

NSDE Programming ASSIGNMENT 3

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Q1.

Use the Crank-Nikolson method to solve the parabolic partial differential equation $u_t = u_{xx}$, $x \in (0, 1), t \in (0, \infty)$ with initial condition $u(x, 0) = 2x$, boundary conditions $u_x(0, t) = 0$ and $u_x(1, t) = 1$. Use the central difference approximation for the boundary conditions. Take $h = 0.1$, $k = 0.05$. Plot the data for various values of $(x_m, t_n, u_{m,n})$.

Matlab Code:

```
u_t_0 = @(x) 2*x;
ux_x_0 = @(t) 0;
ux_x_n = @(t) 1;

h=0.1;
k=0.05;

lambda = k / h^2;

x_init = 0;
x_final = 1;
t_init = 0;
t_final = 1;

x_itr = (x_final - x_init) / h;
t_itr = (t_final - t_init) / k;

Values = zeros(x_itr + 1, t_itr + 1);

for i=1:x_itr + 1
    Values(i, 1) = u_t_0(x_init + h * (i-1));
end

A = zeros(x_itr + 1, x_itr + 1);
B = zeros(x_itr + 1, 1);

syms u_m1_n2 u_m2_n2 u_m3_n2 u_m1_n1 u_m2_n1 u_m3_n1 eq
eq(u_m1_n2, u_m2_n2, u_m3_n2, u_m1_n1, u_m2_n1, u_m3_n1) = -1 * lambda *
u_m1_n2 + (2 + 2 * lambda) * u_m2_n2 - (lambda) * u_m3_n2 - 1 * lambda * u_m1_n1 -
(2 - 2 * lambda) * u_m2_n1 - lambda * u_m3_n1;
```

```

for j=1:t_itr
    for i=1:x_itr + 1
        if i==1
            temp_eqs = subs(eq, {u_m1_n2 u_m1_n1}, {u_m3_n2 u_m3_n1});
            temp_val = subs(eq, {u_m1_n2 u_m2_n2 u_m3_n2 u_m1_n1 u_m2_n1 u_m3_n1},
{0 0 0 0 0 0});

            A(1, 1) = subs(temp_eqs, {u_m2_n2 u_m3_n2 u_m2_n1 u_m3_n1}, {1 0 0 0}) -
temp_val;
            A(1, 2) = subs(temp_eqs, {u_m2_n2 u_m3_n2 u_m2_n1 u_m3_n1}, {0 1 0 0}) -
temp_val;
            %      B(1, 1) = subs(temp_rhs, {u_m2_n1 u_m3_n1}, {Values(1, j) Values(2, j)});
            B(1, 1) = -1 * (subs(temp_eqs, {u_m2_n2 u_m3_n2 u_m2_n1 u_m3_n1}, {0 0
Values(1, j) Values(2, j)}) - temp_val);

            elseif i == x_itr + 1
                temp_eqs = subs(eq, {u_m3_n2 u_m3_n1}, {0.2 + u_m1_n2 0.2 + u_m1_n1});
                temp_val = subs(eq, {u_m1_n2 u_m2_n2 u_m3_n2 u_m1_n1 u_m2_n1 u_m3_n1},
{0 0 0 0 0 0});

                A(x_itr + 1, x_itr) = subs(temp_eqs, {u_m1_n2 u_m2_n2 u_m1_n1 u_m2_n1}, {1 0 0
0}) - temp_val;
                A(x_itr + 1, x_itr + 1) = subs(temp_eqs, {u_m1_n2 u_m2_n2 u_m1_n1 u_m2_n1}, {0
1 0 0}) - temp_val;
                B(x_itr + 1, 1) = -1 * (subs(temp_eqs, {u_m1_n1 u_m2_n1 u_m1_n2 u_m2_n2},
{Values(x_itr, j) Values(x_itr + 1, j) 0 0}) - temp_val);
                else
                    temp_val = subs(eq, {u_m1_n2 u_m2_n2 u_m3_n2 u_m1_n1 u_m2_n1 u_m3_n1},
{0 0 0 0 0 0});
                    A(i, i - 1) = subs(eq, {u_m1_n2 u_m2_n2 u_m3_n2 u_m1_n1 u_m2_n1 u_m3_n1}, {1
0 0 0 0 0}) - temp_val;
                    A(i, i) = subs(eq, {u_m1_n2 u_m2_n2 u_m3_n2 u_m1_n1 u_m2_n1 u_m3_n1}, {0 1
0 0 0 0}) - temp_val;
                    A(i, i + 1) = subs(eq, {u_m1_n2 u_m2_n2 u_m3_n2 u_m1_n1 u_m2_n1 u_m3_n1},
{0 0 1 0 0 0}) - temp_val;
                    %      B(i, 1) = subs(eq_rhs, {u_m1_n1 u_m2_n1 u_m3_n1}, {Values(i-1, j) Values(i, j)
Values(i + 1, j)});
                    B(i, 1) = -1 * (subs(eq, {u_m1_n1 u_m2_n1 u_m3_n1 u_m1_n2 u_m2_n2 u_m3_n2},
{Values(i-1, j) Values(i, j) Values(i + 1, j) 0 0 0}) - temp_val);
                    end
                end

                Values(:, j+1) = linsolve(A, B);
                A = zeros(x_itr + 1, x_itr + 1);
                B = zeros(x_itr + 1, 1);
            end

X = 0:0.1:1;
T = 0:0.05:1;

```

```
surf(X.', T.', Values.')
xlabel('x');
ylabel('t');
zlabel('u');
```

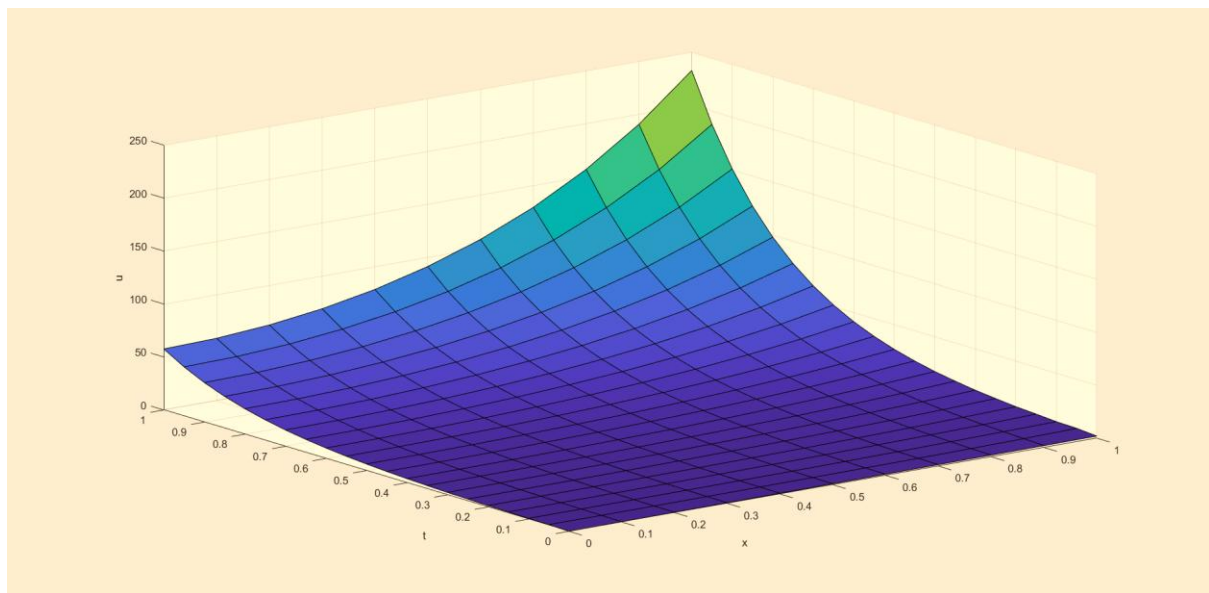
Table:

x \ t	0	0.05	0.1	0.15	0.2	0.25	0.3
0	0	0.609275	0.704092	1.07433	1.359187	1.848288	2.362102
0.1	0.2	0.53113	0.801201	1.051269	1.43922	1.866076	2.447077
0.2	0.4	0.585437	0.873885	1.152659	1.549981	2.023877	2.624439
0.3	0.6	0.713919	0.987775	1.324354	1.749367	2.282612	2.941091
0.4	0.8	0.887968	1.165639	1.566706	2.0481	2.655298	3.407185
0.5	1	1.097205	1.419383	1.893605	2.454845	3.162851	4.039165
0.6	1.2	1.345324	1.763117	2.320204	2.986386	3.828811	4.863265
0.7	1.4	1.651573	2.215837	2.86065	3.670552	4.679115	5.916802
0.8	1.6	2.058451	2.793635	3.533944	4.54583	5.741733	7.253101
0.9	1.8	2.648709	3.482125	4.39267	5.640433	7.063387	8.93491
1	2	3.578451	4.164499	5.62173	6.863805	8.825453	10.92492

x \ t	0.35	0.4	0.45	0.5	0.55	0.6	0.65
0	3.073033	3.902421	4.972944	6.269561	7.902193	9.907757	12.40954
0.1	3.130244	4.011087	5.078382	6.423447	8.074834	10.13623	12.68142
0.2	3.368336	4.291211	5.439282	6.859897	8.625466	10.81127	13.52482
0.3	3.764695	4.782216	6.048528	7.616246	9.562425	11.9743	14.96564
0.4	4.341055	5.500229	6.93729	8.720165	10.93029	13.67118	17.06915
0.5	5.125076	6.47425	8.14487	10.21842	12.78786	15.9747	19.9252
0.6	6.151343	7.745695	9.723273	12.17527	15.21462	18.98378	23.6559
0.7	7.463403	9.369088	11.74076	14.67383	18.31541	22.82649	28.42182
0.8	9.111342	11.41888	14.28052	17.82335	22.22187	27.66796	34.42711
0.9	11.15707	13.99389	17.43971	21.77056	27.09004	33.72616	41.91932
1	13.78346	17.12297	21.42317	26.62585	33.17793	41.21909	51.25408

$x \backslash t$	0.7	0.75	0.8	0.85	0.9	0.95	1
0	15.49978	19.34055	24.09519	29.99598	37.30735	46.37583	57.61623
0.1	15.84594	19.76254	24.62413	30.6472	38.1184	47.37847	58.86166
0.2	16.88641	21.05686	26.22537	32.63535	40.58101	50.43359	62.6479
0.3	18.67408	23.27216	28.97304	36.04105	44.80433	55.66903	69.13955
0.4	21.28244	26.50601	32.98252	41.01215	50.96756	63.31043	78.61343
0.5	24.82357	30.89651	38.42595	47.76115	59.33505	73.68473	91.47563
0.6	29.4494	36.63149	45.53667	56.57694	70.26532	87.23611	108.2771
0.7	35.35741	43.95713	54.61882	67.83741	84.22626	104.5451	129.7373
0.8	42.80029	53.18778	66.06061	82.02566	101.815	126.354	156.7746
0.9	52.10552	64.71108	80.3589	99.74345	123.7898	153.5922	190.5507
1	63.64268	79.04467	98.10602	121.7662	151.0783	187.4379	232.5027

Graph:



Q2.

Using the Crank-Nicolson method with $h = 0.1$ and the mesh ratio parameter $r = 0.25$

find the solution of $u_t = u_{xx}$ with Initial condition $u(x, 0) = \cos \frac{\pi x}{2}$,

$-1 \leq x \leq 1, t = 0$; boundary conditions $u(-1, t) = u(1, t) = 0, t > 0$

at the first 3 time steps. Plot the results for each time step in different frame.

Matlab Code:

```
u_t_0 = @(x) cos(pi * x / 2);
ux_x_0 = @(t) 0;
ux_x_n = @(t) 0;

h=0.1;
lambda = 0.25;
k=lambda * h^2;

x_init = -1;
x_final = 1;
t_init = 0;
t_final = 0.0075;

x_itr = int16((x_final - x_init) / h);
t_itr = int16((t_final - t_init) / k);
Values = zeros(x_itr + 1, t_itr + 1);

for i=1:x_itr + 1
    Values(i, 1) = u_t_0(x_init + h * double(i-1));
end

for j=2:t_itr + 1
    Values(1, j) = 0;
    Values(x_itr + 1, j) = 0;
end

A = zeros(x_itr - 1, x_itr - 1);
B = zeros(x_itr - 1, 1);

syms u_m1_n2 u_m2_n2 u_m3_n2 u_m1_n1 u_m2_n1 u_m3_n1 eq
eq(u_m1_n2, u_m2_n2, u_m3_n2, u_m1_n1, u_m2_n1, u_m3_n1) = -1 * lambda *
u_m1_n2 + (2 + 2 * lambda) * u_m2_n2 - (lambda) * u_m3_n2 - 1 * lambda * u_m1_n1 -
(2 - 2 * lambda) * u_m2_n1 - lambda * u_m3_n1;

for j=1:t_itr
    for i=2:x_itr
        if i == 2
            temp_eqs = subs(eq, {u_m1_n2 u_m1_n1}, {Values(1, j+1) Values(1, j)});
            temp_val = subs(temp_eqs, {u_m2_n2 u_m3_n2 u_m2_n1 u_m3_n1}, {0 0 0 0});
```

```

        A(1, 1) = subs(temp_eqs, {u_m2_n2 u_m3_n2 u_m2_n1 u_m3_n1}, {1 0 0 0}) -
temp_val;
        A(1, 2) = subs(temp_eqs, {u_m2_n2 u_m3_n2 u_m2_n1 u_m3_n1}, {0 1 0 0}) -
temp_val;
%        B(1, 1) = subs(temp_rhs, {u_m2_n1 u_m3_n1}, {Values(1, j) Values(2, j)});
        B(1, 1) = -1 * (subs(temp_eqs, {u_m2_n2 u_m3_n2 u_m2_n1 u_m3_n1}, {0 0
Values(2, j) Values(3, j)}) - temp_val);

        elseif i == x_itr
            temp_eqs = subs(eq, {u_m3_n2 u_m3_n1}, {Values(x_itr + 1, j + 1) Values(x_itr + 1,
j)});
            temp_val = subs(temp_eqs, {u_m1_n2 u_m2_n2 u_m1_n1 u_m2_n1}, {0 0 0 0});

            A(x_itr - 1, x_itr - 2) = subs(temp_eqs, {u_m1_n2 u_m2_n2 u_m1_n1 u_m2_n1}, {1
0 0 0}) - temp_val;
            A(x_itr - 1, x_itr - 1) = subs(temp_eqs, {u_m1_n2 u_m2_n2 u_m1_n1 u_m2_n1}, {0
1 0 0}) - temp_val;
            B(x_itr - 1, 1) = -1 * (subs(temp_eqs, {u_m1_n1 u_m2_n1 u_m1_n2 u_m2_n2},
{Values(x_itr - 1, j) Values(x_itr, j) 0 0}) - temp_val);
            else
                temp_val = subs(eq, {u_m1_n2 u_m2_n2 u_m3_n2 u_m1_n1 u_m2_n1 u_m3_n1},
{0 0 0 0 0 0});

                A(i - 1, i - 2) = subs(eq, {u_m1_n2 u_m2_n2 u_m3_n2 u_m1_n1 u_m2_n1
u_m3_n1}, {1 0 0 0 0 0}) - temp_val;
                A(i - 1, i - 1) = subs(eq, {u_m1_n2 u_m2_n2 u_m3_n2 u_m1_n1 u_m2_n1
u_m3_n1}, {0 1 0 0 0 0}) - temp_val;
                A(i - 1, i) = subs(eq, {u_m1_n2 u_m2_n2 u_m3_n2 u_m1_n1 u_m2_n1 u_m3_n1}, {0
0 1 0 0 0}) - temp_val;
                %        B(i, 1) = subs(eq_rhs, {u_m1_n1 u_m2_n1 u_m3_n1}, {Values(i-1, j) Values(i, j)
Values(i + 1, j)});

                B(i - 1, 1) = -1 * (subs(eq, {u_m1_n1 u_m2_n1 u_m3_n1 u_m1_n2 u_m2_n2
u_m3_n2}, {Values(i-1, j) Values(i, j) Values(i + 1, j) 0 0 0}) - temp_val);
            end
        end

        Values(2:x_itr, j+1) = linsolve(A, B);
        A = zeros(x_itr - 1, x_itr - 1);
        B = zeros(x_itr - 1, 1);
    end

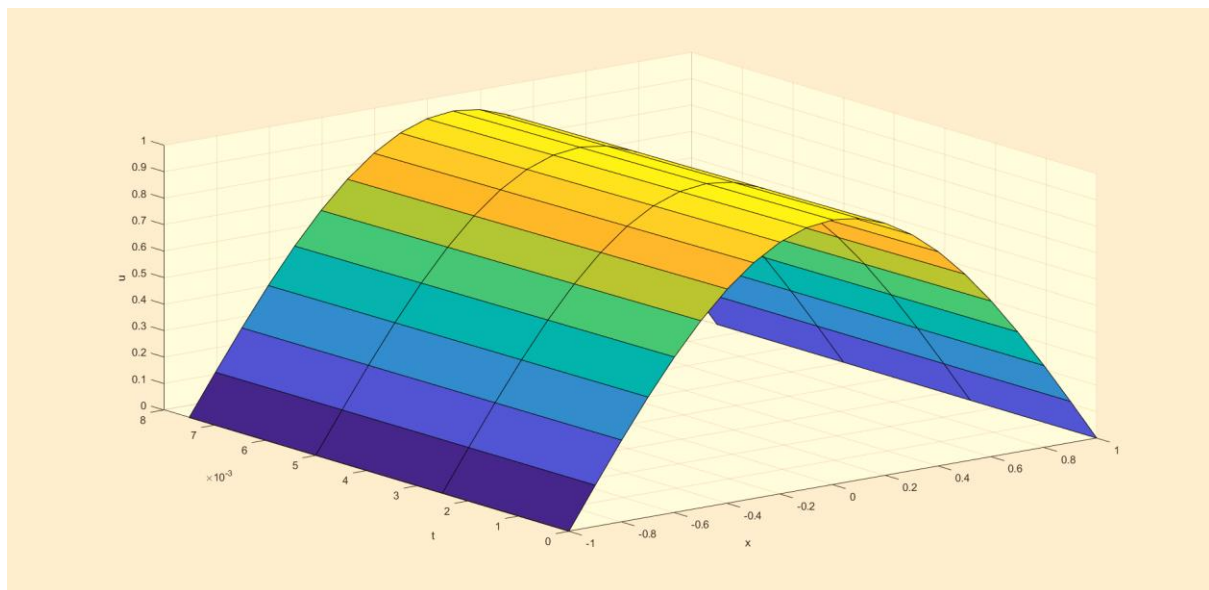
X = -1:0.1:1
T = 0:0.0025:0.0075
surf(X.', T.', Values.')
xlabel('x');
ylabel('t');
zlabel('u');

```

Table:

$x \backslash t$	0	0.0025	0.005	0.0075
-1	6.12E-17	0	0	0
-0.9	0.156434	0.155474	0.15452	0.153572
-0.8	0.309017	0.307121	0.305236	0.303363
-0.7	0.45399	0.451204	0.448435	0.445683
-0.6	0.587785	0.584178	0.580593	0.57703
-0.5	0.707107	0.702767	0.698454	0.694168
-0.4	0.809017	0.804052	0.799118	0.794214
-0.3	0.891007	0.885538	0.880104	0.874703
-0.2	0.951057	0.94522	0.939419	0.933654
-0.1	0.987688	0.981627	0.975603	0.969616
0	1	0.993863	0.987764	0.981702
0.1	0.987688	0.981627	0.975603	0.969616
0.2	0.951057	0.94522	0.939419	0.933654
0.3	0.891007	0.885538	0.880104	0.874703
0.4	0.809017	0.804052	0.799118	0.794214
0.5	0.707107	0.702767	0.698454	0.694168
0.6	0.587785	0.584178	0.580593	0.57703
0.7	0.45399	0.451204	0.448435	0.445683
0.8	0.309017	0.307121	0.305236	0.303363
0.9	0.156434	0.155474	0.15452	0.153572
1	6.12E-17	0	0	0

Graph:



Q3.

Use the explicit method to solve the wave equation

$u_{tt} = u_{xx}$, $0 < x < 1, t > 0$ with boundary and initial conditions

$$u(0, t) = -\sin t, \quad u(1, t) = \sin(1 - t), \quad u(x, 0) = \sin x, \quad u_t(x, 0) = -\cos(x).$$

Take step length along x -axis and t -axis as 0.1 and 0.1 respectively. Find solution up to $t = 0.5$.

Matlab Code:

```
f = @(x) sin(x);
g = @(x) -1 * cos(x);

u_x_0 = @(t) -1 * sin(t);
u_x_n = @(t) sin(1 - t);

h=0.1;
k=0.1;
r = 1 * k/h;

x_init = 0;
x_final = 1;
t_init = 0;
t_final = 0.5;

x_itr = int16((x_final - x_init) / h);
t_itr = int16((t_final - t_init) / k);
Values = zeros(x_itr + 1, t_itr + 1);

for i=1:x_itr + 1
    Values(i, 1) = f((x_init + h * double(i-1)));
end

for j=1:t_itr + 1
    Values(1, j) = u_x_0((t_init + k * double(j-1)));
    Values(x_itr + 1, j) = u_x_n((t_init + k * double(j-1)));
end

for i=2:x_itr
    Values(i, 2) = 0.5 * (r^2 * f((x_init + double(i - 2) * h)) + 2 * (1 - r^2) * f((x_init + double(i - 1) * h)) + r^2 * f((x_init + double(i) * h)) + 2 * k * g((x_init + double(i - 1) * h)));
end

for j=3:t_itr + 1
    for i=2:x_itr
        Values(i, j) = r^2 * Values(i-1, j-1) + 2 * (1 - r^2) * Values(i, j-1) + r^2 * Values(i + 1, j-1) - Values(i, j-2);
    end
end
```



```

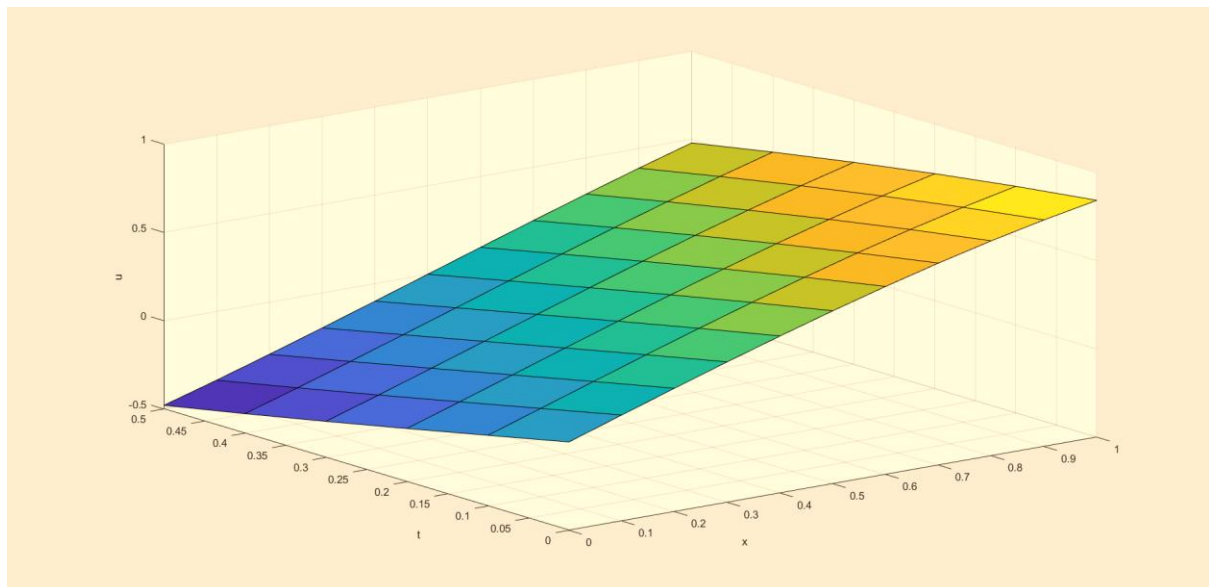
X = 0:0.1:1;
T = 0:0.1:0.5;
surf(X.', T.', Values.')
xlabel('x');
ylabel('t');
zlabel('u');

```

Table:

x \ t	0	0.1	0.2	0.3	0.4	0.5
0	0	-0.09983	-0.19867	-0.29552	-0.38942	-0.47943
0.1	0.099833	-0.00017	-0.1	-0.19883	-0.29567	-0.38956
0.2	0.198669	0.09967	-0.00032	-0.10015	-0.19897	-0.29581
0.3	0.29552	0.19851	0.099517	-0.00047	-0.10029	-0.1991
0.4	0.389418	0.295367	0.198364	0.099379	-0.0006	-0.1004
0.5	0.479426	0.389272	0.295229	0.198237	0.099263	-0.0007
0.6	0.564642	0.479288	0.389145	0.295113	0.198133	0.099263
0.7	0.644218	0.564515	0.479172	0.389041	0.295113	0.198237
0.8	0.717356	0.644102	0.564412	0.479172	0.389145	0.295229
0.9	0.783327	0.717253	0.644102	0.564515	0.479288	0.389272
1	0.841471	0.783327	0.717356	0.644218	0.564642	0.479426

Graph:



Q4.

Using standard 5-point formula, derive the system of algebraic equations at the nodal points for the elliptic equation $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = x^2 + y^2$, $-1 < x < 1, -1 < y < 1$,

$u = 2$ at $x = -1$ & $x = 1$, $u = 1$ at $y = -1$ & $y = 1$. Take $h = k = 0.25$.

Setup the (i) Gauss-Seidel and (ii) Gauss-Jacobi iterations for the system of equations. Take all the starting values for the iteration as ZEROS. Compare your Gauss Seidel and Gauss Jacobi solution on the plotter frame.

Matlab Code:

```
h=0.25;
k = 0.25;
iterations = 10;

f = @(x, y) x^2 + y^2;

x_init = -1;
x_final = 1;
y_init = -1;
y_final = 1;

u_x_0 = 2;
u_x_n = 2;
u_y_0 = 1;
u_y_n = 1;

x_itr = int16((x_final - x_init) / h);
y_itr = int16((y_final - y_init) / k);
Values = zeros(x_itr + 1, y_itr + 1);

for i=1:x_itr + 1
    Values(i, 1) = u_y_0;
    Values(i, y_itr + 1) = u_y_n;
end

for j=1:y_itr + 1
    Values(1, j) = u_x_0;
    Values(x_itr + 1, j) = u_x_n;
end

Values_jacobi = zeros(x_itr + 1, y_itr + 1);
Values_seidel = zeros(x_itr + 1, y_itr + 1);

Values_jacobi(:, :) = Values(:, :);
Values_seidel(:, :) = Values(:, :);

% Gauss jacobi
for k=1:iterations
    Values_temp = zeros(x_itr + 1, y_itr + 1);
```


2. Performing Gauss Seidel iterations

$x \backslash y$	-1	-0.75	-0.5	-0.25	0	0.25	0.5	0.75	1
-1	2	2	2	2	2	2	2	2	2
-0.75	1	-6.08741	-21.1117	-45.9466	-80.6594	-122.373	-159.808	-156.375	1
-0.5	1	-10.7663	-33.6865	-70.9354	-122.523	-183.168	-233.798	-219.392	1
-0.25	1	-13.2386	-40.1385	-83.4095	-142.915	-211.83	-266.878	-245.294	1
0	1	-14.3891	-43.0919	-88.9997	-151.829	-223.945	-280.219	-255.14	1
0.25	1	-14.5702	-43.5088	-89.6667	-152.649	-224.639	-280.421	-254.842	1
0.5	1	-13.3633	-40.2563	-83.1574	-141.622	-208.533	-261.057	-239.056	1
0.75	1	-9.03937	-28.6362	-60.0631	-102.95	-152.509	-193.227	-181.72	1
1	2	2	2	2	2	2	2	2	2

Graph:

