NUMERICAL METHODS LABORATORY (MA29202) & NUMERICAL TECHNIQUES LABORATORY (MA39110) Assignment-1 based on Time Dependent PDEs ¹

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1. Find u(x,t) using Lax-Friedrichs Method for the following linear convection equation with f(u) = u, that is,

$$\frac{\partial u}{\partial t} + \frac{\partial f(u)}{\partial x} = 0,$$

and the initial conditions are given as,

$$u(x,0) = \begin{cases} 1, & |x| < 1/3, \\ 0, & 1/3 < |x| \le 1. \end{cases}$$

Use 201 evenly spaced grid points to divide the given domain [-1, 1] into 200 equally spaced intervals with each of length Δx . The final solutions are required to be obtained at t=4 units. Also, take $\lambda = \frac{\Delta t}{\Delta x} = 0.8$ and periodic boundary conditions are imposed at the boundary, i.e, u(x(0),t) = u(x(200),t). Similarly, use u(x(201),t) = u(x(1),t). Also, plot a reference solution using 5001 grid points and plot both the solutions together.

2. Find u(x,t) using Lax-Friedrichs Method for the following inviscid Burgers' equation with $f(u) = \frac{u^2}{2}$, that is,

$$\frac{\partial u}{\partial t} + \frac{\partial f(u)}{\partial x} = 0,$$

and initial conditions are given as,

$$u(x,0) = \begin{cases} +1, & |x| < 1/3, \\ -1, & 1/3 < |x| \le 1. \end{cases}$$

Use 201 evenly spaced grid points to obtained final solutions at t=0.3 units. Also, take $\lambda = \frac{\Delta t}{\Delta x} = 0.8$ and periodic boundary conditions are imposed at each boundary. Also, plot a reference solution using 5001 grid points and plot both the solutions together.

Lax-Friedrichs Method: To derive the Lax-Friedrichs method, first consider Forward in Time and Centre in Space (FTCS) discretization:

$$u_i^{n+1} = u_i^n - \frac{\Delta t}{2\Delta x} \left(f\left(u_{i+1}^n\right) - f\left(u_{i-1}^n\right) \right).$$

Now, replace u_i^n with $\frac{\left(u_{i+1}^n+u_{i-1}^n\right)}{2}$ in the first-term on the right hand side. With this modification, FTCS becomes the Lax-Friedrichs Method:

$$u_i^{n+1} = \frac{1}{2} \left(u_{i+1}^n + u_{i-1}^n \right) - \frac{\Delta t}{2\Delta x} \left(f \left(u_{i+1}^n \right) - f \left(u_{i-1}^n \right) \right).$$

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