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In[1]:= (* MA39110 / Assignment 2.2 / 16MA20053 / NER ROHIT *)
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ClearAll["Global`*"];
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In[2]:= Thomas[a_, b_, c_, d_] :=
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Module[{c1 = Range[Length[c]], d1 = Range[Length[d]], x = Range[Length[b]]},
  c1[[1]] = c[[1]]/b[[1]]; d1[[1]] = d[[1]]/b[[1]];
  Do[
    If[i ≠ Length[d], c1[[i]] = c[[i]]/(b[[i]] - a[[i-1]]*c1[[i-1]]);
    d1[[i]] = (d[[i]] - a[[i-1]]*d1[[i-1]])/(b[[i]] - a[[i-1]]*c1[[i-1]]);
    , {i, 2, Length[d]}];
  x[[Length[b]]] = d1[[Length[b]]];
  Do[
    x[[i]] = d1[[i]] - c1[[i]]*x[[i+1]];
    , {i, Length[b]-1, 1, -1}];
  x];
```

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Model[n0_] := Module[{n = n0},
  x0 = 0; xf = 1; h = (xf - x0)/n;
  A = Table[0, {x, 1, n-1}, {y, 1, n-1}];
  X = Table[x0 + x*h, {x, 1, n-1}];
  B = Table[-4*(x0 + x*h), {x, 1, n-1}];
  For[i = 1, i < n, i++,
    {
      A[[i, i]] = -(2 + (2/(h^2)));
      If[i ≠ 1, A[[i, i-1]] = (1/h^2) + X[[i]]/h];
      If[i ≠ n-1, A[[i, i+1]] = (1/h^2) - X[[i]]/h];
    }];
  A[[1, 1]] = A[[1, 1]] + ((1/h^2) + X[[1]]/h)*(4/(2*h+3));
  A[[1, 2]] = A[[1, 2]] - ((1/h^2) + X[[1]]/h)*(1/(2*h+3));
  A[[n-1, n-1]] = A[[n-1, n-1]] + ((1/h^2) - X[[n-1]]/h)*(-4/(4*h-3));
  A[[n-1, n-2]] = A[[n-1, n-2]] + ((1/h^2) - X[[n-1]]/h)*(1/(4*h-3));
  B[[n-1]] = B[[n-1]] - (1/h^2 - X[[n-1]]/h)*(2*h/(4*h-3));
  Thomas[Diagonal[A, -1], Diagonal[A], Diagonal[A, 1], B];
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In[4]:= sol = Model[10];
solt = DSolve[{y'[x] - 2 * x * y'[x] - 2 * y[x] == -4 * x,
  y[0] - y'[0] == 0, 2 * y[1] - y'[1] == 1}, y[x], x]
err1 = Abs[DSolveValue[{y'[x] - 2 * x * y'[x] - 2 * y[x] == -4 * x,
  y[0] - y'[0] == 0, 2 * y[1] - y'[1] == 1}, y[X], x] - sol];
perr1 = ListPlot[Transpose[{X, err1}], PlotStyle -> Red];
N[Max[err1]]
p1 = Show[{Plot[Evaluate[y[x] /. solt], {x, x0, xf},
  PlotLabel -> Style["h=0.1", FontSize -> 18], PlotStyle -> Black]},
  {ListPlot[Transpose[{X, sol}], PlotStyle -> Red]}];

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Out[5]= $\{ \{ y[x] \rightarrow e^{x^2} + x \} \}$

Out[8]= 0.748796

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In[10]:= sol = Model[50];
err2 = Abs[DSolveValue[{y'[x] - 2 * x * y'[x] - 2 * y[x] == -4 * x,
  y[0] - y'[0] == 0, 2 * y[1] - y'[1] == 1}, y[X], x] - sol];
perr2 = ListPlot[Transpose[{X, err2}], PlotStyle -> Blue];
N[Max[err2]]
p2 = Show[{Plot[Evaluate[y[x] /. solt], {x, x0, xf},
  PlotLabel -> Style["h=0.1/5", FontSize -> 18], PlotStyle -> Black]},
  {ListPlot[Transpose[{X, sol}], PlotStyle -> Blue]}];

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Out[13]= 0.0328078

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In[15]:= sol = Model[100];
err3 = Abs[DSolveValue[{y'[x] - 2 * x * y'[x] - 2 * y[x] == -4 * x,
  y[0] - y'[0] == 0, 2 * y[1] - y'[1] == 1}, y[X], x] - sol];
perr3 = ListPlot[Transpose[{X, err3}], PlotStyle -> Green];
N[Max[err3]]
p3 = Show[{Plot[Evaluate[y[x] /. solt], {x, x0, xf},
  PlotLabel -> Style["h=0.1/10", FontSize -> 18], PlotStyle -> Black]},
  {ListPlot[Transpose[{X, sol}], PlotStyle -> Green]}];

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Out[18]= 0.00853588

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In[20]:= p4 = Show[{perr1}, {perr2}, {perr3}, {Plot[y[x] = 10^-2, {x, 0, 1}]},
  PlotLabel -> Style["Truncation Error", FontSize -> 18],
  PlotRange -> {{0, 1}, {0, 0.4}}, AspectRatio -> 3];
N[sol[[-1]]]
GraphicsGrid[{ {p1, p4}, {p2, SpanFromAbove}, {p3, SpanFromAbove} } ]

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Out[21]= 3.66326

