

# Assignment 5 (CNSDPDE)

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$$1. \quad u_t = u_{xx}$$

$x \in (0, 1)$ ,  $t \in (0, \infty)$

$$u(x, 0) = 2x, \quad u_x(0, t) = 0, \quad u_x(1, t) = 1$$

$h, k = 0.5$

Using derivative rat  $(x_m, t_n + k/2) | (m, n + 1/2)$  as

$$u_t |_{(m, n + \frac{1}{2})} \approx \frac{u_m^{n+1} - u_m^n}{k}$$

$$\begin{aligned} u_{xx} |_{(m, n + \frac{1}{2})} &\approx \frac{1}{2} \left\{ u_{xx} |_{(m, n)} + u_{xx} |_{(m, n+1)} \right\} \\ &\approx \frac{1}{2} \left[ \frac{u_{m+1}^n - 2u_m^n + u_{m-1}^n + u_{m+1}^{n+1}}{h^2} - \frac{2u_m^{n+1} + u_{m+1}^{n+1}}{h^2} \right] \end{aligned}$$

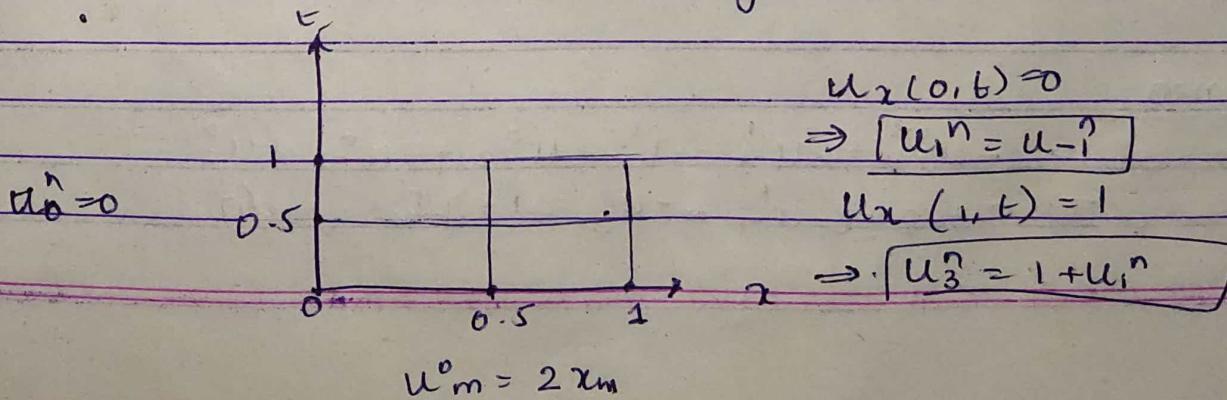
$$\text{from } u_t = u_{xx}, \lambda = k/h^2$$

$$\Rightarrow \frac{u_m^{n+1} - u_m^n}{k} = \frac{1}{2h^2} \left[ u_{m+1}^n - 2u_m^n + u_{m-1}^n + u_{m+1}^{n+1} - 2u_m^{n+1} + u_{m+1}^{n+1} \right]$$

$$2u_m^{n+1} - 2u_m^n = \lambda \left[ u_{m+1}^n - 2u_m^n + u_{m-1}^n + u_{m+1}^{n+1} - 2u_{m+1}^{n+1} + u_{m+1}^{n+1} \right]$$

$$\begin{aligned} -\lambda u_{m+1}^{n+1} + (2+2\lambda) u_m^{n+1} - \lambda u_{m-1}^{n+1} \\ = \lambda u_{m-1}^n + (2-2\lambda) u_m^n + \lambda u_{m+1}^n \end{aligned}$$

Crank Nicolson method :- given  $h = k = 1/2 \Rightarrow \lambda = 2$



$n=0$ 

$$\begin{aligned} a) m=1 &\Rightarrow -2u_1' - 6u_0' - 2u_1' = 2+0+2 \\ &6u_0' - 4u_1' = 4 \\ &\Rightarrow 3u_0' - 2u_1' = 2 \quad \rightarrow \textcircled{1} \end{aligned}$$

$$\begin{aligned} b) m=2 &\Rightarrow -2u_0' + 6u_1' - 2u_2' = 0+2(1)+2(2) \\ &\Rightarrow -2u_0' + 6u_1' - 2u_2' = 2 \\ &\Rightarrow -u_0' + 3u_1' - u_2' = 1 \quad \rightarrow \textcircled{2} \end{aligned}$$

$$\begin{aligned} c) m=3 &\Rightarrow -2u_1' + 6u_2' - 2u_3' = 2(1)-2(2)+2(2) \\ &\Rightarrow -4u_1' + 6u_2' = 2 \\ &\Rightarrow -2u_1' + 3u_2' = 1 \quad \rightarrow \textcircled{3} \end{aligned}$$

from  $\textcircled{1}, \textcircled{2} \text{ & } \textcircled{3}$ 

$$u_0' = 8/5, u_1' = 7/5, u_2' = 8/5$$

$$\therefore u(0.5, 0.5) = u_1' = 7/5 = 1.4$$

$$\begin{aligned} 2) \quad u_t &= u_{xx}, h=0.5, \lambda=\sqrt{3} \Rightarrow k=\frac{1}{12}u_2u_4 \quad u_0' \quad u_2' \\ u(x, 0) &= \cos(\pi x/2), x \in [-1, 1] \quad u_{-2}' \quad u_{-1}' \quad u_0' \quad u_1' \quad u_2' \\ u(1, t) &= u(1, t) = 0 \quad u_2' \quad u_1' \quad u_0' \quad u_1' \quad u_2' \\ u_{-2}^n &= u_2^n = 0, t > 0 \\ u_m &= \cos\left(\frac{\pi x_m}{2}\right) \quad m=-2, m=-1, -1/2 \end{aligned}$$

$$\lambda = \sqrt{3}$$

$$\Rightarrow -u_{m-1}^{n+1} + 8u_m^{n+1} - u_{m+1}^{n+1} = u_{m-1}^n + 4u_m^n + u_{m+1}^n$$

for  $n=0$ 

$$\begin{aligned} a) \quad m=-1 &\Rightarrow -u_{-2}^{n+1} + 8u_{-1}^{n+1} - u_0^{n+1} = u_{-2}^0 + 4u_{-1}^0 + u_0^0 \\ &\Rightarrow -u_{-2}^0 + 8u_{-1}^0 - u_0^0 = 1 + 2\sqrt{2} \quad \rightarrow \textcircled{1} \end{aligned}$$

$$b) m=0 \Rightarrow -u_1' + 8u_0' - u_1' = u_0^0 + 4u_1^0 + u_2^0 \\ \Rightarrow -u_1' + 8u_0' - u_1' = 4 + \sqrt{2} \rightarrow ②$$

$$c) m=1 \Rightarrow -u_0' + 8u_1' - u_2' = u_0^0 + 4u_1^0 + u_2^0 \\ \Rightarrow -u_0' + 8u_1' - u_2' = 1 + 2\sqrt{2} \rightarrow ③$$

$$\text{Also } u_{-2}^n = u_2^n = 0 \rightarrow ④$$

from ①, ②, ③ & ④

$$u_{-1}' = 0.5813 \approx u(-0.5, 1)$$

$$u_{-2}' = 0 \approx u(-1, 1)$$

$$u_0' = 0.8221 \approx u(0, 1)$$

$$u_2' = 0 \approx u(1, 1)$$

$$u_1' = 0.5813 \approx u(0.5, 1)$$

$$3) u_t = u_{xx}, x \in (0, 1), h = 1/3, \lambda = 1/3, k = 1/27$$

$$u(x, 0) = 2$$

$$u(0, t) = 2, t \in [0, \infty)$$

$$u_x(1, t) = -u(1, t)$$

$$\Rightarrow u_t^n = u_{xx}^n - 2/3 u_3^n$$

$u_0^n = 2$	$u_0^2$	$u_1^2$	$u_2^2$	$u_3^2$
$u_0$	$u_1'$	$u_2'$	$u_3'$	
$u_8$	$u_1^0$	$u_2^0$	$u_3^0$	

$u_m^0 = 2$

Crank Nicolson for  $\lambda = 1/3$

$$\Rightarrow -u_{m+1}^{n+1} + 8u_m^{n+1} - u_{m+1}^n = u_{m-1}^n + 4u_m^n + u_{m+1}^n$$

for  $m=0$

$$m=0 \Rightarrow -u_0' + 8u_0' - u_1' = u_0^0 + 4u_1^0 + u_2^0 \\ \Rightarrow 8u_1' - u_2' = 14 \rightarrow ①$$

$$m=1 \Rightarrow -u_1' + 8u_2' - u_3' = u_0^0 + 4u_2^0 + u_3^0$$

$$\Rightarrow -u_1' + 8u_2' - u_3' = 12 \rightarrow ②$$

$$m=2 \Rightarrow -u_2' + 8u_3' - u_4' = u_1^0 + 4u_3^0 + u_4^0$$

$$\Rightarrow -3u_2' + 13u_3' = 16 \rightarrow ③$$

$$\text{Solving } ①, ② \text{ & } ③ \Rightarrow u_0' = 2, u_1' = 1.9950, \\ u_2' = 1.9597, u_3' = 1.6830$$

for  $n=1$ 

$$m=1 \Rightarrow -u_0^2 + 8u_1^2 - u_2^2 = u_0^1 + 4u_1^1 + u_2^1 \\ \Rightarrow 8u_1^2 - u_2^2 = 13.939622 \rightarrow (4)$$

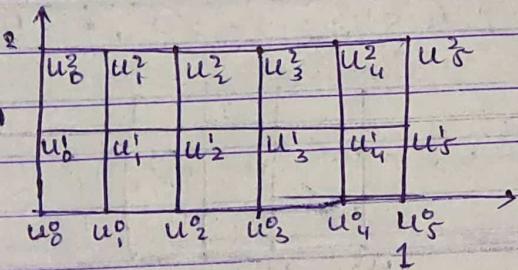
$$m=2 \Rightarrow -u_1^2 + 8u_2^2 - u_3^2 = u_1^1 + 4u_2^1 + u_3^1 \\ \Rightarrow -u_1^2 + 8u_2^2 - u_3^2 = 11.5169811 \rightarrow (5)$$

$$m=3 \Rightarrow -u_2^2 + 8u_3^2 - u_4^2 = u_2^1 + 4u_3^1 + u_4^1 \\ \Rightarrow -3u_2^2 + 13u_3^2 = 14.294339 \rightarrow (6)$$

solving (4), (5) & (6)  $\Rightarrow u_0^2 = 2, u_1^2 = 1.977$   
 $u_2^2 = 1.8784, u_3^2 = 1.533$

4)  $u_{tt} = u_{xx} \quad x \in (0,1), t \in (0, \alpha), c=1, k=1, h=\frac{1}{5}$

$u(0,t) = -\sin t = u_0^n$	$u_t(x,0) = -\cos x$
$u_l(t) = \sin(l-t) = u_l^n$	$u_m - u_{m-1} = -\cos x_m \quad l=5$
$u(x,0) = \sin x = u_m^0$	



explicit method

$$\begin{aligned} u_{m+1}^{n+1} &= \gamma^2 u_{m-1}^n + 2(1-\gamma^2)u_m^n \\ &\quad + \gamma^2 u_{m+1}^n - u_m^n \\ &= 25u_{m-1}^n - 48u_m^n \\ &\quad + 25u_{m+1}^n - u_{m+1}^{n+1} \end{aligned}$$

for  $n=0$ 

$$u_{m+1}^0 = \frac{25}{2}(u_{m-1}^0 + u_{m+1}^0) - 24u_m^0 - \cos(m\pi/5)$$

$$m=0 \Rightarrow u_0^0 = -\sin(0)$$

$$m=1 \Rightarrow u_1^0 = \frac{25}{2}(u_0^0 + u_2^0) - 24u_1^0 - \cos(\pi/5) \\ = -0.880401$$

Similarly

$$m=0 \Rightarrow u_0^1 = -0.8415 \quad m=3 \Rightarrow u_3^1 = -0.5420$$

$$m=1 \Rightarrow u_1^1 = -0.8804 \quad m=4 \Rightarrow u_4^1 = -0.3368$$

$$m=2 \Rightarrow u_2^1 = -0.7257 \quad m=5 \Rightarrow u_5^1 = 0$$

for  $n=1$ ,

$$u^2_m = 25(u_{m-1} + u_{m+1}) - 48u_m - \sin(m/\pi)$$

$$m=0 \Rightarrow u_0^2 = -0.9093$$

$$m=1 \Rightarrow u_1^2 = 2.8812$$

$$m=2 \Rightarrow u_2^2 = -1.1175$$

$$m=3 \Rightarrow u_3^2 = -1.1085$$

$$m=4 \Rightarrow u_4^2 = 1.8988$$

$$m=5 \Rightarrow u_5^2 = -0.8415$$

$$5) ux_x + uy_y = x^2 + y^2, x \in (-1, 1), y \in (-1, 1), h=k=\frac{1}{2}$$

from symmetry

$$u_1^1 = u_3^1 = u_1^3 = u_3^3 = A$$

$$u_1^3 = u_3^1 = C$$

$$u_2^1 = u_2^3 = B$$

$$u_2^2 = D$$

$u=1$				
	A	B	A	
C	D	C		
A	B	A		
			$u=2$	

$$xm = \frac{m-2}{2}, yn = \frac{n-2}{2}$$

$$h^2 f(x, y) = \frac{1}{4} (m-2)^2 + (n-2)^2$$

$$u_m^n = \frac{1}{16} [u_{m-1}^n + u_{m+1}^n + u_m^{n+1} + u_m^{n-1} - 4((m-2)^2 + (n-2)^2)]$$

$$\text{at } m=1, n=1$$

$$\Rightarrow 4A - B - C = 23/8$$

$$\text{at } m=2, n=1$$

$$\Rightarrow -2A + 4B - D = 15/16$$

$$\text{at } m=1, n=2$$

$$\Rightarrow -2A + 4C - D = 3/16$$

$$\text{at } m=2, n=2$$

$$\Rightarrow -B - C - 2D = 0$$

Gauss Seidel iterations for A, B, C, D with initial values 1, 1, 1, 1

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<u>Iterations</u>	<u>A</u>	<u>B</u>	<u>C</u>	<u>D</u>
1	1.2188	1.0938	1.3438	1.2188
2	1.3281	1.2031	1.4531	1.3281
3	1.3828	1.2575	1.5078	1.3828
4	1.4102	1.2852	1.5352	1.4102
5	1.4238	1.2988	1.5488	1.4238
6	1.4307	1.3057	1.5557	1.4307
7	1.4341	1.3091	1.5591	1.4341
8	1.4358	1.3108	1.5608	1.4358
9	1.4366	1.3116	1.5616	1.4366
10	1.4371	1.3123	1.5621	1.4371
11	1.4372	1.3124	1.5623	1.4374
12	1.4375	1.3124	1.5623	1.4374
13	1.4375	1.3124	1.5624	1.4375
14	1.4375	1.3125	1.5625	1.4375
15	1.4375	1.3125	1.5625	1.4375

$$\Rightarrow u_1^1 = 1.4375, u_1^2 = 1.5625, u_1^3 = 1.4375$$

$$u_2^1 = 1.3125, u_2^2 = 1.4375, u_2^3 = 1.3125$$

$$u_3^1 = 1.4375, u_3^2 = 1.5625, u_3^3 = 1.4375$$

$$6) u_m^{n+1} = 2(1-p^2)u_m^n + p^2(u_{m-1}^n + u_{m+1}^n) - u_m^{n-1}$$

$$u_{2x}=u_{1t}, x \in (0,1), n=0,5, k=0,1, c=1, p=0.2$$

$$u(x,0) = x^2/16 \Rightarrow u_m^0 = m^2/40$$

$$u_t(x,0) = 0, u_x(0,t) = t/5$$

$$u(1,t) = \frac{(1+t)^2}{1000} \Rightarrow u_1^n = \frac{(n+10)^2}{1000}$$

$$u_t(x,0) = 0 \Rightarrow u_m^0 = u_m^1$$

$$u_x(0,t) = t/5 \Rightarrow \frac{u_1^n - u_1^0}{2n} = n/50 \Rightarrow u_1^n = u_1^0 + n/50$$

for  $n=0$

$$u_0^1 = 1.92 u_0^0 + 0.04 (u_0^0 + u_0^1) - u_0^1$$

$$\Rightarrow u_0^1 = 0.001, u_1^1 = 0.026, u_2^1 = 0.121$$

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for  $n=1$

$$u_m^2 = 1.92 u_m + 0.04 (u_{m-1} + u_{m+1}) - u_m^{0,2} \frac{m^2}{40}$$

$$u_2^0 = 0.0032 \approx u(0, 0.2)$$

$$u_1^2 = 0.0298 \approx (0.5, 0.2)$$

$$u_2^2 = 0.1414 \approx (1, 0.2)$$

$$7) \Delta_t^2 u_m^n = \gamma^2 \Delta_x^2 [0 u_m^{n+1} + (1-2\alpha) u_m^n + \alpha u_m^{n-1}]$$

$$\alpha = \frac{1}{2}, \quad u_{tt} = u_{xx}, \quad c = 1, \quad h = k = 0.25, \quad \gamma = 1$$

$$u(x, 0) = \sin x$$

$$u(0, t) = -8 \sin t / 5$$

$$u(1, t) = \sin(1-t/5)$$

$$u_t(1, 0) = -1/5 \cos x \rightarrow u_m^1 - u_m^{-1} = -\frac{1}{5} \cos m / 4 \Rightarrow u_m^1 = u_m^{1,0} \frac{\cos m}{10}$$

$$\Delta_t^2 u_m^n = u_m^{n+1} - 2u_m^n + u_m^{n-1}$$

$$RHS \Rightarrow \gamma^2 \Delta_x^2 [0 u_m^{n+1} + (1-2\alpha) u_m^n + \alpha u_m^{n-1}]$$

$$= \frac{1}{2} [u_{m+1}^{n+1} - 2u_m^{n+1} + u_{m+1}^{n+2} + u_{m-1}^{n+1} - 2u_m^{n+1} + u_{m-1}^{n+2}]$$

now

$$2u_m^{n+1} - 4u_m^n + 2u_m^{n-1} = u_{m+1}^{n+1} - 2u_m^{n+1} + u_{m+1}^{n+2} + u_{m-1}^{n+1} - 2u_m^{n+1} + u_{m-1}^{n+2}$$

$$\Rightarrow [4u_m^{n+1} - u_{m+1}^{n+1} - u_{m-1}^{n+1} = 4u_m^n - 4u_m^{n+1} + u_{m+1}^{n+2} + u_{m-1}^{n+2}]$$

for  $n=0$

$$4u_1^1 - u_0^2 - u_2^1 = 4u_1^0 - 4u_1^1 + u_0^1 + u_2^1$$

$$a) 4u_1^1 - u_1^2 = 2 \sin \frac{1}{4} + \frac{1}{20} (\cos 0 + \cos 2/4 - \cos 1/4) - \sin(1/20) \\ = 0.3449253 \rightarrow ①$$

$$b) -u_0^0 + 4u_2^1 - u_3^1 = 2 \sin 1/2 + 1/20 (\cos 1/4 + \cos 3/4 - \cos 2/4) \\ = 0.8683646 \rightarrow ②$$

$$c) -u_2^1 + 4u_3^1 = 2 \sin 3/4 + 1/20 (\cos 3/4 + \cos 1 - 4 \cos 3/4) + \sin 19/40 \\ = 2.10124949 \rightarrow ③$$

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from ①, ② & ③

$$u'_0 = u(0, 0.25) = -0.04998$$

$$u'_1 = u(0.25, 0.25) = 0.19194$$

$$u'_2 = u(0.5, 0.25) = 0.42283$$

$$u'_3 = u(0.75, 0.25) = 0.63102$$

$$u'_4 = u(1, 0.25) = 0.813415$$

$$8) \quad u_{tt} = \frac{1}{25} u_{xx} \quad c = 1/5$$

$$u(0,t) = -\sin(\gamma t), \quad u(x,0) = \sin x$$

$$u(1,t) = \sin(1-t/5), \quad u_t(1,0) = -\frac{1}{5} \cos x$$

$$u_m - u_m^+ = -\frac{2}{5} \cos x_m$$

$$h = 1/5, k = 1, \gamma = 1$$

$$u_m^{n+1} = \gamma^2 u_{m-1}^n + 2(1-\gamma^2)u_m^n - \sin \frac{\pi}{5} + \gamma^2 u_{m+1}^n - u_m^{n+1}$$

$$\bar{u} = u_{m-1}^n + u_{m+1}^n - u_m^{n+1}$$

$u_0^0$	$u_1^0$	$u_2^0$	$u_3^0$	$u_4^0$	$u_5^0$	$u_0^1$
$u_0^0$	$u_1^0$	$u_2^0$	$u_3^0$	$u_4^0$	$u_5^0$	$\sin(1-\frac{\pi}{5})$
$u_0^1$	$u_1^1$	$u_2^1$	$u_3^1$	$u_4^1$	$u_5^1$	$\sin x$
$u_0^2$	$u_1^2$	$u_2^2$	$u_3^2$	$u_4^2$	$u_5^2$	
$u_0^3$	$u_1^3$	$u_2^3$	$u_3^3$	$u_4^3$	$u_5^3$	
$u_0^4$	$u_1^4$	$u_2^4$	$u_3^4$	$u_4^4$	$u_5^4$	

$$n=0$$

$$u_m^1 = u_{m-1}^0 + u_{m+1}^0 - u_m^0$$

$$\Rightarrow -u_m^1 = -\frac{2}{5} \cos x_m$$

for  $m=1, 2, 3, 4$

$$u_0^1 = -\sin \frac{\pi}{5} = -0.19867$$

$$u_5^1 = \sin(1-\frac{\pi}{5}) = 0.717356$$

$$u_1^1 = (u_0^0 + u_2^0)0.5 - \frac{1}{5} \cos \frac{\pi}{5} = -0.001304$$

$$u_2^1 = (u_1^0 + u_3^0)0.5 - \frac{1}{5} \cos \frac{2\pi}{5} = 0.197443$$

$$u_3^1 = (u_2^0 + u_4^0)0.5 - \frac{1}{5} \cos \frac{3\pi}{5} = 0.388320$$

$$u_4^1 = (u_3^0 + u_5^0)0.5 - \frac{1}{5} \cos \frac{4\pi}{5} = 0.563715$$

for  $n=1$ 

$$u_m^2 = u_{m-1}^1 + u_{m+1}^1 - u_m^0 = u_{m-1}^1 + u_{m+1}^1 - \sin x_m$$

$$u_0^2 = -\sin(2/5) = -0.38941$$

$$u_5^2 = \sin(1 - 2/5) = 0.66464$$

for  $m=1, 2, 3, 4,$ 

$$u_1^2 = u_0^1 + u_2^1 - \sin x_1 = -0.1998949$$

$$u_2^2 = u_1^1 + u_3^1 - \sin x_2 = -0.002402$$

$$u_3^2 = u_2^1 + u_4^1 - \sin x_3 = 0.196516$$

$$u_4^2 = u_3^1 + u_5^1 - \sin x_4 = 0.38832$$

$$\therefore u_0^2 = -0.3894$$

$$u_3^2 = 0.1965$$

$$u_1^2 = -0.1999$$

$$u_4^2 = 0.3883$$

$$u_2^2 = -0.0024$$

$$u_5^2 = 0.6646$$

$$g) u_{xx} + u_{yy} = 8xy \quad x \in (-1, 1) \quad y \in (-1, 1)$$

$$\text{at } x = -1, 1, \quad u = 2$$

$$h, k = 0.5 \quad \uparrow \quad u=1$$

$$\text{at } y = -1, 1, \quad u = 1$$

	A	B	A	
u=2	C	D	C	u=2
	A	B	A	
u=1				u=1

Symmetry :-  $u_1^1 = u_3^1 = u_1^3 = u_3^3 = A$ 

$$u_1^2 = u_3^2 = C$$

$$u_2^2 = D$$

$$u_2^1 = u_4^1 = B$$

$$q_m = \frac{m}{2} - 1 = \frac{(m-2)}{2} \quad | \quad y_n = \frac{(n-2)}{2}$$

$$u_m^n = \frac{1}{4} \left[ u_{m-1}^n + u_{m+1}^n + u_m^{n+1} + u_m^{n+1} - \frac{(m-2)(n-2)}{2} \right]$$

$$\text{at } n=1, m=1$$

$$4A - B - C = \frac{5}{2}$$

$$\text{at } n=1; m=2$$

$$-2A + 4B - D = 1$$

$$\text{at } n=2, m=2 \\ 4A - B + 2D - C = 0$$

$$\text{at } n=2, m=1 \\ -2A - D + 4C = 2$$

$$\text{Let } A = B = C = D = 1$$

Iteration	A	B	C	D
1	1.125	1.0625	1.375	1.1875
2	1.2188	1.1563	1.4063	1.2813
3	1.2656	1.2031	1.4331	1.3281
4	1.2891	1.2266	1.4766	1.3576
5	1.3008	1.2383	1.4883	1.3633
6	1.3066	1.2441	1.4941	1.3691
7	1.3096	1.2471	1.4971	1.3721
8	1.3110	1.2485	1.4985	1.3743
9	1.3118	1.2496	1.4993	1.3744
10	1.3121	1.2498	1.4996	1.3746
11	1.3123	1.2499	1.4998	1.3748
12	1.3124	1.2480	1.4999	1.3749
13	1.3125	1.2480	1.500	1.375
14	1.3125	1.2480	1.500	1.375

$$U_1^1 = 1.3125$$

$$U_1^2 = 1.5$$

$$U_1^3 = 1.3125$$

$$U_2^1 = 1.25$$

$$U_2^2 = 1.375$$

$$U_2^3 = 1.25$$

$$U_3^1 = 1.3125$$

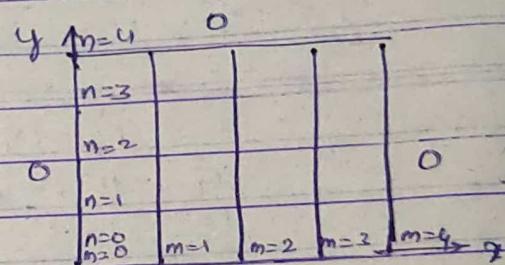
$$U_3^2 = 1.5$$

$$U_3^3 = 1.3125$$

$$10) U_{xx} + U_{yy} = -2$$

$U=0$  on the boundaries

$$h = k = 0.5$$



$$x_m = -1 + m \cdot h = (m-1)/2$$

$$y_n = (n-1)/2$$

$$u_m^n = Y_4 [u_{m-1}^n + u_{m+1}^n + u_{m+1}^{n+1} + u_m^{n+1} - h^2(-2)] \rightarrow ①$$

Symmetry :-

$$U_1^1 = U_3^1 = U_1^2 = U_3^2 = A$$

$$U_2^2 = B$$

$$U_1^3 = U_2^1 = U_3^2 = U_2^3 = C$$

from (1)

$$m=1, n=1$$

$$8A - 2C = 1$$

↔ (2)

$$m=2, n=1$$

$$-4A - 2B + 4C = 1$$

↔ (3)

$$m=2, n=2$$

$$8B - 8C = 1$$

↔ (4)

from (2), (3), (4)

$$A = 9/16, \quad C = 7/16, \quad B = 15/8 = 1.875.$$

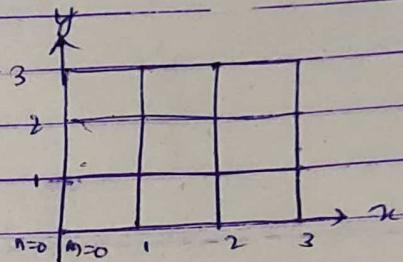
$$\boxed{u(0,0) = 1.875}$$

$$(1) \quad u_{xx} + u_{yy} = 0$$

$$u(x,y) = e^{3x} \cos 3y \text{ on boundary}$$

$$h, H = \frac{1}{3}, \frac{1}{3}, \quad x, y \in (0,1)$$

$$x_m = m/3, \quad y_n = n/3$$



$$u_m^n = e^m \cos n$$

Using  $u_1^1 = u_1^2 = u_2^1 = u_2^2 = 0$  as initial guess for  
Gauss Siedal iterations

$$u_m^n = \frac{1}{4} [u_{m+1}^n + u_{m-1}^n + u_{m+1}^{n+1} + u_{m-1}^{n+1}]$$

Iterations	<u><math>u_1^1</math></u>	<u><math>u_2^1</math></u>	<u><math>u_1^2</math></u>	<u><math>u_2^2</math></u>
1	0.8146	4.7640	-0.5731	-2.8707
2	1.8624	4.3082	-1.0289	-3.0986
3	1.6345	4.1943	-1.1428	-3.1555
4	1.5775	4.1658	-1.1713	-3.1698
5	1.5633	4.1587	-1.1784	-3.1733
6	1.5597	4.1569	-1.1802	-3.1742
7	1.5588	4.1565	-1.1808	-3.1745
8	1.5586	4.1564	-1.1808	-3.1745
9	1.5585	4.1563	-1.1808	-3.1745
10	1.5585	4.1563	-1.1808	-3.1745

$$\boxed{u_1^1 = 1.5585} \quad \boxed{u_1^2 = -1.1808}$$

$$\boxed{u_2^1 = 4.1563} \quad \boxed{u_2^2 = -3.1745}$$