

```

% Shannon Moran
% Math 671, HW 2, problem 4

function[] = Math671_HW2_p4b()

% Problem givens
q = linspace(2,7,6);
N = 2.^q;
sigma = 2;
h = (1./N)';

% Defining matrices for more efficient calculations
[err_FD, err_PS, err_G] = deal([], [], []);

% Run over q for f1 = x
figure('Name','Function f=x','NumberTitle','off')
for i=1:length(q)
    % Set up grid and driving function
    xj = linspace(0,N(i)-1,N(i))/N(i);
    f1 = xj;
    % Set up numerical methods
    F_N = findF(N(i));
    D_FD = numericalFiniteDiff(N(i),sigma);
    D_PS = numericalPseudospectral(N(i),sigma);
    G = numericalG(N(i),sigma,xj);
    % Calculate approximation from numerical methods
    u_FD = real((inv(F_N)*inv(D_FD)*F_N)*f1)';
    u_PS = real((inv(F_N)*inv(D_PS)*F_N)*f1)';
    u_G = real(G*f1)';
    % Calculate analytical solution
    Phil = -(2*exp(2)).*xj-2.*xj+exp(2-2.*xj)-exp(2.*xj))./(8-8.*exp(2));
    [xj,u_FD,u_PS,u_G, Phil]=deal([xj, 1],[u_FD u_FD(1)],[u_PS u_PS(1)],[u_G u_G(1)],[Phil Phil(1)]);
    % Calculate 'error' for each method
    [err_FD(i), err_PS(i), err_G(i)] = deal(max(Phil-u_FD),max(Phil-u_PS),max(Phil-u_G));
    % Plot
    subplot(3,2,i);
    plot(xj,u_FD,xj,u_PS,xj,u_G, xj, Phil)
    title(['N = ' num2str(N(i))])
    if i==length(q)
        legend('Finite Difference','Pseudo-spectral','Greens FUnction','Analytical Solution','Location','eastoutside');
    end
end

sprintf('Results of numerical methods for f=x')
sprintf('Finite-difference')
table(h,err_FD,err_FD'./h,err_FD'./h.^2)
sprintf('Pseudospectral')
table(h,err_PS,err_PS'./h,err_PS'./h.^2)
sprintf('Greens function')
table(h,err_G,err_G'./h,err_G'./h.^2)

% Reset variables
[err_FD, err_PS, err_G] = deal([], [], []);

% Run over q for f2 = sin(pi*x)
figure('Name','Function f=sin(pi*x)','NumberTitle','off')
for i=1:length(q)
    % Set up grid and driving function
    xj = linspace(0,N(i)-1,N(i))/N(i);
    f2 = sin(pi*xj);
    % Set up numerical methods
    F_N = findF(N(i));
    D_FD = numericalFiniteDiff(N(i),sigma);
    D_PS = numericalPseudospectral(N(i),sigma);
    G = numericalG(N(i),sigma,xj);
    % Calculate approximation from numerical methods
    u_FD = real((inv(F_N)*inv(D_FD)*F_N)*f2)';
    u_PS = real((inv(F_N)*inv(D_PS)*F_N)*f2)';
    u_G = real(G*f2)';
    % Calculate analytical solution at grid points
    Phi2 = (exp(-2.*xj).*(pi.*(exp(4.*xj)+exp(2))+2.*(exp(2)-1).*(exp(2.*xj).*sin(pi.*xj))))/(2*(exp(2)-1)*(4+pi^2));

```

```

[xj,u_FD,u_PS,u_G, Phi2]=deal([xj, 1],[u_FD u_FD(1)],[u_PS u_PS(1)],[u_G u_G(1)],[Phi2 Phi2(1)]);
% Calculate 'error' for each method
[err_FD(i), err_PS(i), err_G(i)] = deal(max(Phi2-u_FD),max(Phi2-u_PS),max(Phi2-u_G));
% Plot
subplot(3,2,i);
plot(xj,u_FD,xj,u_PS,xj,u_G,xj,Phi2)
title(['N = ' num2str(N(i))])
if i==length(q)
    legend('Finite Difference','Pseudo-spectral','Greens FUnction','Analytical Solution','Location','eastoutside');
end
end

sprintf('Results of numerical methods for f=sin(pi*x)')
sprintf('Finite-difference')
table(h,err_FD,err_FD'./h,err_FD'./h.^2)
sprintf('Pseudospectral')
table(h,err_PS,err_PS'./h,err_PS'./h.^2)
sprintf('Greens function')
table(h,err_G,err_G'./h,err_G'./h.^2)

% Helper fxn: Find F_N matrix manually
function[F_N] = findF(N)
omega = exp(-2*pi*1i/N);
F_N = zeros(N,N);
for n=1:N
    for j=1:N
        F_N(n,j) = omega^((n-1)*(j-1));
    end
end
F_N = F_N/sqrt(N);
end

end

% Numerical method: Green's function method
function[G] = numericalG(N,sigma,xj)
G = zeros(N,N);
for j=1:N
    for k=1:N
        G(j,k) = c(xj(mod(j-k,N)+1),sigma,N);
    end
end

% Helper fxn: Green's function method circulant matrix
function[c_out] = c(x,sigma,N)
y = 0;
g = cosh(sigma*(abs((x-1)-y)-0.5))/(2*sigma*sinh(0.5*sigma));
c_out = g/N;
end

end

% Numerical method: Finite difference method
function[D_FD] = numericalFiniteDiff(N, sigma)
h = 1/N;
lambda = zeros(N,1);
for n=1:N
    lambda(n) = (4*sin(pi*(n-1)*h)^2)/h^2 + sigma^2;
end
D_FD = diag(lambda);
end

% Numerical method: Pseudospectral
function[D_PS] = numericalPseudospectral(N,sigma)
d_n = zeros(N,1);
for n=1:N/2
    d_n(n) = 2*pi*1i*(n-1);
end
for n=N/2+1:N
    d_n(n) = 2*pi*1i*(n-1-N);
end
D_PS = -diag(d_n)^2 + sigma^2*eye(N);
end

```

```

ans =
Results of numerical methods for f=x
ans =
Finite-difference
ans =


| h         | Var2      | Var3    | Var4    |
|-----------|-----------|---------|---------|
| 0.25      | 0.040033  | 0.16013 | 0.64052 |
| 0.125     | 0.020387  | 0.1631  | 1.3048  |
| 0.0625    | 0.010242  | 0.16387 | 2.6219  |
| 0.03125   | 0.005127  | 0.16406 | 5.25    |
| 0.015625  | 0.0025643 | 0.16411 | 10.503  |
| 0.0078125 | 0.0012822 | 0.16413 | 21.008  |


ans =
Pseudospectral
ans =


| h         | Var2      | Var3    | Var4    |
|-----------|-----------|---------|---------|
| 0.25      | 0.035245  | 0.14098 | 0.56392 |
| 0.125     | 0.019607  | 0.15686 | 1.2549  |
| 0.0625    | 0.010053  | 0.16085 | 2.5737  |
| 0.03125   | 0.0050792 | 0.16253 | 5.2011  |
| 0.015625  | 0.0025521 | 0.16334 | 10.454  |
| 0.0078125 | 0.0012792 | 0.16373 | 20.958  |


ans =
Greens function
ans =


| h         | Var2      | Var3    | Var4    |
|-----------|-----------|---------|---------|
| 0.25      | 0.038439  | 0.15376 | 0.61502 |
| 0.125     | 0.019866  | 0.15893 | 1.2714  |
| 0.0625    | 0.010095  | 0.16153 | 2.5844  |
| 0.03125   | 0.0050884 | 0.16283 | 5.2105  |
| 0.015625  | 0.0025543 | 0.16348 | 10.463  |
| 0.0078125 | 0.0012797 | 0.1638  | 20.967  |


ans =
Results of numerical methods for f=sin(pi*x)
ans =
Finite-difference
ans =


| h         | Var2       | Var3      | Var4    |
|-----------|------------|-----------|---------|
| 0.25      | 0.013231   | 0.052923  | 0.21169 |
| 0.125     | 0.0033839  | 0.027071  | 0.21657 |
| 0.0625    | 0.00085093 | 0.013615  | 0.21784 |
| 0.03125   | 0.00021305 | 0.0068175 | 0.21816 |
| 0.015625  | 5.3281e-05 | 0.00341   | 0.21824 |
| 0.0078125 | 1.3322e-05 | 0.0017052 | 0.21826 |


ans =
Pseudospectral
ans =


| h         | Var2       | Var3      | Var4    |
|-----------|------------|-----------|---------|
| 0.25      | 0.011776   | 0.047104  | 0.18842 |
| 0.125     | 0.0025436  | 0.020349  | 0.16279 |
| 0.0625    | 0.00065917 | 0.010547  | 0.16875 |
| 0.03125   | 0.00016646 | 0.0053266 | 0.17045 |
| 0.015625  | 4.1792e-05 | 0.0026747 | 0.17118 |
| 0.0078125 | 1.0469e-05 | 0.0013401 | 0.17153 |


ans =
Greens function
ans =


| h         | Var2       | Var3      | Var4    |
|-----------|------------|-----------|---------|
| 0.25      | 0.010715   | 0.042859  | 0.17144 |
| 0.125     | 0.002684   | 0.021472  | 0.17178 |
| 0.0625    | 0.0006713  | 0.010741  | 0.17185 |
| 0.03125   | 0.00016784 | 0.0053709 | 0.17187 |
| 0.015625  | 4.1962e-05 | 0.0026855 | 0.17187 |
| 0.0078125 | 1.049e-05  | 0.0013428 | 0.17188 |


```

