APPM7440: Radial Basis Functions - Finite Differences

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Lab Report 4

Homework 4

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1 Time-Independent PDE

Attempt to reproduce Figure 4.4(a) in text book, with a node-distribution similar to that in Figure 4.3(c).

1.1 Derivation of Laplacian

$$\begin{split} &\Phi(r) = \Phi(\sqrt(x^2 + y^2)) \\ &\Delta \Phi = \frac{\partial^2}{\partial^2 x^2} + \frac{\partial^2}{\partial^2 y^2} \\ &\frac{\partial^2 \Phi}{\partial^2 x^2} = \big(\frac{\partial r}{\partial x}\big)^2 \big(\frac{\partial^2 \Phi}{\partial^2 r^2} - \frac{1}{r}\frac{\partial \Phi}{\partial r}\big) \\ &\frac{\partial^2 \Phi}{\partial^2 y^2} = \big(\frac{\partial r}{\partial y}\big)^2 \big(\frac{\partial^2 \Phi}{\partial^2 r^2} - \frac{1}{r}\frac{\partial \Phi}{\partial r}\big) \end{split}$$

We thus derive, the relationship for the Laplacian of the RBF

$$\Delta \Phi = \left(\frac{\partial^2}{\partial^2 x^2} + \frac{\partial^2}{\partial^2 y^2}\right) \Phi \tag{1}$$

$$= \left(\frac{\partial^2}{\partial^2 r^2} - \frac{1}{r} \frac{\partial}{\partial r}\right) \Phi \tag{2}$$

For the different families of RBF-functions we derive the following

1. Gaussian RBF

$$\Phi(r) = e^{-(\epsilon r)^2} \tag{3}$$

$$\Delta\Phi(r) = 4\epsilon^4 r^2 e^{-(\epsilon r)^2} \tag{4}$$

2. Multi-quadratic(MQ)

$$\Phi(r) = \sqrt{1 + (\epsilon r)^2} \tag{5}$$

$$\Delta\Phi(r) = -(\epsilon r)^2 \left(1 + (\epsilon r)^2\right)^{-3/2} \tag{6}$$

3. Inverse Quadratic(IQ)

$$\Phi(r) = \frac{1}{1 + (\epsilon r)^2} \tag{7}$$

$$\Delta\Phi(r) = 8\epsilon^4 \frac{r^2}{\left(1 + (\epsilon r)^2\right)^3} \tag{8}$$

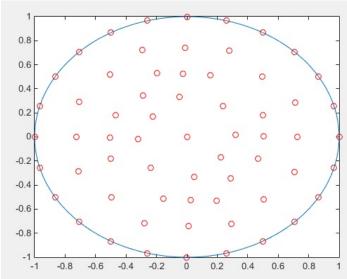


Figure 1: Node Distribution in Disc

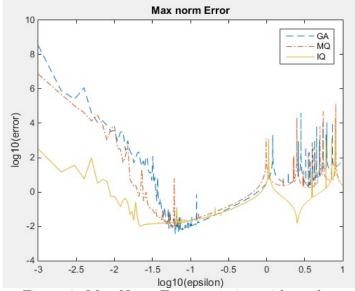


Figure 2: Max Norm Error variation with epsilon

1.2 Plots generated

1.3 Matlab Implementation

```
1\ \% Code to reproduce Fig 4.4(a) using Matlab PDE Toolbox — Mesh Generating 2\ \% function to create Mesh in Fig 4.3(c) 3 4 clear all 5 close all 6 7 bndryN = 16;
```

```
8 \text{ intrN} = 48;
 9 \text{ totalN} = \text{bndryN} + \text{intrN};
10
11 % % =
12 \% \% =
13 % Determine the Test Points
14 r = 0.3;
15 [p,e,t] = initmesh('circleg','Hmax',r);% create Circular Mesh with 64 points
16 \text{ tst } X = p(1,:);
17 \text{ tstY} = p(2,:);
18 % % ====
19 % Determine the Points of Grid
20 \text{ r} = 0.35;
21 [p,e,t] = initmesh ('circleg', 'Hmax',r); % create Circular Mesh with 64 points
23~\% p : DESIRED CIRCULAR MESH for RBF INTERPOLATION.
24 \text{ gridX} = p(1,:);
25 \text{ gridY} = p(2,:);
27 %
28 % plot Unit Circle
29 \text{ theta} = 0:0.01:2*pi;
30 x = \cos(\text{theta});
31 y = \sin(\text{theta});
32 \text{ fig1} = \text{figure}(1)
33 \, \operatorname{plot}(x,y)
34 hold on
35~\% plot the mesh-points
36 scatter(gridX, gridY,'r')
37 hold off
38
39 % % =
40
                  % % =
41
                  %[g f] = evalPDEatPoints(p);
42
43
                  \% g = u(x,y) = A . / (A + (x - a).^2 + b* y.^2);
44
                  \% f = Laplacian [u(x,y)] = -2*A*(A + (x - a).^2 + b*y.^2).^(-3)
                  \% .*(A(b+1) + (x-a)^2(b-3) + y^2(b-3b^2))
46
                  % Boundary Constraint
47
                  g = @(X, Y) (100 ./(100 + (X - 0.2).^2 + 2* Y.^2));
48
                  % Interior Constraint
49
                  f = @(X,Y) (-2*100*(100*(2+1) + (2-3)*(X-0.2).^2 + (2-3*2^2)*Y.^2).*(100 + (2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(2-3)*(
50
                  (X - 0.2).^2 + 2*Y.^2).^(-3);
51
52
53 % % =====
54 \% \% =
55 % Solving PDE using RBF
56
57
58 \text{ epsilons} = 0.001:0.001:10;
59 maxError = zeros(length(epsilons),3);
61 \text{ for } i = 1:3
```

```
62
       switch i
63
            case 1
                rbf = 'GA'
64
65
            case 2
66
                rbf = 'IQ'
67
            case 3
68
                rbf = 'MQ'
69
       end
70
71 for count = 1:length(epsilons)
72
       ep = epsilons(count);
73
74
       % % =
75
       % % =====
76
       % Kansa's Formulation
77
       % Determine Vectors
78
79
80
       gridR = gridX.^2 + gridY.^2;
81
82
       \% Identify index of points that are located on UNIT CIRCLE BOUNDARY
83
       bdryID = find(gridR==1);
84
       intrID = find(gridR < 1);
85
86
       % Rearrange Points such that first values are on Boundary and remaining
87
       \% are in the interior
88
89
       newOrder = [bdryID; intrID];
       gridX = gridX (newOrder);
90
91
       gridY = gridY (newOrder);
92
93
       numBoundaryPts = length(bdryID);
94
95
       % Evaluate Boudary Constraint
96
       gridX_BND = gridX(1:numBoundaryPts);
97
       gridY_BND = gridY(1:numBoundaryPts);
98
       gGrid = g(gridX\_BND, gridY\_BND);
99
100
       % Evaluate Interior Constraint
       gridX_INT = gridX(numBoundaryPts +1:end);
101
102
       gridY_INT = gridY(numBoundaryPts +1:end);
103
       fGrid = f(gridX_INT,gridY_INT);
104
105
106
       % Compute R for the A matrix
107
108
        [x1, x2] = meshgrid(gridX);
109
        [y1, y2] = meshgrid(gridY);
110
       d2 = (x1 - x2).^2 + (y1 - y2).^2;
111
       r = sqrt(d2);
112
       % Generate the A matrix for points on Boundary
113
       A = fi(rbf,ep, r(1:numBoundaryPts,:));
114
       % Generate Laplacian_A matrix for points in Interior
115
116
       LA = Lfi(rbf, ep, r(numBoundaryPts+1:end,:));
```

```
117
         % Matrix for Kansa's Method
118
119
         Ahat = [A; LA];
120
121
         % Evaluate the weighting coefficients
         lambda = Ahat \setminus [gGrid; fGrid];
122
123
124
         % Grid points tst_i - grid_j
125
         [tX gX] = ndgrid(tstX, gridX);
126
         [tY gY] = ndgrid(tstY, gridY);
127
128
         tstR2 = (tX-gX).^2 + (tY - gY).^2;
129
         tstR = sqrt(tstR2);
130
131
132
         tstA = fi(rbf, ep, tstR);
133
134 %
            fprintf('tstU_rbf\n')
135
         tstU_rbf = tstA*lambda;
136
         size(tstU_rbf);
137
138~\%
            fprintf('tstU_true\n')
139
         tstU_true = g(tstX, tstY);
140
         size(tstU_true);
141
         error = tstU_true - tstU_rbf;
142
         maxError(count, i) = max(abs(error));
143
144 end
145
146 end
147 \text{ fig } 2 = \text{figure } (2)
148\ \operatorname{plot}\left(\log 10\left(\operatorname{epsilons}\right),\log 10\left(\operatorname{maxError}\left(:,1\right)\right),\text{'---'},\log 10\left(\operatorname{epsilons}\right),\log 10\left(\operatorname{maxError}\left(:,1\right)\right)\right)
         (:,2)), '-.', log10 (epsilons), log10 (maxError (:,3)), '-'
149 title ('Max norm Error')
150 xlabel('log10(epsilon)')
151 ylabel('log10(error)')
152 legend ('GA', 'MQ', 'IQ')
153
155 % Computation of Laplacian of RBF
156 function LPhi = Lfi(type, ep, r)
157
158 switch type
159
         case 'GA'
160
         % Gaussian RBF
161
         LPhi = (4*ep^4*r.^2.*exp(-(ep*r).^2));
162
163
         case 'MQ'
164
         \% MQ
165
         LPhi = -(ep*r).^2.*(1 + (ep*r).^2).^(-3/2);
166
         case 'IQ'
167
168
         % IQ
         LPhi = (8*ep^4*r.^2.*(1 + (ep*r).^2).^(-3));
169
170
```

```
171 end
172 end
173
174 % =
175 % RBF Function computation
176 function Phi = fi(type, ep, r)
   switch type
177
        case 'GA'
178
        \% Gaussian RBF
179
        Phi = (exp(-(ep*r).^2));
180
181
182
        case 'MQ'
183
        \% MQ
        Phi = (1 + (ep*r).^2).^(1/2);
184
185
        case 'IQ'
186
187
        % IQ
        Phi = (1 + (ep*r).^2).^(-1);
188
189 end
190 end
```

2 Time-dependent PDE: Global RBF

Solid body convection around a Unit Sphere

$$\frac{\partial h}{\partial t} = -\left(\frac{u}{a\cos\theta}\frac{\partial}{\partial\phi} + \frac{v}{a}\frac{\partial}{\partial\theta}\right)h\tag{9}$$

$$u = u_0(\cos\theta\cos\alpha - \sin\theta\sin\theta\sin\phi\sin\alpha) \tag{10}$$

$$v = u_0 \cos \phi \sin \alpha \tag{11}$$

In the given exercise, we choose $u_0/a = 1 = 2\pi/T$, where T is the Time Period of revolution around the sphere. For the specific case of simulations related to the earth, we have a represents the radius of the earth, and T = 12 days.

2.1 Initial Conditions on Sphere

Cosine bell function

$$h(\theta, \phi) = \begin{cases} \frac{h_0}{2} \left(1 + \cos(\frac{\pi r}{R}) \right) & r < R \\ 0 & r \ge R \end{cases}$$
 (12)

$$r = a\cos^{-1}\left(\sin\theta_c\sin\theta + \cos\theta_c\cos\phi\cos(\phi - \phi_c)\right)$$

$$R = a/3$$

$$h_0 = 1$$

$$(\theta_c, \phi_c) = (0, 0).$$
(13)

2.2 Derivation of the method of applying RBF for solving the PDE

The system if solved as follows. We represent the time-varying PDE as follows.

$$\frac{dh}{dt} = -\left(\frac{u}{\cos\theta}\frac{\partial}{\partial\phi} + v\frac{\partial}{\partial\phi}\right)h(\theta,\phi)$$
$$\frac{dh}{dt} = -L(h)$$

Further, we try to derive an RBF based spatial-stencil to approximate the Linear Operator L. This involves computing the weights(w) in the equation:

$$[A|[w] = [f] = [L\Phi(||x - x_i||)|_{x = x_i}]$$
(14)

which f corresponds to the function we wish to approximate using RBFs. The above equation [w] corresponds to the weights associated with the neighbourhood points, when the stencil is centered at point $x = x_i$.

Since, we have the data given in cartesian coordinates (x, y, z) we first try to convert the Operator expression into cartesian coordinates, before working with RBFs. Since the Linear Operator, L is given by:

$$L = \frac{u}{\cos \theta} \frac{\partial}{\partial \phi} + v \frac{\partial}{\partial \phi} \tag{15}$$

we need to compute $\frac{\partial}{\partial}\Phi(||x-x_j||)$ and $\frac{\partial}{\partial}\Phi(||x-x_j||)$.

$$\begin{split} \phi &\equiv \phi(x,y,z) \\ \theta &\equiv \theta(x,y,z) \\ \frac{\partial}{\partial \phi} &= \frac{\partial}{\partial x} \frac{\partial x}{\partial \phi} + \frac{\partial}{\partial y} \frac{\partial y}{\partial \phi} + \frac{\partial}{\partial z} \frac{\partial z}{\partial \phi} \\ \frac{\partial}{\partial \theta} &= \frac{\partial}{\partial x} \frac{\partial x}{\partial \theta} + \frac{\partial}{\partial y} \frac{\partial y}{\partial \theta} + \frac{\partial}{\partial z} \frac{\partial z}{\partial \theta} \end{split}$$

Further, we have the conversion relations from spherical to cartesian coordinates for coordinates on a Unit Sphere

$$x = \cos \phi \cos \theta$$
$$y = \sin \phi \cos \theta$$
$$z = \sin \theta$$

This gives us the following relationships for the terms included in the above equation

$$\begin{array}{ll} \frac{\partial x}{\partial \phi} = -\sin\phi\cos\theta & \frac{\partial x}{\partial \theta} = -\cos\phi\sin\theta \\ \frac{\partial y}{\partial \phi} = \cos\theta\cos\phi & \frac{\partial y}{\partial \theta} = -\sin\phi\sin\theta \\ \frac{\partial z}{\partial \phi} = 0 & \frac{\partial z}{\partial \theta} = \cos\theta. \end{array}$$

Further, we also have the relation $r^2 = (x - x_i)^2 + (y - y_i)^2 + (z - z_i)^2$, from which we derive

$$\frac{\partial r}{\partial x} = \frac{x - x_i}{r}$$
$$\frac{\partial r}{\partial y} = \frac{y - y_i}{r}$$
$$\frac{\partial r}{\partial z} = \frac{z - z_i}{r}.$$

Substituting, all the above expansion into the equation for Linear Operator L (15) obtain its representation in cartesian-coordinates. Further, we proceed to evaluate the cartesian-coordinate based respresentation of the Operator applied to the RBF-approximation of function (solution of PDE, h(x, y, z, t)) under study.

The weight $[w_i]$ vectors computed for each stencil centered at x_i form the rows of the Differentiation Matrix.

For solving the time-varying PDE, we use an RK4 based time-integrator to solve the following ODE

$$\frac{dh(x,y,z,t)}{dt} = -[DM]h(x,y,z,t) \tag{16}$$

where, [DM] is the Differentiation Matrix computed using the code provided in the course-website.

For stability of the time-integration, we need to ensure that the eigenvalues of the Differentiation Matrix, [DM], should be contained within the stability-domain of time-integrator for the given choice of time-step.

2.3 Matlab Code Implementation

2.3.1 Time-stepping using RK4

```
21 \text{ h0} = 1;
22 ratio = m/R;
23 \text{ indx} = (\text{ratio} < 1);
24 hfun = h0/2*(1+\cos(pi.*ratio)).*indx;
25 \text{ fig } 2 = \text{figure } (2)
26 plot (m, hfun)
27 xlabel('r')
28 ylabel ('Cosine Bell: h(r)')
29
30 \% Evaluate the Cosine Bell for Initial Condition
31 r = a\cos(\cos(The).*\cos(Phi));
32 \text{ ratio} = r/R;
33 \text{ indx} = (\text{ratio} < 1);
34 initH = h0/2*(1+\cos(pi.*ratio)).*indx;
                                                           % Initialize Function
35
36 % -
37 % Plotting using RegularizeData3D (Matlab Central)
38 \text{ theta} = -2:0.1:2;
39 \text{ phi} = -3.5:0.1:3.5;
40 Smoothness = 0.00005;
42 \operatorname{fig4} = \operatorname{figure}(4)
43 z0 = RegularizeData3D (The, Phi, initH, theta, phi, 'interp', 'bicubic', 'smoothness
       ', Smoothness);
44 surf(theta, phi, z0, 'facealpha', 0.50);
45 hold on
46 scatter3 (The, Phi, initH, 'fill');
47 hold off
48 xlabel('\theta')
49 ylabel('\phi')
50 zlabel('h(\theta,\phi,t = 0)')
51 title ('Initialization of Cosine Bell Curve')
52 % —
53 % -
54 % Time-Step using RK4
55 fractionOfRevolution = 1000;
                                                  % Ensure divisible by 4
56 \text{ T1rev} = 2*pi;
57 \ t0 = 0;
58 tf = (10)*T1rev; % around 100 revolutions
59 dT = T1rev/fractionOfRevolution;
60 [t,H] = rk4-hw4(@fun_dudt_hw4, t0:dT:tf, initH, ptsXYZ);
62 % -
63 % ———
64 % Plots of Time-Revolution: RegularizeData3D (Matlab Central FileID: #46223)
66 \text{ fig} 10 = \text{figure} (10)
67 subplot (2,2,1)
68 \text{ data} = \text{initH};
69 z0 = RegularizeData3D (The, Phi, data, theta, phi, 'interp', 'bicubic', 'smoothness'
        , Smoothness);
70 \text{ surf}(\text{theta}, \text{ phi}, \text{ z0}, \text{ 'facealpha'}, \text{ 0.50});
71 hold on
72 scatter3 (The, Phi, data, 'fill');
73 hold off
```

```
74 xlabel('\theta')
75 ylabel('\phi')
76 zlabel ('h(\theta,\phi,t)')
77 title ('Initialization of Cosine Bell Curve')
78 % -
79 subplot (2,2,2)
80 data = H(:, fractionOfRevolution/4);
81 zHalfT = RegularizeData3D(The, Phi, data, theta, phi, 'interp', 'bicubic', '
       smoothness', Smoothness);
82 surf(theta, phi, zHalfT, 'facealpha', 0.50);
83 hold on
84 scatter3 (The, Phi, data, 'fill')
85 hold off
86 xlabel('\theta')
87 ylabel ('\\phi')
88 zlabel ('h(\theta,\phi,t)')
89 title ('PDE Solution @t = T/4')
90 %
91 subplot (2,2,3)
92 data = H(:,2*fractionOfRevolution/4);
93 zHalfT = RegularizeData3D(The, Phi, data, theta, phi, 'interp', 'bicubic', '
       smoothness', Smoothness);
94 surf(theta, phi, zHalfT, 'facealpha', 0.50);
95 hold on
96 scatter3 (The, Phi, data, 'fill')
97 hold off
98 xlabel('\theta')
99 ylabel ('\phi')
100 zlabel ('h(\theta,\phi,t)')
101 title ('PDE Solution @t = T/2')
102 \% -
103 subplot (2,2,4)
104 \text{ data} = H(:, 3*fractionOfRevolution/4);
105 zHalfT = RegularizeData3D(The, Phi, data, theta, phi, 'interp', 'bicubic', '
       smoothness', Smoothness);
106 surf(theta, phi, zHalfT, 'facealpha', 0.50);
107 hold on
108 scatter3 (The, Phi, data, 'fill')
109 hold off
110 xlabel ('\theta')
111 ylabel ('\phi')
112 zlabel ('h(\theta,\phi,t)')
113 title ('PDE Solution @t = 3*T/4')
115~\% Plot Error after full revolution
116 \text{ fig} 11 = \text{figure} (11)
117 error = abs(H(:, fractionOfRevolution) - initH);
118 \text{ data} = \text{error};
119 \text{ Smoothness} = 0.00005;
121 zFullT = RegularizeData3D(The, Phi, data, theta, phi, 'interp', 'bicubic', '
       smoothness', Smoothness);
122 surf(theta, phi, zFullT, 'facealpha', 0.75);
123 hold on
124 scatter3 (The, Phi, data, 'fill')
```

```
125 hold off
126 xlabel('\theta')
127 ylabel('\phi')
128 zlabel('error(\theta,\phi,t)')
129 title ('Error after 1 revolutions')
130
131 %
132~\% Plot Error after 10 full revolution
133 \text{ fig} 12 = \text{figure} (12)
134 \text{ error} = abs(H(:,end) - initH);
135 \text{ data} = \text{error};
136 \text{ Smoothness} = 0.00005;
137
138 zFullT = RegularizeData3D(The, Phi, data, theta, phi, 'interp', 'bicubic', '
        smoothness', Smoothness);
139 surf(theta, phi, zFullT, 'facealpha', 0.75);
140 hold on
141 scatter3 (The, Phi, data, 'fill')
142 hold off
143 xlabel('\theta')
144 ylabel('\phi')
145 zlabel ('error (\theta,\phi,t)')
146 title ('Error after 10 revolutions')
147
148 %
```

2.4 Simulations and results after 1/2, 1 and 10 revolutions around sphere

It is noted that after about 10 revolutions error of the order of 3 percent is observed. The graphs show the time-evolution of the cosine bell curve.

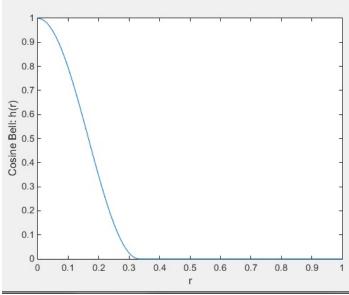


Figure 3: Cosine Bell Curve

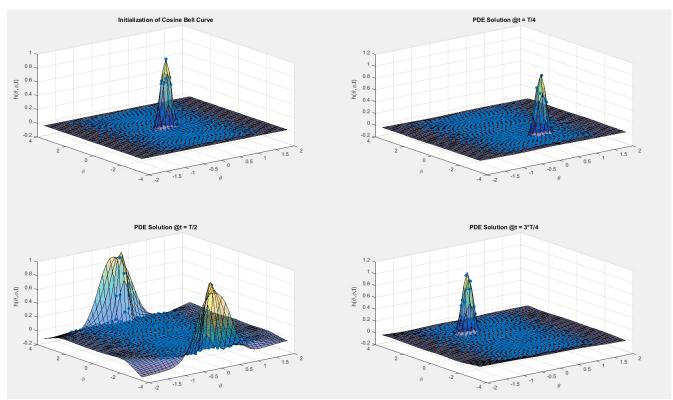


Figure 4: PDE Evolution over 1 revolution

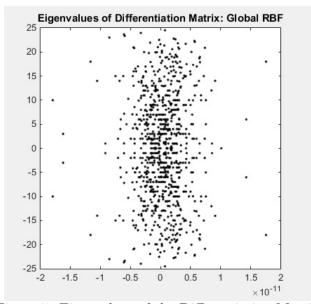


Figure 5: Eigenvalues of the Differentiation Matrix

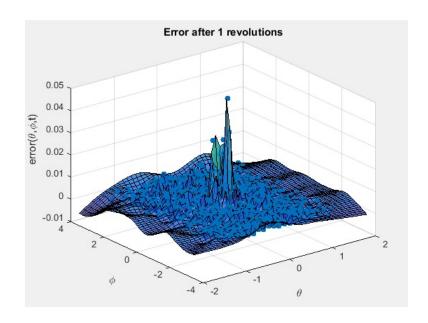


Figure 6: Errors after 1 rev

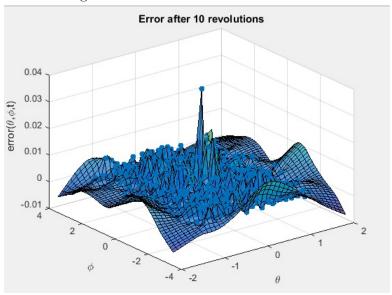


Figure 7: Errors after 10 revs

3 Time-dependent PDE: RBF- Finite Differences

For the RBF-FD based approach towards solving the PDE for convection on solid-sphere surface, the derivations are similar. The only major difference is in the choice of a local-stencil which comprises of n = 20 nearest neighbours of the center-point of the stencil.

The choice of local stencil leads to creation of a Sparse-Differentiation Matrix.

We observe that the sparse-DM created by RBF-FD has positive eigenvalues in the Right-Half Complex plane, which leads to instabilities in the time-stepping process.

3.1 Structure of RBF-FD Differentiation Matrix

3.2 Simulations and results after 1/2, 1 and 10 revolutions around sphere

It is observed that RBF-FD simulations become unstable even before completion of 1 revolution around the sphere. Further, it is to be noted that the present implementation does not consider combination of RBF and Polynomial approximation of the solution. This was because, for $\epsilon = 2$ we noted in class, that using adding polynomial terms does not add significantly to the accuracy. (Figure 5.7 of text-book.)

3.3 Matlab Code Implementation

3.3.1 Time-stepping using RK4

```
1 % RBF-FD Differentiation Matrix
2 global D;
3 D = zeros(N,N);
4 D = sparse(D);
6 % Determine n-nearest neighbors
7 \text{ n} = 20;
8 IDX = knnsearch(xyz(:,1:3),xyz(:,1:3),'K',n,'Distance','euclidean');
10 for i = 1:N % Evaluate L at xyz(i,:) when RBF centered at xyz(j,:), j=1:m
               % Note that we only need a single loop
12
13
      nbrs = IDX(i,:);
14
      % Compute values only to particular neighbors
15
16
      dx_dfi = -xyz(i,7)*xyz(i,8);
                                            % To obtain the weights (which form
17
      dy_dfi = xyz(i,6)*xyz(i,8);
                                            % the rows of the DM) we need
18
       dz_dfi = 0;
                                            % for each RBF to calculate its
19
                                            % derivatives at node i with
20
      dx_{-}dth = -xyz(i,6)*xyz(i,9);
                                            % respect to fi and th.
21
                                            \% We obtain these via the chain
      dy_{-}dth = -xyz(i,7)*xyz(i,9);
22
      dz_-dth = xyz(i,8);
                                            % rule after first calculating
                                            % derivatives of the mapping from
23
24
25
26
      % Analysis on only the neighbors : IS THIS NEEDED HERE or globally?
27
      XYZ = xyz(nbrs, 1:3); % Note: XYZ(1,:) = xyz(i, 1:3)
28
      ONE = ones(length(nbrs), 1);
29
      size (XYZ)
30
      size (ONE)
31
      % Compute the Distance Table for all pair-wise distances
32
       [x1, x2] = meshgrid(XYZ(:,1));
                                                % Calculate a distance table for
       [y1, y2] = meshgrid(XYZ(:,2));
33
                                                % all pairwise distances between
34
                                                % nodes (as measured straight
       [z1, z2] = meshgrid(XYZ(:,3));
      d2 = (x1-x2).^2+(y1-y2).^2+(z1-z2).^2; % through the sphere
35
36
      R = sqrt(d2);
37
      Ahat = fi(R);
38
39
      % Computing L_h: for the Local Stencil
40
      r = R(1,:);
```

```
41
       size(r)
42
43
       dh_dr = dfi_dr(r);
44
       size(dh_dr)
45
46
       dh_{-}dx = dh_{-}dr.*(XYZ(:,1)-XYZ(1,1)*ONE)./r;
47
       dh_dy = dh_dr.*(XYZ(:,2)-XYZ(1,2)*ONE)./r;
48
       dh_dz = dh_dr.*(XYZ(:,3)-XYZ(1,3)*ONE)./r;
49
       dh_{-}dx(1) = 0; dh_{-}dy(1) = 0; dh_{-}dz(1) = 0;
                                                         % Reset error from divByZero
50
51
       dh_dfi = dh_dx*dx_dfi + dh_dy*dy_dfi + dh_dz*dz_dfi;
52
       dh_-dth \; = \; dh_-dx*dx_-dth \; + \; dh_-dy*dy_-dth \; + \; dh_-dz*dz_-dth \; ;
53
54
       L_h = -(\cos(al) - \tan(xyz(i,5)) * xyz(i,7) * \sin(al)) * dh_dfi + ...
                sin(al)*xyz(i,6)*dh_dth; % L-operator at node i evaluated
55
                                                % for the different RBFs
56
57
58
       % Use the RBF-FD code here to determine the weights!
59
       size (Ahat)
60
       size (L_h)
61
       stencilWts = Ahat \ L_h;
62
63
       % Insert values into Sparse Matrix: Is this correct?
64
       D(i, nbrs) = stencilWts';
                                                       % Row i of the DM computed
65 end
66
67 \text{ fig1} = \text{figure}(1)
68 E = full(D);
69 subplot(2,1,1)
70 plot(eig(E), 'k.'); axis square
                                              % Plot the eigenvalues of the DM
71 title ('Eigenvalues: RBF-FD')
72 subplot (2,1,2)
73 spy(D)
74 title ('Sparsity Pattern: RBF-FD')
75 fprintf('Check D for symmetry\n')
76 issymmetric (D)
77
78 \operatorname{fig2} = \operatorname{figure}(2)
79 \text{ rcm} = \text{symrcm}(D);
80 Drcm = D(rcm, rcm); % Sparse matrix
81 Ercm = full(Drcm); % Full matrix
82 subplot (2,1,1)
83 plot(eig(Ercm), 'k.'); axis square
                                                   % Plot the eigenvalues of the DM
84 title ('Eigenvalues: RCMK ordering')
85 subplot (2,1,2)
86 spy (Drcm)
87 title ('Sparsity Pattern: Reverse Cuthill-McKee Ordering')
89 fprintf('Check Drcm for symmetry\n')
90 issymmetric (Drcm)
91 % -
92 % -
93 % Plotting local stencil weights
94 close all;
95 \text{ selNodes} = 4;
```

```
96 nodes = floor(rand(selNodes,1)*N);
98 nbrNodes = IDX(nodes,:);
99 minMarkerSize = 10;
100 maxMarkerSize = 80;
101
102 \operatorname{fig} 30 = \operatorname{figure} (30)
103
104 \text{ for } i=1:selNodes/2
105
        % -
106
        subplot (selNodes / 2, 2, 2*i-1)
107
        node = 2*i-1;
108
        stencilFocus = nodes(node);
109
        nbrs = nbrNodes(node,:);
110
        nbrsX = xyz(nbrs, 1);
        nbrsY = xyz(nbrs, 2);
111
112
        nbrsZ = xyz(nbrs,3);
113
        nbrWeights = D(stencilFocus, nbrs);
114
        \% scatter all points on sphere
115
        scatter(xyz(:,1),xyz(:,2),'g+')
116
        hold on
117
        % -
118
        pz = abs(nbrWeights);
119
        markerSizes = minMarkerSize + floor(pz/max(pz)*maxMarkerSize);
120
        red = (nbrWeights < 0);
121
        green = zeros(size(nbrWeights));
122
        blue = (nbrWeights>=0);
123
        colorspec = [red green blue];
        % scatter Local Stencil points
124
        scatter(nbrsX,nbrsY,markerSizes,colorspec,'filled')
125
126
        hold off
127
        % -
128
        subplot(selNodes/2,2,2*i)
129
        node = 2*i;
130
        stencilFocus = nodes(node);
131
        nbrs = nbrNodes(node,:);
132
        nbrsX = xyz(nbrs, 1);
133
        nbrsY = xyz(nbrs, 2);
134
        nbrsZ = xyz(nbrs,3);
135
        nbrWeights = D(stencilFocus, nbrs);
136
        \% scatter all points on sphere
137
        scatter(xyz(:,1),xyz(:,2),'g+')
138
        hold on
139
        % -
140
        pz = abs(nbrWeights);
141
        markerSizes = minMarkerSize + floor(pz/max(pz)*maxMarkerSize);
142
        red = (nbrWeights < 0);
143
        green = zeros (size (nbrWeights));
144
        blue = (nbrWeights > = 0);
145
        colorspec = [red green blue];
146
        % scatter Local Stencil points
147
        scatter (nbrsX, nbrsY, markerSizes, colorspec, 'filled')
148
        hold off
149 end
```

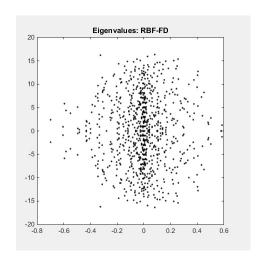


Figure 8: Eigenvalues of RBF-FD DM $\,$

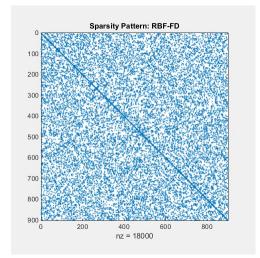


Figure 9: Sparsity Pattern of RBF-FD Differentiation Matrix

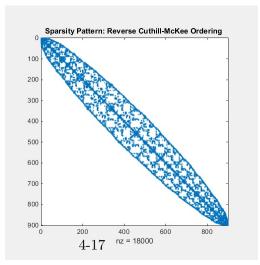


Figure 10: Sparsity Pattern of RBF-FD DM: Reverse Cuthill-McKee Ordering

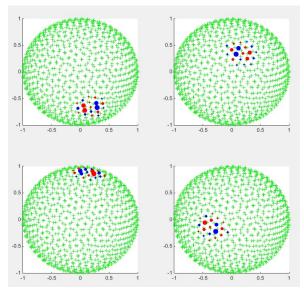


Figure 11: Plot of Local Stencils

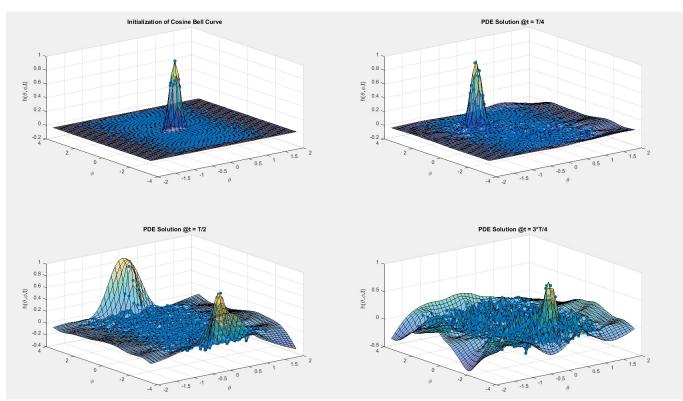


Figure 12: PDE Evolution over 1 revolution

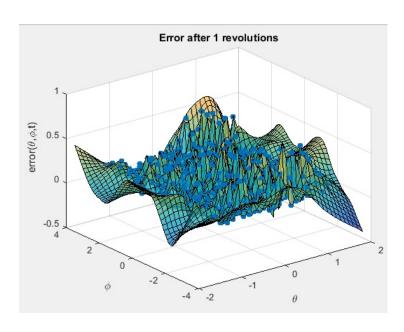


Figure 13: Errors after 1 rev

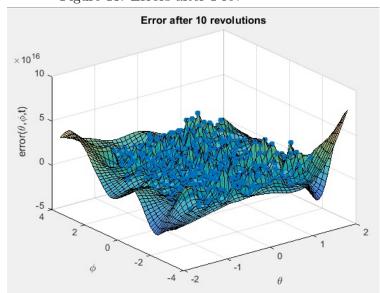


Figure 14: Errors after 10 revs