**Finite Differences Project**

**(Parabolic PDE)**

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1. **Introduction**

Finite difference methods (FDM) have been known for its ability to solve difference equations. As is evident, different finite different methods yield different results, which largely results from the differences in input selection. This paper focuses heavily on solving practical problems using different finite difference methods and the error analysis that arises when comparing the results. Specifically, this problem will focus on solving the famous one-dimensional heat problem, and the problem that’s considered an extension of it: the two-dimensional heat problem. Note that an analytical solution for both of the problem will be provided, in order to illustrate a better understanding to the problem.

1. **The one-dimensional heat problem**

Consider the one dimensional heat problem: find u(x,t) such that . Suppose the following condition is known: u(x,0) = sin(πx) for all x such that 0 ≤ x ≤1, and u(0, t) = 0 for all t such that 0 ≤ t ≤1, and u(1,t) = 0 for all t such that 0 ≤ t ≤ 1.

**Analytical Solution.**

By firstly doing an analytical solution, we can familiarize ourselves with the essence of the problem. The solution not only informs us of the framework of this problem but also provides us with results that we can later compare with the results we get when we’re trying to solve this problem using numerical methods.

First, assume the solution has the form:

The original equation then becomes:

where λ is an arbitrary constant. This gives us two ODE’s:

Given initial values , boundaries , we have

For a non-trivial solution, consider boundaries to be

Let us first look at the spatial problem

The solution is of the form:

which gives:

For a non-trivial solution, we have so

For the time problem

the solution is

which gives the solution to the original equation

as we let

Hence, this problem is solved analytically.

**Numerical Solution.**

We take on this problem with three different finite difference methods: the Explicit method, the Implicit method and the Crank-Nicolson method. Note that we’re already provided with the knowledge that for , u(x,0) = sin(πx) for all x such that 0 ≤ x ≤1, and u(0,t) = 0 for all t such that 0 ≤ t ≤1, and u(1,t) = 0 for all t such that 0 ≤ t ≤ 1. This will provide us with interior nodes to plot on the graph that we’ll be using to solve this problem.

In terms of the Explicit method, we’ll use Euler’s method to approach this problem.

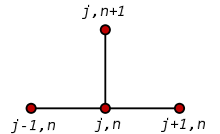
For LHS, we have the forward difference formula:

and for RHS, we have the centered three-point formula:

Now by ignoring error terms and equating the two, we have:

Now simplifying this equation:

Since u(x,0) = sin(, and we already know the boundaries , it will be very straightforward to solve for . Our method reflected on the graph will be:



Therefore, we have a linear system as this:

Then, solving this should yields an answer to the explicit method.

In terms of Implicit method, we can also take Euler’s method to take on this problem.

For LHS, we have:

This is the backward difference formula.

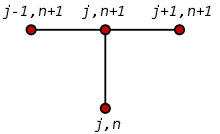
For RHS, we have:

This is the centered three-point formula.

Then, by ignoring error terms and equating the two equations, we have:

By simplifying this equation, we have:

Our method reflected on the graph:



Now, given initial values and the boundaries , we can construct the linear system that we need to solve for .

Note that n is the number of partitions. Since we already know that when j – 1 = 0, u(x,0) = So by starting a loop from j = 1, and with the boundaries values , we can always have .

Using Crank-Nicolson:

For LHS, we have:

This is the forward difference formula.

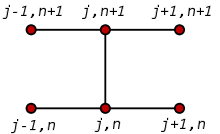
Then, for RHS, we have:

Note that different from the explicit method and the implicit method, this is the centered three-point formula applied twice.

Now, by ignoring error terms and equating two of the equations, we have:

Further simplifying this:

Our method reflected on the graph:



Therefore, we can construct a linear system accordingly, for each j:

Now, we have solved this problem using all three numerical methods. The differences, however, that exist in the results that each of the methods yields, will lead to a better understanding of the numerical methods that we have chosen to use, which we’ll elaborate further in the next section, error analysis.

Error Analysis

**3. Extension: The two-dimensional heat problem**

Analytical Solution.

We will solve this problem analytically in the same fashion that we did for the one-dimensional heat problem. Note that because we will be constructing a 3D graph, the interior nodes we use increase in number. Also, our initial condition changes. It has now become: u except for boundaries. For boundaries, it is: . .

($$)

Numerical Solution.

For numerical methods, we’ll be using the same three methods (explicit, implicit and Crank-Nicolson) that we applied to the one-dimensional heat problem.

In terms of the Explicit method, we’ll also use Euler’s method to approach this problem.

For LHS, we have the forward difference formula:

and for RHS, we have the centered three-point formula:

Now by ignoring error terms and equating the two, we have:

Now simplifying this equation:

Given except for the boundaries, and we know that for the boundaries, , it is straightforward to solve for .

Therefore, we have a linear system as this:

+ =

Then, solving this should yields an answer to the explicit method.

In terms of Implicit method, we can also take Euler’s method to take on this problem.

For LHS, we have:

This is the backward difference formula.

For RHS, we have:

This is the centered three-point formula.

Then, by ignoring error terms and equating the two equations, we have:

By simplifying this equation, we have:

Now, given except for the boundaries, and for the boundaries, we have , so we can construct a linear system, for each j and for

each k:

\*

Using Crank-Nicolson:

For LHS, we have:

This is the forward difference formula.

Then, for RHS, we have:

Now, by ignoring error terms and equating two of the equations, we have:

Further simplifying this:

Therefore, we can construct a linear system accordingly, for each j and each k:

\*

Now, with all three methods for solving the two-dimensional heat problem yielding the results, we now move on to error analysis.

Error Analysis