P6 CASEZ :- Bockdate non Grearities step polution (cg1 > egz) Ut: LAS: U ( ot) RUS: U" 12 uxx: 645: (5) 2 / ui - 2u; + ui+ 2VVX UX: U+S: -2V/Vib -Vib) (e-U:-1 -uy: Us: V(ui) u2: UHS: Oui (unt) 10: Ruts: 10.

V<sub>t</sub>: Uts: V (\(\frac{1}{\Dt}\)) Rus: V'(\(\frac{1}{\Dt}\)) u Vxx: UHS Que (V1 - 2 Vi+ Vin) Zuu, Vx: UAS: () Zu/u-ui-1/V-Vi-1 Uxx: PHS: U1-241+41-1 UN: LAS: -UV -V2: UAS: V V

1/2 - (vu) ingt xu Uin-ui + pm(u,vi)=1/2 @ x=1 10 12 (-1 i it 1 n-1 n nH 3-1+1; [a, nx+2] A+ i=N MH - MM + Din (MM /N) = 1/2 UNH - UN = DX/2 - Dx pin (UNVN) A LITS! VNHI - UN = DX 000 (UNVN) + DX &- CAS.

$$\frac{g_{1} = -u_{1} + b^{2}u_{2}x + 2vv_{2}u_{2} - u_{1}v_{1}^{2} + 10}{g_{1}^{2} - u_{1}^{2} + b^{2}u_{2}x + 2vv_{2}u_{2} - u_{1}v_{1}^{2} + 10}$$

$$\frac{g_{1} = -u_{1}^{2} + b^{2}u_{2}x + 2v(u_{1}) + 2v(v_{1})(u_{1}u_{1})}{h^{2}} + 2v(v_{1}v_{1})(u_{1}u_{1})$$

$$-u_{1}v_{1} + u^{2} + 10$$

$$\frac{g_{1}u_{1}}{h^{2}} = \frac{b^{2}}{h^{2}} + \frac{2v(v_{1}-v_{1})}{h^{2}} + \frac{1}{h^{2}}$$

$$\frac{g_{1}u_{1}}{h^{2}} = \frac{b^{2}}{h^{2}} + \frac{2v(v_{1}-v_{1})}{h^{2}} + \frac{1}{h^{2}}$$

$$\frac{g_{1}u_{1}}{h^{2}} = \frac{v_{1}}{h^{2}} + \frac{2v^{2}}{h^{2}} + \frac{2v^{2}v_{1}}{h^{2}} - v_{1} + 2u$$

$$\frac{g_{1}u_{1}}{h^{2}} = \frac{v_{1}}{h^{2}} + \frac{v_{1}u_{1}}{h^{2}} + \frac{v_{2}u_{1}}{h^{2}}$$

$$\frac{g_{1}u_{1}}{h^{2}} = \frac{v_{1}}{h^{2}} + \frac{v_{1}u_{1}}{h^{2}} + \frac{v_{2}u_{1}}{h^{2}}$$

$$\frac{g_{1}u_{1}}{h^{2}} = \frac{v_{1}u_{1}}{h^{2}} + \frac{v_{1}u_{1}}{h^{2}} + \frac{v_{1}u_{1}}{h^{2}}$$

$$\frac{g_{1}u_{1}}{h^{2}} = \frac{v_{1}u_{1}}{h^{2}} + \frac{v_{1}u_{1}}{h^{2}} + \frac{v_{1}u_{1}}{h^{2}}$$

$$\frac{g_{1}u_{1}}{h^{2}} = \frac{v_{1}u_{1}}{h^{2}} + \frac{v_{1}u_{1}}{h^{2}} + \frac{v_{1}u_{1}}{h^{2}}$$

$$\frac{g_{1}u_{1}}{h^{2}} = \frac{v_{1}u_{1}}{h^{2}}$$

$$\frac{g_{1}u_{1}$$

$$\begin{cases} 2 = -i\lambda_{1} + u^{2}i_{xx} + 2uu_{x}i_{x} + u_{xy} + uv - y^{2} \\ \delta_{z} = -V - y^{2} + u^{2}(y_{i+1} - 2v + v_{i+1}) + 2u(u - u_{i+1})(x - x_{i+1}) + \frac{2u(u - u_{i+1})(x - x_{i+1})}{R} + \frac{2u(u - u_{i+1})(x - x_{i+1})(x - x_{i+1})(x - x_{i+1})}{R} + \frac{2u(u - u_{i+1})(x - x_{i+1})(x - x_{i+1})(x - x_{i+1})}{R} + \frac{2u(u - u_{i+1})(x - x_{i+1})(x - x_{i+1})(x - x_{i+1})}{R} + \frac{2u(u - u_{i+1})(x - x_{i+1})(x - x_{i+1})(x - x_{i+1})}{R} + \frac{2u(u - u_{i+1})(x - x_{i+1})(x - x_{i+1})(x - x_{i+1})(x - x_{i+1})}{R} + \frac{2u(u - u_{i+1})(x - x_{i+1})(x - x_{$$

Beendony conditions 8= UN-UN-1 + Din(UN VN)-1/2 OFBE = 1 + VN COS (UNVN) ofer = UN COS(CNUP) UVS

Newton Folver R(x\*) -> 0 K(rk) d = R(rk) < 2 = 1 + 8 K+1 X= [Sp] -> free

Sp -> presurbered. Sp = Sp K- KP KP KFF KPP [JF] - RF] solve frat line: KFF & F = RF - KFP & BC: lucome honogracions (solving for S)

## PGE 382 - Numerical Methods in Petroleum and Geosystems Engineering

## Renato Poli - rep2656

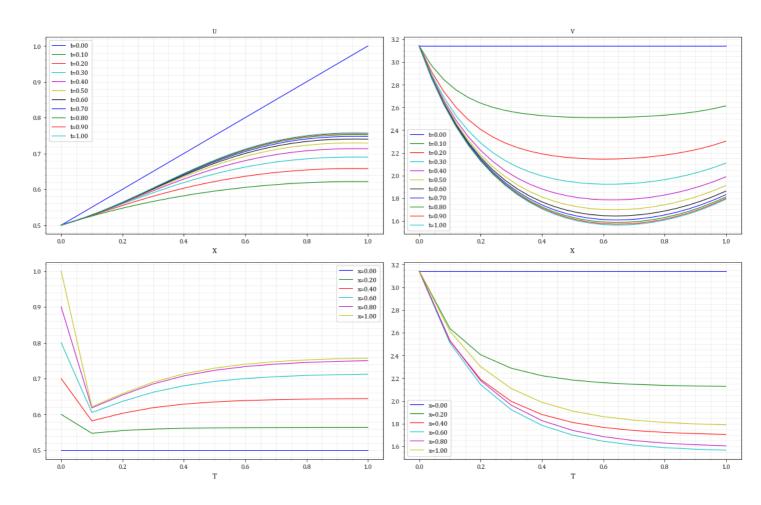
CP6 - Mar, 30th

## a) Case 1

```
In [1]: from math import pi, sin, cos
        import numpy as np
        np.set_printoptions(threshold=10000, linewidth=10000)
        from numpy import exp, linspace, vectorize
        import matplotlib.pyplot as plt
        plt.style.use('paper.mplstyle')
        # index i
        Ni = 25
        dx = 1/Ni
        Ni += 1
         # index N, t
        Nt=10
        dt = 1/Nt
Nt = Nt + 1
        # Position and time arrays
        X = np.linspace(0,1,Ni)
        T = np.linspace(0,1,Nt)
        # Indexed by xi
        Uni = np.zeros([ Nt, Ni ] )
        Vni = np.zeros([ Nt, Ni ] )
        Uidx = np.arange(0,2*Ni,2)
        Vidx = np.arange(1,2*Ni,2)
        # IC
        Uni[0, :] = ( X + 1 ) / 2
Vni[0, :] = pi
        # BC
        Uni[:, 0] = 1/2
        Vni[:, 0] = pi
         # Free/known DOFs
        Uf = np.arange( 1, Ni )
        Vf = np.arange( 1, Ni )
        K_{ix} = np.ix_{(Uf,Uf)}
        F_{ix} = np.ix_{Uf}
        K_bcix = np.ix_(Uf,[0])
        F_bcix = np.ix_([0])
        # Solver
        U = Uni[0,:]
        V = Vni[0,:]
        for n in np.arange(1,Nt) :
            print(f"Solving timestep {n} ...")
            # Eqn \ 1 : u_t = v^2 \ u_x x + 2 \ v \ v_x \ u_x - u \ v + u^2 + 10
K = np.zeros([ Ni, Ni ] )
             F = np.zeros(Ni)
             for i in np.arange(1,Ni-1) :
                # - u_t
                 K[ i, i ] += 1/dt
                 F[ i ] += 1/dt * U[i]
                 # v^2 u_xx
                 K[ i, i-1 ] += ( -V[i]**2/dx/dx )
K[ i, i ] += ( -V[i]**2/dx/dx ) * ( -2 )
                 K[i, i+1] += (-V[i]**2/dx/dx)
                 # 2 v v_x u_x
                 - uv
                 K[ i, i ] += ( V[i] )
                 K[ i, i ] += ( - U[i] )
                 # 10
                 F[i] = (10)
            # Derivative BC at Ni (note:arrays are indexed starting from ZERO. Hence, Ni is the note past the Last)
            1 = Ni-1 # index of the last element
             K[1,1] += 1/dx
             K[1,1-2] += (-1/dx)
            F[1-1] += 1
# Apply BC @ X=0
                        += 1/2 - sin(U[1]*V[1])
             F[F_ix] -= K[K_bcix] @ U[F_bcix]
```

```
\# Solve and save the results ( the index remove the known at x=0 )
            Uni[n,F_ix] = np.linalg.solve( K[K_ix], F[F_ix] )
            U = Uni[n,:]
            # Eqn 2 : v_t = u^2 v_x + 2 u u_x v_x + u_x + uv - v^2
            K = np.zeros([ Ni, Ni ] )
            F = np.zeros(Ni)
            for i in np.arange(1,Ni-1) :
                # - v_t
                K[i, i] += 1/dt
                F[ i ] += 1/dt * V[i]
                # u^2 v xx
                K[i, i-1] += (-U[i]**2/dx/dx)
                K[i, i] += (-U[i])*2/dx/dx ) * (-2)

K[i, i+1] += (-U[i])*2/dx/dx )
                # 2 u u_x v_x
                K[i, i-1] += (-2*U[i]*(U[i]-U[i-1])) / dx / dx * (-1)
                K[i, i] += (-2*U[i]*(U[i]-U[i-1])) / dx / dx
                F[i] += (U[i-1] - 2 * U[i] + U[i+1]) / dx/dx
                K[ i, i ] += ( - U[i] )
                # -v^2
                K[ i, i ] += ( V[i] )
            # Derivative BC at Ni (note:arrays are indexed starting from ZERO. Hence, Ni is the note past the Last)
            1 = Ni-1 # index of the last element
            K[1,1] += 1/dx
            K[1,1-1] += (-1/dx)
            F[1]
                      += 1 + cos(U[1]*V[1])
            # Apply BC @ X=0
            F[F_ix] -= K[K_bcix] @ V[F_bcix]
            # Solve and save the results ( the index remove the known at x=0 )
            Vni[n,F_ix] = np.linalg.solve( K[K_ix], F[F_ix] )
            V = Vni[n,:]
       Solving timestep 1 ...
       Solving timestep 2 \dots
       Solving timestep 3 ...
       Solving timestep 4 ...
       Solving timestep 5 ...
       Solving timestep 6 \dots
       Solving timestep 7 \dots
       Solving timestep 8 \dots
       Solving timestep 9 \dots
       Solving timestep 10 ...
In [2]: # Cleanup arrays - remove dummy boundaries
        import matplotlib.pyplot as plt
        fig, [[ax1,ax2],[ax3,ax4]] = plt.subplots( 2, 2, figsize=(15,10) )
        for n in np.arange(0,Nt) :
           ax1.plot( X, Uni[n,:], label=f"t={T[n]:.2f}" )
            ax2.plot( X, Vni[n,:], label=f"t={T[n]:.2f}" )
        for i in np.arange(0,Ni,5) :
            ax3.plot( T, Uni[:,i], label=f"x={X[i]:.2f}" )
            ax4.plot( T, Vni[:,i], label=f"x={X[i]:.2f}" )
        ax1.legend()
        ax2.legend()
        ax3.legend()
        ax4.legend()
        ax1.set_title("U")
        ax2.set_title("V")
        ax1.set_xlabel("X")
        ax2.set_xlabel("X")
        ax3.set_xlabel("T")
        ax4.set xlabel("T")
        fig.tight_layout()
```



## CASE 2

```
In [1]: from math import pi, sin, cos
         import numpy as np
         np.set_printoptions(threshold=10000, linewidth=10000)
         from numpy import exp, linspace, vectorize
         \textbf{import} \ \texttt{matplotlib.pyplot} \ \textbf{as} \ \texttt{plt}
         plt.style.use('paper.mplstyle')
         # index i
         Ni = 25

dx = 1/Ni
         Ni += 1
         # index N, t
         Nt=10
         dt = 1/Nt
Nt = Nt + 1
         # Position and time arrays
         X = np.linspace(0,1,Ni)
         T = np.linspace(0,1,Nt)
         # Indexed by xi
         Uni = np.zeros([ Nt, Ni ] )
         Vni = np.zeros([Nt, Ni])
         # Indices for the global linear system
         F1_idx = np.arange(0,2*Ni,2)
         F2_idx = np.arange(1,2*Ni,2)
         U_idx = np.arange(0,2*Ni,2)
V_idx = np.arange(1,2*Ni,2)
         # K matrix organization - foreach submatrix
         K = np.zeros([ 2*Ni, 2*Ni ] )
         F = np.zeros( 2*Ni )
         J1u_ix = np.ix_(F1_idx,U_idx)
         J2u_ix = np.ix_(F2_idx,U_idx)
         J1v_ix = np.ix_(F1_idx,V_idx)
         J2v_ix = np_ix_(F2_idx, V_idx)
         F1_ix = np.ix_(F1_idx)
         F2_{ix} = np.ix_{F2_{idx}}
         U_ix = np.ix_(U_idx)
         V_{ix} = np.ix_{vidx}
         # Select free dofs (U0 and V0 are known)
         Kff_ix = np.ix_(np.arange(2, 2*Ni), np.arange(2, 2*Ni))
         Ff_{ix} = np.ix_{np.arange(2, 2*Ni)}
```

```
# TC
Uni[0, :] = (X + 1) / 2
Vni[0, :] = pi
# BC
Uni[:, 0] = 1/2
Vni[:, 0] = pi
# Free and Prescribed DOFs
Uf = np.arange( 1, Ni )
Vf = np.arange( 1, Ni )
K_ix = np.ix_(Uf,Uf)
F_ix = np.ix_(Uf)
K_bcix = np.ix_(Uf,[0])
F_bcix = np.ix_([0])
# Solver
for n in np.arange(1,Nt) :
   print(f"Solving timestep {n} ...")
    # Solution from the previous TS
   Un = Uni[n-1,:]
   Vn = Vni[n-1,:]
   Uk = Un.copv()
   Vk = Vn.copy()
   # Newton Loops
    k = 0
    err = 999
    while(1) :
       # Jacobians and functions
       J1u = np.zeros([ Ni, Ni ] )
       J1v = np.zeros([ Ni, Ni ] )
       J2u = np.zeros([ Ni, Ni ] )
       J2v = np.zeros([ Ni, Ni ] )
       F1 = np.zeros(Ni)
       F2 = np.zeros(Ni)
       # Assembly
       for i in np.arange(1,Ni-1) :
           # Shortcuts
           h2 = dx*dx; h=dx
           u = Uk[i]; v = Vk[i]
           u0 = Uk[i-1]; u1 = Uk[i+1]; v0 = Vk[i-1]; v1 = Vk[i+1]
           du = u - u\theta ; dv = v-v\theta ; d2u = u1-2*u+u\theta ; d2v = v1-2*v+v\theta
           v2 = v**2; u2=u**2
            F1[i] += (Un[i]-u) / dt
            F1[i] += v2 / h2 * d2u
            F1[i] += 2*v/h2 * dv * du
           F1[i] += -u*v + u2 + 10
           J1u[i,i] += -2*v2/h2 + 2*v*dv/h2 - v + 2*u - 1/dt
           J1u[i,i-1] += v2/h2 - 2*v*dv/h2
           J1u[i,i+1] += v2/h2
           J1v[i,i] += 2*v*d2u/h2 + 4*du*v/h2 - 2*v0/h2*du - u
           J1v[i,i-1] += -2*v/h2*du
           F2[i] += (Vn[i]-v)/dt
            F2[i] += u2/h2 * d2v
            F2[i] += 2*u*du*dv/h2
            F2[i] += d2u/h2
            F2[i] += u*v
           F2[i] += -v2
           J2u[i,i+1] += 1/h2
           J2v[i,i+1] += u2/h2
       # Boundary conditions
       \# u_x + \sin(uv) = 1/2 @ x=1
       u = Uk[-1]; v = Vk[-1]; uv = u*v;
       J1u[-1,-1] += 1/dx + v * cos(uv)
       J1u[-1,-2] += -1/dx
        J1v[-1,-1] += u * cos(uv)
       F1[-1] = (u - Uk[-2])/dx + sin(uv) - 1/2
       # v_x - cos(uv) = 1 @ x=1

J2v[-1,-1] += 1/dx + u * sin( uv )
       J2v[-1,-2] += -1/dx

J2u[-1,-1] += v * sin(uv)
       F2[-1] = (v - Vk[-2])/dx - cos(uv) - 1
       # Assemble global linear system
       K = np.zeros( [ 2*Ni, 2*Ni ] )
       F = np.zeros( 2*Ni )
       K[J1u_ix] = J1u
       K[J2u_ix] = J2u
       K[J1v_ix] = J1v
       K[J2v_ix] = J2v
```

```
F[F1_ix] = F1
F[F2_ix] = F2

# Only free dofs - as we have forced the initial to the right value, the delta is zero (homogeneous)
Kff = K[Kff_ix]
Ff = F[Ff_ix]

# Solve for the unknowns, update vectors
df = np.linalg.solve( Kff, -Ff )
dUV = np.zeros_like(F);
dUV[Ff_ix] = df
Uk += dUV[V_ix]
Vk += dUV[V_ix]

err = np.linalg.norm(dUV)
print(f" Newton iteration #{k} ... (err={err:.3e})")

# break conditions
if k > 50 : break # max iterations ?
if err < 1e-15 : break # min error ?

# CLose newton iteration
k += 1

# Left the newton Loop, update solution
Uni[n,:] = Uk
Vni[n,:] = Vk</pre>
```

```
Solving timestep 1 ...
   Newton iteration #0 ... (err=2.312e+00)
   Newton iteration #1 ... (err=1.774e-01)
   Newton iteration #2 ... (err=4.174e-02)
   Newton iteration #3 ... (err=1.023e-03)
   Newton iteration #4 ... (err=6.728e-07)
   Newton iteration #5 ... (err=3.933e-13)
  Newton iteration #6 ... (err=6.403e-16)
Solving timestep 2 ...
  Newton iteration #0 ... (err=1.577e+00)
   Newton iteration #1 ... (err=3.525e-01)
  Newton iteration #2 ... (err=1.002e-01)
  Newton iteration #3 ... (err=1.881e-03)
  Newton iteration #4 ... (err=3.850e-06)
  Newton iteration #5 ... (err=6.941e-12)
  Newton iteration #6 ... (err=9.375e-16)
Solving timestep 3 ...
   Newton iteration #0 ... (err=1.068e+00)
   Newton iteration #1 ... (err=6.089e-02)
   Newton iteration #2 ... (err=4.929e-03)
   Newton iteration #3 ... (err=3.500e-05)
   Newton iteration #4 ... (err=1.550e-09)
  Newton iteration #5 ... (err=2.531e-15)
  Newton iteration #6 ... (err=2.001e-15)
  Newton iteration #7 \dots (err=8.901e-16)
Solving timestep 4 ...
  Newton iteration #0 ... (err=8.453e-01)
   Newton iteration #1 ... (err=2.664e-01)
  Newton iteration #2 ... (err=1.075e-01)
  Newton iteration #3 ... (err=1.441e-02)
  Newton iteration #4 ... (err=2.047e-04)
  Newton iteration #5 ... (err=3.770e-08)
   Newton iteration #6 ... (err=6.902e-15)
   Newton iteration #7 ... (err=6.371e-15)
   Newton iteration #8 ... (err=3.263e-15)
  Newton iteration #9 ... (err=3.206e-15)
  Newton iteration #10 ... (err=6.703e-15)
  Newton iteration #11 ... (err=3.700e-15)
  Newton iteration #12 ... (err=6.794e-16)
Solving timestep 5 ...
   Newton iteration #0 ... (err=5.418e-01)
  Newton iteration #1 ... (err=5.495e-01)
  Newton iteration #2 ... (err=3.773e-01)
  Newton iteration #3 ... (err=1.879e+00)
  Newton iteration #4 ... (err=1.265e+00)
  Newton iteration #5 ... (err=2.103e+00)
   Newton iteration #6 ... (err=5.319e-01)
   Newton iteration #7 ... (err=5.479e-01)
  Newton iteration #8 ... (err=3.815e-01)
   Newton iteration #9 ... (err=8.842e-01)
  Newton iteration #10 ... (err=4.189e-01)
  Newton iteration #11 ... (err=3.754e-01)
  Newton iteration #12 ... (err=5.410e+00)
  Newton iteration #13 ... (err=4.441e+00)
  Newton iteration #14 ... (err=2.551e+00)
  Newton iteration #15 ... (err=1.449e+00)
  Newton iteration #16 ... (err=6.786e-02)
  Newton iteration #17 ... (err=5.265e-03)
  Newton iteration #18 ... (err=5.309e-06)
  Newton iteration #19 ... (err=2.552e-12)
  Newton iteration #20 ... (err=7.469e-16)
Solving timestep 6 ...
   Newton iteration #0 ... (err=1.420e+00)
   Newton iteration #1 ... (err=3.116e-02)
  Newton iteration #2 ... (err=4.997e-04)
  Newton iteration #3 ... (err=2.096e-08)
   Newton iteration #4 ... (err=9.676e-16)
Solving timesten 7 ...
  Newton iteration #0 ... (err=6.585e-01)
  Newton iteration #1 ... (err=9.692e-03)
  Newton iteration #2 ... (err=6.493e-05)
  Newton iteration #3 ... (err=6.389e-10)
  Newton iteration #4 ... (err=7.206e-16)
Solving timestep 8 ...
   Newton iteration #0 ... (err=3.118e-01)
   Newton iteration #1 ... (err=2.281e-03)
   Newton iteration #2 ... (err=2.914e-06)
   Newton iteration #3 ... (err=1.287e-12)
  Newton iteration #4 ... (err=6.957e-16)
Solving timestep 9 ...
   Newton iteration #0 ... (err=1.479e-01)
   Newton iteration #1 ... (err=4.989e-04)
  Newton iteration #2 ... (err=1.313e-07)
  Newton iteration #3 ... (err=3.085e-15)
  Newton iteration #4 ... (err=8.203e-16)
Solving timestep 10 ...
  Newton iteration #0 ... (err=7.042e-02)
   Newton iteration #1 ... (err=1.101e-04)
  Newton iteration #2 ... (err=6.283e-09)
   Newton iteration #3 ... (err=6.627e-16)
```

```
for n in np.arange(0,Nt) :
       ax1.plot( X, Uni[n,:], label=f"t={T[n]:.2f}" )
       ax2.plot( X, Vni[n,:], label=f"t={T[n]:.2f}" )
 for i in np.arange(0,Ni,5) :
       ax3.plot( T, Uni[:,i], label=f"x={X[i]:.2f}" )
ax4.plot( T, Vni[:,i], label=f"x={X[i]:.2f}" )
 ax1.legend()
 ax2.legend()
 ax3.legend()
 ax4.legend()
 ax1.set_title("U")
ax2.set_title("V")
 ax1.set_xlabel("X")
 ax2.set_xlabel("X")
 ax3.set_xlabel("T")
 ax4.set_xlabel("T")
 fig.tight_layout()
2.0
      t=0.00
t=0.10
                                                                                                     3.75
     t=0.20
t=0.30
                                                                                                     3.50
          t=0.40
                                                                                                                                                                                                  t=0.00
                                                                                                     3.25
                                                                                                                                                                                                  t=0.10
        - t=0.60
     t=0.70
t=0.80
                                                                                                                                                                                                  t=0.20
1.4
                                                                                                                                                                                                  t=0.30
                                                                                                     3.00
                                                                                                                                                                                                  t=0.40
        - t=0.90
                                                                                                                                                                                                  t=0.50
t=0.60
         t=1.00
1.2
                                                                                                     2.75
                                                                                                                                                                                                  t=0.70
t=0.80
1.0
                                                                                                    2.50
                                                                                                                                                                                                  t=0.90
0.8
                                                                                                     2.25
0.6
                                                                                                     2.00
                                                                                             1.0
                                                  Х
2.0
          x=0.00
                                                                                                                x=0.00
                                                                                                     3.75
         x=0.20
                                                                                                                x=0.20
          x=0.40
                                                                                                                x=0.40
                                                                                                     3.50
          x=0.60
                                                                                                                x=0.60
                                                                                                                x=0.80
x=1.00
          x=0.80
          x=1.00
                                                                                                     3.25
1.4
                                                                                                     3.00
                                                                                                     2.75
1.0
                                                                                                     2.50
0.8
                                                                                                     2.00
                       0.2
                                                          0.6
                                                                            0.8
                                                                                                             0.0
                                                                                                                              0.2
                                                                                                                                                                                  0.8
                                                                                                                                                                 0.6
```

```
In [4]: import matplotlib.pyplot as plt
import matplotlib as mpl
import numpy as np

plt.imshow(Kff!=0, interpolation='none')
```

Out[4]: <matplotlib.image.AxesImage at 0x1fcc31891f0>

