

Some Notes about Part I

1 Heat Equation

$$\begin{aligned}u_t &= u_{xx}, 0 \leq x \leq 2\pi, t > 0 \\u(0, t) &= 0 \\u(2\pi, t) &= 0 \\u(x, 0) &= x = f(x)\end{aligned}\tag{1}$$

2 Hint for Boundary Condition Function

For problems posed on the interval $a \leq x \leq b$, the boundary conditions apply for all t and either $x = a$ or $x = b$. The standard form for the boundary conditions expected by the solver is

$$p(x, t, u) + q(x, t) f\left(x, t, u, \frac{\partial u}{\partial x}\right) = 0\tag{2}$$

In MatLab, we define boundary conditions just like equation 1. So for Dirichlet boundary condition ($qr = ql = 0$), we have:

$$u(0, t) + 0 \cdot f\left(x, t, u, \frac{\partial u}{\partial x}\right) = 0\tag{3}$$

$$u(2\pi, t) + 0 \cdot f\left(x, t, u, \frac{\partial u}{\partial x}\right) = 0\tag{4}$$

So boundary condition in `xl` will be like:

$$ul = 0$$

Just to follow the standard form for the boundary conditions expected by the solver is:

$$pl = p(x = 0, t, u) = ul\tag{5}$$

We repeat this steps for `pr` too.

Note: Use input of **bcfun** function to define `ul` and `ur`.