Лабораторная работа N4

Используя схемы переменных направлений и дробных шагов, решить двумерную начально-краевую задачу для дифференциального уравнения параболического типа. В различные моменты времени вычислить погрешность численного решения путем сравнения результатов с приведенным в задании аналитическим решением U(x,t). Исследовать зависимость погрешности от сеточных параметров τ, h_x, h_y .

1.
$$\frac{\partial u}{\partial t} = a \frac{\partial^2 u}{\partial x^2} + a \frac{\partial^2 u}{\partial y^2}, \ a > 0,$$

$$u(0, y, t) = \cos(\mu_2 y) \exp(-(\mu_1^2 + \mu_2^2) a t),$$

$$u(\pi, y, t) = (-1)^{\mu_1} \cos(\mu_2 y) \exp(-(\mu_1^2 + \mu_2^2) a t),$$

$$u(x, 0, t) = \cos(\mu_1 x) \exp(-(\mu_1^2 + \mu_2^2) a t),$$

$$u(x, \pi, t) = (-1)^{\mu_2} \cos(\mu_1 x) \exp(-(\mu_1^2 + \mu_2^2) a t),$$

$$u(x, y, 0) = \cos(\mu_1 x) \cos(\mu_2 y).$$
 Аналитическое решение:
$$U(x, y, t) = \cos(\mu_1 x) \cos(\mu_2 y) \exp(-(\mu_1^2 + \mu_2^2) a t).$$

1).
$$\mu_1 = 1$$
, $\mu_2 = 1$.

2).
$$\mu_1 = 2$$
, $\mu_2 = 1$.

3).
$$\mu_1 = 1$$
, $\mu_2 = 2$.

2.

$$\frac{\partial u}{\partial t} = a \frac{\partial^2 u}{\partial x^2} + a \frac{\partial^2 u}{\partial y^2}, \ a > 0,$$

$$u(0, y, t) = \cos(\mu_2 y) \exp(-(\mu_1^2 + \mu_2^2)at),$$

$$u(\frac{\pi}{2}\mu_1,y,t)=0,$$

$$u(x,0,t) = \cos(\mu_1 x) \exp(-(\mu_1^2 + \mu_2^2)at),$$

$$u(x, \frac{\pi}{2}\mu_2, t) = 0,$$

$$u(x, y,0) = \cos(\mu_1 x)\cos(\mu_2 y)$$
.

Аналитическое решение: $U(x, y, t) = \cos(\mu_1 x)\cos(\mu_2 y)\exp(-(\mu_1^2 + \mu_2^2)at)$.

1).
$$\mu_1 = 1$$
, $\mu_2 = 1$.

2).
$$\mu_1 = 2$$
, $\mu_2 = 1$.

3).
$$\mu_1 = 1$$
, $\mu_2 = 2$.

3

$$\frac{\partial u}{\partial t} = a \frac{\partial^2 u}{\partial x^2} + a \frac{\partial^2 u}{\partial y^2}, \ a > 0,$$

$$u(0, y, t) = \cosh(y) \exp(-3at),$$

$$u(\frac{\pi}{4}, y, t) = 0,$$

$$u(x,0,t) = \cos(2x)\exp(-3at),$$

$$u(x, \ln 2, t) = \frac{5}{4}\cos(2x)\exp(-3at),$$

$$u(x, y, 0) = \cos(2x)\cosh(y).$$

Аналитическое решение: $U(x, y, t) = \cos(2x)\cosh(y)\exp(-3at)$.

4

$$\frac{\partial u}{\partial t} = a \frac{\partial^2 u}{\partial x^2} + a \frac{\partial^2 u}{\partial y^2}, \ a > 0,$$

$$u(0, y, t) = \cosh(y) \exp(-3at),$$

$$u(\frac{\pi}{4}, y, t) = 0,$$

$$u(x,0,t) = \cos(2x)\exp(-3at),$$

$$u_y(x, \ln 2, t) = \frac{3}{4}\cos(2x)\exp(-3at),$$

$$u(x, y,0) = \cos(2x)\cosh(y).$$

Аналитическое решение: $U(x, y, t) = \cos(2x)\cosh(y)\exp(-3at)$.

5.

$$\frac{\partial u}{\partial t} = a \frac{\partial^2 u}{\partial x^2} + a \frac{\partial^2 u}{\partial y^2}, \ a > 0,$$

$$u(0, y, t) = \sinh(y) \exp(-3at),$$

$$u(\frac{\pi}{2}, y, t) = -\sinh(y)\exp(-3at),$$

$$u_{v}(x,0,t) = \cos(2x)\exp(-3at),$$

$$u(x, \ln 2, t) = \frac{3}{4}\cos(2x)\exp(-3at),$$

$$u(x, y, 0) = \cos(2x)\sinh(y).$$

Аналитическое решение: $U(x, y, t) = \cos(2x)\sinh(y)\exp(-3at)$.

6.

$$\frac{\partial u}{\partial t} = a \frac{\partial^2 u}{\partial x^2} + a \frac{\partial^2 u}{\partial y^2}, \ a > 0,$$

$$u(0, y, t) = \sinh(y) \exp(-3at),$$

$$u_x(\frac{\pi}{4}, y, t) = -2\sinh(y)\exp(-3at),$$

$$u_y(x,0,t) = \cos(2x) \exp(-3at),$$

$$u(x, \ln 2, t) = \frac{3}{4}\cos(2x)\exp(-3at),$$

$$u(x, y, 0) = \cos(2x)\sinh(y).$$

Аналитическое решение: $U(x, y, t) = \cos(2x)\sinh(y)\exp(-3at)$.

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} - xy\sin t,$$

$$u(0, y, t) = 0,$$

$$u(1, y, t) = y \cos t,$$

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

$$u(x,1,t) = x \cos t$$
,

$$u(x, y, 0) = xy$$
.

Аналитическое решение: $U(x, y, t) = xy \cos t$.

8.

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} - xy\sin t,$$

$$u(0, y, t) = 0,$$

$$u(1, y, t) - u_x(1, y, t) = 0,$$

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

$$u(x,1,t) - u_{v}(x,1,t) = 0,$$

$$u(x, y, 0) = xy$$
.

Аналитическое решение: $U(x, y, t) = xy \cos t$.

9

$$\frac{\partial u}{\partial t} = a \frac{\partial^2 u}{\partial x^2} + b \frac{\partial^2 u}{\partial y^2} + \sin x \sin y (\mu \cos \mu t + (a+b) \sin \mu t),$$

$$u(0,y,t)=0,$$

$$u(\frac{\pi}{2}, y, t) = \sin y \sin(\mu t),$$

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

$$u_{v}(x,\pi,t) = -\sin x \sin(\mu t),$$

$$u(x, y, 0) = 0$$
.

Аналитическое решение: $U(x, y, t) = \sin x \sin y \sin(\mu t)$.

1).
$$a = 1, b = 1, \mu = 1$$
.

2).
$$a = 2, b = 1, \mu = 1$$
.

3).
$$a = 1, b = 2, \mu = 1$$
.

4).
$$a = 1, b = 1, \mu = 2$$
.

10.

$$\frac{\partial u}{\partial t} = a \frac{\partial^2 u}{\partial x^2} + b \frac{\partial^2 u}{\partial y^2} + \sin x \sin y (\mu \cos \mu t + (a+b) \sin \mu t),$$

$$u(0, y, t) = 0,$$

$$u_x(\pi, y, t) = -\sin y \sin(\mu t),$$

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

$$u_{y}(x,\pi,t) = -\sin x \sin(\mu t),$$

$$u(x, y, 0) = 0.$$

Аналитическое решение: $U(x, y, t) = \sin x \sin y \sin(\mu t)$.

1).
$$a = 1, b = 1, \mu = 1$$
.

2).
$$a = 2, b = 1, \mu = 1$$
.

3).
$$a = 1, b = 2, \mu = 1$$
.

4).
$$a = 1, b = 1, \mu = 2$$
.