Numerical Analysis. Laurea Magistrale, Telecommunications Engineering.
AA 2007-2008, 11th January 2009.

Question 1. Consider the boundary value problem (BVP)

$$\left.\begin{array}{ll} \text{ODE:} & q''(t) = s(t, q(t), q'(t)) \equiv c(t)q' + d(t)q + e(t)\ ,\ \ t \in [0, b]\ , \\ & \\ \text{BCs:} & q(0) = \alpha\ , q(b) = \beta\ , \end{array}\right\} \tag{1}$$

where $c(t)$, $d(t)$, $e(t)$ are known continuous functions of t. Discretize the interval $[0, b]$ with $N + 1$ equidistant points ($N - 1$ internal points) and by approximating derivatives by finite differences formulate the boundary-value problem for finding the solution $q(t)$ at the points $t^1, t^2, t^3, \ldots, t^{N-1}$ in terms of a linear system of algebraic equations of the form $\mathbf{AX} = \mathbf{B}$, specifying the matrix $\mathbf{A}$ and the vectors $\mathbf{X}$ and $\mathbf{B}$. Justify every step of your answer.

Question 2. Consider the homogeneous linear advection equation with constant coefficient

$$\partial_t q + \lambda \partial_x q = \beta q\ ,\ \ \lambda:\ \text{Constant}\ ,\ \ x \in (-\infty, \infty)\ , \tag{2}$$

with initial condition $q(x, 0) = h(x)$.

- (a) Prove that $q(x, t) = h(x - \lambda t)e^{\beta t}$ is a solution the initial-value problem for (2).
- (b) Consider the special itial condition for (2)

$$q(x, 0) = h(x) = \left\{ \begin{array}{ccc} 0 & \text{if} & x < -1\ , \\ x^2 - 1 & \text{if} & -1 \le x \le 1\ , \\ 0 & \text{if} & x > 1\ . \end{array} \right. \tag{3}$$

  For $\lambda = -1, \beta = 1$ determine the solution $q(x, \hat{t})$ by drawing a table of values of $q(x, \hat{t}) = h(\hat{X})$, with $\hat{X} = x - \lambda \hat{t}$, for appropriate values of x for $\hat{t} = 1, 2, 3$. Use the fact that $e = 2., e^2 =, e^3 =$. Plot the successive profiles.

Question 3. Consider the following linear system with constant coefficients

$$\partial_t \begin{bmatrix} q_1 \\ \\ q_2 \end{bmatrix} + \begin{bmatrix} u & a \\ \\ a & u \end{bmatrix} \partial_x \begin{bmatrix} q_1 \\ \\ q_2 \end{bmatrix} = \begin{bmatrix} 0 \\ \\ 0 \end{bmatrix}\ , \tag{4}$$

or

$$\partial_t \mathbf{Q} + \mathbf{A} \partial_x \mathbf{Q} = \mathbf{0}\ , \tag{5}$$

with the obvious notation. Here u and a are constant real numbers and $a > 0$.

- (a) Find the eigenvalues of the system, the right eigenvectors, with scaling factors α_1, α_2 and the left eigenvectors with scaling factors γ_1, γ_2.
- (b) By taking $\alpha_1 = 1$, $\alpha_2 = 1$, find γ_1 and γ_2 such that the left and right eigenvectors are orthonormal, that is $\mathbf{L}_i\ .\ \mathbf{R}_j = 1$, if $i = j$, and 0, otherwise.
- (c) With the scaling in (b) above find the matrix $\mathbf{R}$ of right eigenvectors, the inverse matrix $\mathbf{R}^{-1}$ and verify that $\mathbf{L} = \mathbf{R}^{-1}$, where $\mathbf{L}$ is the matrix of left eigenvectors.
- (d) Find the characteristic variables $\mathbf{C} = \mathbf{R}^{-1}\mathbf{Q}$.

- (e) Find the complete solution of the Riemann problem for the model linear system with initial conditions

$$\left.\begin{array}{l} q_1(x,0) = \left\{ \begin{array}{lll} q_{1,L} & \text{if} & x < 0 \,, \\ q_{1,R} & \text{if} & x > 0 \,, \end{array} \right. \\ \\ q_2(x,0) = \left\{ \begin{array}{lll} q_{2,L} & \text{if} & x < 0 \,, \\ q_{2,R} & \text{if} & x > 0 \,. \end{array} \right. \end{array} \right\} \tag{6}$$

Question 4.

Consider the elliptic Boundary Value Problem

$$\left.\begin{array}{l} \partial_x^{(2)} q(x,y) + \partial_y^{(2)} q(x,y) = 0 \;,\; (x,y) \in [0,1] \times [0,1] \;, \\ \\ q(x,0) = q_B(x) = x \;,\; x \in [0,1] \;, \\ \\ q(x,b) = q_T(x) = x \;,\; x \in [0,1] \;, \\ \\ q(0,y) = q_L(y) = 0 \;,\; y \in [0,1] \;, \\ \\ q(a,y) = q_R(y) = 1 \;,\; y \in [0,1] \;. \end{array} \right\} \tag{7}$$

Consider the five-point formula

$$q_{i,j} = \frac{q_{i-1,j} + q_{i+1,j} + q_{i,j-1} + q_{i,j+1}}{4} \;, \tag{8}$$

with $\Delta x = \Delta y = 1/3$.

- (a) Illustrate through a drawing the geometric situation, clearly identifying the vector of unknowns $\mathbf{X}$.
- (b) Assuming guess values $x_l^{(0)} = 1/2$, for $l = 1,2,3,4$, apply the Jacobi method for 2 iterations, measuring the norm of the error $\mathbf{E}^{(k+1)} = ||\mathbf{X}^{(k+1)} - \mathbf{X}^{(k)}||$ at each iteration k. As a norm of a vector $\mathbf{V} = [v_1, v_2, \ldots, v_m]$ use $||\mathbf{V}|| = max_l(|v_l|)$. Put all results on a table (all calculations to be made by hand).