

In [144]:

Autosave disabled

**Chapter 31-1: PDEs Using Boundary Element Method.**

The boundary element method (BEM) is a numerical computational method of solving linear partial differential equations which have been formulated as integral equations (i.e. in boundary integral form), including fluid mechanics, acoustics, electromagnetics (where the technique is known as method of moments or abbreviated as MoM), fracture mechanics, and contact mechanics.

The integral equation may be regarded as an exact solution of the governing partial differential equation. The boundary element method attempts to use the given boundary conditions to fit boundary values into the integral equation, rather than values throughout the space defined by a partial differential equation. Once this is done, in the post-processing stage, the integral equation can then be used again to calculate numerically the solution directly at any desired point in the interior of the solution domain.

BEM is applicable to problems for which Green's functions can be calculated. These usually involve fields in linear homogeneous media. This places considerable restrictions on the range and generality of problems to which boundary elements can usefully be applied. Nonlinearities can be included in the formulation, although they will generally introduce volume integrals which then require the volume to be discretized before solution can be attempted, removing one of the most often cited advantages of BEM. A useful technique for treating the volume integral without discretizing the volume is the dual-reciprocity method. The technique approximates part of the integrand using radial basis functions (local interpolating functions) and converts the volume integral into a boundary integral after collocating at selected points distributed throughout the volume domain (including the boundary). In the dual-reciprocity BEM, although there is no need to discretize the volume into meshes, unknowns at chosen points inside the solution domain are involved in the linear algebraic equations approximating the problem being considered.

The Green's function elements connecting pairs of source and field patches defined by the mesh form a matrix, which is solved numerically. Unless the Green's function is well behaved, at least for pairs of patches near each other, the Green's function must be integrated over either or both the source patch and the field patch. The form of the method in which the integrals over the source and field patches are the same is called "Galerkin's method". Galerkin's method is the obvious approach for problems which are symmetrical with respect to exchanging the source and field points.

In the Handbook of Differential Equations, Zwillinger says the boundary element method is applicable to linear elliptic differential equations, but that it is also sometimes applicable to parabolic, hyperbolic, or nonlinear elliptic equations.

1. Solve the following PDE:

$$u_t = \alpha^2 u_{xx}, \quad 0 < x < 1, 0 < t < \infty,$$

with boundary conditions

$$u(0, t) = u(1, t) = 0, \quad 0 \leq t \leq \infty$$

and initial conditions

$$u(x, 0) = \phi(x), \quad 0 \leq x \leq 1.$$

(The problem and developed answer is taken from the repository of Nicolás Guarín.)

One fork of the boundary element method is that of separation of variables. A decomposition additive or multiplicative solution for the above-posed partial differential equation is proposed.

If the function  $u(x, y)$  is sought, then it would be something like:

- $u(x, y) = X(x)Y(y)$ ; or
- $u(x, y) = X(x) + Y(y)$ .

The method is usually used for linear differential equations in their multiplicative form, so this will be assumed here.

This method can be used to solve value problems on the boundary with the following features:

1. The PDE is linear and homogeneous (not necessarily with constant coefficients).
2. The boundary conditions are as follows:

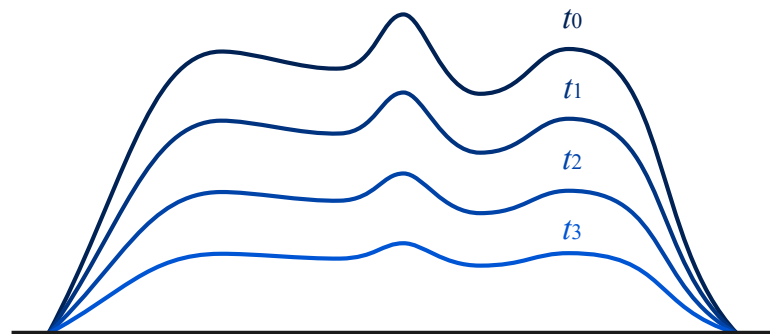
$$\begin{aligned}\alpha u_x(0, t) + \beta u(0, t) &= 0, \\ \gamma u_x(1, t) + \delta u(1, t) &= 0,\end{aligned}$$

with  $\alpha, \beta, \gamma$  and  $\delta$  constant.

In this method we look for solutions of the form

$$u(x, t) = X(x)T(t),$$

i.e. for the given boundary conditions, the form of the solution will be the same and will scale over time. This is shown in the following figure.



In the end we will end up with a set of solutions  $u_n(x, t) = X_n(x)T_n(t)$ , and the most general solution would be of the form

$$u(x, t) = \sum_{n=1}^{\infty} A_n X_n(x) T_n(t).$$

The method is illustrated step by step below.

### Step 1. Find the elementary solutions

For this step we substitute  $X(x)T(t)$  in the PDE and get

$$X(x)T'(t) = \alpha^2 X''(x)T(t).$$

Where the  $'$  denotes total derivatives since each function is of a variable in this case. Now divide both sides of the equation by  $X(x)T(t)$ , to get

$$\frac{T'(t)}{\alpha^2 T(t)} = \frac{X''(x)}{X(x)},$$

and we get the **separate variables**.

This point is key. We can notice that we have on the left side a  $t$  function and on the right side a  $x$  function. However, these two functions are the same. Therefore, this must be equal to a constant.

Treating as a constant, we get

$$\frac{T'(t)}{\alpha^2 T(t)} = \frac{X''(x)}{X(x)} = k,$$

or

$$\begin{aligned}T' - k\alpha^2 T &= 0, \\X'' - kX &= 0,\end{aligned}$$

and now we can solve the two resulting ODEs.

In this case we want  $T(t)$  to go to zero when  $t \rightarrow \infty$ , Therefore we want a negative constant,  $k = -\lambda^2$ . And we get

$$\begin{aligned}T' + \lambda^2 \alpha^2 T &= 0, \\X'' - \lambda^2 X &= 0.\end{aligned}$$

The solution of these equations is

$$\begin{aligned}T(t) &= Ce^{-\lambda^2 \alpha^2 t}, \\X(x) &= A \sin \lambda x + B \cos \lambda x,\end{aligned}$$

and then

$$u(x, t) = e^{-\lambda^2 \alpha^2 t} [A \sin \lambda x + B \cos \lambda x],$$

amounts to a solution.

We can verify that these types of functions satisfy the differential equation.

In [145]:

In [146]:

In [147]:

```
IPython console for SymPy 1.11.1 (Python 3.9.13-64-bit) (ground types: python)

These commands were executed:
>>> from sympy import *
>>> x, y, z, t = symbols('x y z t')
>>> k, m, n = symbols('k m n', integer=True)
>>> f, g, h = symbols('f g h', cls=Function)
>>> init_printing()

Documentation can be found at https://docs.sympy.org/1.11.1/ (https://docs.sympy.org/1.11.1/)
```

In [148]: `1 lamda, alpha = symbols("lambda alpha")`

In [149]: `1 u = exp(-lamda**2 * alpha**2 * t)*(A*sin(lamda*x) + B*cos(lamda*x))`

Out[149]:  $(A \sin(\lambda x) + B \cos(\lambda x)) e^{-\alpha^2 \lambda^2 t}$

In [150]:

Out[150]: 0

## Step 2: Solutions that satisfy boundary conditions

Of all the solutions that satisfy the PDE, we are interested in those that satisfy the boundary conditions. When evaluating them in the condition of the LHS we get the following

$$u(0, t) = Be^{-\lambda^2 \alpha^2 t} = 0,$$

which implies  $B = 0$ . For the condition on the right we get

$$u(1, t) = Ae^{-\lambda^2 \alpha^2 t} \sin \lambda = 0.$$

In this case we have two possibilities. If  $A = 0$ , then the solution to the problem would be  $u = 0$ , which is not of interest. The other option would be

$$\sin \lambda = 0 ,$$

which implies

$$\lambda = \pm\pi, \pm2\pi, \pm3\pi, \dots = \pm n\pi \quad \forall n \in \mathbb{N} .$$

And our solutions that meet the boundary conditions would be

$$u_n(x, t) = A_n e^{-(n\pi\alpha)^2 t} \sin(n\pi x) \quad \forall n \in \mathbb{N} .$$

```
In [151]: 1 un = A*exp(-(n*pi*alpha)**t)*sin(n*pi*x)
```

```
Out[151]: Ae^{-(\pi an)^t} \sin(\pi nx)
```

```
In [152]: 1 un = A*exp(-(n*pi*alpha)**t)*sin(n*pi*x)
```

```
Out[152]: 0
```

```
In [153]: 1 un = A*exp(-(n*pi*alpha)**t)*sin(n*pi*x)
```

```
Out[153]: 0
```

We can see that we only determined 1 of the constants. With the other condition we find what should be the values of the constant of separation that made the conditions of the border satisfactory. This is usual for this type of problem since we are solving a problem of eigenvalues. In this case the eigenvalues are given by  $\lambda_n^2 = (n\pi)^2$  and the eigenvectors (or proper functions) are given by  $X_n = \sin(\lambda_n x)$ . This is a **Sturm-Liouville** problem. And it's common it appears as shown in the process of separation of variables in the spatial problem part.

### Step 3: Solutions that satisfy boundary conditions and initial conditions

Since we have a linear problem and find infinite particular solutions, the most general solution would be

$$u(x, t) = \sum_{n=1}^{\infty} A_n e^{-(n\pi\alpha)^2 t} \sin(n\pi x) .$$

To find the coefficients  $A_n$  we use the initial condition

$$u(x, 0) = \phi(x) ,$$

that is,

$$\phi(x) = \sum_{n=1}^{\infty} A_n \sin(n\pi x) .$$

Which, as we can see, is the representation of the function  $\phi(x)$  in the base  $\{\sin(n\pi x) | n \in \mathbb{N}\}$ .

Therefore, the solution is

$$u(x, t) = \sum_{n=1}^{\infty} A_n e^{-(n\pi\alpha)^2 t} \sin(n\pi x) ,$$

with

$$A_n = 2 \int_0^1 \phi(x) \sin(n\pi x) dx .$$

To find this last expression, we multiply

$$\phi(x) = \sum_{n=1}^{\infty} A_n \sin(n\pi x),$$

by  $\sin(m\pi x)$  on both sides and integrate between 0 and 1. When using orthogonality we arrive at the expected coefficients.

We can say that in this problem we find a basis for solutions of the problem of values at the border and that we can then express its solution as a linear combination of these functions

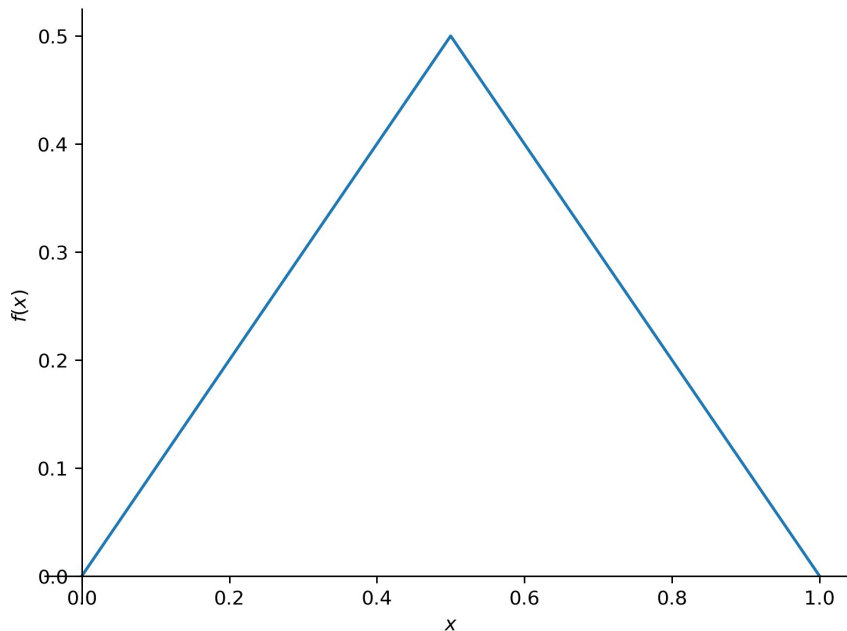
### Specific example

Suppose that

$$\phi(x) = \frac{1}{2} - \left|x - \frac{1}{2}\right|,$$

In [154]:

In [155]:



Out [155]: <sympy.plotting.plot.Plot at 0x187e68ab6d0>

Then, the coefficient would be given by the following:

```
In [156]: 1 n = symbols("n", positive=True, integer=True)
          2 An = 2*integrate(phi*sin(n*pi*x), (x, 0, 1))
```

Out [156]: 
$$\frac{4}{\pi^2} \sin\left(\frac{\pi}{2} n\right) \left(\frac{1}{n^2}\right)$$

Our overall solution would be as follows:

```
In [157]: 1 u_final = summation(An*exp(-(n*pi*alpha)**2*t)*sin(n*pi*x), (n, 1, oo))
```

Out [157]: 
$$\sum_{n=1}^{\infty} \frac{4}{\pi^2} e^{-(\pi^2 n^2 \alpha^2 t)} \sin\left(\frac{\pi}{2} n\right) \sin\left(\frac{\pi}{2} n x\right) \left(\frac{1}{n^2}\right)$$

We can verify that it satisfies the differential equation.

In [158]:

Out[158]: 
$$0$$

We can verify the boundary conditions.

In [159]:

Out[159]: 
$$0$$

In [160]:

Out[160]: 
$$0$$

And the initial conditions

In [161]:

Out[161]: 
$$\sum_{n=1}^{\infty} \frac{4 \sin\left(\frac{\pi n}{2}\right) \sin\left(\frac{\pi n x}{2}\right)}{\pi^2 n^2}$$

2. Solve the 2D poisson equation in the square  $[0, 1] \times [0, 1]$  with homogenous Dirichlet boundary conditions on all boundaries.

The language in which this is cast is not Python but rather Octave.

### Displaying the execution process.

```
In [163]: 1 clear all
           2 close all
           3 hold on
           4
           5 %=====
           6 % Explicit multigrid solution for the 2D Poisson eqn
           7 %  $\Delta u = 0$  in the square  $[a, b] \times [a, b]$ 
           8 %
           9 % with the homogeneous Dirichlet BC all around
          10 %
          11 % fine grid size is  $N = 2^{\text{ndiv}}$ 
          12 %=====
          13
          14 a=0.0;
          15 b=1.0;
          16 ndiv=6;
          17 nu1=3;
          18 nu2=3;
          19 ncycle=3; % number of cycles
          20
          21 L=b-a;
          22 N=2^ndiv;
          23 h=L/N;
          24 Nx=N;
          25 Ny=N;
          26
          27 %---
          28 % initialize the fine-grid solution
```

```

29 %---
30
31 for i=1:Nx+1
32     x(i)=a+(i-1)*h;
33 end
34 for j=1:Ny+1
35     y(j)=a+(j-1)*h;
36 end
37
38 f=zeros(Nx+1,Ny+1);
39
40 for j=2:Ny
41     for i=2:Nx
42         f(i,j)=0.0;
43         f(i,j)=0.1*rand-0.05;
44     end
45 end
46
47 %---
48 % graph
49 %---
50
51 %mesh(x,y,f);
52
53 hold on
54 set(gca,'fontsize',15)
55 xlabel('x','fontsize',15)
56 ylabel('y','fontsize',15)
57 zlabel('f','fontsize',15)
58 axis([0 1 -0.1 1])
59 box
60
61 %---
62 % right-hand side of Af=b
63 %---
64
65 for j=1:Ny+1
66     for i=1:Nx+1
67         g(i,j)=exp(-2*x(i));
68         g(i,j)=sin(2*pi*x(i)/L);
69         g(i,j)=1.0;
70         b(i,j)=h*h*g(i,j);
71     end
72 end
73
74 %-----
75 % prepare
76 %-----
77
78 esave=zeros(ndiv,Nx+1,Nx+1); % save the solution (f) and the error (e)
79 rsave=zeros(ndiv,Nx+1,Ny+1); % save the residual (r)
80
81 %=====
82 % V cycles
83 %=====
84
85 for cycle=1:ncycle
86
87     %---
88     % presmoothing
89     %---
90
91     nu1=200;
92     f = mg_gs(nu1,Nx,Ny,f,b);
93     %mesh(x,y,f);
94
95     %--
96     % residual
97     %--
98
99     r=zeros(Nx+1,Ny+1);
100
101     for j=2:Ny
102         for i=2:Nx
103             r(i,j)= f(i+1,j)+f(i-1,j)-4.0*f(i,j)+f(i,j+1)+f(i,j-1)+b(i,j);
104         end
105     end
106
107     esave(1,:,:) = f;
108     rsave(1,:,:) = r;

```

```

109
110 %----
111 % down to coarse
112 %----
113
114 Nsys=N;
115
116 for level=2:ndiv
117
118     [xhalf, yhalf, rhalf] = mg_restrict(Nsys,Nsys,x,y,r);
119     Nsys=Nsys/2;
120     clear x r e;
121     x=xhalf; y=yhalf; r=rhalf; e=zeros(Nsys+1,Nsys+1);
122
123 %---
124 if(Nsys>2)
125 %---
126     e = mg_gs(nu1,Nsys,Nsys,e,r);
127 %---
128 else
129 %---
130     e(2,2)=r(2,2)/4.0;
131 %---
132 end
133 %---
134
135 for j=2:Nsys
136     for i=2:Nsys
137         r(i,j)= e(i+1,j)+e(i-1,j)-4.0*e(i,j)+e(i,j+1)+e(i,j-1)+r(i,j);
138     end
139 end
140
141 for i=1:Nsys+1
142     for j=1:Nsys+1
143         esave(level,i,j)=e(i,j);
144         rsave(level,i,j)=r(i,j);
145     end
146 end
147
148 end
149
150 %----
151 % up to fine
152 %----
153
154 for level=ndiv-1:-1:1
155     [xdouble, ydouble, edouble] = mg_prolongate(Nsys,Nsys,x,y,e);
156     x=xdouble; y=ydouble;
157     Nsys=2*Nsys;
158     for k=1:Nsys+1
159         for l=1:Nsys+1
160             e(k,l) = esave(level,k,l)+edouble(k,l);
161             r(k,l) = rsave(level,k,l);
162         end
163     end
164     if(nu2>0)
165         e = mg_gs(nu2,Nsys,Nsys,e,r);
166     end
167 end
168
169 f=e;
170
171 %---
172 end
173 %---
174
175 mesh(x,y,f);

```

```

File "<tokenize>", line 148

```

```

end
^

```

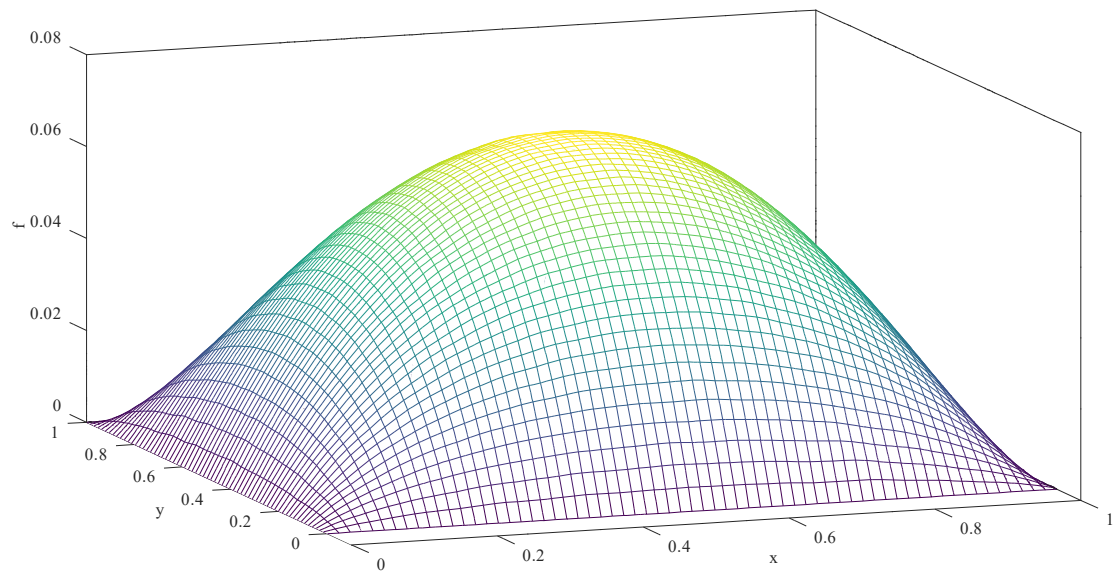
```

IndentationError: unindent does not match any outer indentation level

```

And the resulting plot in Octave, saved in svg format, looks like:





4. Solve the steady-state temperature distribution over the cross-section of a square chimney wall with homogeneous Dirichlet boundary conditions on all boundaries.

In [ ]:

```
In [ ]: 1 clear all
2 close all
3
4 %=====
5 % chimney_s
6 %
7 % Steady-state temperature distribution
8 % over the cross-section
9 % of a square chimney wall
10 % with Dirichlet BC
11 %=====
12
13 %-----
14 % parameters and conditions:
15 %-----
16
17 T1=300;          % temperature of inside wall in deg C
18 T2=10;           % temperature of outside wall in deg C
19 a=0.5;           % thickness of chimney wall in meters
20 k = 0.15;        % conductivity
21 tolerance = 0.00001;
22
23 N=32;            % number of nodes in x-direction
24 maxiter=3000;% maximum # of iterations
25
26 %-----
27 % prepare
28 %-----
29
30
31 M=N/2;           % number of nodes in y-direction
32 b=2*a;
33
34 dx=b/N;
35 dy=a/M;
36
37 beta=(dx/dy)^2;
38 beta1=2.0*(1.0+beta);
39
40 %-----
41 % initial guess
```

```

42 %-----
43
44 for i=1:N+1
45     for j=1:M+1
46         T(i,j)=T2;
47     end
48 end
49
50 %-----
51 % boundary conditions
52 %-----
53
54 for j=1:M+1
55     T(1,j)=T2;           % Dirichlet on left edge (outer wall),
56     T(N+2,j)=T(N,j);     % and right edge (x=b; also using symmetry)
57 end
58
59 for i=1:M+1
60     T(i,1)=T(M+1,M+2-i); % lower edge (from 0 to a; using symmetry)
61 end
62
63 for i=1:N+1             % Dirichlet b.c. and on upper edge (outer wall)
64     T(i,M+1)=T2;
65 end
66
67 for i=M+1:N+1           % ...and also on lower edge (bordering inner
68     T(i,1)=T1;           % wall; from a to b)
69 end
70
71 %-----
72 % iterations
73 %-----
74
75 for n=1:maxiter          % iterate until convergence
76
77     correction = 0.0;
78
79     for i=2:N+1           % central finite-diff discretization
80         for j=2:M         % del^2(T)=0 combined w/ point-Gauss-Siedel
81             Told = T(i,j);
82             T(i,j)=(T(i+1,j)+T(i-1,j)+beta*(T(i,j+1)+T(i,j-1)))/beta1;
83             diff = abs(T(i,j)-Told);
84             if (diff>correction)
85                 correction = diff;
86             end
87         end
88     end
89
90     for i=1:M+1           % reset the bottom (from 0 to a)
91         T(i,1)=T(N/2+1,M+2-i);
92     end
93     for j=1:M+1           % reset the right edge
94         T(N+2,j)=T(N,j);
95     end
96
97     correction
98     if(correction<tolerance) break; end;
99
100 end
101
102 %-----
103 % end of iterations
104 %-----
105
106 for i=1:N+1              % set up plotting vectors
107     X(i)=dx*(i-1);
108 end
109 for j=1:M+1
110     Y(j)=dy*(j-1);
111 end
112
113 for i=1:N+1
114     X1(i)=4*a-X(i);
115 end
116
117 %-----
118 % plotting
119 %-----
120
121 hold on

```

```

122
123 mesh(X,Y,T(1:N+1,:)) % plotting, labelling, and formatting
124 mesh(X1,Y,T(1:N+1,:))
125 mesh(Y+3.0*a,X-3*a,T(1:N+1,:))
126 mesh(Y+3.0*a,X1-3*a,T(1:N+1,:))
127 mesh(X,-2*a-Y,T(1:N+1,:))
128 mesh(X1,-2*a-Y,T(1:N+1,:))
129 mesh(a-Y,X-3*a,T(1:N+1,:))
130 mesh(a-Y,X1-3*a,T(1:N+1,:))
131
132 xlabel('x (m)','fontsize',15)
133 ylabel('y (m)','fontsize',15)
134 zlabel('T (C)','fontsize',15)
135 set(gca,'fontsize',15)
136
137 %title('Temperature over the cross-section of chimney wall')
138 %axis([0 2.0 0 0.0 0 2.0])
139 view(-80,40)
140
141 %-----
142 % compute the flux on the outer wall
143 %-----
144
145 %---
146 % top segment:
147 %---
148
149 for i=1:N+1
150     flux_top(i) = -k*(T(i,M+1)-T(i,M))/dy;
151 end
152
153 %-----
154 % build the flux around the outer wall
155 %-----
156
157 Ic = 1; % counter
158
159 fluxo(1)=flux_top(1);
160 perimo(1)=0;
161 xo(1)=0;
162 yo(1)=a;
163
164 for i=2:N+1
165     Ic=Ic+1;
166     fluxo(Ic)=flux_top(i);
167     perimo(Ic)=perimo(Ic-1)+dx;
168     xo(Ic)=xo(Ic-1)+dx;
169     yo(Ic)=yo(Ic-1);
170 end
171 for i=2:N+1
172     Ic=Ic+1;
173     fluxo(Ic)=flux_top(N+2-i);
174     perimo(Ic)=perimo(Ic-1)+dx;
175     xo(Ic)=xo(Ic-1)+dx;
176     yo(Ic)=yo(Ic-1);
177 end
178 for j=2:N+1
179     Ic=Ic+1;
180     fluxo(Ic)=flux_top(j);
181     perimo(Ic)=perimo(Ic-1)+dy;
182     xo(Ic)=xo(Ic-1);
183     yo(Ic)=yo(Ic-1)-dy;
184 end
185 for j=2:N+1
186     Ic=Ic+1;
187     fluxo(Ic)=flux_top(N+2-j);
188     perimo(Ic)=perimo(Ic-1)+dy;
189     xo(Ic)=xo(Ic-1);
190     yo(Ic)=yo(Ic-1)-dy;
191 end
192 for i=2:N+1
193     Ic=Ic+1;
194     fluxo(Ic)=flux_top(i);
195     perimo(Ic)=perimo(Ic-1)+dx;
196     xo(Ic)=xo(Ic-1)-dx;
197     yo(Ic)=yo(Ic-1);
198 end
199 for i=2:N+1
200     Ic=Ic+1;
201     fluxo(Ic)=flux_top(N+2-i);

```

```

202 perimo(Ic)=perimo(Ic-1)+dx;
203 xo(Ic)=xo(Ic-1)-dx;
204 yo(Ic)=yo(Ic-1);
205 end
206 for j=2:N+1
207     Ic=Ic+1;
208     fluxo(Ic)=flux_top(j);
209     perimo(Ic)=perimo(Ic-1)+dy;
210     xo(Ic)=xo(Ic-1);
211     yo(Ic)=yo(Ic-1)+dy;
212 end
213 for j=2:N+1
214     Ic=Ic+1;
215     fluxo(Ic)=flux_top(N+2-j);
216     perimo(Ic)=perimo(Ic-1)+dy;
217     xo(Ic)=xo(Ic-1);
218     yo(Ic)=yo(Ic-1)+dy;
219 end
220
221 %-----
222 % compute the flux on the inner wall
223 %-----
224
225 %-----
226 % top segment
227 %-----
228
229 for i=1:M+1
230     flux_top(i) = -k*(T(M+i,2)-T(M+i,1))/dy;
231 end
232
233 %-----
234 % build the flux around the inner wall
235 %-----
236
237 Ic = 1; % counter
238 fluxi(1)=flux_top(1);
239 perimi(1)=0;
240 xi(1)=a;
241 yi(1)=0;
242
243 for i=2:M+1
244     Ic=Ic+1;
245     perimi(Ic)=perimi(Ic-1)+dx;
246     fluxi(Ic)=flux_top(i);
247     xi(Ic)=xi(Ic-1)+dx;
248     yi(Ic)=yi(Ic-1);
249 end
250 for i=2:M+1
251     Ic=Ic+1;
252     perimi(Ic)=perimi(Ic-1)+dx;
253     fluxi(Ic)=flux_top(M+2-i);
254     xi(Ic)=xi(Ic-1)+dx;
255     yi(Ic)=yi(Ic-1);
256 end
257 for j=2:M+1
258     Ic=Ic+1;
259     perimi(Ic)=perimi(Ic-1)+dy;
260     fluxi(Ic)=flux_top(j);
261     xi(Ic)=xi(Ic-1);
262     yi(Ic)=yi(Ic-1)-dy;
263 end
264 for j=2:M+1
265     Ic=Ic+1;
266     perimi(Ic)=perimi(Ic-1)+dy;
267     fluxi(Ic)=flux_top(M+2-j);
268     xi(Ic)=xi(Ic-1);
269     yi(Ic)=yi(Ic-1)-dy;
270 end
271 for i=2:M+1
272     Ic=Ic+1;
273     fluxi(Ic)=flux_top(i);
274     perimi(Ic)=perimi(Ic-1)+dx;
275     xi(Ic)=xi(Ic-1)-dx;
276     yi(Ic)=yi(Ic-1);
277 end
278 for i=2:M+1
279     Ic=Ic+1;
280     perimi(Ic)=perimi(Ic-1)+dx;
281     fluxi(Ic)=flux_top(M+2-i);

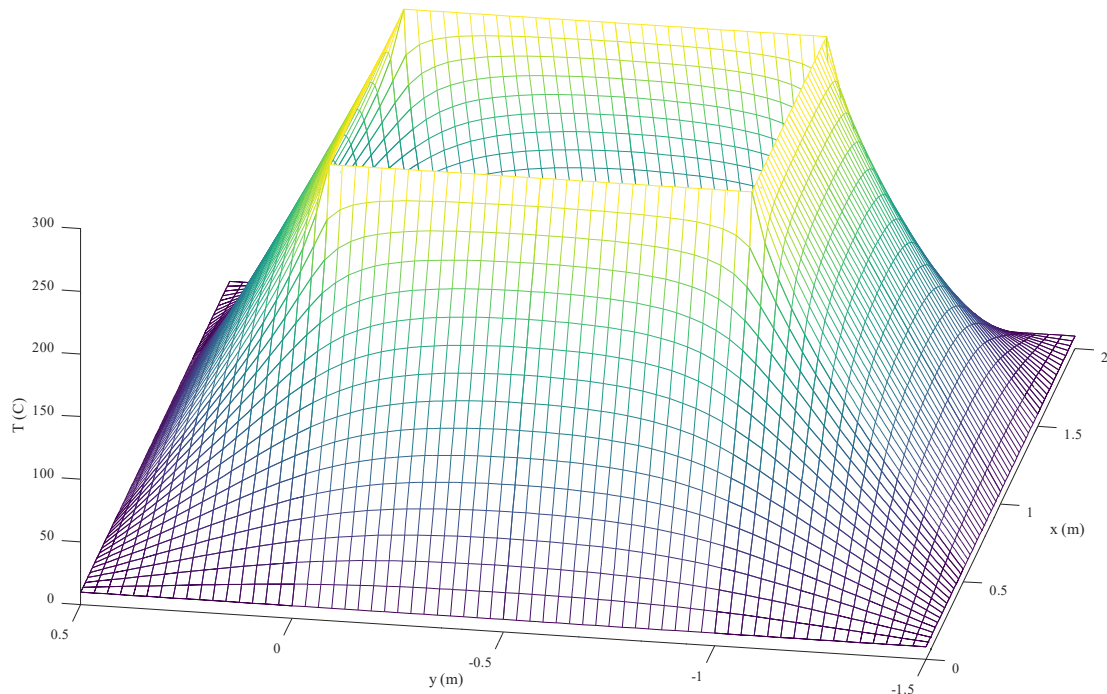
```

```

282 xi(Ic)=xi(Ic-1)-dx;
283 yi(Ic)=yi(Ic-1);
284 end
285 for j=2:M+1
286   Ic=Ic+1;
287   fluxi(Ic)=flux_top(j);
288   perimi(Ic)=perimi(Ic-1)+dy;
289   xi(Ic)=xi(Ic-1);
290   yi(Ic)=yi(Ic-1)+dy;
291 end
292 for j=2:M+1
293   Ic=Ic+1;
294   fluxi(Ic)=flux_top(M+2-j);
295   perimi(Ic)=perimi(Ic-1)+dy;
296   xi(Ic)=xi(Ic-1);
297   yi(Ic)=yi(Ic-1)+dy;
298 end
299
300 figure
301 hold on
302 %title('Wall flux')
303 %plot(perimo,fluxo,perimi,fluxi,'--');
304 %legend('outer','inner')
305 %xlabel('Perimeter (m)','fontsize',15)
306 %ylabel('flux (Watt)','fontsize',15)
307 plot3(xo,yo,zeros(size(xo)))
308 plot3(xo,yo,fluxo)
309 plot3(xi,yi,zeros(size(xi)),'r')
310 plot3(xi,yi,fluxi,'r')
311 set(gca,'fontsize',15)
312 xlabel('x(m)','fontsize',15)
313 ylabel('y(m)','fontsize',15)
314 zlabel('flux (Watt)','fontsize',15)
315

```

Again the plot is saved in .svg format in Octave:



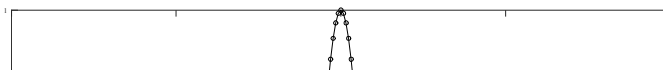
## 5. Solve the convection equation using a particle perspective.

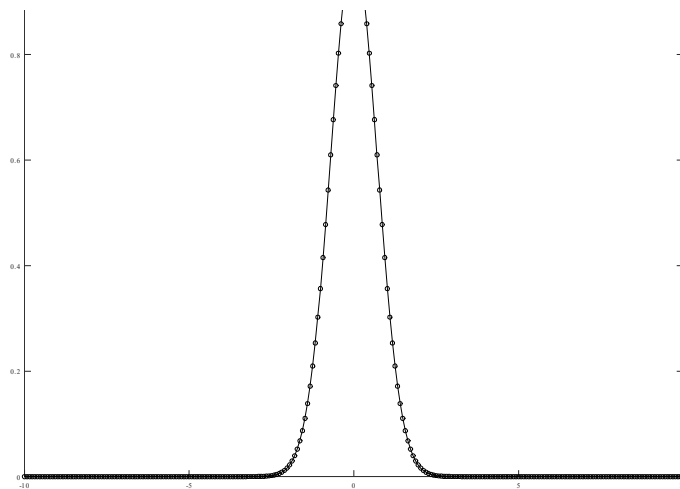
```

In [ ]:
In [ ]: 1 clear all
2 close all
3
4 %=====
5 % particle solution of
6 % the convection equation
7 %=====
8
9 N = 2*2*64;
10 a = -10;
11 b = 10;
12 Dt = 0.0010;
13
14 %---
15 % prepare
16 %---
17
18 Dx = (b-a)/N;
19
20 %---
21 % initial condition
22 %---
23
24 for i=1:N+1
25     x(i) = a+(i-1)*Dx;
26
27     F(i) = tanh(x(i));
28     F(i) = exp(-x(i)*x(i));
29
30     v(i) = F(i)*F(i);
31     v(i) = 1.0;
32     v(i) = tanh(x(i));
33     v(i) = F(i); % Burgers
34
35 end
36
37 time = 0.0;
38
39 %-----
40 for istep=1:30000
41     %-----
42
43     x = x + Dt*v;
44
45     time = time + Dt;
46
47     if(istep==1)
48         Handle1 = plot(x,F,'ko-');
49         set(Handle1, 'erasemode','xor');
50         axis([-2 2 -0.0 1.2])
51         % axis([-2 2 -1.2 1.2])
52         xlabel('x','fontsize',15)
53         ylabel('f','fontsize',15)
54         set(gca,'fontsize',15)
55     else
56         set(Handle1,'XData',x,'YData',F);
57         pause(0.01)
58         drawnow
59     end
60
61 %-----
62 end
63 %-----

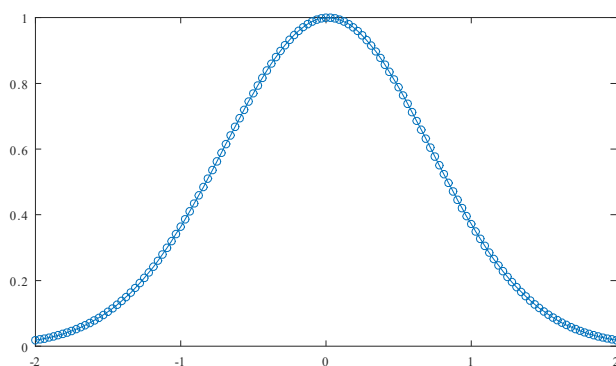
```

Type *Markdown* and LaTeX:  $\alpha^2$





In [ ]:



6. Solve Laplace's equation using Dirichlet boundary conditions in a disk-like domain and 3-node triangles.

Continuing to work in Octave:

```
In [ ]: 1 close all
2 clear all
3
4 %=====
5 % CODE lapl3_d
6 %
7 % Solution of Laplace's equation
8 % with the Dirichlet boundary condition
9 % in a disk-like domain
10 % using 3-node triangles
11 %=====
12
13 %-----
14 % input data
15 %-----
16
17 ndiv = 3; % discretization level
18
19 %-----
20 % triangulate
21 %-----
22
23 [ne,ng,p,c,efl,gfl] = trgl3_disk (ndiv);
24 % [ne,ng,p,c,efl,gfl] = trgl3_delaunay;
```

```

25
26 %-----
27 % deform
28 %-----
29
30 defx = 0.6;
31 defx = 0.0;
32
33 for i=1:ng
34     p(i,1)=p(i,1)*(1.0-defx*p(i,2)^2);
35 end
36
37 %-----
38 % specify the Dirichlet boundary condition
39 %-----
40
41 for i=1:ng
42     if(gfl(i,1)==1)
43         gfl(i,2) = sin(pi*p(i,2)); % example
44         gfl(i,2) = p(i,1); % another example
45         gfl(i,2) = p(i,1)^2; % another example
46         gfl(i,2) = p(i,1)*sin(0.5*pi*p(i,2)); % another example
47     end
48 end
49
50 %-----
51 % assemble the global diffusion matrix
52 %-----
53
54 gdm = zeros(ng,ng); % initialize
55
56 for l=1:ne % loop over the elements
57
58     % compute the element diffusion matrix
59
60     j=c(l,1); x1=p(j,1); y1=p(j,2);
61     j=c(l,2); x2=p(j,1); y2=p(j,2);
62     j=c(l,3); x3=p(j,1); y3=p(j,2);
63
64     [edm_elm] = edm3 (x1,y1,x2,y2,x3,y3);
65
66     for i=1:3
67         i1 = c(l,i);
68         for j=1:3
69             j1 = c(l,j);
70             gdm(i1,j1) = gdm(i1,j1) + edm_elm(i,j);
71         end
72     end
73 end
74
75 % disp (gdm);
76
77 %-----
78 % set the right-hand side of the linear system
79 % and implement the Dirichlet boundary condition
80 %-----
81
82 for i=1:ng
83     b(i) = 0.0;
84 end
85
86 for j=1:ng
87     if(gfl(j,1)==1)
88         for i=1:ng
89             b(i) = b(i) - gdm(i,j)*gfl(j,2);
90             gdm(i,j)=0; gdm(j,i)=0;
91         end
92         gdm(j,j)=1.0;
93         b(j)=gfl(j,2);
94     end
95 end
96
97 %-----
98 % solve the linear system
99 %-----
100
101 f = b/gdm';
102
103 %-----
104 % plot

```



```
105 %-----  
106  
107 plot_3 (ne,ng,p,c,f);  
108 trimesh (c,p(:,1),p(:,2),f);  
109 %trisurf (c,p(:,1),p(:,2),f,f);  
110  
111 %-----  
112 % done  
113 %-----  
...
```

Not easy to see in 2D, but the Octave figure below has the 3D appearance of wrestling butterflies.

