Project 2

ETH zürich

Computational Methods for
Engineering Applications
Last edited: November 23, 2020
Due date: December 6 at 23:59

Template codes are available on the course's webpage at `https://moodle-app2.let.ethz.ch/course/view.php?id=13412`.

This project contains some tasks marked as **Core problems**. If you hand them in before the deadline above, these tasks will be corrected and graded. After a successful interview with the assistants (to be scheduled after the deadline), extra points will be awarded. Full marks for the all core problems in all assignments will give a 20% bonus on the total points in the final exam. This is really a bonus, which means that at the exam you can still get the highest grade without having the bonus points (of course then you need to score more points at the exam).

You only need to hand in your solution for tasks marked as core problems for full points, and the interview will only have questions about core problems. However, in order to do them, you may need to solve the previous non-core tasks.

The total number of points for the Core problems of this project is **60 points**. The total number of points over both projects will be 100.

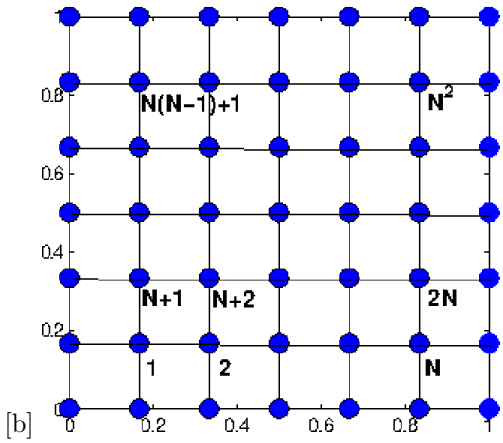
Exercise 1 Finite Differences for the Porous Media Equation in 2D

In this problem we consider the finite differences (FD) discretization of the equation of porous media on the unit square:

$$\begin{aligned} -\nabla \cdot (\sigma \nabla u) &= f \quad \text{in } \Omega := (0,1)^2, \\ u &= 0 \quad \text{on } \partial\Omega, \end{aligned} \tag{1}$$

for a bounded and continuous function $f \in \mathcal{C}^0(\overline{\Omega})$. In a general formulation of the problem σ is a smooth function of u; for simplicity, here we take $\sigma : \Omega \longrightarrow \mathbb{R}$, $\sigma \in \mathcal{C}^1(\Omega)$.

We consider a regular tensor product grid with meshwidth $h := (N+1)^{-1}$ and we assume a lexicographic numbering of the interior vertices of the mesh as depicted in Fig.1.



[b]

Figure 1: Lexicographic numbering of vertices of the equidistant tensor product mesh.

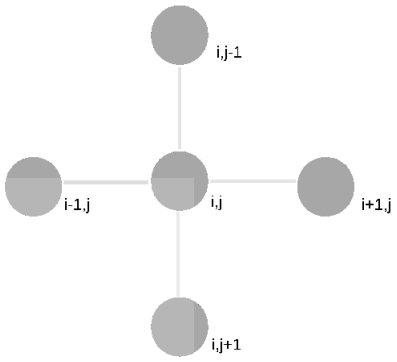


Figure 2: 5-point stencil used in this problem.

We consider the 5-point finite difference scheme described by the stencil shown in Fig. 2.

1a)

Write the system

$$\mathbf{Au} = \mathbf{F} \tag{2}$$

corresponding to the discretization of (1) using the stencil in Fig. 2, specifying the matrix **A** and the vectors **F** and **u**.

Hint: Consider starting the discretization as $\frac{\partial}{\partial x}(\sigma\frac{\partial u}{\partial x}) \approx \frac{1}{h}((\sigma\frac{\partial u}{\partial x})_{i+\frac{1}{2},j} - (\sigma\frac{\partial u}{\partial x})_{i-\frac{1}{2},j})$

1b)

(Core problem) In the template file `finite_difference.cpp`, implement the function

```
void createPorousMediaMatrix2D(SparseMatrix& A, FunctionPointer sigma, int N, double dx),
```

to construct the matrix **A** in (2), where N denotes the number of interior grid points along one dimension, with `typedef Eigen::SparseMatrix<double> SparseMatrix`. Assume the matrix `A` to have an uninitialized size at the beginning.

1c)

In the template file `finite_difference.cpp`, implement the function

```
void createRHS(Vector& rhs, FunctionPointer f, int N, double dx),
```

to build the vector **F** in (2), with `typedef Eigen::VectorXd Vector` and `typedef double(*FunctionPointer)(double, double)`. The argument `f` is a function pointer to the function f in (1), `N` is the number of interior grid points and `dx` is cell width. Again, assume that the vector `rhs` has uninitialized size when passed in input.

Note: This is **not** a core problem and awards no points by itself, but a complete solution of exercise **1d)** requires the implementation of this function.

1d)

(Core problem) In the template file `finite_difference.cpp`, implement the function

```
Vector porousMediaSolve(FunctionPointer f, FunctionPointer f, int N),
```

to solve the system (2), which returns `u` the vector containing the values of the approximate solution at all the grid points, *including those on the boundary*, and the other arguments as in the previous subproblems.

1e)

Plot the discrete solution that you get from subproblem **1d)** when

$$f(x,y) = 4\pi^2 \sin(2\pi x)\sin(2\pi y)(4\cos(2\pi x)\cos(2\pi y) + \pi), \quad \sigma(x,y) = \frac{\pi}{2} + \cos(2\pi x)\cos(2\pi y)$$

and $N = 590$.

1f)

(Core problem) In the template file `finite_difference.cpp`, implement the function

```
void convergeStudy(FunctionPointer F, FunctionPointer sigma),
```

that uses the infinity norm, i.e.

$$\text{for } \mathbf{a} \in \mathbb{R}^d, \quad \|\mathbf{a}\|_\infty := \max_{0 \le i \le d} |\mathbf{a}_i|, \tag{3}$$

to compute the error between your discrete solution obtained with

$$f(x,y) = 4\pi^2 \sin(2\pi x)\sin(2\pi y)(4\cos(2\pi x)\cos(2\pi y) + \pi), \quad \sigma(x,y) = \frac{\pi}{2} + \cos(2\pi x)\cos(2\pi y)$$

for $N = 2^k$, $k = 3 \cdots 8$ and the exact solution $u(x,y) = \sin(2\pi x)\sin(2\pi y)$.

Hint: Use your code from **1d)**.

Exercise 2 Linear Finite Elements for stationary reaction-diffusion equation in 2D

We consider the problem

$$-\nabla \cdot (\sigma \nabla u) + ru = f(\boldsymbol{x}) \quad \text{in } \Omega \subset \mathbb{R}^2 \tag{4}$$

$$u(\boldsymbol{x}) = g(\boldsymbol{x}) \quad \text{on } \partial\Omega \tag{5}$$

where $f \in L^2(\Omega)$, $r \in \mathbb{R}_+$ is some positive constant and $\sigma : \Omega \longrightarrow \mathbb{R}_+$, $\sigma \in \mathcal{C}^1(\Omega)$.

In the folder unittest you can find routines to test your implementation tasks for this problem.

2a)

Write the variational formulation for (4)-(5).

We solve (4)-(5) by means of *linear finite elements* on triangular meshes of Ω. Let us denote by φ_i^N, $i = 0, \ldots, N-1$ the finite element basis functions (hat functions) associated to the vertices of a given mesh, with $N = N_V$ the total number of vertices. The finite element solution u_N to (4) can thus be expressed as

$$u_N(\boldsymbol{x}) = \sum_{i=0}^{N-1} \mu_i \varphi_i^N(\boldsymbol{x}), \tag{6}$$

where $\boldsymbol{\mu} = \{\mu_i\}_{i=0}^{N-1}$ is the vector of coefficients. Notice that we don't know μ_i if i corresponds to an interior vertex, but we know that $\mu_i = g(x_i)$ if x_i is a vertex on the boundary $\partial\Omega$.

Hint: Here and in the following, we use zero-based indices in contrast to the lecture notes.

Inserting φ_i^N, $i = 0, \ldots, N-1$ as test functions in the variational formulation from subproblem **2a)** we obtain the linear system of equations

$$\mathbf{A}\boldsymbol{\mu} = \mathbf{F}, \tag{7}$$

with $\mathbf{A} \in \mathbb{R}^{N \times N}$ and $\mathbf{F} \in \mathbb{R}^N$.

2b)

Write an expression for the entries of $\mathbf{A}$ and $\mathbf{F}$ in (7).

2c)

Complete the template file `shape.hpp` implementing the function

```
inline double lambda(int i, double x, double y)
```

which computes the the value a local shape function $\lambda_i(\boldsymbol{x})$, with i that can assume the values $0, 1$ or 2, on the reference element depicted in Fig. 3 at the point $\boldsymbol{x} = (x, y)$.

The convention for the local numbering of the shape functions is that $\lambda_i(\boldsymbol{x}_j) = \delta_{i,j}$, $i, j = 0, 1, 2$, with $\delta_{i,j}$ denoting the Kronecker delta.

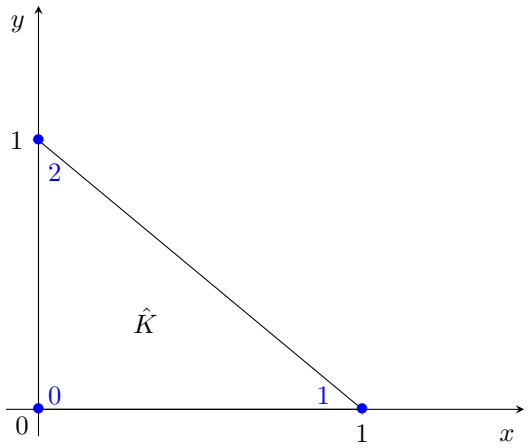


Figure 3: Reference element $\hat{K}$ for 2D linear finite elements.

2d)

Complete the template file `grad_shape.hpp` implementing the function

```
inline Eigen::Vector2d gradientLambda(const int i, double x, double y)
```

which returns the value of the derivatives (i.e. the gradient) of a local shape functions $\lambda_i(\boldsymbol{x})$, with i that can assume the values $0, 1$ or 2, on the reference element depicted in Fig. 3 at the point $\boldsymbol{x} = (x, y)$.

The routine `makeCoordinateTransform` contained in the file `coordinate_transform.hpp` computes the Jacobian matrix of the *linear* map $\Phi_l : \mathbb{R}^2 \to \mathbb{R}^2$ such that

$$\Phi_l \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} a_{11} \\ a_{12} \end{pmatrix} = \boldsymbol{a}_1, \quad \Phi_l \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} a_{21} \\ a_{22} \end{pmatrix} = \boldsymbol{a}_2,$$

where $\boldsymbol{a}_1, \boldsymbol{a}_2 \in \mathbb{R}^2$ are the two input arguments.

2e)

(**Core problem**) Complete the template file `stiffness_matrix.hpp` implementing the routine

```
template<class MatrixType, class Point>
void computeStiffnessMatrix(MatrixType& stiffnessMatrix,
                            const Point& a, const Point& b, const Point& c,
                            const std::function<double(double, double)>& sigma,
                            const double r)
```

that returns the *element stiffness matrix* for the bilinear form associated to (4) and for the triangle with vertices `a`, `b` and `c`.

Use the provided function `integrate`. It takes a function $f(x, y)$ as a parameter, and it returns the value of $\int_K f(x, y)dV$, where K is the triangle with vertices in $(0, 0)$, $(1, 0)$ and $(0, 1)$.

Hint: Do not forget to take into account the proper coordinate transformations!

Hint: Use the routine `gradientLambda` from subproblem **2d)** to compute the gradients and the routine `makeCoordinateTransform` to transform the gradients and to obtain the area of a triangle.

The routine `integrate` in the file `integrate.hpp` uses a quadrature rule to compute the approximate value of $\int_{\hat{K}} f(\hat{\boldsymbol{x}})\, d\hat{\boldsymbol{x}}$, where f is a function, passed as input argument.

2f)

(Core problem) Complete the template file `load_vector.hpp` implementing the routine

```
template<class Vector, class Point>
void computeLoadVector(Vector& loadVector, const Point& a, const Point& b,
                       const Point& c, const std::function<double(double, double)>& f)
```

that returns the *element load vector* for the linear form associated to (4), for the triangle with vertices `a`, `b` and `c`, and where `f` is a function handler to the right-hand side of (4).

Hint: Use the routine `lambda` from subproblem **2c)** to compute values of the shape functions on the reference element, and the routines `makeCoordinateTransform` and `integrate` from the handout to map the points to the physical triangle and to compute the integrals.

2g)

(Core problem) Complete the template file `stiffness_matrix_assembly.hpp` implementing the routine

```
template<class Matrix>
void assembleStiffnessMatrix(Matrix& A, const Eigen::MatrixXd& vertices,
```

```
                        const Eigen::MatrixXi& triangles,
                        const std::function<double(double, double)>& sigma,
                        double r)
```

to compute the finite element matrix $\mathbf{A}$ as in (7). The input argument vertices is a $N_V \times 3$ matrix of which the i-th row contains the coordinates of the i-th mesh vertex, $i = 0, \ldots, N_V - 1$, with N_V the number of vertices. The input argument triangles is a $N_T \times 3$ matrix where the i-th row contains the *indices* of the vertices of the i-th triangle, $i = 0, \ldots, N_T - 1$, with N_T the number of triangles in the mesh.

Hint: Use the routine computeStiffnessMatrix from subproblem **2e)** to compute the local stiffness matrix associated to each element.

Hint: Use the sparse format to store the matrix A.

2h)

(Core problem) Complete the template file `load_vector_assembly.hpp` implementing the routine

```
void assembleLoadVector(Eigen::VectorXd& F, const Eigen::MatrixXd& vertices,
                        const Eigen::MatrixXi& triangles,
                        const std::function<double(double, double)>& f)
```

to compute the right-hand side vector $\mathbf{F}$ as in (7). The input arguments vertices and triangles are as in subproblem **2g)**, and f is as in subproblem **2f)**.

Hint: Proceed in a similar way as for assembleStiffnessMatrix and use the routine computeLoadVector from subproblem **2f)**.

The routine

```
void setDirichletBoundary(Eigen::VectorXd& u, Eigen::VectorXi& interiorVertexIndices,
                          const Eigen::MatrixXd& vertices,
                          const Eigen::MatrixXi& triangles,
                          const std::function<double(double, double)>& g)
```

implemented in the file `dirichlet_boundary.hpp` provided in the handout does the following:

- it gets in input the matrices vertices and triangles as defined in subproblem **2g)** and the function handle g to the boundary data, i.e. to g such that $u = g$ on $\partial\Omega$;
- it returns in the vector interiorVertexIndices the indices of the interior vertices, that is of the vertices that are *not* on the boundary $\partial\Omega$;
- if $\boldsymbol{x}_i$ is a vertex on the boundary, then it sets u(i)=$g(\boldsymbol{x}_i)$.

2i)

(**Core problem**) Complete the template file `fem_solve.hpp` with the implementation of the function

```
int solveFiniteElement(Vector& u, const Eigen::MatrixXd& vertices,
                       const Eigen::MatrixXi& triangles,
                       const std::function<double(double, double)>& f,
                       const std::function<double(double, double)>& sigma,
                       const std::function<double(double, double)>& g, double r)
```

This function takes in input the matrices vertices, triangles as defined in the previous subproblems, the function handle `f` to the right-hand side f, the function handle sigma as σ in (4), and the function handle `g` to the boundary data. The output argument `u` has to contain, at the end of the function, the finite element solution u_N to (4). The function returns the number of degrees of freedom (namely, the number of interior vertices).

Hint: Use the routines assembleStiffnessMatrix and assembleLoadVector from subproblems **2g)** and **2h)**, respectively, to obtain the matrix $\mathbf{A}$ and the vector $\mathbf{F}$ as in (7), and then use the provided routine setDirichletBoundary to set the boundary values of `u` to the corresponding values of g and to select the free degrees of freedom. The function `igl::slice_into` may be useful for writing the result for the interior vertices into the full solution array.

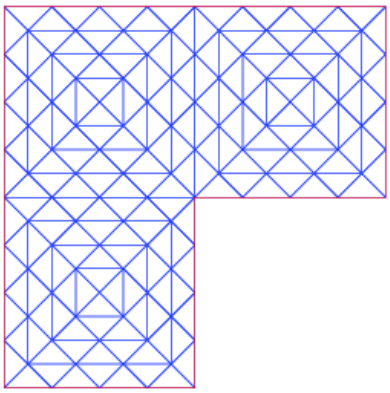


Figure 4: Domain for subproblem **2j)**.

2j)

Run the routine `solveL` contained in the file `Lshape.hpp` to compute the finite element solution to (4)-(5) when Ω is the L-shaped domain $\Omega = (-1,1)^2 \setminus ((0,1) \times (-1,0))$, as depicted in Fig. 4, and

$r = 0.5$. The forcing term is given by $f(\boldsymbol{x}) = 0$, $\sigma \equiv 1$, the boundary condition by $g = u_{|\partial\Omega}$, with u the exact solution, which, in polar coordinates, is given by $u(r, \vartheta) = r^{\frac{2}{3}} \sin(\frac{2}{3}\vartheta)$, for $r \geq 0$ and $\vartheta \in [0, \frac{3}{2}\pi]$. The mesh used is Lshape_5.mesh. Use then the routine plot_on_mesh.py to produce a plot of the solution.

2k)

In the same Ω as above, and using the same mesh Lshape_5.mesh, approximate the solution when taking:

$$\sigma(x, y) = 0.01(x + 2)^2, \quad f(x, y) = \sin(\pi y)^2, \quad r = 0.5, \quad g(x, y) = x^3 + y$$

Exercise 3 Heat equation in 1D with variable coefficient

We consider the following one-dimensional, time dependent heat equation:

$$\frac{\partial u}{\partial t}(x,t) - a(x)\frac{\partial^2 u}{\partial x^2}(x,t) = 0, \qquad (x,t) \in (0,1) \times (0,T), \tag{8}$$

$$u(0,t) = g_L(t), \quad u(1,t) = g_R(t), \qquad t \in [0,T], \tag{9}$$

$$u(x,0) = u_0(x), \qquad x \in [0,1], \tag{10}$$

where $T > 0$ is the final time, and $g_L, g_R : [0,T] \longrightarrow \mathbb{R}$ are Dirichlet boundary conditions[1], and $a : [0,1] \to \mathbb{R}$ is a given function modeling a spatially varying heat conductivity.

We first discretize the above equation with respect to the spatial variable, using *centered finite differences*.

To this aim, we subdivide the interval $[0,1]$ in $N+1$ subintervals of equal length, where N is the number of *interior* grid points $x_1, \ldots, x_N$, and $x_0 = 0$, $x_{N+1} = 1$.

The space discretization leads to a *semidiscrete* system of equations associated to (8):

$$\frac{\partial \boldsymbol{u}}{\partial t}(t) + \mathbf{A}\boldsymbol{u}(t) = \boldsymbol{G}(t), \tag{11}$$

where $\mathbf{A} \in \mathbb{R}^{N \times N}$ and $\boldsymbol{u} = \{u_i\}_{i=1}^N$ denotes the approximate values of the solution at the interior grid points, and

$\boldsymbol{G} : [0,T] \longrightarrow \mathbb{R}^N$ is a source term coming from the boundary conditions.

Hint: $\boldsymbol{G}$ appears from the fact that the discretization for u_1 and u_N includes respectively $u_0 = g_L(t)$ and $u_{N+1} = g_R(t)$

Hint: This exercise has *unit tests* which can be used to test your solution. To run the unit tests, run the executable `unittest`. Note that correct unit tests are *not* a guarantee for a correct solution. In some rare cases, the solution can be correct even though the unit tests do not pass (always check the output values, and if in doubt, ask the teaching assistant!)

Hint: The template of this exercise has a lot of files, but you only need to edit the following files:

- `create_poisson_matrix.cpp`
- `forward_euler.cpp`
- `crank_nicolson.cpp`

all other files should not be edited.

Hint: If you are running from the command line, all executables are located in `build/bin`, so from your `build`-folder, you should run

[1] The problem is only well-defined if $g_L(0) = u_0(0)$, $g_R(0) = u_0(1)$.

- `./bin/unittest`
- `./bin/run_boundaries_forward_euler`
- `./bin/run_stability_forward_euler`
- `./bin/run_boundaries_crank_nicolson`
- `./bin/run_stability_crank_nicolson`

If you are using Visual Studio, Xcode, QtCreator or any similar IDE, the projects have the same names as the executable (`unittest`, `run_boundaries_forward_euler`, `run_stability_forward_euler`, `run_stability_crank_nicolson`, `run_boundaries_crank_nicolsson`).

3a)

Denote by h the mesh width, that is $h = \frac{1}{N+1}$. Write down the matrix $\mathbf{A}$ and the vector $\boldsymbol{G}(t)$ explicitly.

Hint: Both A and $\boldsymbol{G}$ will depend on a.

To fully discretize (8), we still need to apply a time discretization to (11).

3b)

Apply the *forward Euler* scheme to (11), denoting by $\boldsymbol{u}^k = \left\{u_i^k\right\}_{i=1}^N$ the approximate value of the vector $\boldsymbol{u}$ at time k, for $k = 0, \ldots, K$, and by $\Delta t = \frac{T}{K}$ the time step. How does the update formula at each time step look like?

3c)

(Core problem) In the template file create_poisson_matrix.cpp, implement the function

```
SparseMatrix createPoissonMatrix(int N, const std::functional<double(double)>& a),
```

where `using SparseMatrix = Eigen::SparseMatrix<double>`. This function computes the matrix $\mathbf{A}$ from (11). Here the input parameter `N` denotes the number of *interior* grid points. Assume that the size of the input matrix `A` has not been initialized.

Hint: You can copy the routine directly from the solution to an old assignment and do very small modifications to obtain the desired matrix!

Hint: You can test your code by running the unit tests (`./bin/unittest` from the command line). The relevant unit tests are those marked as `TestCreatePoissonMatrix`.

3d)

(Core problem) In the template file forward_euler.cpp, implement the function

```
std::pair<Eigen::MatrixXd, Eigen::VectorXd> forwardEuler(
        const Eigen::VectorXd& u0,
        double dt,
        double T,
        int N,
        const std::function<double(double)>& gL,
        const std::function<double(double)>& gR,
        const std::function<double(double)>& a);
```

The input and output parameters are specified in the template file.

Hint: You can test your code by running the unit tests (`./bin/unittest` from the command line). The relevant unit tests are those marked as `TestForwardEuler`.

Hint: Eigen's function `segment` to access part of a vector can be very useful here. If `a`, `b` are two vectors, one can do e.g. `a.segment(3,5) = b.segment(0,2);`

3e)

Assume a is constant, that is

$$a(x) = \bar{a} > 0 \qquad \text{for all } x \in [0, 1],$$

and assume zero boundary conditions ($g_L = g_R = 0$). Show that if

$$\Delta t \leq \frac{h^2}{2\bar{a}},$$

then the maximum is obeyed for the Forward Euler scheme in exercise **3c)**.

3f)

Run the executable `run_boundaries_forward_euler`, which will run the following configurations:

- $N = 63$

- $T = 0.25$
- $\Delta t = \frac{1}{2 \cdot 64 \cdot 64}$
- Boundary and initial conditions:
  1. $g_L^1(x) = g_R^1(x) = 0$; $u_0^1(x) = \min(2x, 2 - 2x)$.
  2. $g_L^2(x) = 0$, $g_R^2(x) = 1$; $u_0^2(x) = x + \min(2x, 2 - 2x)$.
  3. $g_L^3(x) = g_R^3(x) = \exp(-10t)$; $u_0^3(x) = 1 + \min(2x, 2 - 2x)$

With the help of the script `sol_movie.m` or `sol_movie.py` provided in the handout, observe a movie of the approximate solution to (8) when using the forward Euler scheme. What happens to the energy of the system for each of the boundary conditions?

Hint: To run the script, on Matlab, you can use `sol_movie("forward_euler")`; on Python, use `python sol_movie.py forward_euler` (resp. `crank_nicolson`).

3g)

For this exercise, we will test the following coefficients:

$$a_1(x) = 0.1 \qquad a_2(x) = 1 \qquad a_3(x) = 0.5 + 0.25 \sin(4\pi x) \qquad \text{for } x \in [0, 1].$$

Run the executable `run_stability_forward_euler`, which will run the following configurations:

- $N = 127$
- $T = 0.25$
- $\Delta t_1 = \frac{128}{2 \cdot 128^2}$, $\Delta t_2 = \frac{8}{2 \cdot 128^2}$, $\Delta t_3 = \frac{1}{2 \cdot 128^2}$
- Boundary and initial conditions: $g_L(x) = g_R(x) = 0$, $u_0(x) = \min(2x, 2 - 2x)$

With the help of the script `plot_stability.m` or `plot_stability.py` provided in the handout, study the plot of the solution with the different values of a and Δt to (8) when using the forward Euler scheme. Which combinations are stable?

3h)

We now consider an implicit timestepping. Namely, we derive the Crank-Nicolson scheme. Start with the semidiscrete formulation (11) and integrate over $[t^k, t^{k+1}]$. Use the trapezoidal rule for the integrals involving $\mathbf{A}\boldsymbol{u}$ and $G(t)$, and the approximation $\boldsymbol{u}^k \approx \boldsymbol{u}(t^k)$. Write down the system of equations to be solved at each timestep (this should agree with the Crank-Nicolson scheme stated in the script).

3i)

In the template file crank_nicolson.cpp, implement the function

```
std::pair<Eigen::MatrixXd, Eigen::VectorXd> crankNicolson(
        const Eigen::VectorXd& u0,
        double dt, double T, int N,
        const std::function<double(double)>& gL,
        const std::function<double(double)>& gR,
        const std::function<double(double)>& a);
```

The input and output parameters are specified in the template file.

Hint: You can test your code by running the unit tests (`./bin/unittest` from the command line). The relevant unit tests are those marked as `TestCrankNicolson`.

Hint: In this exercise, you may want to compute $I - M$, where M is a certain sparse matrix and I is the identity. Due to Eigen typecasting, if I is not explicitly defined as a sparse matrix (e.g. it is generated with Eigen::MatrixXd::Identity), $I - M$ will not be a sparse matrix, and sparse solvers will not work. There are several ways to go around this; a simple one is to define I as sparse too with:

```
SparseMatrix I(N,N);
I.setIdentity();
```

3j)

Run the executable `run_boundaries_crank_nicolson`, which will run the following configurations:

- $N = 63$
- $T = 0.25$
- $\Delta t = \frac{1}{2 \cdot 64 \cdot 64}$
- Boundary and initial conditions:
  1. $g_L^1(x) = g_R^1(x) = 0$; $u_0^1(x) = \min(2x, 2 - 2x)$.
  2. $g_L^2(x) = 0$, $g_R^2(x) = 1$; $u_0^2(x) = x + \min(2x, 2 - 2x)$.
  3. $g_L^3(x) = g_R^3(x) = \exp(-10t)$; $u_0^3(x) = 1 + \min(2x, 2 - 2x)$

With the help of the script `sol_movie.m` or `sol_movie.py` provided in the handout, observe a movie of the approximate solution to (8) when using the Crank-Nicolson scheme. What happens to the energy of the system for each of the boundary conditions?

Hint: You should observe the same as in exercise **3j)**

3k)

For this exercise, we will test the following coefficients:

$$a_1(x) = 0.1 \qquad a_2(x) = 1 \qquad a_3(x) = 0.5 + 0.25\sin(4\pi x) \qquad \text{for } x \in [0, 1].$$

Run the executable `run_stability_crank_nicolson`, which will run the following configurations:

- $N = 127$
- $T = 0.25$
- $\Delta t_1 = \frac{128}{2 \cdot 128^2}$, $\Delta t_2 = \frac{8}{2 \cdot 128^2}$, $\Delta t_3 = \frac{1}{2 \cdot 128^2}$
- Boundary and initial conditions: $g_L(x) = g_R(x) = 0$, $u_0^1(x) = \min(2x, 2 - 2x)$

With the help of the script `plot_stability.m` or `plot_stability.py` provided in the handout, study the plot of the solution with the different values of a and Δt to (8) when using the forward Euler scheme. Which combinations are stable?