Project 1

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(Dated: September 8, 2023)

https://github.uio.no/FYS3150-G2-2023/Project-1

PROBLEM 1

First, we rearrange the equation.

$$-\frac{d^2u}{dx^2} = 100e^{-10x}$$

$$\frac{d^2u}{dx^2} = -100e^{-10x}$$

Now we find $u(x)$.

$$
\begin{aligned}
u(x) &= \int\int \frac{d^2u}{dx^2}dx^2 \\
&= \int\int -100e^{-10x}dx^2 \\
&= \int \frac{-100e^{-10x}}{-10} + c_1 dx \\
&= \int 10e^{-10x} + c_1 dx \\
&= \frac{10e^{-10x}}{-10} + c_1 x + c_2 \\
&= -e^{-10x} + c_1 x + c_2
\end{aligned}
$$

Using the boundary conditions, we can find c_1 and c_2

$$
\begin{aligned}
u(0) &= 0 \\
-e^{-10\cdot 0} + c_1 \cdot 0 + c_2 &= 0 \\
-1 + c_2 &= 0 \\
c_2 &= 1
\end{aligned}
$$

$$
\begin{aligned}
u(1) &= 0 \\
-e^{-10\cdot 1} + c_1 \cdot 1 + c_2 &= 0 \\
-e^{-10} + c_1 + c_2 &= 0 \\
c_1 &= e^{-10} - c_2 \\
c_1 &= e^{-10} - 1
\end{aligned}
$$

Using the values that we found for c_1 and c_2, we get

$$
\begin{aligned}
u(x) &= -e^{-10x} + (e^{-10} - 1)x + 1 \\
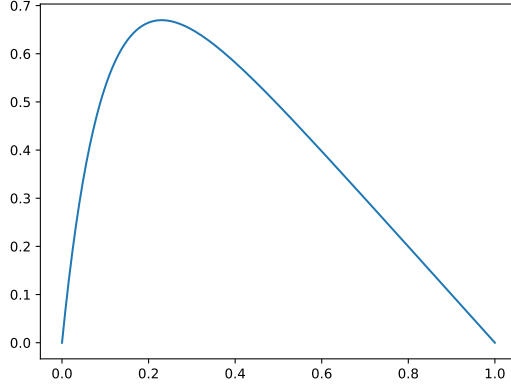&= 1 - (1 - e^{-10}) - e^{-10x}
\end{aligned}
$$

PROBLEM 2

The code for generating the points and plotting them can be found under.
Point generator code: https://github.uio.no/FYS3150-G2-203/Project-1/blob/main/src/analyticPlot.cpp
Plotting code: https://github.uio.no/FYS3150-G2-2023/Project-1/blob/main/src/analyticPlot.py
Here is the plot of the analytical solution for $u(x)$.

PROBLEM 3

To derive the discretized version of the Poisson equation, we first need the Taylor expansion for $u(x)$ around x for $x + h$ and $x - h$.

$$u(x + h) = u(x) + u'(x)h + \frac{1}{2}u''(x)h^2 + \frac{1}{6}u'''(x)h^3 + \mathcal{O}(h^4)$$

$$u(x - h) = u(x) - u'(x)h + \frac{1}{2}u''(x)h^2 - \frac{1}{6}u'''(x)h^3 + \mathcal{O}(h^4)$$

If we add the equations above, we get this new equation:

$$u(x + h) + u(x - h) = 2u(x) + u''(x)h^2 + \mathcal{O}(h^4)$$
$$u(x + h) - 2u(x) + u(x - h) + \mathcal{O}(h^4) = u''(x)h^2$$
$$u''(x) = \frac{u(x + h) - 2u(x) + u(x - h)}{h^2} + \mathcal{O}(h^2)$$
$$u_i''(x) = \frac{u_{i+1} - 2u_i + u_{i-1}}{h^2} + \mathcal{O}(h^2)$$

We can then replace $\frac{d^2u}{dx^2}$ with the RHS (right-hand side) of the equation:

$$-\frac{d^2u}{dx^2} = f(x)$$
$$\frac{-u_{i+1} + 2u_i - u_{i-1}}{h^2} + \mathcal{O}(h^2) = f_i$$

And lastly, we leave out $\mathcal{O}(h^2)$ and change u_i to v_i to differentiate between the exact solution and the approximate solution, and get the discretized version of the equation:

$$\frac{-v_{i+1} + 2v_i - v_{i-1}}{h^2} = 100e^{-10x_i}$$

PROBLEM 4

The value of $u(x_0)$ and $u(x_1)$ is known, using the discretized equation we can approximate the value of $f(x_i) = f_i$. This will result in a set of equations

$$-v_0 + 2v_1 - v_2 = h^2 \cdot f_1$$
$$-v_1 + 2v_2 - v_3 = h^2 \cdot f_2$$
$$\vdots$$
$$-v_{m-2} + 2v_{m-1} - v_m = h^2 \cdot f_{m-1}$$

Rearranging the first and last equation, moving terms of known boundary values to the RHS

$$2v_1 - v_2 = h^2 \cdot f_1 + v_0$$
$$-v_1 + 2v_2 - v_3 = h^2 \cdot f_2$$
$$\vdots$$
$$-v_{m-2} + 2v_{m-1} = h^2 \cdot f_{m-1} + v_m$$

We now have a number of linear eqations, corresponding to the number of unknown values, which can be represented as an augmented matrix

$$\left[\begin{array}{ccccc|c} 2v_1 & -v_2 & 0 & \cdots & 0 & g_1 \\ -v_1 & 2v_2 & -v_3 & 0 & & g_2 \\ 0 & -v_2 & 2v_3 & -v_4 & & g_2 \\ \vdots & & & \ddots & \vdots & \vdots \\ 0 & & & -v_{m-2} & 2v_{m-1} & g_{m-1} \end{array}\right]$$

where $g_i = h^2 f_i$. An augmented matrix can be represented as $\boldsymbol{A}\vec{x} = \vec{b}$. In this case $\boldsymbol{A}$ is the coefficient matrix with a tridiagonal signature $(-1, 2, -1)$ and dimension $n \times n$, where $n = m - 2$.

PROBLEM 5

    a)

    b)

PROBLEM 6

    a)

    b)

PROBLEM 7

PROBLEM 8

PROBLEM 9