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TMA4212 Numerical solution of differential equations by difference methods Spring 2021

Project 1

In this project, we aim to implement finite difference methods for: (1) boundary value problems; (2) parabolic equations; (3) elliptic equations; (4) and hyperbolic equations, for understanding how the actual computation works.

1 Consider a function $u(x)$ defined on $[0,1]$. We want to solve the following Poisson equation with a Neumann boundary condition

$$u_{xx} = f(x),\ u(0) = \alpha,\ u_x(1) = \sigma,$$

on equidistant points

$$x_0 = 0,\ x_1 = \frac{1}{M+1}, ...,\ x_M = \frac{M}{M+1},\ x_{M+1} = 1.$$

a) We construct the second order method for this problem (cf.the case 3 in 3.1.2): $A_h \boldsymbol{U} = \boldsymbol{f}$ where

$$A_h = \frac{1}{h^2}\begin{pmatrix} -2 & 1 & 0 & \dots & 0 \\ 1 & -2 & 1 & \ddots & 0 \\ \ddots & \ddots & \ddots & \ddots & \ddots \\ 0 & \ddots & 1 & -2 & 1 \\ 0 & \dots & -\frac{h}{2} & 2h & -\frac{3h}{2} \end{pmatrix},\ \boldsymbol{U} = \begin{pmatrix} U_1 \\ U_2 \\ \vdots \\ U_M \\ U_{M+1} \end{pmatrix},\ \boldsymbol{f} = \begin{pmatrix} f(x_1) - \alpha/h^2 \\ f(x_2) \\ \vdots \\ f(x_M) \\ \sigma \end{pmatrix}.$$

Now let $f(x) = \cos(2\pi x) + x, \alpha = 0$ and $\sigma = 0$. First, solve this problem on a sheet of paper (we call this solution "analytical solution" and denote it $u(x)$). Then implement the above finite difference method and solve the problem numerically (we call this solution "numerical solution" and denote the corresponding solution in grid point x_i as U_i). The discrete ℓ_2-norm for a vector $\boldsymbol{V} \in \mathbb{R}^N$ and the continuous L_2-norm for function $v(x) \in L_2(\Omega)$ are defined as follows:

$$\|\boldsymbol{V}\|_2 := \sqrt{\frac{1}{N}\sum_{i=1}^{N}(V_i)^2} \tag{1}$$

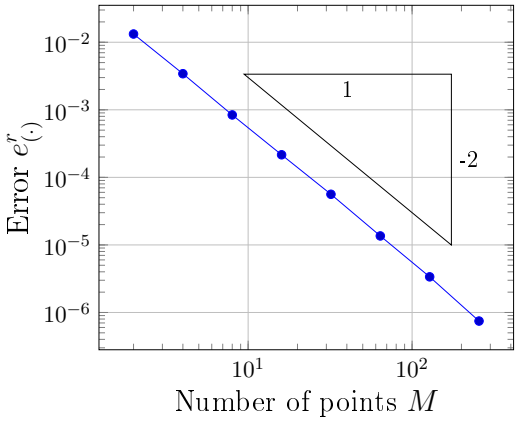
$$\|v(x)\|_2 := \sqrt{\int_\Omega v^2(x)\, d\Omega}. \tag{2}$$

We want to see that the numerical solution converges to the analytical solution. Consider the relative errors e_ℓ and e_{L_2} in terms of increasing M (decreasing $h \to 0$):

$$e_\ell^r := \frac{\|\boldsymbol{u} - \boldsymbol{U}\|_2}{\|\boldsymbol{u}\|_2} \tag{3}$$

$$e_{L_2}^r := \frac{\|u(x) - U(x)\|_2}{\|u(x)\|_2}. \tag{4}$$

Make a "log-log" plot of e_ℓ^r, and $e_{L_2}^r$ (both x and y axes are logarithmically scaled) to see the order of convergence. The plot should look like the following:



Note that you do not need to make the triangle in the graph (this might take some time to figure out how to), but we can provide a TikZ code to produce similar graphs where you only need to prepare your numerical results as a text file (e.g., .dat, .txt,...). You do not have to use it, this is just one option.

b) Modify your code for different boundary conditions:

$$u(0) = 1,\ u(1) = 1.$$

Do the same procedure as above: derive the analytical solution, implement a finite difference method for this problem, make a convergence plot of the error e_M. What order of convergence do you expect? Do you get the expected order of convergence?

c) Consider the same problem but with a Neumann boundary condition on both sides:

$$u_x(0) = 0,\ u_x(1) = \frac{1}{2}\,.$$

What is the issue here? Do you have a remedy for handling such kind of problems?

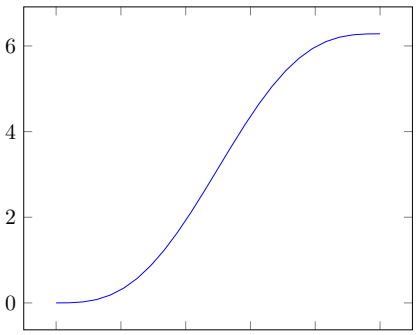
d) Use the following function $u(x) = e^{-\frac{1}{\epsilon}(x-\frac{1}{2})^2}$ as a manufactured solution for a boundary value problem on $\Omega = (0, 1)$ with Dirichlet boundary conditions at both ends:

$$u_{xx} = f(x) \text{ in } \Omega$$

Investigate both first and second order methods by presenting error plots for the discrete ℓ_2-norm and the continuous L_2-norm (use suitable interpolation functions) using uniform mesh refinement (UMR), then do adaptive mesh refinement (AMR) to optimize the accuracy using as few mesh point as possible.

2 **a)** Consider the following heat equation on $x \in [0,1]$, $t > 0$ with a Neumann boundary condition,

$$u_t = u_{xx}, \quad u_x(0,t) = u_x(1,t) = 0, \quad u(x,0) = 2\pi x - \sin(2\pi x).$$



The initial condition $t = 0$

As before, consider equidistant points

$$x_0 = 0, \; x_1 = \frac{1}{M+1}, ..., \; x_M = \frac{M}{M+1}, \; x_{M+1} = 1,$$

to solve the equation.

Implement finite difference methods of order both 1 and 2. Use fictional nodes if you need. Explain the method you implemented, i.e., the linear system you are solving. For this problem, analytical solution is not available in a closed form, but we want to make a convergence plot. Therefore, compute a "reference solution" where sufficiently large number of points M^* (sufficiently small h^*) is used. Let us denote this reference solution at time t as $\boldsymbol{u}_{M^*}(t)$. Fix time $t > 0$, not too small, and construct a piecewise constant function from $\boldsymbol{u}_{M^*}(t)$, use this as an analytical solution to make convergence plots of the relative ℓ_2 error in terms of $M < M^*$:

$$e_\ell^r = \frac{\sqrt{\sum_{i=0}^{M+1} \frac{1}{M+2}(U_{M^*}(x_i) - U_M(x_i))^2}}{\sqrt{\sum_{i=0}^{M+1} \frac{1}{M+2}(U_{M^*}(x_i))^2}}.$$

Do both order 1 and 2 methods give you the correct order? Note that you need to calculate numerical solutions for the same fixed time t for different M.

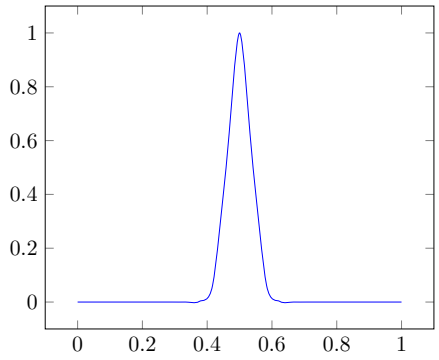
b) Choose an appropriate manufactured solution for an initial and boundary value problem on $\Omega(x,t) : x \in [0,1], t \in [0,T]$ where you choose the type of boundary conditions and compute the appropriate initial values:

$$u_t = u_{xx} \text{ in } \Omega$$

Investigate both first and second order methods by presenting error plots for the discrete ℓ_2-norm and the continuous L_2-norm (use appropriate interpolation functions) using uniform mesh refinement (UMR), then do adaptive mesh refinement (AMR) to optimize the accuracy using as few mesh point as possible.

c) Now consider the following inviscid Burgers' equation on $x \in [0,1]$, $t > 0$:

$$u_t = -uu_x, \quad u(0,t) = u(1,t) = 0, \quad u(x,0) = \exp(-400(x-1/2)^2).$$



The initial condition $t = 0$

Look at Section 4.5 as a reference. For the time discretization, choose your own method. This equation itself is a hyperbolic equation, but a limit case of parabolic equation (Burgers' equation):

$$u_t = \varepsilon u_{xx} - uu_x, \quad \varepsilon \to 0.$$

This equation is known to have "breaking" (see this 2D example) where at some time point t^* the solution breaks and the unique solution does not exist as a function. Make a plot of the solution when the wave starts numerically breaking, and report that time t^*.