

MATH521 Numerical Analysis of Partial Differential Equations

Winter 2017/18, Term 2 Timm Treskatis

Homework Assignment 3

Please submit the following files as indicated below: 🗗 source code 🚨 PDF file 🚨 image file 📦 video file

Question 1 | **2 marks** | \triangle We consider the following two formulations of a one-dimensional boundary-value problem with a given right hand side f:

Find a function $u \in C^2(]-1,1[) \cap C([-1,1])$ such that

Find a function $u \in H_0^1(]-1,1[)$ such that for all $v \in H_0^1(]-1,1[)$

$$-u'' = f$$
 in $]-1,1[$ $u(-1) = u(1) = 0$ (S)

$$\int_{-1}^{1} u'v' \, \mathrm{d}x = \langle f, v \rangle_{H^{-1}, H_0^1} \tag{W}$$

We have learnt that if u is a solution to Problem (S), then u is also a solution to Problem (W) — simply multiply (S) with a test function and integrate by parts. In this exercise you will see an example of a weak solution of the above boundary-value problem that is not a strong solution.

Select one of these two functions

either
$$u(x) = \frac{1}{2}(1 - |x|)$$
 or $u(x) = \frac{1}{2}(1 - |x|)x$.

Note that neither of these two functions is twice continuously differentiable, so they cannot solve Problem (S).

Show that your selected function solves Problem (W), though. What is the source term f?

$$-\Delta u = f \quad \text{in } \Omega$$

$$u = g \quad \text{on } \partial \Omega$$

on a rectangular domain with the finite difference method.

(a) Implement a function discretisePoisson with inputs

 ${\tt f}$ and ${\tt g}$: function handles for f and g

msh: the output of meshRectangle

and outputs

A: a sparse
$$(msh.N(1) - 1)(msh.N(2) - 1) \times (msh.N(1) - 1)(msh.N(2) - 1)$$
 array

b: a
$$(msh.N(1) - 1)(msh.N(2) - 1) \times 1$$
 array

that assembles the linear system for the Poisson-Dirichlet problem, as derived in class.

(b) Write a script hw3.m to solve the above boundary value problem on the rectangle $\Omega =]0,1[\times]2,3[$ with $f(x_1,x_2) = 40\pi^2\sin(2\pi x_1)\cos(6\pi x_2)$ and $g(x_1,x_2) = \sin(2\pi x_1)\cos(6\pi x_2)$. Use the same meshing parameters as in hw1.m and solve the linear system with the built-in \ command.

Provide a surface plot of the numerical solution u^h including its boundary values and a plot of the sparsity pattern of A. Check if both graphs agree with your expectations (zoom into the sparsity plot to see the detail).

Hint: In GNU Octave / MATLAB, the commands speye, spdiags, kron and spy may be helpful. Avoid commands like eye or diag for large matrices, since they also store all zeros. Else your program would take minutes to run (instead of a fraction of a second) and use up all memory.

Your Project Proposal Please upload your proposal as a one-page PDF document. We do not need large line spacing or wide margins, but please do not make the font size smaller than 10pt. Before submission, please check carefully that you have covered all requirements as defined in the rubric for this assessment component.

Your Learning Progress 🖺	What is the one most important thing that you have learnt from this assignment?
What is the most substantial	new insight that you have gained from this course this week? Any aha moment?