

Advance Numerical Technique Laboratory

Lab 7

Q.1 Solve a partial differential equation using Alternate Direction Implicit (ADI Scheme)

$$du/dt = k * (d^2u/dx^2 + d^2u/dy^2)$$

$$u(0, x, y) = 0 \quad 0 \leq x, y \leq 1$$

On the boundary : $u(t,x,y) = \exp(0.2 \cdot \pi \cdot x) \cdot \sin(0.2 \cdot \pi \cdot y)$

$$dx = dy = 1/4, \quad r = 1/6$$

Solution :-

Here, please note that the variable u is twice the size of t/dt . The values at the even indices are actual and the values at the odd indices are the values of $t + \frac{1}{2}dt$.

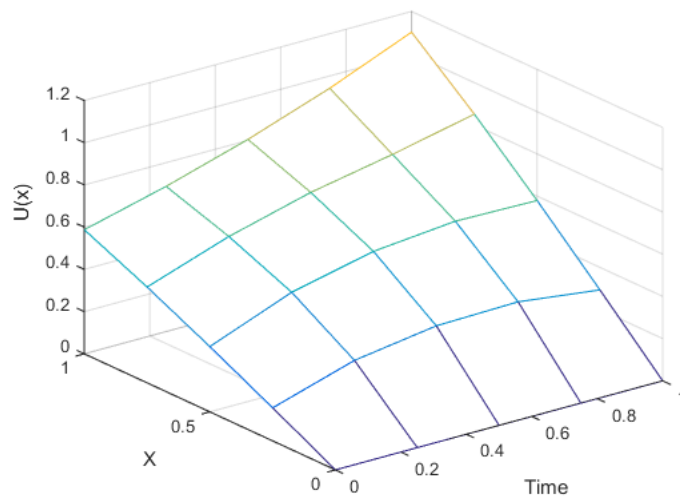


Figure 1. $U(x,y)$ at $t=t_0$

u(:, :, 1) =	0	0.1564	0.3090	0.4540	0.5878
0 0 0 0 0	0	0	0	0	0.6878
0 0 0 0 0	0	0	0	0	0.8047
0 0 0 0 0	0	0	0	0	0.9416
0 0 0 0 0	0	0.2932	0.5792	0.8510	1.1018
0 0 0 0 0	u(:, :, 3) =				
u(:, :, 2) =	0	0.1564	0.3090	0.4540	0.5878

0	0.0130	0.0254	0.0342	0.6878		0	0.2932	0.5792	0.8510	1.1018
0	0	0	0	0.8047	$u(:, :, 10) =$					
0	0.0244	0.0477	0.0642	0.9416		0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018		0	0.0778	0.1603	0.3116	0.6878
$u(:, :, 4) =$						0	0.0700	0.1504	0.3268	0.8047
0	0.1564	0.3090	0.4540	0.5878		0	0.1381	0.2734	0.4789	0.9416
0	0.0227	0.0436	0.1120	0.6878		0	0.2932	0.5792	0.8510	1.1018
0	0.0065	0.0125	0.0832	0.8047	$u(:, :, 11) =$					
0	0.0440	0.0843	0.1844	0.9416		0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018		0	0.0843	0.1757	0.3131	0.6878
$u(:, :, 5) =$						0	0.0774	0.1672	0.3252	0.8047
0	0.1564	0.3090	0.4540	0.5878		0	0.1454	0.2921	0.4813	0.9416
0	0.0326	0.0658	0.1310	0.6878		0	0.2932	0.5792	0.8510	1.1018
0	0.0112	0.0252	0.0884	0.8047	$u(:, :, 12) =$					
0	0.0616	0.1226	0.2204	0.9416		0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018		0	0.0963	0.1962	0.3561	0.6878
$u(:, :, 6) =$						0	0.0961	0.2003	0.3877	0.8047
0	0.1564	0.3090	0.4540	0.5878		0	0.1629	0.3196	0.5339	0.9416
0	0.0416	0.0838	0.1938	0.6878		0	0.2932	0.5792	0.8510	1.1018
0	0.0229	0.0503	0.1726	0.8047	$u(:, :, 13) =$					
0	0.0797	0.1571	0.3135	0.9416		0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018		0	0.1018	0.2091	0.3549	0.6878
$u(:, :, 7) =$						0	0.1025	0.2147	0.3835	0.8047
0	0.1564	0.3090	0.4540	0.5878		0	0.1680	0.3340	0.5318	0.9416
0	0.0499	0.1037	0.2044	0.6878		0	0.2932	0.5792	0.8510	1.1018
0	0.0298	0.0679	0.1767	0.8047	$u(:, :, 14) =$					
0	0.0929	0.1876	0.3329	0.9416		0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018		0	0.1148	0.2298	0.3938	0.6878
$u(:, :, 8) =$						0	0.1220	0.2467	0.4388	0.8047
0	0.1564	0.3090	0.4540	0.5878		0	0.1855	0.3594	0.5772	0.9416
0	0.0596	0.1227	0.2584	0.6878		0	0.2932	0.5792	0.8510	1.1018
0	0.0450	0.0990	0.2551	0.8047	$u(:, :, 15) =$					
0	0.1106	0.2196	0.4078	0.9416		0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018		0	0.1191	0.2402	0.3903	0.6878
$u(:, :, 9) =$						0	0.1270	0.2582	0.4326	0.8047
0	0.1564	0.3090	0.4540	0.5878		0	0.1886	0.3700	0.5721	0.9416
0	0.0670	0.1404	0.2637	0.6878		0	0.2932	0.5792	0.8510	1.1018
0	0.0526	0.1172	0.2564	0.8047	$u(:, :, 16) =$					
0	0.1205	0.2437	0.4168	0.9416		0	0.1564	0.3090	0.4540	0.5878

0	0.1330	0.2606	0.4256	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.1469	0.2885	0.4814	0.8047	$u(:, :, 23) =$				
0	0.2061	0.3936	0.6119	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.1800	0.3367	0.4861	0.6878
$u(:, :, 17) =$					0	0.2100	0.3890	0.5609	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.2527	0.4706	0.6710	0.9416
0	0.1358	0.2685	0.4204	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.1504	0.2974	0.4736	0.8047	$u(:, :, 24) =$				
0	0.2073	0.4011	0.6046	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.1951	0.3545	0.5111	0.6878
$u(:, :, 18) =$					0	0.2290	0.4117	0.5924	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.2694	0.4885	0.6976	0.9416
0	0.1503	0.2884	0.4526	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.1702	0.3257	0.5170	0.8047	$u(:, :, 25) =$				
0	0.2246	0.4230	0.6400	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.1922	0.3543	0.5016	0.6878
$u(:, :, 19) =$					0	0.2262	0.4120	0.5812	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.2646	0.4876	0.6860	0.9416
0	0.1517	0.2940	0.4460	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.1721	0.3320	0.5080	0.8047	$u(:, :, 26) =$				
0	0.2241	0.4279	0.6312	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.2074	0.3713	0.5250	0.6878
$u(:, :, 20) =$					0	0.2448	0.4332	0.6099	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.2812	0.5044	0.7106	0.9416
0	0.1665	0.3133	0.4755	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.1918	0.3584	0.5467	0.8047	$u(:, :, 27) =$				
0	0.2413	0.4482	0.6630	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.2032	0.3695	0.5149	0.6878
$u(:, :, 21) =$					0	0.2406	0.4319	0.5983	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.2751	0.5022	0.6986	0.9416
0	0.1664	0.3167	0.4677	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.1920	0.3625	0.5368	0.8047	$u(:, :, 28) =$				
0	0.2392	0.4509	0.6530	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.2184	0.3859	0.5367	0.6878
$u(:, :, 22) =$					0	0.2588	0.4517	0.6246	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.2915	0.5181	0.7215	0.9416
0	0.1815	0.3352	0.4948	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.2114	0.3870	0.5716	0.8047	$u(:, :, 29) =$				
0	0.2562	0.4699	0.6819	0.9416	0	0.1564	0.3090	0.4540	0.5878

0	0.2130	0.3828	0.5260	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.2533	0.4491	0.6127	0.8047	u(:, :, 36) =				
0	0.2844	0.5147	0.7091	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.2507	0.4268	0.5681	0.6878
u(:, :, 30) =					0	0.2996	0.5031	0.6638	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.3213	0.5557	0.7503	0.9416
0	0.2281	0.3985	0.5466	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.2711	0.4676	0.6370	0.8047	u(:, :, 37) =				
0	0.3005	0.5298	0.7307	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.2417	0.4199	0.5562	0.6878
u(:, :, 31) =					0	0.2903	0.4968	0.6512	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.3111	0.5491	0.7370	0.9416
0	0.2216	0.3942	0.5355	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.2645	0.4638	0.6249	0.8047	u(:, :, 38) =				
0	0.2925	0.5254	0.7179	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.2564	0.4338	0.5732	0.6878
u(:, :, 32) =					0	0.3067	0.5117	0.6702	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.3265	0.5620	0.7550	0.9416
0	0.2367	0.4094	0.5550	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.2819	0.4813	0.6475	0.8047	u(:, :, 39) =				
0	0.3084	0.5398	0.7384	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.2467	0.4262	0.5611	0.6878
u(:, :, 33) =					0	0.2968	0.5048	0.6575	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.3157	0.5549	0.7415	0.9416
0	0.2292	0.4041	0.5436	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.2743	0.4765	0.6352	0.8047	u(:, :, 40) =				
0	0.2996	0.5346	0.7254	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.2614	0.4397	0.5776	0.6878
u(:, :, 34) =					0	0.3129	0.5191	0.6755	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.3310	0.5674	0.7589	0.9416
0	0.2442	0.4188	0.5621	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.2914	0.4930	0.6563	0.8047	u(:, :, 41) =				
0	0.3153	0.5484	0.7449	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.2510	0.4315	0.5653	0.6878
u(:, :, 35) =					0	0.3024	0.5117	0.6628	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.3197	0.5598	0.7453	0.9416
0	0.2359	0.4126	0.5504	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.2829	0.4874	0.6439	0.8047	u(:, :, 42) =				
0	0.3057	0.5424	0.7317	0.9416	0	0.1564	0.3090	0.4540	0.5878

0	0.2656	0.4448	0.5813	0.6878		0	0.2932	0.5792	0.8510	1.1018
0	0.3182	0.5254	0.6801	0.8047	$u(:, :, 49) =$					
0	0.3348	0.5720	0.7622	0.9416		0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018		0	0.2632	0.4463	0.5767	0.6878
$u(:, :, 43) =$						0	0.3180	0.5305	0.6771	0.8047
0	0.1564	0.3090	0.4540	0.5878		0	0.3309	0.5733	0.7556	0.9416
0	0.2548	0.4361	0.5689	0.6878		0	0.2932	0.5792	0.8510	1.1018
0	0.3072	0.5175	0.6673	0.8047	$u(:, :, 50) =$					
0	0.3231	0.5640	0.7485	0.9416		0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018		0	0.2776	0.4587	0.5913	0.6878
$u(:, :, 44) =$						0	0.3332	0.5428	0.6924	0.8047
0	0.1564	0.3090	0.4540	0.5878		0	0.3457	0.5846	0.7712	0.9416
0	0.2693	0.4491	0.5844	0.6878		0	0.2932	0.5792	0.8510	1.1018
0	0.3229	0.5308	0.6840	0.8047	$u(:, :, 51) =$					
0	0.3382	0.5759	0.7650	0.9416		0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018		0	0.2653	0.4488	0.5785	0.6878
$u(:, :, 45) =$						0	0.3206	0.5337	0.6795	0.8047
0	0.1564	0.3090	0.4540	0.5878		0	0.3328	0.5756	0.7573	0.9416
0	0.2580	0.4401	0.5719	0.6878		0	0.2932	0.5792	0.8510	1.1018
0	0.3113	0.5226	0.6711	0.8047	$u(:, :, 52) =$					
0	0.3261	0.5676	0.7513	0.9416		0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018		0	0.2796	0.4610	0.5929	0.6878
$u(:, :, 46) =$						0	0.3357	0.5457	0.6945	0.8047
0	0.1564	0.3090	0.4540	0.5878		0	0.3475	0.5867	0.7727	0.9416
0	0.2725	0.4528	0.5871	0.6878		0	0.2932	0.5792	0.8510	1.1018
0	0.3268	0.5355	0.6873	0.8047	$u(:, :, 53) =$					
0	0.3411	0.5793	0.7674	0.9416		0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018		0	0.2671	0.4509	0.5801	0.6878
$u(:, :, 47) =$						0	0.3229	0.5363	0.6815	0.8047
0	0.1564	0.3090	0.4540	0.5878		0	0.3344	0.5775	0.7587	0.9416
0	0.2608	0.4434	0.5745	0.6878		0	0.2932	0.5792	0.8510	1.1018
0	0.3149	0.5269	0.6744	0.8047	$u(:, :, 54) =$					
0	0.3287	0.5707	0.7536	0.9416		0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018		0	0.2813	0.4630	0.5943	0.6878
$u(:, :, 48) =$						0	0.3379	0.5481	0.6962	0.8047
0	0.1564	0.3090	0.4540	0.5878		0	0.3490	0.5885	0.7739	0.9416
0	0.2752	0.4560	0.5893	0.6878		0	0.2932	0.5792	0.8510	1.1018
0	0.3302	0.5394	0.6901	0.8047	$u(:, :, 55) =$					
0	0.3435	0.5821	0.7695	0.9416		0	0.1564	0.3090	0.4540	0.5878

0	0.2686	0.4527	0.5815	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.3248	0.5386	0.6832	0.8047	u(:, :, 62) =				
0	0.3358	0.5791	0.7600	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.2861	0.4685	0.5981	0.6878
u(:, :, 56) =					0	0.3438	0.5549	0.7009	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.3534	0.5933	0.7773	0.9416
0	0.2828	0.4647	0.5955	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.3397	0.5502	0.6977	0.8047	u(:, :, 63) =				
0	0.3504	0.5900	0.7750	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.2728	0.4576	0.5851	0.6878
u(:, :, 57) =					0	0.3302	0.5449	0.6879	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.3396	0.5836	0.7633	0.9416
0	0.2699	0.4542	0.5826	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.3265	0.5406	0.6847	0.8047	u(:, :, 64) =				
0	0.3370	0.5805	0.7610	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.2869	0.4694	0.5988	0.6878
u(:, :, 58) =					0	0.3448	0.5560	0.7017	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.3541	0.5942	0.7779	0.9416
0	0.2841	0.4662	0.5965	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.3413	0.5520	0.6989	0.8047	u(:, :, 65) =				
0	0.3515	0.5913	0.7759	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.2735	0.4584	0.5858	0.6878
u(:, :, 59) =					0	0.3311	0.5460	0.6886	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.3402	0.5844	0.7638	0.9416
0	0.2710	0.4555	0.5836	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.3279	0.5423	0.6859	0.8047	u(:, :, 66) =				
0	0.3380	0.5817	0.7619	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.2876	0.4701	0.5993	0.6878
u(:, :, 60) =					0	0.3457	0.5570	0.7023	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.3547	0.5949	0.7784	0.9416
0	0.2852	0.4674	0.5974	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.3427	0.5536	0.7000	0.8047	u(:, :, 67) =				
0	0.3525	0.5924	0.7767	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.2741	0.4591	0.5863	0.6878
u(:, :, 61) =					0	0.3318	0.5468	0.6893	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.3408	0.5850	0.7643	0.9416
0	0.2720	0.4567	0.5844	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.3291	0.5437	0.6870	0.8047	u(:, :, 68) =				
0	0.3388	0.5827	0.7627	0.9416	0	0.1564	0.3090	0.4540	0.5878

0	0.2882	0.4708	0.5998	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.3464	0.5578	0.7029	0.8047	$u(:, :, 75) =$				
0	0.3552	0.5954	0.7788	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.2757	0.4610	0.5877	0.6878
$u(:, :, 69) =$					0	0.3339	0.5493	0.6911	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.3423	0.5867	0.7656	0.9416
0	0.2746	0.4597	0.5867	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.3325	0.5476	0.6899	0.8047	$u(:, :, 76) =$				
0	0.3412	0.5855	0.7647	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.2898	0.4726	0.6010	0.6878
$u(:, :, 70) =$					0	0.3484	0.5600	0.7044	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.3567	0.5971	0.7799	0.9416
0	0.2887	0.4714	0.6002	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.3470	0.5585	0.7034	0.8047	$u(:, :, 77) =$				
0	0.3557	0.5959	0.7791	0.9416	0	0.1564	0.3090	0.4540	0.5878
0	0.2932	0.5792	0.8510	1.1018	0	0.2760	0.4614	0.5879	0.6878
$u(:, :, 71) =$					0	0.3343	0.5497	0.6914	0.8047
0	0.1564	0.3090	0.4540	0.5878	0	0.3425	0.5870	0.7658	0.9416
0	0.2750	0.4602	0.5871	0.6878	0	0.2932	0.5792	0.8510	1.1018
0	0.3331	0.5482	0.6903	0.8047					
0	0.3416	0.5860	0.7651	0.9416					
0	0.2932	0.5792	0.8510	1.1018					
$u(:, :, 72) =$									
0	0.1564	0.3090	0.4540	0.5878					
0	0.2891	0.4718	0.6005	0.6878					
0	0.3475	0.5591	0.7038	0.8047					
0	0.3561	0.5964	0.7794	0.9416					
0	0.2932	0.5792	0.8510	1.1018					
$u(:, :, 73) =$									
0	0.1564	0.3090	0.4540	0.5878					
0	0.2754	0.4607	0.5874	0.6878					
0	0.3335	0.5488	0.6907	0.8047					
0	0.3420	0.5864	0.7654	0.9416					
0	0.2932	0.5792	0.8510	1.1018					
$u(:, :, 74) =$									
0	0.1564	0.3090	0.4540	0.5878					
0	0.2895	0.4722	0.6008	0.6878					
0	0.3480	0.5596	0.7041	0.8047					
0	0.3564	0.5967	0.7797	0.9416					