

Supplement for Lecture 14 (Fri, 10/4)

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1 | % -y'' = r, y(0) = alpha, y(1) = beta
2 | clear; clf;
3 | alpha = 0;
4 | beta = 1;
5 | n = 3;
6 | h = 1/(n+1);
7 | x_exact = 0:0.0025:1;
8 | y_exact = 25/pi^2 * sin(pi*x_exact) + x_exact;
9 | for i = 1:n
10 |     x(i) = i*h;
11 |     y(i) = 25/pi^2 * sin(pi*x(i)) + x(i);
12 |     a(i) = -1/h^2;
13 |     b(i) = 2/h^2;
14 |     c(i) = -1/h^2;
15 |     r(i) = 25 * sin(pi*x(i));
16 | end
17 | r(1) = r(1) + alpha/h^2;
18 | r(n) = r(n) + beta/h^2;
19 | w = LU_factorization(a,b,c,r);
20 | % output
21 | table(1) = h;
22 | table(2) = norm(y-w, inf);
23 | table(3) = norm(y-w, inf)/h;
24 | table(4) = norm(y-w, inf)/h^2;
25 | table(5) = norm(y-w, inf)/h^3;
26 | table
27 | xplot = [0 x 1];
28 | wplot = [alpha w beta];
29 | plot(x_exact, y_exact, xplot, wplot, 'g-', xplot, wplot, 'ro')
30 | axis([0 1 0 4])
31 | title(sprintf('n=%d, h=1/%d', n, n+1), 'FontSize', 24)
32 | set(gca, 'FontSize', 24)

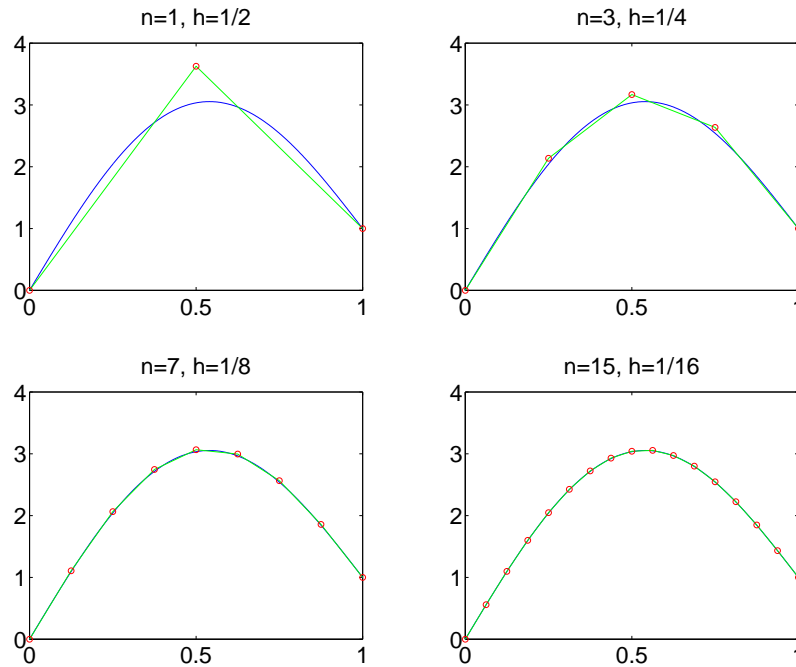
1 | function w = LU_factorization(a,b,c,r)
2 | n = length(r);
3 | u(1) = b(1);
4 | for k = 2:n
5 |     l(k) = a(k)/u(k-1);
6 |     u(k) = b(k) - l(k)*c(k-1);
7 | end
8 | z(1) = r(1);

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9  for k=2:n
10     z(k)=r(k)-l(k)*z(k-1);
11 end
12 w(n)=z(n)/u(n);
13 for k=n-1:-1:1
14     w(k)=(z(k)-c(k)*w(k+1))/u(k);
15 end

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**Fig. 2.1** Numerical solutions to  $-y'' = 25 \sin(\pi x)$ ,  $0 \leq x \leq 1$ ,  $y(0) = 0$ ,  $y(1) = 1$ . The exact solution is plotted as a solid curve.

$h$	$\ y - w\ _{\infty}$	$\ y - w\ _{\infty}/h$	$\ y - w\ _{\infty}/h^2$	$\ y - w\ _{\infty}/h^3$
0.5000	0.5920	1.1839	2.3679	4.7358
0.2500	0.1343	0.5373	2.1492	8.5968
0.1250	0.0328	0.2624	2.0995	16.7960
0.0625	0.0082	0.1305	2.0874	33.3977