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In[1]:= (* MA39110 / Assignment 2.1 / 16MA20053 / NER ROHIT *)
ClearAll["Global`*"];
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In[2]:= Thomas[a_, b_, c_, d_] :=
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];
Model[n0_] := Module[{n = n0},
  x0 = 0; xf = 1; h = (xf - x0)/n;
  y0 = 0; yfd = 1;
  lambda = 2;
  A = Table[0, {x, 1, n-1}, {y, 1, n-1}];
  X = Table[x0 + x*h, {x, 1, n-1}];
  B = Table[0, {x, 1, n-1}];
  For[i = 1, i < n, i++,
    {
      A[[i, i]] = -(2 + lambda*h^2);
      If[i ≠ 1, A[[i, i-1]] = 1, B[[i]] = -1];
      If[i ≠ n-1, A[[i, i+1]] = 1,
        {A[[i, i]] = A[[i, i]] + 4/3, A[[i, i-1]] = A[[i, i-1]] - 1/3}];
    }];
  Thomas[Diagonal[A, -1], Diagonal[A], Diagonal[A, 1], B];
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In[4]:= sol = Model[8];
solt = DSolve[{y'[x] == lambda*y[x], y[0] == 1, y'[1] == 0}, y[x], x]
err1 = Abs[DSolveValue[{y'[x] == lambda*y[x], y[0] == 1, y'[1] == 0}, 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=0.125", FontSize → 18]}],
  {ListPlot[Transpose[{X, sol}], PlotStyle → Red]}];
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$$\text{Out[5]} = \left\{ \left\{ y[x] \rightarrow \frac{e^{-\sqrt{2}x} \left( e^{2\sqrt{2}} + e^{2\sqrt{2}x} \right)}{1 + e^{2\sqrt{2}}} \right\} \right\}$$

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Out[8]= 0.000394224
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In[10]:= sol = Model[16];
err2 = Abs[DSolveValue[{y'[x] == lambda*y[x], y[0] == 1, y'[1] == 0}, y[X], x] - sol];
perr2 = ListPlot[Transpose[{X, err2}], PlotStyle -> Green];
N[Max[err2]]
p2 = Show[{Plot[Evaluate[y[x] /. solt],
  {x, x0, xf}, PlotLabel -> Style["h=0.125/2", FontSize -> 18]]},
  {ListPlot[Transpose[{X, sol}], PlotStyle -> Red]}];

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Out[13]= 0.000134764

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In[15]:= sol = Model[32];
err3 = Abs[DSolveValue[{y'[x] == lambda*y[x], y[0] == 1, y'[1] == 0}, y[X], x] - sol];
perr3 = ListPlot[Transpose[{X, err3}], PlotStyle -> Blue];
N[Max[err3]]
p3 = Show[{Plot[Evaluate[y[x] /. solt],
  {x, x0, xf}, PlotLabel -> Style["h=0.125/4", FontSize -> 18]]},
  {ListPlot[Transpose[{X, sol}], PlotStyle -> Red]}];

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Out[18]= 0.0000394736

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In[20]:= p4 = Show[{Plot[y[x] == 10^-4, {x, 0, 1}, PlotStyle -> {Dashed, Black}], {perr1},
  {perr2}, {perr3}, PlotLabel -> Style["Truncation Error", FontSize -> 18],
  PlotRange -> {{0, 1}, {0, 0.0004}}];
GraphicsGrid[{{p1, p2}, {p3, p4}}]

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