MAT 362 Spring 2007

13. Programming assignment: Boundary value problem

Name:

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Write a program that solves the boundary value problem

$$y''(x) = y'(x) + 2y(x) + \cos(x), \quad 0 \le x \le \pi/2, \quad y(0) = -0.3, \quad y(\pi/2) = -0.1$$

using finite differencing with n points. Run your code with n=10. Print the augmented matrix of the linear system and plot the solution.

Turn in:

- This problem sheet with your name.
- A summary sheet explaining what you did, how you approached the problem, what was accomplished, what was not accomplished, etc.
- The augmented matrix of the system of linear equations.
- The plot of the solution.

Website:

- Create a directory called 13bvp on your web site and make all your input, output and source files available in this directory. Write the url for the website on this problem sheet.

Input:

The problem is hardwired into the code.

Output:

The augmented matrix to standard error. The (x, y) coordinates to standard output.

Sample output: n=3

Augmented matrix:

-14.9691 5.21132 0 3.25122

7.7578 -14.9691 5.21132 0.707107

0 7.7578 -14.9691 0.903815

Output:

0 -0.3

0.392699 -0.315685

0.785398 -0.282906

1.1781 -0.206996

1.5708 -0.1

Hints:

- Build the augmented matrix and use your old linear system solver code to find (y_1, \ldots, y_n) .
- Try to be as generic as possible. Set the variables a, b, y_0, y_{n+1}, n and possibly even the p, q, r functions as well and calculate the rest in terms of these. This makes it a lot easier to solve other problems with minimal modification.
- Verify your code against the sample output with n = 3.
- Do not forget to print the (x_0, y_0) and (x_{n+1}, y_{n+1}) pairs.
- $\pi/2 = \arcsin(1)$. In C++ it is called asin.
- How could we find the values of the solution at input values which are not grid points?