

PEC 1. Problems in Finite Differences

Finite Differences and Finite Elements

URV-UOC. 2020-21

1) Solve the heat equation initial-boundary-value problem:

$$\begin{aligned}u_t &= 2u_{xx} \\u(x, 0) &= -\sin 3\pi x + \frac{1}{4} \sin 6\pi x \\u(0, t) &= u(1, t) = 0\end{aligned}$$

2) Solve the Laplace boundary value problem:

$$\begin{aligned}u_{xx} + u_{yy} &= 0 \\u(x, 0) &= \sin 3\pi x \\u(x, 1) &= \sin \pi x \\u(0, y) &= u(1, y) = 0.0\end{aligned}$$

3) A rectangular plate of dimensions $L_x = 2$ and $L_y = 1$ is heated initially at a uniform temperature $T(x, y) = T_0 = 100^\circ C$. The upper border is kept completely insulated, while the rest of the borders are maintained at a constant temperature of $T = 0^\circ C$. Compute the distribution of temperature of the plate $T(x, y)$ as a function of time.