

Programming assignment #2 for Math 55200 (upload a PDF file to canvas by April 16 Sunday )

Solve the following initial value problem of the following differential equation

$$u_t + uu_x = 0$$

in the region  $R = \{(x, t) | 0 \leq t, 0 \leq x \leq 2\pi\}$ . The initial condition is  $u(x, 0) = 2.5 + \sin(x)$ . Assume period boundary condition:  $u(2\pi, t) = u(0, t)$ . Use the upwind scheme. Run your code on a series of at least 6 pairs of gradually halved  $(\Delta x, \Delta t)$ . Compute the solution up to  $t=1$ . Plot the solutions on the  $x - u$  plane for  $t = 1$  on the same figure and compute the order of accuracy  $p$  in both space and time.