

MTH5315 Midterm II (Due 04/14/2025)

April 5, 2025

- (1) Please submit a printed report about the project.
- (2) In the report, please include basic introduction of the methods, all related computer code and plots, as well as all the necessary analysis.

Consider 1D Poisson's Equation $-\Delta u = \sin(\pi x)$, over the region $(0, \pi/2)$, with boundary conditions $u(0) = 0$ and $u(\pi/2) = 1$. Using centered difference scheme and a mesh of 128, obtain a linear system $Au = f$ for the problem, then solve the linear system using the following methods until a relative residual of 10^{-4} is reached. For all the methods listed below, plot the analytical solution, numerical solution and the error distribution. Use zero vectors as your initial guess.

- (a) Gauss-Seidel Method. Plot the rate of convergence and compare it with analysis.
- (b) Conjugate Gradient Method. Compare the rate of convergence with that obtained in (a). Do not use the CG solver provided by Matlab.
- (c) Conjugate Gradient Method preconditioned by Incomplete Cholesky Decomposition. Compare the rate of convergence with that obtained in (b).