

Task for lecture 14

Consider the elliptic partial differential equation

$$-\left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}\right) = 1 + x + y \quad \text{for} \quad (x, y) \in \Omega \quad (1)$$

where $\Omega = \{(x, y) | 0 < x < 1, 0 < y < 1\}$ and $u(x, y) = 0$ for $(x, y) \in \partial\Omega$

- Set up the system of linear equations for $N = 4, 8, 16, \dots$ and solve
- Perform Richardson extrapolation and error estimation for $u(0.5, 0.5)$