中国矿业大学数学学院

实验报告

实验课名称 微分方程数值实验

学生班级 数学 15-1 班

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成绩

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实验一: 初始值问题的 Runge-Kutta 方法数值实验

一、实验目的

通过实验,使得学生掌握求解初值问题的四阶、三阶以及二阶的 Runge-Kutta 方法,并通过编程实现算法。

二、实验内容

求解如下微分方程的数值解

$$\begin{cases} \frac{dy}{dx} = y\\ y(0) = 1 \end{cases}$$

其中计算区间为 [0,1] 解析解为 $y(x) = e^x$ 。

分别用二阶、三阶和四阶 R-K 方法求解该问题。取空间步长为 h=1/40,1/20,1/10,1/5。然后将每一种步长下的数值解分别于解析解相比较(计算绝对误差),给出收敛阶(RR1=LOG(ER1/ERROR1)/LOG(2.0))并列表显示。分析计算结果。

三、实验算法理论

三阶 R-K 方法
$$\begin{cases} y_i = y_{i-1} + \frac{h}{2}(K_1 + K_2) \\ K_1 = f(x_{i-1}, y_{i-1}) \\ K_2 = f(x_i, y_{i-1} + hK_1) \\ y_0 = y(x_0) \end{cases}$$

 三阶 R-K 方法
$$\begin{cases} y_i = y_{i-1} + \frac{h}{6}(K_1 + 4K_2 + K_3) \\ K_1 = f(x_{i-1}, y_{i-1}) \\ K_2 = f(x_{i-1}, y_{i-1}) \\ K_3 = f(x_{i-1} + h, y_{i-1} + h(2K_2 - K_1)) \\ y_0 = y(x_0) \end{cases}$$

```
四阶 R-K 方法 \begin{cases} y_i = y_{i-1} + \frac{h}{6}(K_1 + 2K_2 + 2K_3 + K_4) \\ K_1 = f(x_{i-1}, y_{i-1}) \\ K_2 = f(x_{i-1} + \frac{h}{2}, y_{i-1} + \frac{h}{2}K_1) \\ K_3 = f(x_{i-1} + \frac{h}{2}, y_{i-1} + \frac{h}{2}K_2) \\ K_4 = f(x_{i-1} + h, y_{i-1} + hK_3) \\ y_0 = y(x_0) \end{cases}
```

```
1 from math import exp, log
з # R-K 2
4 def rk2(h):
     N=int (1/h)
      x=[i*h for i in range(N+1)]
6
      y = [1]
      for i in range(N):
          y0=y[-1]
9
         K1=y0
          K2=y0+h*K1
          y1=y0+(K1+K2)*h/2
13
          y.append(y1)
14
      a=list(map(exp,x))
16
      17
18
19 # R-K 3
  def rk3(h):
      N=int(1/h)
21
      x=[i*h for i in range(N+1)]
      y = [1]
23
24
      for i in range(N):
          y0=y[-1]
25
          K1=y0
26
          K2=y0+K1*h/2
27
          K3=y0+h*(2*K2-K1)
28
29
          y1=y0+(K1+4*K2+K3)*h/6
          y.append(y1)
30
31
      a = list(map(exp,x))
32
33
```

```
34
35
36 # R-K 4
  def rk4(h):
37
38
      y = [1]
      N=int(1/h)
39
40
      x=[i*h for i in range(N+1)]
      for i in range(N):
41
          y0\!\!=\!\!y[-1]
          K1=y0
43
          K2=y0+K1*h/2
44
45
          K3=y0+K2*h/2
          K4=y0+h*K3
46
47
          y1=y0+(K1+2*K2+2*K3+K4)*h/6
          y.append(y1)
48
49
      a=list(map(exp,x))
      return [a, y, [abs(a[i]-y[i]) for i in range(N+1)]]
52
53
54 # 收敛阶计算
  def err(func, h):
55
      e1=max(func(h)[2])
56
      e2=max(func(h/2)[2])
57
58
   return \log(e1/e2)/\log(2)
```

下表为采用二阶 R-K 方法、步长取 1/20 的结果。

```
1 x(i)
              解析解
                        数值解
                                  绝对误差
0.00000
             1.00000
                       1.00000
                                 0.0000000000
з 0.05000
             1.05127
                       1.05125
                                 0.0000210964
4 \quad 0.10000
            1.10517
                       1.10513
                                 0.0000443556
5 0.15000
            1.16183
                       1.16176
                                 0.0000699439
                       1.22130
60.20000
            1.22140
                                 0.0000980390
  0.25000
            1.28403
                       1.28390
                                 0.0001288307
8 0.30000
            1.34986
                       1.34970
                                 0.0001625215
9 \ 0.35000
            1.41907
                      1.41887
                                 0.0001993279
10 0.40000
             1.49182
                      1.49159
                                 0.0002394806
0.45000
             1.56831
                                 0.0002832261
                       1.56803
12 0.50000
                                 0.0003308272
             1.64872
                       1.64839
13 0.55000
            1.73325
                      1.73287
                                 0.0003825641
14 \quad 0.60000
             1.82212
                       1.82168
                                 0.0004387359
15 0.65000
            1.91554
                       1.91504
                                 0.0004996612
```

```
      16
      0.70000
      2.01375
      2.01319
      0.0005656798

      17
      0.75000
      2.11700
      2.11636
      0.0006371538

      18
      0.80000
      2.22554
      2.22483
      0.0007144689

      19
      0.85000
      2.33965
      2.33885
      0.0007980363

      20
      0.90000
      2.45960
      2.45871
      0.0008882937

      21
      0.95000
      2.58571
      2.58472
      0.0009857075

      22
      1.00000
      2.71828
      2.71719
      0.0010907741
```

经计算, 三种方法对应的收敛阶分别为

```
1 R-K 2 R-K 3 R-K 4
2 1.9864339103319741 2.9855816878063317 3.984981344915041
```

实验二: 经典一阶差分格式数值实验

一、实验目的

通过实验,使得学生掌握经典的 FTCS, FTBS, FTFS 数值格式, 并通过编程实现算法。

二、实验内容

求解如下偏微分方程的数值解

$$\begin{cases} u_t + u_x = 0, & x \in [0, 2] \\ u(x, 0) = \begin{cases} 1, & 0.5 < x < 1.5 \\ 0, & 0 \le x \le 0.5, & 1.5 \ge x \le 2 \end{cases}$$

左右两端采用周期性边界条件,将 [0,2] 等分成 20 个网格,通过 MATLAB 程序,我们使用 FTFS 格式、FTCS 格式和 FTBS 格式这三种一阶精度的 差分格式。分别取 $\lambda=0.5,0.8,1.2$,算至 T=2 的各数值模拟。

三、实验算法理论

考虑方程
$$\begin{cases} \frac{\partial u}{\partial t} + a \frac{\partial u}{\partial x} = 0, & x \in \mathbb{R}, \ t > 0 \\ u(x,0) = f(x), & x \in \mathbb{R} \end{cases}$$
FTFS 格式: $u_j^{n+1} = u_j^n - \frac{\tau}{h}(u_{j+1}^n - u_j^n)$

```
FTCS 格式: u_j^{n+1} = u_j^n - \frac{\tau}{2h}(u_{j+1}^n - u_{j-1}^n)
FTBS 格式: u_j^{n+1} = u_j^n - \frac{\tau}{h}(u_j^n - u_{j-1}^n)
```

```
1 # Define initial value (as a function)
 _2 def u(x):
        if x \ge 0 and x <=2:
             if x > 0.5 and x < 1.5:
                  return 1
 5
 6
            else:
                return 0
        else:
            return u(x%2)
10
11
12 N=20
init = [[j*2/N \text{ for } j \text{ in } range(N+1)], [u(j*2/N) \text{ for } j \text{ in } range(N+1)]]
14
15
16 # FTFS Method
def showFS(1, N):
        NT=int(N/l)
18
19
        # FS
20
        fs0 = [u(j*2/N) \text{ for } j \text{ in } range(N+NT+2)]
21
22
23
        n=0
        while n < NT:
24
            fs1 = []
25
26
             j=0
             while j+1 < len(fs0):
28
                  {\rm fs1\,.\,append}\,(\,{\rm fs0}\,[\,{\rm j}\,]\!-\!l\,^*(\,{\rm fs0}\,[\,{\rm j}\,+\!1]\!-\!{\rm fs0}\,[\,{\rm j}\,]\,)\,)
29
                 j=j+1
31
             fs0 = fs1[:]
             n=n+1
33
34
35
        # 算至确切的T=2
36
37
        fs1 = []
        j=0
38
        1=(2-NT*1*2/N)/(2/N)
40
    while j+1 < len(fs0):
```

```
fs1.\,append\,(\,fs0\,[\,j\,]-l\,^*(\,fs0\,[\,j\,+1]-fs0\,[\,j\,]\,)\,)
41
                j=j+1
42
43
          \begin{array}{lll} \textbf{return} & \texttt{[[j*2/N for j in range(N+1)], fs1]} \end{array}
44
45
46
47 # FTCS Method
    def showCS(1, N):
48
          NT=int(N/1)
50
          \# CS
51
52
          cs0 = [u(j*2/N) \text{ for } j \text{ in } range(-NT-1, N+NT+2)]
54
          n=0
          while n < NT:
55
                cs1 = []
56
                j=0
57
                while j+2 < len(cs0):
                      # 迭代
59
                       cs1.\,append\,(\,cs0\,[\,j+1]-l\,^*(\,cs0\,[\,j+2]-cs0\,[\,j\,]\,)\,/2)
60
61
                cs0\,=\,cs1\,[\,:\,]
                n=n+1
64
65
66
          # 算至确切的T=2
67
68
          cs1 = []
          j=0
69
70
          l = (2-NT*l*2/N)/(2/N)
71
          while j+2 < len(cs0):
                cs1.\,append\,(\,cs0\,[\,j+1]-\,l\,^*(\,cs0\,[\,j+2]-cs0\,[\,j\,]\,)\,/2)
72
                j=j+1
73
74
          return [[j*2/N \text{ for } j \text{ in } range(N+1)], cs1]
75
76
77
78 # FTBS Method
    def showBS(1, N):
          NT=int(N/1)
80
81
82
          bs0 \, = \, [\, u \, (\, j \, {}^{*}2/N) \  \, {\color{red} for} \  \, j \  \, {\color{red} in} \  \, {\color{red} range} (-NT\!-\!1,\!N\!+\!1) \, ]
83
84
85
          n=0
          \label{eq:while} \ n \, < \, NT \colon
```

```
bs1 = []
 87
                     j=0
 88
                     while j+1 < len(bs0):
 89
                            # 迭代
 90
                             bs1.\,append\,(\,bs0\,[\,j+1]-l\,{}^*(\,bs0\,[\,j+1]-bs0\,[\,j\,]\,)\,)
 91
                             j=j+1
 92
 93
                     bs0\,=\,bs1\,[\,:\,]
 94
                     n=n+1
 96
 97
             # 算至确切的T=2
 98
 99
             bs1 = []
             j=0
              l \!=\!\! (2 \!-\! N T^* \, l \, ^* 2/N) \, / \, (2/N)
101
              while j+1<len(bs0):
102
                     bs1.append\,(\,bs0\,[\,j+1]-l\,{}^*(\,bs0\,[\,j+1]-bs0\,[\,j\,]\,)\,)
103
                     j=j+1
104
105
             \begin{array}{lll} \textbf{return} & \left[ \left[ \ j * 2 / N \ \ \textbf{for} \ \ j \ \ \textbf{in} \ \ \textbf{range} \left( N \!\!+\! 1 \right) \right], bs 1 \, \right] \end{array}
106
```

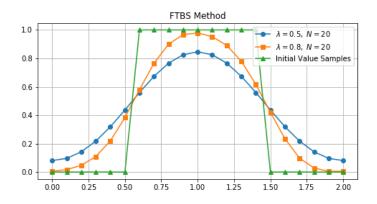


图 1: 收敛的结果

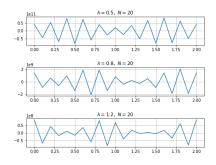


图 2: 发散的 FTFS 结果

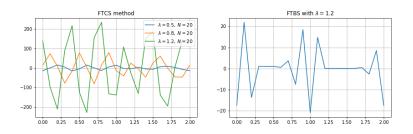


图 3: 其他发散结果

实验三: 经典二阶差分格式数值实验

一、实验目的

通过实验,使得学生掌握经典的 FTCS, FTBS, FTFS 数值格式, 并通过编程实现算法。

二、实验内容

求解如下偏微分方程的数值解

$$\begin{cases} u_t + u_x = 0, & x \in [0, 2] \\ u(x, 0) = \begin{cases} 1, & 0.5 < x < 1.5 \\ 0, & 0 \le x \le 0.5, & 1.5 \ge x \le 2 \end{cases}$$

左右两端采用周期性边界条件,将 [0,2] 等分成 20 个网格,通过 MATLAB 程序,我们使用 Lax-Friedrichs 格式、Lax-Wendroff 格式和 MacCormack 格式这三种二阶精度的格式,分别取 $\lambda=0.5,0.8,1.2$,算至 T=2 的各数值模拟。

三、实验算法理论

考虑方程
$$\begin{cases} \frac{\partial u}{\partial t} + a \frac{\partial u}{\partial x} = 0, & x \in \mathbb{R}, \ t > 0 \\ u(x,0) = f(x), & x \in \mathbb{R} \end{cases}$$

Lax-Friedrichs 格式:

$$u_j^{n+1} = \frac{1}{2}(u_{j+1}^n + u_{j-1}^n) - \frac{\tau a}{2h}(u_{j+1}^n - u_{j-1}^n)$$

Lax-Wendroff 格式:

$$u_j^{n+1} = u_j^n - \frac{a\tau}{2h}(u_{j+1}^n - u_{j-1}^n) + \frac{a^2}{2} \frac{\tau^2}{h^2}(u_{j+1}^n - 2u_j^n + u_{j-1}^n)$$

MacCormack 格式:

$$u_j^* = u_j^n - a \frac{\tau}{h} (u_{j+1}^n - u_j^n)$$

$$u_j^{**} = u_j^n - a \frac{\tau}{h} (u_j^* - u_{j-1}^*)$$

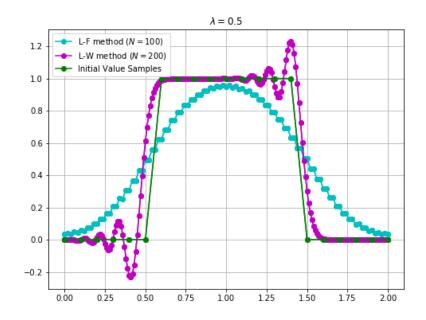
$$u_j^{n+1} = \frac{u_j^* + u_j^{**}}{2}$$

由于在线性系统中 MacCormack 格式与 Lax-Friedrichs 格式等价,本实验不需要做 MacCormack 格式。

```
1 # Define initial value (as a function)
2 def u(x):
3     if x>=0 and x <=2:
4         if x > 0.5 and x < 1.5:
5             return 1
6         else:
7             return 0
8
9     else:
10         return u(x%2)</pre>
```

```
12 N=20
init = [[j*2/N \text{ for } j \text{ in } range(N+1)], [u(j*2/N) \text{ for } j \text{ in } range(N+1)]]
14
15 # Lax-Friedrichs Method
16
            def showLF(l, N):
                             NT=int(N/l)
17
18
                             # LF
19
                             cs0 = [u(j*2/N) \text{ for } j \text{ in } range(-NT-1, N+NT+2)]
20
21
                             n=0
23
                              while n < NT:
                                               cs1 = []
24
25
                                               j=0
                                                while j+2 < len(cs0):
26
                                                                  cs1.\,append\left(\left(\,cs0\,[\,j+2]+cs0\,[\,j\,]\right)/2-l\,{}^{*}(\,cs0\,[\,j+2]-cs0\,[\,j\,]\right)/2\right)
27
                                                                  j=j+1
28
                                                cs0 = cs1[:]
30
31
                                                n=n+1
                              cs1 = []
                              j=0
35
                              l = (2-NT*l*2/N)/(2/N)
36
                              while j+2 < len(cs0):
37
                                                cs1.\,append\left(\left(\,cs0\,[\,j+2]+cs0\,[\,j\,]\right)/2-l\,{}^{*}(\,cs0\,[\,j+2]-cs0\,[\,j\,]\right)/2\right)
38
39
                                                j=j+1
40
41
                              return [[j*2/N \text{ for } j \text{ in } range(N+1)], cs1]
42
           # Lax-Wendroff Method
43
            def showLW(1, N):
44
                             NT = int(N/1)
45
                             \# LW
47
                              cs0 = [u(j*2/N) \text{ for } j \text{ in } range(-NT-1, N+NT+2)]
                             n=0
49
                              \label{eq:while} \ n \, < \, N\!T :
50
                                               cs1 = []
51
                                               j=0
                                                while j+2 < len(cs0):
53
                                                                  cs1.append(\,cs0\,[\,j+1]-1\,^*(\,cs0\,[\,j+2]-cs0\,[\,j\,]\,)\,/2+1\,^*l\,^*(\,cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^*cs0\,[\,j+2]-2\,^
54
                                +1]+cs0[j])/2)
                                                                 j=j+1
55
56
```

```
cs0 \, = \, cs1 \, [\,:\,]
57
                                                                                                                               n=n+1
 58
 59
 60
 61
                                                                             cs1 = []
                                                                             j=0
 62
                                                                                 l \!=\!\! (2 \!-\! N T^* \, l \, ^* 2/N) \, / \, (2/N)
 63
                                                                               while j+2 < len(cs0):
 64
                                                                                                                               cs1.append(cs0\,[\,j+1]-l\,^*(cs0\,[\,j+2]-cs0\,[\,j\,]\,)/2+l\,^*l\,^*(cs0\,[\,j+2]-2^*cs0\,[\,j+1]+1)/2+cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j+2]-2^*cs0\,[\,j
                                                                                   cs0[j])/2)
                                                                                                                             j=j+1
66
 67
                                                                             \begin{array}{lll} \textbf{return} & \texttt{[[j*2/N for j in range(N+1)],cs1]} \end{array}
68
```



实验四: 经典差分格式对非线性方程的数值试验

一、实验目的

通过实验,使得学生掌握经典的 FTCS, FTBS, FTFS, Lax-Friedrichs 格式、Lax-Wendroff 格式和 MacCormack 格式数值格式,并通过编程实现对非线性方程的算法。

二、实验内容

求解如下偏微分方程的数值解

$$\begin{cases} u_t + uu_x = 0, & x \in [0, 2] \\ u(x, 0) = 0.5 + \sin(\pi x) \end{cases}$$

同样的,我们采用左右两端周期性边界条件,将 [0,2] 等分成 20 个网格,通过 MATLAB 程序,分别使用上面用到的 6 种格式,取 $\lambda=0.8$,分别算至 $T=0.5/\pi$, $1.0/\pi$, $1.5/\pi$ 时的各自数值结果。

三、实验算法理论

FTFS 格式:
$$u_j^{n+1} = u_j^n - \frac{\tau}{h} \left(\left(\frac{u^2}{2} \right)_{j+1}^n - \left(\frac{u^2}{2} \right)_j^n \right)$$
FTCS 格式: $u_j^{n+1} = u_j^n - \frac{\tau}{2h} \left(\left(\frac{u^2}{2} \right)_{j+1}^n - \left(\frac{u^2}{2} \right)_{j-1}^n \right)$
FTBS 格式: $u_j^{n+1} = u_j^n - \frac{\tau}{h} \left(\left(\frac{u^2}{2} \right)_j^n - \left(\frac{u^2}{2} \right)_{j-1}^n \right)$
Lax-Friedrichs 格式:

Lax-Friedrichs 恰式:

$$u_j^{n+1} = \frac{1}{2}(u_{j+1}^n + u_{j-1}^n) - \frac{\tau}{2h} \left(\left(\frac{u^2}{2}\right)_{j+1}^n - \left(\frac{u^2}{2}\right)_{j-1}^n \right)$$

Lax-Wendroff 格式:

$$u_j^{n+1} = u_j^n - \frac{\tau}{2h} \left(\left(\frac{u^2}{2} \right)_{j+1}^n - \left(\frac{u^2}{2} \right)_{j-1}^n \right) + \frac{1}{2} \frac{\tau^2}{h^2} \left(\left(\frac{u^2}{2} \right)_{j+1}^n - 2 \left(\frac{u^2}{2} \right)_j^n + \left(\frac{u^2}{2} \right)_{j-1}^n \right)$$

MacCormack 格式:

$$u_{j}^{*} = u_{j}^{n} - \frac{\tau}{h} \left(\left(\frac{u^{2}}{2} \right)_{j+1}^{n} - \left(\frac{u^{2}}{2} \right)_{j}^{n} \right)$$

$$u_{j}^{**} = u_{j}^{n} - \frac{\tau}{h} \left(\left(\frac{u^{2}}{2} \right)_{j}^{*} - \left(\frac{u^{2}}{2} \right)_{j-1}^{*} \right)$$

$$u_{j}^{n+1} = \frac{u_{j}^{*} + u_{j}^{**}}{2}$$

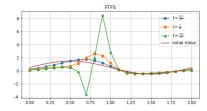
```
1 import numpy as np
2 from numpy import pi
 4 # Initial value
5 \operatorname{def} u(x):
         return 0.5+np.sin(pi*x)
8 N=40
9 init = [[j*2/N \text{ for } j \text{ in } range(N+1)], [u(j*2/N) \text{ for } j \text{ in } range(N+1)]]
11 # FTFS
def FTFS(N, t):
13
         NT=int (t*N/2/1)
14
16
17
         fs0 = [u(j*2/N) \text{ for } j \text{ in } range(N+NT+2)]
18
         n=0
19
         while n < NT:
20
               fs1 = []
21
               j=0
               while j+1 < len(fs0):
23
                     {\rm fs1\,.\,append}\,(\,{\rm fs0}\,[\,{\rm j}\,]\!-\!1\,^*(\,{\rm fs0}\,[\,{\rm j}\,+\!1]^{**}2/2\!-\!{\rm fs0}\,[\,{\rm j}\,]^{**}2/2)\,)
25
                     j=j+1
26
               fs0 = fs1[:]
27
               n=n+1
28
30
         fs1 = []
31
32
         l\!=\!\!(t\!-\!\!NT^*\,l\,^*2/N)\,/\,(2/N)
33
         while j+1 < len(fs0):
```

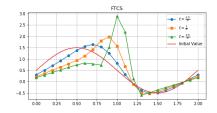
```
{\rm fs1\,.append}\,(\,{\rm fs0}\,[\,{\rm j}\,]\!-\!1\,^*(\,{\rm fs0}\,[\,{\rm j}\,+\!1]^{**}2/2\!-\!{\rm fs0}\,[\,{\rm j}\,]^{\,**}2/2)\,)
35
36
                  j=j+1
37
           \begin{array}{lll} \textbf{return} & \left[ \left[ \ j*2/N \ \ \textbf{for} \ \ j \ \ \textbf{in} \ \ \textbf{range} \left( N\!\!+\!\!1 \right) \right], fs1 \, \right] \end{array}
38
39
40 # FTCS Method
    def FTCS(N,t):
41
           l = 0.8
42
           NT=int (t*N/2/1)
43
44
           \# CS
45
46
           cs0 = [u(j*2/N) \text{ for } j \text{ in } range(-NT-1, N+NT+2)]
47
48
           \mathbf{n} \!\!=\!\! 0
           while n < NT:
49
                  cs1 = []
50
                  j=0
                  while j+2 < len(cs0):
                         cs1.append(cs0[j+1]-l*(cs0[j+2]**2/2-cs0[j]**2/2)/2)
53
54
                         j=j+1
                  \,cs0\,=\,cs1\,[\,:\,]
56
57
                  \mathbf{n}\!\!=\!\!\mathbf{n}\!\!+\!\!1
58
59
           cs1 = []
60
           j=0
61
           l = (t-NT*l*2/N)/(2/N)
62
63
           while j+2 < len(cs0):
                  cs1.\,append\,(\,cs0\,[\,j+1]-1\,^*(\,cs0\,[\,j+2]^{**}2/2-cs0\,[\,j\,]^{**}2/2)\,/2)
65
                  j=j+1
           return [[j*2/N \text{ for } j \text{ in } range(N+1)], cs1]
67
68
69 # FTBS Method
    def FTBS(N, t):
70
71
           l = 0.8
72
          NT=int(t*N/2/1)
73
74
           bs0 = [u(j*2/N) \text{ for } j \text{ in } range(-NT-1,N+1)]
75
76
           n=0
77
           \label{eq:while} \ n \, < \, N\!T :
78
                  bs1 = []
79
80
                  j=0
```

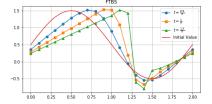
```
while j+1 < len(bs0):
 81
                         bs1.append(bs0[j+1]-1*(bs0[j+1]**2/2-bs0[j]**2/2))
 82
 83
 85
                  bs0 = bs1[:]
                  n=n+1
 86
 87
 88
            bs1 = []
            j=0
 90
            l = (t-NT*l*2/N)/(2/N)
 91
 92
            while j+1 < len(bs0):
                  bs1.\,append\,(\,bs0\,[\,j+1]-\,l\,^*(\,bs0\,[\,j+1]^{**}2/2-bs0\,[\,j\,]^{\,**}2/2\,)\,)
 93
 94
 95
            \begin{array}{lll} \textbf{return} & \texttt{[[j*2/N for j in range(N+1)],bs1]} \end{array}
 96
97
 98 # Lax-Friedrichs Method
      def LF(N, t):
99
            1 = 0.8
100
101
           NT = int(t*N/2/1)
           \# LF
103
            cs0 \, = \, [\, u \, (\, j \, {}^{*}2/N) \  \, \text{for} \  \, j \  \, \text{in} \  \, \text{range}(-NT\!-\!1, \, N\!+\!\!NT\!+\!2) \, ]
105
106
            \label{eq:while} \ n \, < \, NT:
108
                  cs1 = []
                  j=0
109
110
                  while j+2 < len(cs0):
                         cs1.append\left(\left(\,cs0\,[\,j+2]+cs0\,[\,j\,]\,\right)/2-1\,^*\left(\,cs0\,[\,j+2]^{**}2/2-cs0\,[\,j\,]^{**}2/2\right)/2\right)
111
                         j=j+1
113
                  cs0 = cs1[:]
114
115
                  n=n+1
           cs1 = []
118
           j=0
119
            l = (t-NT*l*2/N)/(2/N)
120
            while j+2 < len(cs0):
121
                  cs1.\,append\left(\left(\,cs0\,[\,j+2]+cs0\,[\,j\,]\,\right)/2-1\,^*\left(\,cs0\,[\,j+2]^{**}2/2-cs0\,[\,j\,]^{**}2/2\right)/2\right)
123
124
            \begin{array}{lll} \textbf{return} & \texttt{[[j*2/N for j in range(N+1)],cs1]} \end{array}
125
126
```

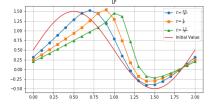
```
_{127} # Lax-Wendorff Method
              def LW(N, t):
                                l = 0.8
129
                               NT=int(t*N/2/1)
130
131
                               \# LW
                                cs0 = [u(j*2/N) \text{ for } j \text{ in } range(-NT-1, N+NT+2)]
133
                               n=0
134
                                \label{eq:while} \ n \, < \, NT:
135
                                                  cs1 = []
136
137
                                                  j=0
138
                                                   while j+2 < len(cs0):
                                                                    cs1.append(\,cs0\,[\,j+1]-1\,^*(\,cs0\,[\,j+2]^{**}2/2-cs0\,[\,j\,]^{**}2/2)/2+1\,^*l\,^*(\,cs0\,[\,j+2]^{**}2/2)
139
                                  +2]^{**}2/2-2^{*}cs0\left[\:j\:+1]^{**}2/2+cs0\left[\:j\:\right]^{**}2/2\right)/2)
                                                                    j=j+1
140
141
                                                  cs0 = cs1[:]
142
143
                                                  n=n+1
144
145
146
                                cs1 = []
                               j=0
147
                                l = (t-NT*l*2/N)/(2/N)
                                while j+2 < len(cs0):
149
                                                  {\rm cs1\,.append}\,(\,{\rm cs0}\,[\,j+1]-l\,^*(\,{\rm cs0}\,[\,j+2]^{**}2/2-{\rm cs0}\,[\,j\,]\,^{**}2/2)/2+l\,^*l\,^*(\,{\rm cs0}\,[\,j+2]^{**}2/2-{\rm cs0}\,[\,j+2]^{**}2/2)/2+1\,^*l\,^*(\,{\rm cs0}\,[\,j+2]^{**}2/2-{\rm cs0}\,[
                                  +2]**2/2-2*cs0 [j+1]**2/2+cs0 [j]**2/2)/2)
151
                                                  j=j+1
                                \begin{array}{lll} \textbf{return} & \texttt{[[j*2/N for j in range(N+1)],cs1]} \end{array}
154
              # MacCormack Method
155
                def MC(N, t):
157
                               NT=int (t*N/2/1)
158
159
                               \# LW
160
161
                                cs0 = [u(j*2/N) \text{ for } j \text{ in } range(-NT-1, N+NT+2)]
                                \label{eq:while} \ n \, < \, NT \colon
163
                                                 cs1 = []
164
                                                  j=0
165
                                                   while j+1 < len(cs0):
166
                                                                    cs1.\,append\,(\,cs0\,[\,j\,]-\,l\,^*(\,cs0\,[\,j\,+1]^{**}2/2-\,cs0\,[\,j\,]^{**}2/2)\,)
167
168
                                                                    j=j+1
169
170
                                                  j=0
```

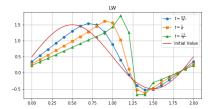
```
cs2 = []
171
                 while j+1 < len(cs1):
172
                       cs2.\,append\,(\,(\,cs0\,[\,j+1]+cs1\,[\,j+1])/2-l\,/\,2^*(\,cs1\,[\,j+1]^{**}2/2-cs1\,[\,j\,]^{**}2/2)
173
174
                       j=j+1
175
                 cs0=cs2[:]
176
                 n=n+1
177
179
          cs1 = []
180
181
          j=0
           l = (t-NT*l*2/N)/(2/N)
182
183
           while j+1 < len(cs0):
                 cs1.\,append\,(\,cs0\,[\,j\,]-\,l\,^*(\,cs0\,[\,j\,+1]^{**}2/2-cs0\,[\,j\,]^{\,**}2/2)\,)
184
185
186
          j=0
           cs2 = []
188
           while j+1 < len(cs1):
189
                 cs2\,.\,append\,((\,cs0\,[\,j+1]+cs1\,[\,j+1])/2-1/2*(\,cs1\,[\,j+1]**2/2-cs1\,[\,j\,]**2/2)\,)
                 j \!=\! j \!+\! 1
191
192
          \begin{array}{lll} \textbf{return} & \texttt{[[j*2/N for j in range(N+1)],cs2]} \end{array}
193
```

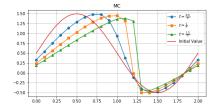












L-F 格式的精度测试

实验程序

```
1 import numpy as np
2 from numpy import pi
4 # Initial Value (which is actually the exact value when t=2)
5 def u(x):
       return np. sin (pi*x)
8 \# Machine precision
  eps = 7./3 - 4./3 - 1
10
11 # Lax-Friedrichs Method Errors
  def LF(N, 1):
12
       NT=int(N/1)
13
14
15
       \# LF
16
       cs0 = [u(j*2/N) \text{ for } j \text{ in } range(-NT-1, N+NT+2)]
17
18
       \mathbf{n} \!\!=\!\! 0
       while n < NT:
19
            cs1 = []
20
            j=0
21
            while j+2 < len(cs0):
22
23
                 cs1.append((cs0[j+2]+cs0[j])/2-1*(cs0[j+2]-cs0[j])/2)
                 j=j+1
24
25
            cs0 = cs1[:]
26
27
            n=n+1
28
29
       cs1 = []
30
       j=0
31
       l = (2-NT*l*2/N)/(2/N)
```

```
while j+2 < len(cs0):
33
            cs1.append((cs0[j+2]+cs0[j])/2-l*(cs0[j+2]-cs0[j])/2)
34
            j=j+1
35
36
37
       init = [u(j*2/N) \text{ for } j \text{ in } range(N+1)]
       err = [abs(init[j]-cs1[j]) for j in range(N+1)]
38
39
       return max([eps, max(err)])
40
  errlist = [LF(8*2**k,0.8) \text{ for } k \text{ in } range(5,9)]
42
43 r = []
44 for j in range(len(errlist)−1):
       r.append (np.log (errlist [j]/errlist [j+1])/np.log (2)) \\
47 print(r)
```

实验结果及分析

结果:

```
\begin{smallmatrix} 1 \end{smallmatrix} \begin{bmatrix} 0.99351807455171526, & 0.99681647030443343, & 0.99842252636116657 \end{bmatrix}
```

结果接近于 1 而不是 2 的原因是该格式关于空间变量的迭代是 1 阶的,该效果起了主导性的作用。