtain last xn
89
90     for i in np.arange((N-2),-1,-1): # use x[i+1] to obtain x[i]
91         X[i] = (dp[i]) - (cp[i])*(X[i+1])
92
93     return(X)
94
95
96     h=(b-a)/(N+1)
97     x_arr=np.linspace(a,b,N+2,float)
98     li,di,ui,bv=func_ldu(x_arr)
99     A_mat=form_tri_matrix(li,di,ui,x_arr)
100    omega=thomas_algo(A_mat,bv)
101
102    return x_arr,omega
103
104 def calc_rms_error(y_vec1,y_vec2):
105     sum_ele=0
106     for i in range(len(y_vec1)):
107         ele=(y_vec1[i]-y_vec2[i])**2
108         sum_ele=sum_ele+ele
109     ans=m.sqrt(sum_ele/len(y_vec1))
110     return ans
111
112
113 #Q1
114 def func_p1(x):
115     ans_arr=np.zeros(len(x))
116     for i in range(len(x)):
117         ans_arr[i]=0
118     return ans_arr
119
120 def func_q1(x):
121     ans_arr=np.zeros(len(x))
122     for i in range(len(x)):
123         ans_arr[i]=(np.pi**2)
124     return ans_arr
125
126 def func_r1(x):
127     ans_arr=np.zeros(len(x))
128     for i in range(len(x)):
129         ans_arr[i]=-2*(np.pi**2)*np.sin(np.pi*x[i])
130     return ans_arr
131

```



```

132 def analytic_x1(x):
133     return np.sin(np.pi*x)
134
135 x_vals11, approximation11 = finite_diff_method(0, 1, 1, 0, 0, 1, 0, 0, 3 ,func_p1,
136     func_q1,func_r1)
137 y_anal11 = analytic_x1(x_vals11)
138 abs_error11 = np.abs(y_anal11 - approximation11)
139 err_mat11=np.column_stack((x_vals11,approximation11,y_anal11,abs_error11))
140 print("N=3")
141 data_11=pd.DataFrame(err_mat11,columns=["x_i","y_num","y_analytic","error"])
142
143
144 x_vals12, approximation12 = finite_diff_method(0, 1, 1, 0, 0, 1, 0, 0, 8 ,func_p1,
145     func_q1,func_r1)
146 y_anal12 = analytic_x1(x_vals12)
147 abs_error12 = np.abs(y_anal12 - approximation12)
148 err_mat12=np.column_stack((x_vals12,approximation12,y_anal12,abs_error12))
149 print("N=8")
150 data_12=pd.DataFrame(err_mat12,columns=["x_i","y_num","y_analytic","error"])
151
152 N1 = []
153 max_abs_error = []
154 max_abs_error_ratio = [0]
155 rms_error = []
156 rms_error_ratio = [0]
157
158 for i in range(1, 7):
159     N = 2**i
160     x_vals1, approximation1 = finite_diff_method(0, 1, 1, 0, 0, 1, 0, 0, N ,func_p1
161     , func_q1,func_r1)
162     y_anal1 = analytic_x1(x_vals1)
163     abs_error1 = np.abs(y_anal1 - approximation1)
164     rms_error1 = calc_rms_error(y_anal1, approximation1)
165     max_abs_error1 = np.max(abs_error1)
166     plt.plot(x_vals1, approximation1, label = "N={}".format(N), linestyle='dashed')
167     plt.scatter(x_vals1, approximation1, s = 10)
168
169     N1.append(N)
170     max_abs_error.append(max_abs_error1)
171     rms_error.append(rms_error1)
172
173 x = np.linspace(0, 1, 100)
174 plt.plot(x, analytic_x1(x), label = 'Analytic Solution')
175 plt.title('Variation of solution with N')
176 plt.xlabel('x')
177 plt.ylabel('Solution(y)')
178 plt.legend()
179 plt.grid()
180 plt.show()
181
182 for i in range(0,5):
183     ratio1 = max_abs_error[i]/max_abs_error[i+1]
184     max_abs_error_ratio.append(ratio1)
185
186     ratio2 = rms_error[i]/rms_error[i+1]
187     rms_error_ratio.append(ratio2)
188
189 convergence_data1 =np.column_stack((N1,max_abs_error ,max_abs_error_ratio ,
190     rms_error,rms_error_ratio))
191 convergence_table1=pd.DataFrame(convergence_data1,columns=["N","max_abs_error","
192     Error Ratio","Rms Error","Error Ratio"])
193 print(convergence_table1)
194
195 plt.plot(N1, max_abs_error, label = 'Error')

```

```

194 plt.scatter(N1, max_abs_error)
195 plt.xscale('log')
196 plt.yscale('log')
197 plt.title('Log Plot')
198 plt.xlabel('N')
199 plt.ylabel('Max absolute error')
200 plt.legend()
201 plt.grid()
202 plt.show()
203
204 log_x=np.log10(N1)
205 log_y=np.log10(max_abs_error)
206 print("slope,intercept:",linregress(log_x,log_y)[0:2])
207
208
209 #Q2
210
211 def func_p2(x):
212     ans_arr=np.zeros(len(x))
213     for i in range(len(x)):
214         ans_arr[i]=0
215     return ans_arr
216
217 def func_q2(x):
218     ans_arr=np.zeros(len(x))
219     for i in range(len(x)):
220         ans_arr[i]=-1
221     return ans_arr
222
223 def func_r2(x):
224     ans_arr=np.zeros(len(x))
225     for i in range(len(x)):
226         ans_arr[i]=np.sin(3*x[i])
227     return ans_arr
228
229 def analytic_x2(x):
230     return (3/8)*np.sin(x)-np.cos(x)-(1/8)*np.sin(3*x)
231
232
233 x_vals21, approximation21 = finite_diff_method(0, np.pi/2, 1, 1, -1, 0, 1, 1, 3 ,
234         func_p2, func_q2,func_r2)
235 y_anal21 = analytic_x2(x_vals21)
236 abs_error21 = np.abs(y_anal21 - approximation21)
237 err_mat21=np.column_stack((x_vals21,approximation21,y_anal21,abs_error21))
238 print("N=3")
239 data_21=pd.DataFrame(err_mat21,columns=["x_i","y_num","y_analytic","error"])
240 print(data_21)
241
242
243 x_vals22, approximation22 = finite_diff_method(0, np.pi/2, 1, 1, -1, 0, 1, 1, 8 ,
244         func_p2, func_q2,func_r2)
245 y_anal22 = analytic_x2(x_vals22)
246 abs_error22 = np.abs(y_anal22 - approximation22)
247 err_mat22=np.column_stack((x_vals22,approximation22,y_anal22,abs_error22))
248 print("N=8")
249 data_22=pd.DataFrame(err_mat22,columns=["x_i","y_num","y_analytic","error"])
250 print(data_22)
251
252
253 N2 = []
254 max_abs_error = []
255 max_abs_error_ratio = [0]
256 rms_error = []
257 rms_error_ratio = [0]
258
259 for i in range(1, 7):
260     N = 2**i
261     x_vals2, approximation2 = finite_diff_method(0, np.pi/2, 1, 1, -1, 0, 1, 1, N ,

```

```

func_p2, func_q2, func_r2)
259 y_anal2 = analytic_x2(x_vals2)
260 abs_error2 = np.abs(y_anal2 - approximation2)
261 rms_error2 = calc_rms_error(y_anal2, approximation2)
262 max_abs_error2 = np.max(abs_error2)
263 plt.plot(x_vals2, approximation2, label = "N={}".format(N), linestyle='dashed')
264 plt.scatter(x_vals2, approximation2, s = 10)
265
266 N2.append(N)
267 max_abs_error.append(max_abs_error2)
268 rms_error.append(rms_error2)
269
270 x = np.linspace(0, np.pi/2, 100)
271 plt.plot(x, analytic_x2(x), label = 'Analytic Solution')
272 plt.title('Variation of solution with N')
273 plt.xlabel('x')
274 plt.ylabel('Solution(y)')
275 plt.legend()
276 plt.grid()
277 plt.show()
278
279
280 for i in range(0,5):
281     ratio1 = max_abs_error[i]/max_abs_error[i+1]
282     max_abs_error_ratio.append(ratio1)
283
284     ratio2 = rms_error[i]/rms_error[i+1]
285     rms_error_ratio.append(ratio2)
286
287
288 convergence_data2 = np.column_stack((N2, max_abs_error, max_abs_error_ratio,
289                                     rms_error, rms_error_ratio))
289 convergence_table2 = pd.DataFrame(convergence_data2, columns=["N", "max_abs_error", "
290                                     Error Ratio", "Rms Error", "Error Ratio"])
290 print(convergence_table2)
291
292 plt.plot(N2, max_abs_error, label = 'Error')
293 plt.scatter(N2, max_abs_error)
294 plt.xscale('log')
295 plt.yscale('log')
296 plt.title('Log Plot')
297 plt.xlabel('N')
298 plt.ylabel('Max absolute error')
299 plt.legend()
300 plt.grid()
301 plt.show()
302
303 log_x = np.log10(N2)
304 log_y = np.log10(max_abs_error)
305 print("slope, intercept:", linregress(log_x, log_y)[0:2])

```



# Result and Discussion

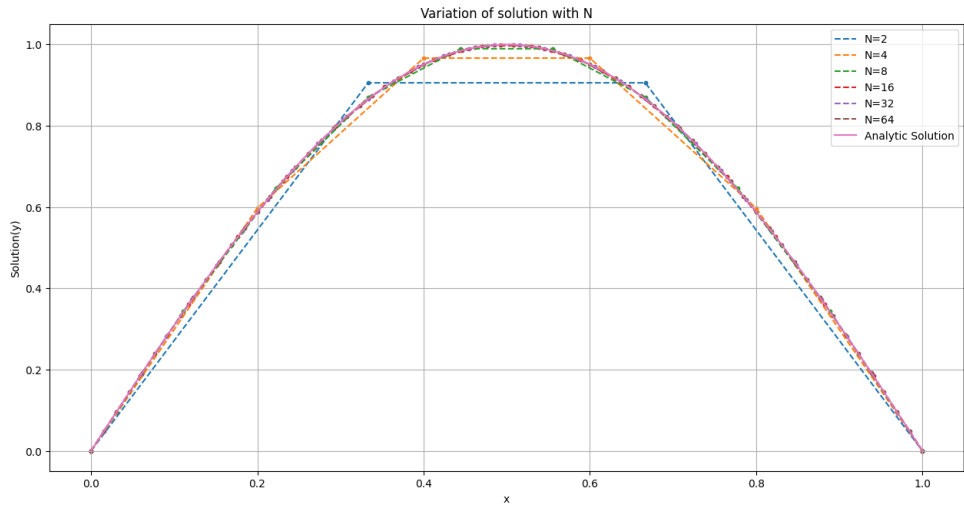


Figure 1: Q1 Variation with N

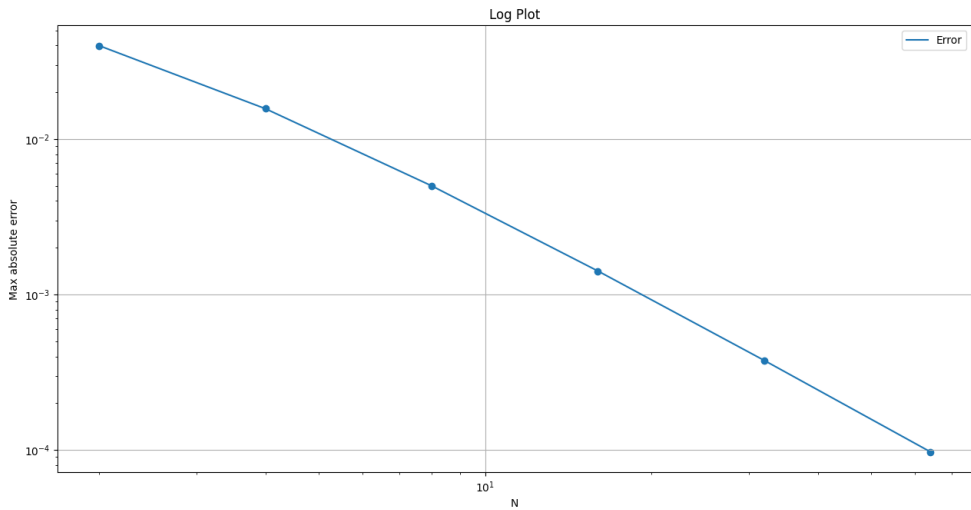


Figure 2: Q1 Log Plot

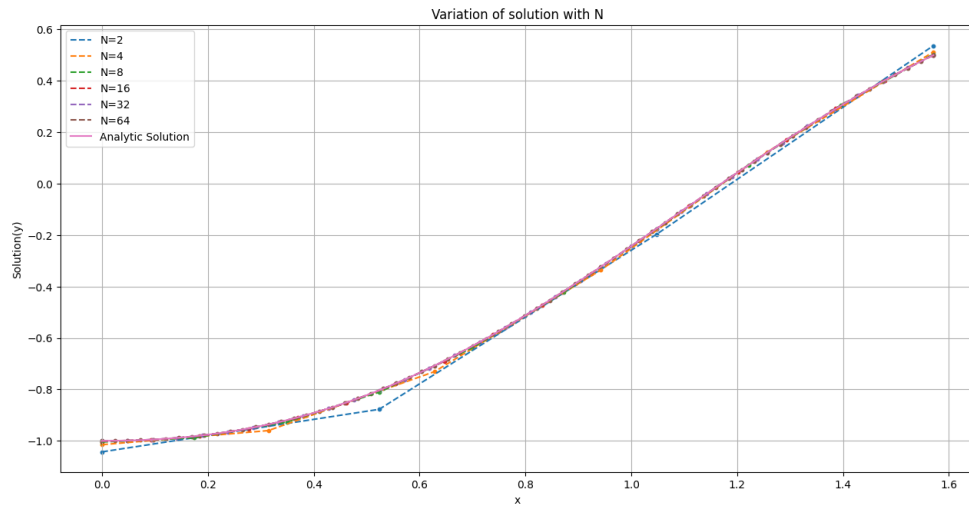


Figure 3: Q2 Variation with N

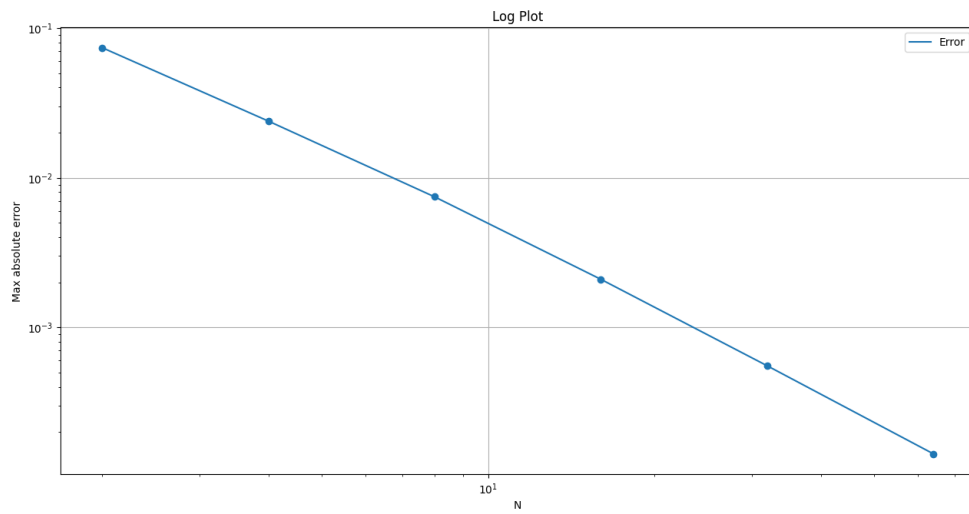


Figure 4: Q2 Log Plot

It can be seen that as the value of N increases the solution approaches the true solution. From the Log error plot it can be seen that the error decreases continuously as the value N increases.

N=3				
	x_i	y_num	y_analytic	error
0	0.00	0.000000	0.000000e+00	0.000000e+00
1	0.25	0.725371	7.071068e-01	1.826441e-02
2	0.50	1.025830	1.000000e+00	2.582978e-02
3	0.75	0.725371	7.071068e-01	1.826441e-02
4	1.00	0.000000	1.224647e-16	1.224647e-16
N=8				
	x_i	y_num	y_analytic	error
0	0.000000	0.000000	0.000000e+00	0.000000e+00
1	0.111111	0.343758	3.420201e-01	1.738173e-03
2	0.222222	0.646054	6.427876e-01	3.266697e-03
3	0.333333	0.870427	8.660254e-01	4.401209e-03
4	0.444444	0.989813	9.848078e-01	5.004870e-03
5	0.555556	0.989813	9.848078e-01	5.004870e-03
6	0.666667	0.870427	8.660254e-01	4.401209e-03
7	0.777778	0.646054	6.427876e-01	3.266697e-03
8	0.888889	0.343758	3.420201e-01	1.738173e-03
9	1.000000	0.000000	1.224647e-16	1.224647e-16

Figure 5: Q1 solution for N=3,8

	N	max_abs_error	Error Ratio	Rms Error	Error Ratio
0	2.0	0.039911	0.000000	0.028221	0.000000
1	4.0	0.015695	2.542955	0.010652	2.649328
2	8.0	0.005005	3.135870	0.003409	3.124577
3	16.0	0.001417	3.531306	0.000978	3.485462
4	32.0	0.000377	3.757130	0.000263	3.717845
5	64.0	0.000097	3.876661	0.000068	3.851731
slope,intercept: (-1.7530398170271393, -0.7842493014240717)					

Figure 6: Convergence of Q1 and Slope, Intercept

For higher values of N the solution becomes more accurate.  
The slope and intercept come out to be the values shown above.  
The error ratio slowly converges to 4 as predicted.



N=3				
	x_i	y_num	y_analytic	error
0	0.000000	-1.023672	-1.000000	0.023672
1	0.392699	-0.935445	-0.895858	0.039587
2	0.785398	-0.560486	-0.530330	0.030156
3	1.178097	0.009952	0.011607	0.001655
4	1.570796	0.519840	0.500000	0.019840
N=8				
	x_i	y_num	y_analytic	error
0	0.000000	-1.004579	-1.000000	0.004579
1	0.174533	-0.988479	-0.982190	0.006289
2	0.349066	-0.927038	-0.919688	0.007349
3	0.523599	-0.810976	-0.803525	0.007451
4	0.698132	-0.639750	-0.633252	0.006497
5	0.872665	-0.422654	-0.418021	0.004633
6	1.047198	-0.177453	-0.175240	0.002213
7	1.221730	0.073153	0.072865	0.000288
8	1.396263	0.306300	0.303908	0.002392
9	1.570796	0.503736	0.500000	0.003736

Figure 7: Q2 solution for N=3,8

	N	max_abs_error	Error Ratio	Rms Error	Error Ratio
0	2.0	0.073975	0.000000	0.047886	0.000000
1	4.0	0.023902	3.094950	0.016598	2.885063
2	8.0	0.007451	3.207900	0.005083	3.265184
3	16.0	0.002095	3.556265	0.001427	3.562139
4	32.0	0.000554	3.780787	0.000380	3.757640
5	64.0	0.000143	3.877566	0.000098	3.871931
slope,intercept: (-1.8057465051362185, -0.5408470673784687)					

Figure 8: Convergence of Q2 and Slope, Intercept

For higher values of N the solution becomes more accurate.  
The slope and intercept come out to be the values shown above.  
The error ratio slowly converges to 4 as predicted.