

1. (20 points) The purpose of this exercise is to give you hands-on experience with the method of lines and also to show just how sensitive some problems are to their parameters.

The time-dependent Bratu problem in one space dimension is

$$\begin{aligned}u_t &= u_{xx} + \lambda e^u, & 0 < x < 1, 0 < t, \\u(x, 0) &= 0, & 0 < x < 1, \\u(0, t) &= u(1, t) = 0, & 0 < t.\end{aligned}$$

It is sometimes used as a simplified model of ignition phenomena. You will see why.

Use the method of lines to solve this problem numerically over the  $t$ -interval  $[0, 10]$ , first with  $\lambda = 3.51$  and then with  $\lambda = 3.52$ . Specifically, in each case, discretize in the spatial variable  $x$  on a mesh of 128 equally spaced interior points in  $[0, 1]$ . Then apply `ode15s` to solve the ODE initial-value problem resulting from this discretization over the  $t$ -interval  $[0, 10]$ . In applying `ode15s`, use an options structure created with `odeset` to print out statistics for the run and also to have `ode15s` use a routine that you supply for evaluating the Jacobian of the right-hand side of the ODE. Feel free to download and use the `mol_demo_1D.m` code as a basis for your code; you will have to modify it appropriately, of course.

You will note that when  $\lambda = 3.51$ , `ode15s` successfully determines the approximate solution for  $0 \leq t \leq 10$ ; however, when  $\lambda = 3.52$ , it stops just short of  $t = 10$  with a failure message. For each value of  $\lambda$ , print out and hand in the run statistics. Also, print out and hand in a plot of the approximate solution at the last  $t$ -value returned by `ode15s` and a plot of the maximum absolute value of the approximate solution at each  $t$ -value returned by `ode15s`. For the latter plot, a suitable command is `plot(T, max(abs(U'))')`, where  $T$  and  $U$  are the  $t$  and  $u$  values returned by `ode15s`.