

Title: Numerical Methods Lecture - 230201

Speakers: Erik Schnetter

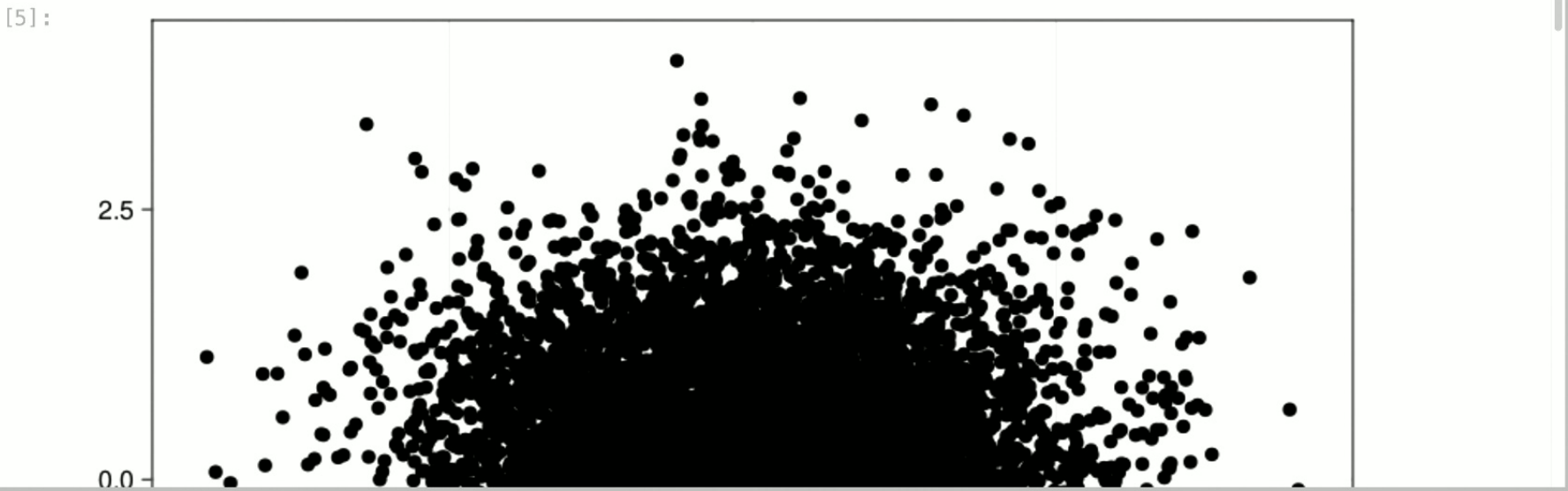
Collection: Numerical Methods (2022/2023)

Date: February 01, 2023 - 3:30 PM

URL: <https://pirsa.org/23020003>

```
Untitled10.ipynb  
Code git Julia 1.8.5
```

```
[1]: using CairoMakie  
  
[5]: fig = Figure()  
      ax = Axis(fig[1, 1])  
      plot!(randn(10000), randn(10000))  
      fig
```



Untitled10.ipynb

Code git

Julia 1.8.5

```
[*]: using CairoMakie
```

```
[*]: fig = Figure()  
      ax = Axis(fig[1, 1])  
      plot!(randn(10000), randn(10000))  
      fig
```

```
[ ]:
```

Untitled10.ipynb Untitled11.ipynb

Code git Julia 1.8.5

Discretization, Convergence

```
[2]: # Choose grid points for a finite difference discretization
function discretize(xmin, xmax, nint, lev)
    # grid spacing
    h = (xmax - xmin) / (nint * 2^lev)
    x = [xmin + i * h for i in 0:nint]
    return x
end
```

[2]: discretize (generic function with 1 method)

```
[ ]: x0 = discretize(0, 1)
```

Discretization, Convergence

```
[2]: # Choose grid points for a finite difference discretization
function discretize(xmin, xmax, nint, lev)
    # grid spacing
    h = (xmax - xmin) / (nint * 2^lev)
    x = [xmin + i * h for i in 0:nint]
    return x
end
```

[2]: discretize (generic function with 1 method)

```
[3]: x0 = discretize(0, 1, 4, 0)
```

[3]: 5-element Vector{Float64}:
0.0
0.25
0.5
0.75
1.0

```
[4]: x1 = discretize(0, 1, 4, 1)
```


Untitled10.ipynb x Untitled11.ipynb

Code git Julia 1.8.5

0.5
0.75
1.0

[7]: x1 = discretize(0, 1, 4, 1)

[7]: 9-element Vector{Float64}:
0.0
0.125
0.25
0.375
0.5
0.625
0.75
0.875
1.0

[8]: # let's define a nice

search: OverflowError StackOverflowError pointer_from_objref UndefRefError

Couldn't find erf
Perhaps you meant eof, zero, eps, esc, exp, end, Ref, Inf, rm, try, if or error

[8]: No documentation found.

Binding erf does not exist.

```
0.125  
0.25  
0.375  
0.5  
0.625  
0.75  
0.875  
1.0
```

```
[9]: # let's define a nice function  
f(x) = log(exp(1+x) + exp(1-x))
```

```
[9]: f (generic function with 1 method)
```

```
[*]: using CairoMakie
```

```
[ ]: fig = Figure()  
ax = Axis(fig[1, 1])  
|
```


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Code git Julia 1.8.5

```
0.125
0.25
0.375
0.5
0.625
0.75
0.875
1.0
```

[9]: *# let's define a nice function*
`f(x) = log(exp(1+x) + exp(1-x))`

[9]: f (generic function with 1 method)

[10]: `using CairoMakie`

[11]: `fig = Figure()
ax = Axis(fig[1, 1])
plot!(LinRange(0, 1, 100), f.(LinRange(0, 1, 100)))`

[11]: Scatter{Tuple{Vector{Point{2, Float32}}}}

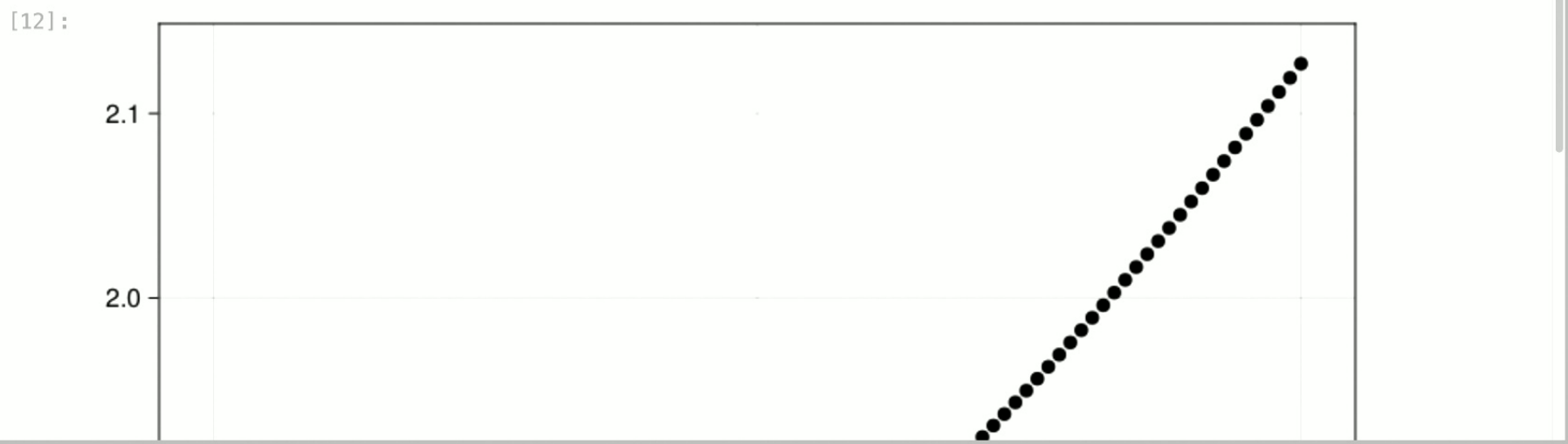
[]:

Simple 0 4 Julia 1.8.5 | Idle Mem: 2.38 GB Saving completed Mode: Edit Ln 1, Col 1 Untitled11.ipynb

Untitled10.ipynb Untitled11.ipynb

Code git Julia 1.8.5

```
[9]: f (generic function with 1 method)
[10]: using CairoMakie
[12]: fig = Figure()
      ax = Axis(fig[1, 1])
      plot!(LinRange(0, 1, 100), f.(LinRange(0, 1, 100)))
      fig
```



```
x = [xmin + i * h for i in 0:nint_lev]
return x
end
```

[5]: discretize (generic function with 1 method)

```
x0 = discretize(0, 1, 4, 0)
```

[6]: 5-element Vector{Float64}:
0.0
0.25
0.5
0.75
1.0

```
x1 = discretize(0, 1, 4, 1)
```

[7]: 9-element Vector{Float64}:
0.0
0.125
0.25
0.375
0.5
0.625
0.75

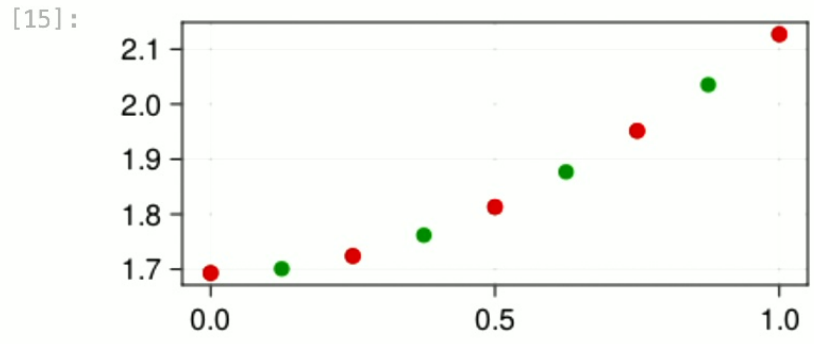
```
[13]: # Discretize the function
      f0 = f.(x0)
      f1 = f.(x1)
```

```
[13]: 9-element Vector{Float64}:
      1.6931471805599452
      1.7009394198788435
      1.7240769841801067
      1.7618710061148999
      1.8132616875182228
      1.876929081345373
      1.9514132779827524
      2.0352241504380872
      2.1269280110429727
```

```
[ ]:
```

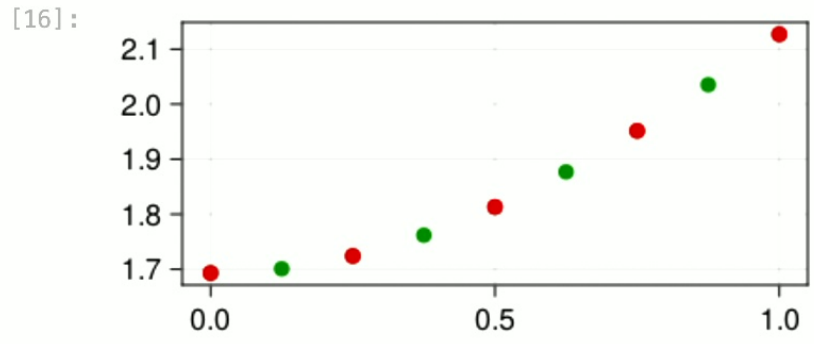
Untitled10.ipynb Untitled11.ipynb
Code git Julia 1.8.5

```
[15]: # Discretize the function
      f0 = f.(x0)
      f1 = f.(x1)
      fig = Figure(; resolution=(400, 200))
      ax = Axis(fig[1, 1])
      plot!(x1, f1; color=:green)
      plot!(x0, f0; color=:red)
      fig
```

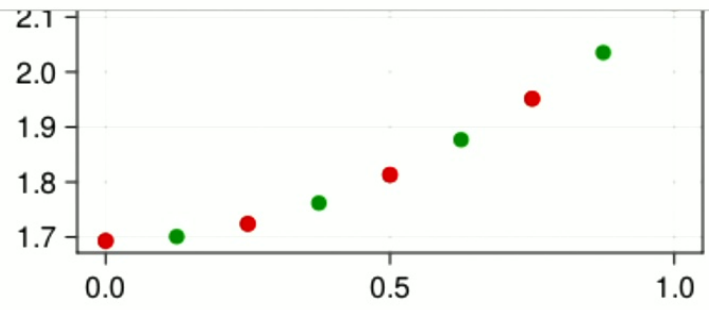


Untitled10.ipynb Untitled11.ipynb
Code git Julia 1.8.5

```
[16]: # Discretize the function
      f0 = f.(x0)
      f1 = f.(x1)
      fig = Figure(resolution=(400, 200))
      ax = Axis(fig[1, 1])
      plot!(x1, f1; color=:green)
      plot!(x0, f0; color=:red)
      fig
```



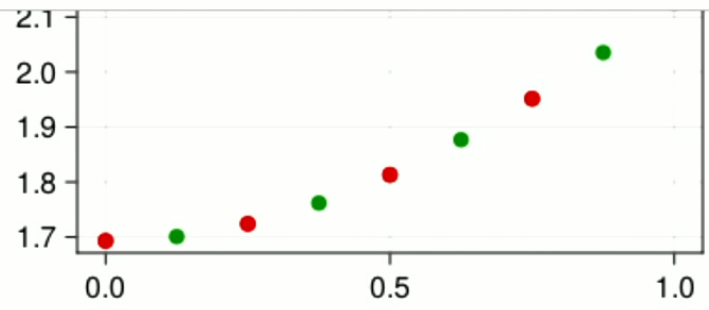
```
[ ]: # Finite differences
      function deriv(f, )
```



```
[ ]: # Finite differences
function deriv(f, nint, lev)
    # number of intervals on this level
    nint_lev = nint * 2^lev
    # grid spacing
    h = (xmax - xmin) / nint_lev
    |
```


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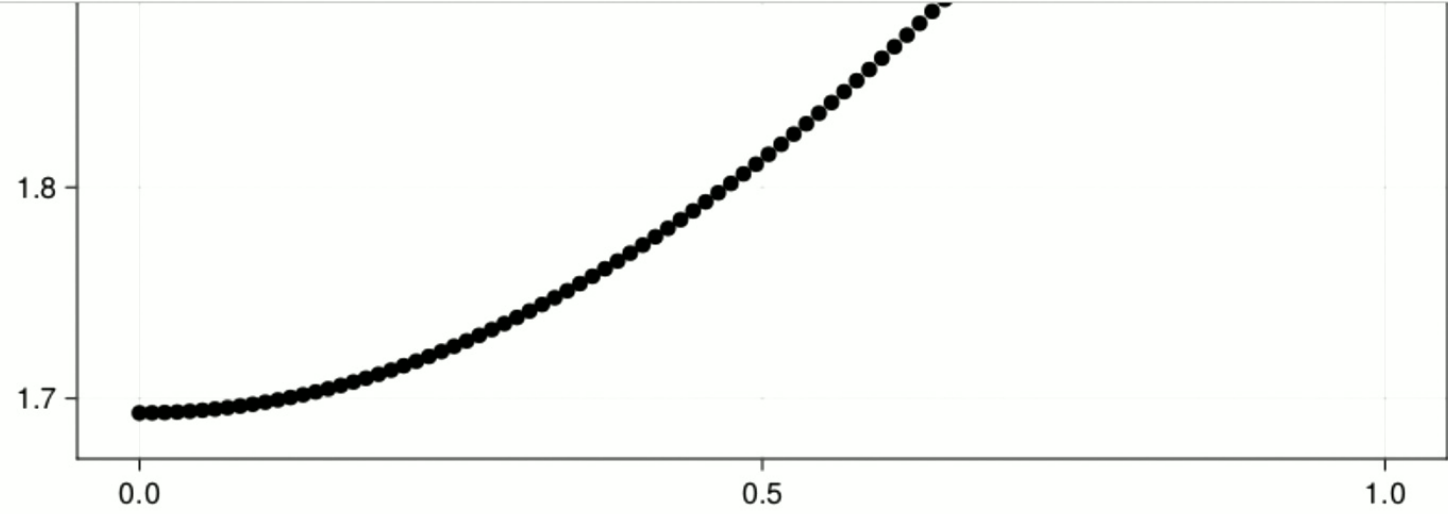
Code git Julia 1.8.5



```
[ ]: # Finite differences
function deriv(f, nint, lev)
    # number of intervals on this level
    nint_lev = nint * 2^lev
    # grid spacing
    h = (xmax - xmin) / nint_lev
    # derivative of `f`
    df = similar(f)
    # left boundary
    df[1] = |
    # interior
    for i in 2:length(df)-1
        df[i] = (f[i+1] - f[i-1]) / 2h
    end
```

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Code git Julia 1.8.5



```
[16]: # Discretize the function
f0 = f.(x0)
f1 = f.(x1)
fig = Figure(resolution=(400, 200))
ax = Axis(fig[1, 1])
plot!(x1, f1; color=:green)
plot!(x0, f0; color=:red)
fig
```

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Code git Julia 1.8.5

```
df = similar(f)
# left boundary
df[1] = (f[2] - f[1]) / h
# interior
for i in 2:length(df)-1
    df[i] = (f[i+1] - f[i-1]) / 2h
end
# right boundary
df[end] = (f[end] - f[end-1]) / h
return df
end
```

[17]: deriv (generic function with 1 method)

```
[*]: df0 = deriv(f0, nint, 0)
      df1 = deriv(f1, nint, 1)

      fig = Figure(resolution=(400, 200))
      ax = Axis(fig[1, 1])
      plot!(x1, df1; color=:green)
      plot!(x0, df0; color=:red)
      fig
```

[]: |

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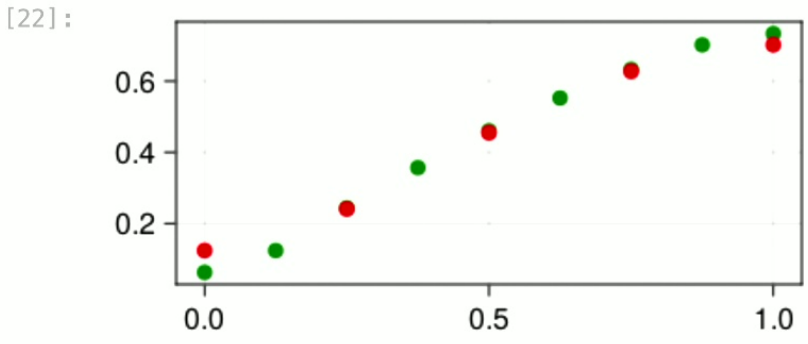
Untitled10.ipynb Untitled11.ipynb

Code git Julia 1.8.5

[21]: deriv (generic function with 2 methods)

```
[22]: df0 = deriv(f0, 1/4)
      df1 = deriv(f1, 1/8)

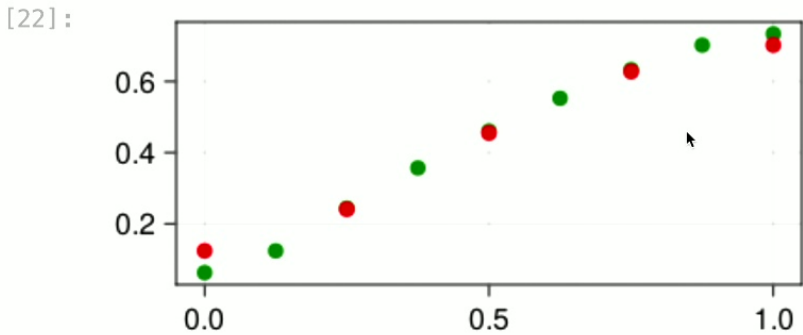
      fig = Figure(resolution=(400, 200))
      ax = Axis(fig[1, 1])
      plot!(x1, df1; color=:green)
      plot!(x0, df0; color=:red)
      fig
```



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Code git Julia 1.8.5

```
df1 = deriv(t1, 1/8)  
  
fig = Figure(resolution=(400, 200))  
ax = Axis(fig[1, 1])  
plot!(x1, df1; color=:green)  
plot!(x0, df0; color=:red)  
fig
```



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Code git

Julia 1.8.5

```
[23]: # Restrict by one level
function restrict(ffine)
    # extract every second grid point
    fcoarse = ffine[1:2:end]
    return fcoarse
end
```

[23]: restrict (generic function with 1 method)

```
[24]: # test restriction on coordinates
restrict(x1) - x0
```

[24]: 5-element Vector{Float64}:
0.0
0.0
0.0
0.0
0.0

```
[ ]: restrict(df1)
```

[23]: restrict (generic function with 1 method)

```
[24]: # test restriction on coordinates  
restrict(x1) - x0
```

```
[24]: 5-element Vector{Float64}:  
 0.0  
 0.0  
 0.0  
 0.0  
 0.0
```

```
[26]: error01 = restrict(df1) - df0
```

```
[26]: 5-element Vector{Float64}:  
 -0.06138129992945984  
  0.0034973310276704694  
  0.005559713316600767  
  0.005847629321357406  
  0.03157195259820256
```

```
[ ]: |
```

0.0
0.0

[26]: `error01 = restrict(df1) - df0`

[26]: 5-element Vector{Float64}:
-0.06138129992945984
0.0034973310276704694
0.005559713316600767
0.005847629321357406
0.03157195259820256

```
[ ]: # Calculate convergence factor  
#  $f(x) = \log(\exp(1+x) + \exp(1-x))$   
 $df(x) = \exp(1+x) - \exp(1-x)$ 
```


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Code git Julia 1.8.5

```
0.0
0.0
0.0
0.0

[26]: error01 = restrict(df1) - df0

[26]: 5-element Vector{Float64}:
-0.06138129992945984
 0.0034973310276704694
 0.005559713316600767
 0.005847629321357406
 0.03157195259820256

[29]: # Calculate convergence factor
# f(x) = log(exp(1+x) + exp(1-x))
df(x) = (exp(1+x) - exp(1-x)) / (exp(1+x) + exp(1-x))

cf = (df0 - df.(x0)) ./ (restrict(df1) - df.(x0))

[29]: 5-element Vector{Float64}:
 1.984654369197082
 3.933221349610925
 3.9496748394912804
 3.9703360393249305
 2.1290507632838613
```

Simple 0 \$ 4 Julia 1.8.5 | Idle Mem: 2.52 GB Saving completed Mode: Command Ln 1, Col 1 Convergence 2023 b.ipynb

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Code git

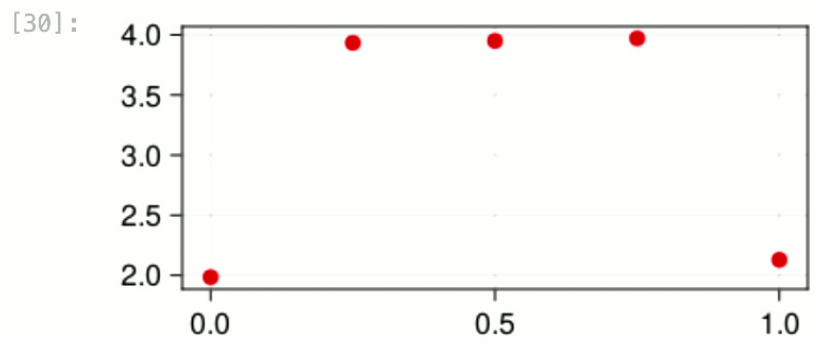
Julia 1.8.5

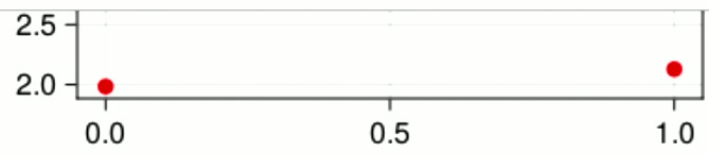
0.005847629321357406
0.03157195259820256

```
[30]: # Calculate convergence factor
# f(x) = log(exp(1+x) + exp(1-x))
df(x) = (exp(1+x) - exp(1-x)) / (exp(1+x) + exp(1-x))

cf = (df0 - df.(x0)) ./ (restrict(df1) - df.(x0))

fig = Figure(resolution=(400, 200))
ax = Axis(fig[1, 1])
plot!(x0, cf; color=:red)
fig
```





```
[ ]: # Convergence order
p = log2(cf)

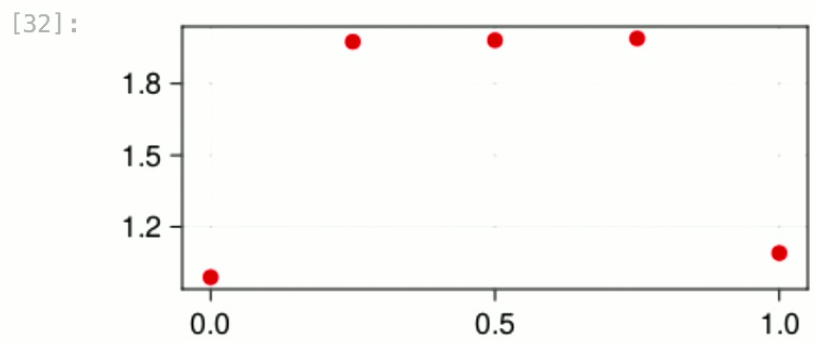
fig = Figure(resolution=(400, 200))
ax = Axis(fig[1, 1])
plot!(x0, p; color=:red)
fig
```

Untitled10.ipynb Convergence 2023 b.ipynb

Code git

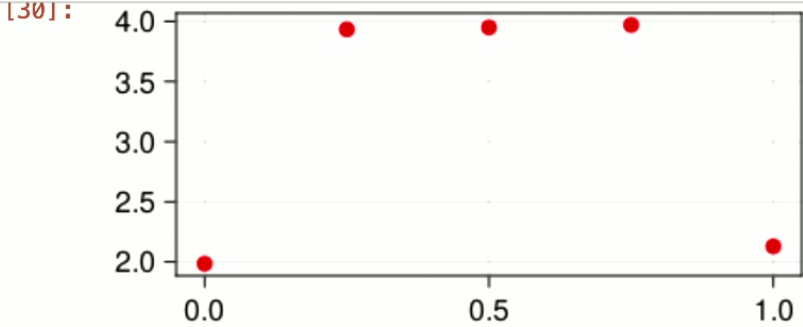
Julia 1.8.5

```
[32]: # Convergence order  
  
p = log2.(cf)  
  
fig = Figure(resolution=(400, 200))  
ax = Axis(fig[1, 1])  
plot!(x0, p; color=:red)  
fig
```

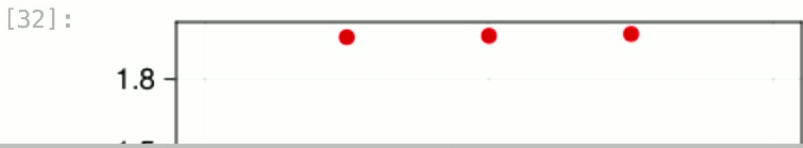


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Code git Julia 1.8.5



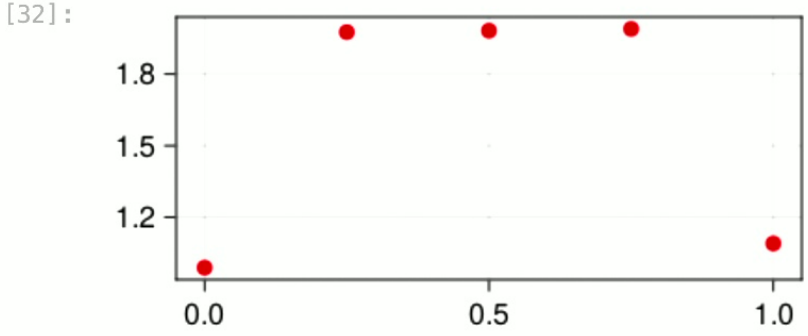
```
[32]: # Convergence order  
  
p = log2.(cf)  
  
fig = Figure(resolution=(400, 200))  
ax = Axis(fig[1, 1])  
plot!(x0, p; color=:red)  
fig
```



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Code git Julia 1.8.5

```
[32]: # Convergence order  
p = log2.(cf)  
  
fig = Figure(resolution=(400, 200))  
ax = Axis(fig[1, 1])  
plot!(x0, p; color=:red)  
fig
```



enu

[1]: coords (generic function with 1 method)

[2]: t, x = coords(4, 4, 1/4, 1/4)

[2]: ([0.0 0.25 ... 0.75 1.0; 0.0 0.25 ... 0.75 1.0; ... ; 0.0 0.25 ... 0.75 1.0; 0.0 0.25 ... 0.75 1.0], [0.0 0.0 ... 0.0 0.0; 0.25 0.25 ... 0.25 0.25; ... ; 0.75 0.75 ... 0.75 0.75; 1.0 1.0 ... 1.0 1.0])

```
[4]: function standing(t, x)
      u = cos.(2π * t) .* sin.(2π * x)
      return u
      end
```

[4]: standing (generic function with 1 method)

[5]: using CairoMakie

```
[6]: fig = Figure(resolution = (300, 300))
      ax = Axis(fig[1, 1])
      heat!(t, x, u)
      fig
```

UndefVarError: heat! not defined


```
[2]: ([0.0 0.25 ... 0.75 1.0; 0.0 0.25 ... 0.75 1.0; ... ; 0.0 0.25 ... 0.75 1.0; 0.0 0.25 ... 0.75 1.0], [0.0 0.0 ... 0.0 0.0; 0.25 0.25 ... 0.25 0.25; ... ; 0.75 0.75 ... 0.75 0.75; 1.0 1.0 ... 1.0 1.0])
```

```
[4]: function standing(t, x)
      u = cos.(2π * t) .* sin.(2π * x)
      return u
    end
```

[4]: standing (generic function with 1 method)

```
[5]: using CairoMakie
```

```
[7]: fig = Figure(resolution = (300, 300))
      ax = Axis(fig[1, 1])
      contourf!(t, x, u)
      fig
```

UndefVarError: u not defined
Stacktrace:
 [1] top-level scope
 @ In[7]:3

```
[ ]:
```

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symmetry.pi.local

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Untitled10.ipynb × Convergence 2023 b.ipynb × **Untitled12.ipynb**

Code git Julia 1.8.5

```

return u
end

```

[4]: standing (generic function with 1 method)

[9]: `u = standing(t, x);`

[5]: `using CairoMakie`

[10]: `fig = Figure(resolution = (300, 300))
ax = Axis(fig[1, 1])
contourf!(reshape(t), k, u)
fig`

PlotMethodError: no `contourf` method for arguments `(::Matrix{Float32}, ::Matrix{Float32}, ::Matrix{Float32})`. To support these arguments, define `plot!(::Combined{Makie.contourf, S} where S::Tuple{Matrix{Float32}, Matrix{Float32}, Matrix{Float32}})`

Available methods are:

```

plot!(c::Combined{Makie.contourf, <:Tuple{var"#s219", var"#s218", var"#s39"} where {var"#s219"<:(AbstractVector{<:Real}), var"#s218"<:(AbstractVector{<:Real}), var"#s39"<:(AbstractMatrix{<:Real})}}) in Makie at /home/esc hnetter/.julia/packages/Makie/Za3LL/src/basic_recipes/contourf.jl:72

```

Stacktrace:

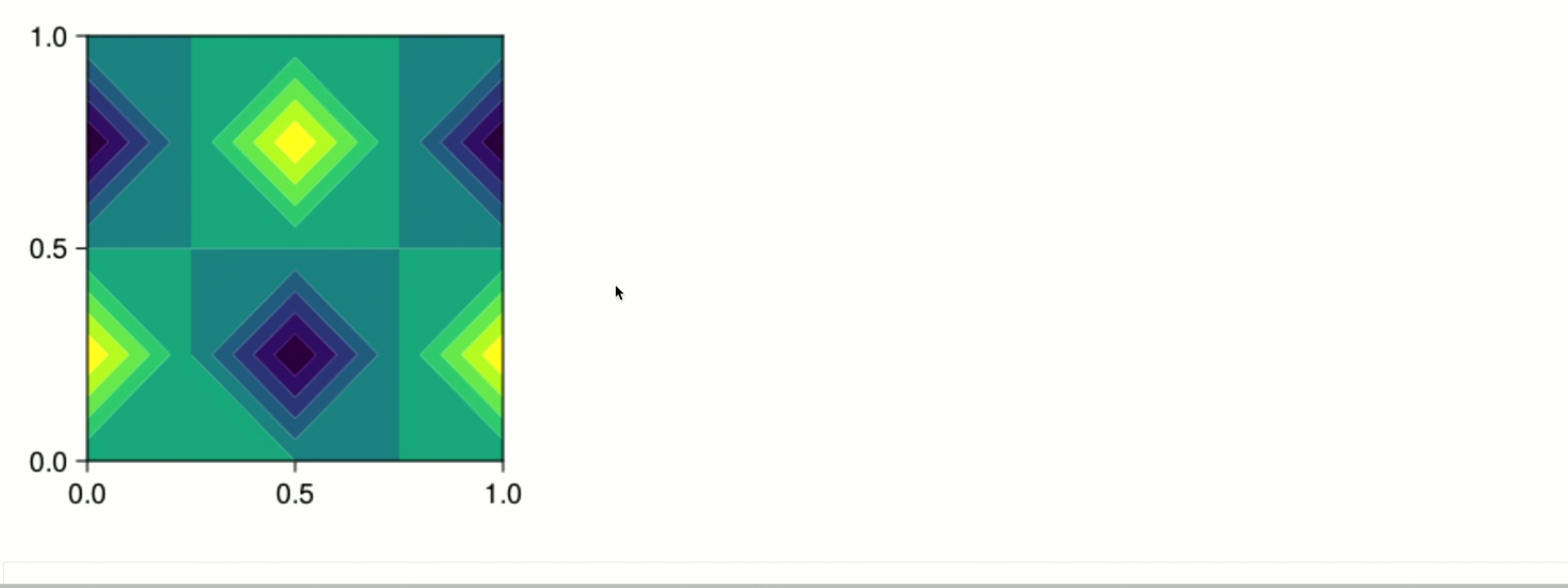
```

[1] _plot!(p::Combined{Makie.contourf, Tuple{Matrix{Float32}, Matrix{Float32}, Matrix{Float32}}})

```

Simple 0 5 Julia 1.8.5 | Idle Mem: 3.24 GB Saving completed Mode: Edit Ln 3, Col 23 Untitled12.ipynb

```
[13]: using CairoMakie  
[13]: fig = Figure(resolution = (300, 300))  
      ax = Axis(fig[1, 1])  
      contourf!(reshape(t, :), reshape(x, :), reshape(u, :))  
      fig
```



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Untitled10.ipynb × Convergence 2023 b.ipynb × **Untitled12.ipynb**

Code git Julia 1.8.5

```
[1]: function coords(nn, ni, dt, dx)
      t = [n * dt for i in 0:ni, n in 0:nn]
      x = [i * dx for i in 0:ni, n in 0:nn]
      return t, x
    end

[1]: coords (generic function with 1 method)

[2]: t, x = coords(20, 20, 1/20, 1/4)

[2]: ([0.0 0.25 ... 0.75 1.0; 0.0 0.25 ... 0.75 1.0; ... ; 0.0 0.25 ... 0.75 1.0; 0.0 0.25 ... 0.75 1.0], [0.0 0.0 ... 0.0 0.0;
0.25 0.25 ... 0.25 0.25; ... ; 0.75 0.75 ... 0.75 0.75; 1.0 1.0 ... 1.0 1.0])

[4]: function standing(t, x)
      u = cos.(2π * t) .* sin.(2π * x)
      return u
    end

[4]: standing (generic function with 1 method)

[9]: u = standing(t, x);

[5]: using CairoMakie
```

Simple 0 5 Julia 1.8.5 | Idle Mem: 3.30 GB Saving completed Mode: Edit Ln 1, Col 29 Untitled12.ipynb

```
return u
end
```

[3]: standing (generic function with 1 method)

```
[4]: u = standing(t, x);
```

```
[5]: using CairoMakie
```

```
[*]: fig = Figure(resolution = (300, 300))
ax = Axis(fig[1, 1])
contourf!(vec(x'), vec(t'), vec(u'))
fig
```

```
[*]: vec(u)
```

```
[ ]:
```

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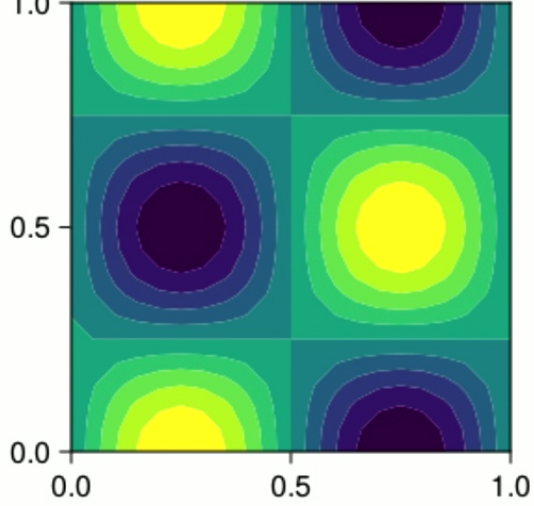
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Untitled10.ipynb × Convergence 2023 b.ipynb × **Untitled12.ipynb** ×

Code git Julia 1.8.5

```
[6]: fig = Figure(resolution = (300, 300))
      ax = Axis(fig[1, 1])
      contourf!(vec(x'), vec(t'), vec(u'))
      fig
```



```
[7]: vec(u)
```

Simple 0 5 Julia 1.8.5 | Idle Mem: 3.24 GB Saving completed Mode: Edit Ln 2, Col 19 Untitled12.ipynb

[1]: coords (generic function with 1 method)

```
[2]: t, x = coords(20, 20, 1/20, 1/20);
```

```
[3]: function standing(t, x)
      u = similar(t)
      |
      for n in 1:2, i in size(u, 1)
          u[i, n] = cos(2π * t[n, i]) * sin(2π * x[n, i])
      end
      for n in 1:size(u,2)
          u[1, n] = 0
          u[end, n] = 0
      end
      return u
    end
```

[3]: standing (generic function with 1 method)

```
[4]: u = standing(t, x);
```

```
[5]: using CairoMakie
```

```
[6]: fig = Figure(resolution = (300, 300))
```

Safari File Edit View History Bookmarks Develop Window Help symmetry.pi.local Wed Feb 1 16:46

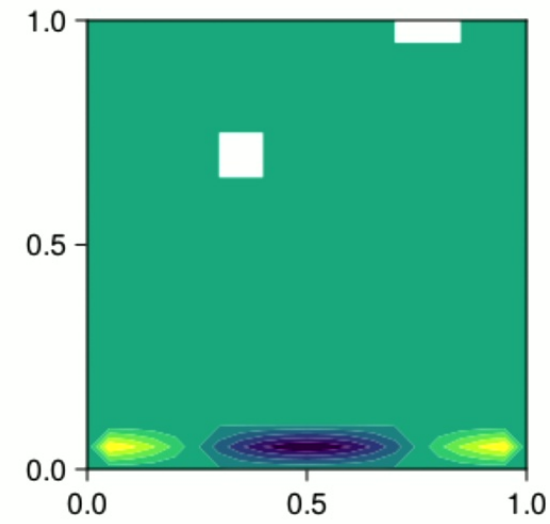
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Untitled10.ipynb × Convergence 2023 b.ipynb × **Untitled12.ipynb** ×

Code git Julia 1.8.5

```
[10]: fig = Figure(resolution = (300, 300))
ax = Axis(fig[1, 1])
contourf!(vec(x'), vec(t'), vec(u'))
fig
```



```
[7]: vec(u)
```

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Untitled10.ipynb × Convergence 2023 b.ipynb × **Untitled12.ipynb**

Code git Julia 1.8.5

```
[2]: t, x = coords(20, 20, 1/20, 1/20);

[15]: function standing(t, x)
        ni, nn = size(t)
        u = zeros(ni, nn)
        # Initial conditions for first two points in time
        for n in 1:2, i in 1:ni
            u[i, n] = cos(2π * t[n, i]) * sin(2π * x[n, i])
        end
        # Boundary conditions at left and right boundary
        for n in 1:nn
            u[1, n] = 0
            u[ni, n] = 0
        end
        return u
    end

[15]: standing (generic function with 1 method)

[16]: u = standing(t, x);

[17]: using CairoMakie

[18]: fig = Figure(resolution = (300, 300))
```

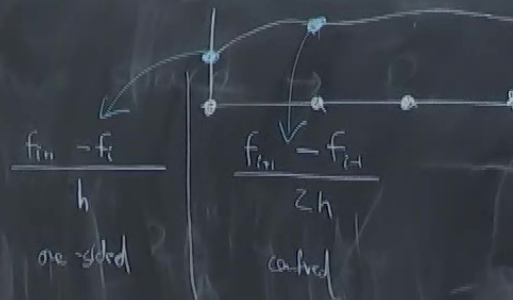
Simple 0 5 Julia 1.8.5 | Idle Mem: 3.50 GB Saving completed Mode: Command Ln 1, Col 1 Untitled12.ipynb

boundaries

1. ghost zones



2. one-sided FD



$$\frac{A''}{A} =$$

$$A =$$

→ gives

$$\partial_t^2 u(t,x) = \partial_x^2 u(t,x)$$



$$f''(x) = \frac{f(x-h) - 2f(x) + f(x+h)}{h^2} + \dots$$

