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Homework 2
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## 1. Introduction

In this homework we are going to solve a PDE using the MATLAB PDE Toolbox. Our test case is

$$
\left\{\begin{array}{l}
\partial_{t} u(x, y, t)-\Delta u(x, y, t)=f(x, y, t) \quad(x, y) \in \Omega=[0,1]^{2}  \tag{1}\\
f(x, y, t)=-3 e^{-3 t} \\
u(x, y, t=0)=x^{2}+x y-y^{2}+1 \\
\partial_{n} u(x=0, y, t)=-y \\
\partial_{n} u(x=1, y, t)=2+y \\
u(x, y=0, t)=x^{2}+e^{-3 t} \\
\partial_{n} u(x, y=1, t)=x-2
\end{array}\right.
$$

and have the following analytic solution

$$
u(x, y, t)=x^{2}+x y-y^{2}+e^{-3 t}
$$

## 2. Matlab PDE Toolbox

We follow the tutorial given, using the GUI. We set the boundary conditions as described in appendix A

Initializing the mesh, we have 10 triangles per side, which means the element size is $\frac{1}{10}$. At each refinement, the triangle size (its edge) is divided by two.

The final solution looks the following way


Figure 1: Numerical solution at $t_{\text {end }}=10$

### 2.1. Convergence

At each refinement, we export the solution at $t=10$ and compare it to the analytic solution. We plot the result errors over the element size, on a logarithmic scale, and have the following result


Figure 2: Convergence plot

We can see that the convergence $\|e\| \leq C h^{p}$ is $p \approx 2$, which is coherent. the linearity over a $\log$ scale confirms this previous inequality.

### 2.2. Time influence

Here we will compare how the time affect the solution. We plot then the solution at time $t=1,10,50$




Figure 3: Left: solution at $t=1$, Right: solution at $t=10$, Down: solution at $t=50$

Those graphs are not really relevant on the difference, then we plot the difference between the solution at $t=1$ and $t=10$ with the command $\operatorname{pdeplot}(\mathrm{p}, \mathrm{e}, \mathrm{t}$, 'xydata', $\mathrm{u}(:, 1)-\mathrm{u}(:, 11))$


Figure 4: Solution difference between $t=1$ and $t=10$

We see that the scale of the difference is considerable. Using the command max (abs $(u(:, 1)-u(:, 11)))$ the maximum difference is 1.0 .

Plotting the differences between $t=10$ and $t=50$, we can see that the differences are much more smaller. This correspond with the exponential behavior described in the analytical solution.

### 2.3. Improvement

Here we run our problem until $t=50$. The simulation takes more than one minute with a $h=\frac{1}{160}$ element size mesh

We notice that the term $e^{-3 t} \underset{t=50}{\approx} 0$. Then removing all these terms of our problem, we have a time independent problem, so we redefine it as an elliptic equation.
comparing the numerical parabolic solution at $\mathrm{t}=50$ and the elliptic solution, we have


Figure 5: Time dependent parabolic model vs time independant elliptic model difference

The elliptic model is solved in few seconds and the max difference is $8.0158 .10^{-14}$ which is close to the numerical zero, so we can consider the two solutions equal.

## 3. Conclusion

In this homework we solved a problem using the Matlab PDEToolBox. We saw that the convergence rate of the method is around $p=2$. As any numerical method, more the spaces/time are refined, longer it is to compute.

Some tricks can be useful to solve a problem more efficiently, as its redefinition. We noticed here that our problem could be turned into an elliptic problem, which made a huge time computation improvement.

## A. Set boundary conditions



Figure 6: Setting boundary conditions in the PDETools GUI

