

AA214 – Lab #3 on ODEs

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%% Lab#3 For  $u_t = \mu u_{xx}$  with  $u(0) = 0$ ,  $u(\pi) = 0$ 
%%
%% Solved using  $u_t = \mu (1/dx^2) B(1,-2,1) u = [A]u$ 
%%
%% The solution is initialized using the eigensystem of  $[A]$ 
%%  $[L] = [X] [A] [X]^{-1}$ , setting  $C = [1,1,1,\dots,1]^T$ 
%%
%%  $u(0) = [X] C$  which excites all the eigenmodes.
%%
%% A standard ODE solver is use to integrate the equations in time.
%% At each step the solution is decomposed in the eigensystem
%%  $C = [X]^{-1} u(t)$  to track the decay of each of the eigenmodes.
%%
%% Problem Definition:
%% The MATLAB internal routine ODE23 is used to integrate in time.
%% After each iteration the current solution can be decomposed in
%% terms of the eigenvectors, giving the current state of  $C$ .
%% This shows how the ODE solver attacks each component.
%%
%% Try running the code for  $jmax = 31$ , exciting all the modes and
%% total time = 100.
%% A plot of the eigenvalues, decomposition coefficients  $C$  in
%% bar graph and line format and the final solution is presented.
%% Note that with all the modes excited the initial  $C$ 's are all 1.
%% Try just one mode (say 3 and 20) and watch what happens.
%%

global A;

jmax = input('Enter Jmax = ');
mu = 1.e-2;
%%mu = input('Enter mu = ');

% Grid spacing
%dx = 1./(jmax-1)*pi;
dx = 1./(jmax-1)*pi;

% Grid
x = [0:jmax-1]*dx;

% Load Matrix and get Eigensytem
[A,X,L] = diffusion(jmax,dx,mu);

% Sort Eigensystem smallest lambda to largest

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[X,L] = sort_eig(jmax,X,L);

% Set up initial condition
fprintf('Enter 0 to initialize a particular element of the spectrum \n');
fprintf('Enter 1 to initialize all the elements of spectrum to 1 \n');
init = input('Enter init = ');
if init == 1
    C0 = ones(jmax,1);
elseif init==0
    C0 = zeros(jmax,1);
    i_element = input('Enter index of nonzero spectrum element (<=jmax) = ');
    C0(i_element) = 1;
end

% Initial u
u = X*C0;

t0 = 0.0;
t1 = 100.0;
t1 = input('Enter total time of integration (D = 100) = ');

% Use ODE solver to integrate ODE between t0 and t1
% Returns a matrix U whose rows are the solution at times T(i)
i_ode = input('Choose ode solver: 0 ode23 / 1 ode45 / 2 ode113 = ');
if i_ode == 0 [T,U] = ode23('ode_fun',[t0,t1],u); end
if i_ode == 1 [T,U] = ode45('ode_fun',[t0,t1],u); end
if i_ode == 2 [T,U] = ode113('ode_fun',[t0,t1],u); end

% N = total number of time steps used by ode23
N = size(T,1); fprintf('Total number of steps = %g \n',N);

np = input('Enter pause delay (0 for none) (-1 for full pause) = ');
XI = inv(X);
for n = 1:N
    u = U(n,1:jmax)';
    w = XI*u;

    subplot(2,2,1);
    plot([1:jmax], diag(L),'r+');
    xlabel('m');
    ylabel('Eigenvalues');

    subplot(2,2,2);
    bar(w);
    %$$$ title(['Iteration # ',int2str(n)]);
    axis([0 jmax+1 0 1]);
    xlabel('m');
    ylabel('C_m');
    text(-10-jmax/2,1.1,['ODE for u_t = mu u_xx using B(1,-2,1)', ...
        ' Iteration # ',int2str(n)]);

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subplot(2,2,3);
semilogy([1:jmax],abs(w),'r');
xlabel('m');
ylabel('C_m');
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subplot(2,2,4);
plot(x,u,'r');
xlabel('x');
ylabel('u');
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if np >= 0 pause(np); end
if np < 0 pause; end
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end
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%%diffusion.m
function [A,X,L] = diffusion(jmax,dx,mu)
a = mu*ones(jmax,1)/dx^2;
b = -2.*a;
c = a;
A = load_tri(jmax,a,b,c);
[X,L] = eig(A);
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%%load_tri.m
function [B] = load_tri(jmax,a,b,c);
B = diag(a(2:jmax),-1) + diag(b) + diag(c(1:jmax-1),1);
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%%ode_fun.m
function yprime = ode_fun(t,y)
global A;
yprime = A*y;
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%%sort_eig.m
function [X,L] = sort_eig(m,X,L)
Lam = abs(diag(L));
[LL,I] = sort(Lam);
P = zeros(m,m);
for j = 1:m
    P(j,I(j)) = 1;
end
Y = X*P';
X = Y;
Z = P*diag(L);
L = diag(Z);
```