

Method of Lines

$$\begin{cases} \frac{\partial u}{\partial t} = \varepsilon \frac{\partial^2 u}{\partial x^2} - u \frac{\partial u}{\partial x} & 0 < x < 1 \\ u(0, t) = u_{\text{exact}}(0, t) \\ u(1, t) = u_{\text{exact}}(1, t) \\ u(x, 0) = u_{\text{exact}}(x, 0) \end{cases}$$

- Why MOL?
- How to implement MOL?
- Matlab ode15s

$$[t, y] = \text{ode15s}(\text{odefun}, \text{tspan}, y_0)$$

$$f = \text{odefun}(t, y, \text{parameters})$$

Example The van der Pol equations

$$\begin{cases} y_1' = y_2 \\ y_2' = 1000(1 - y_1^2)y_2 - y_1 \end{cases}$$

$$y_1(0) = 2, y_2(0) = 0$$

$$t: 0 \rightarrow 3000$$

function $f = \text{vdp1000}(t, y)$

$$f = \begin{bmatrix} y(2); 1000 * (1 - y(1)^2) * y(2) - y(1) \end{bmatrix};$$

call: $[t, y] = \text{ode15s}(@\text{vdp1000}, [0, 3000], [2; 0])$

$$\begin{bmatrix} t_0 & y_1^0 & y_2^0 \\ t_1 & y_1^1 & y_2^1 \\ \vdots & \vdots & \vdots \\ t_N & y_1^N & y_2^N \end{bmatrix}$$

• ode15s for Burgers' equation

↑
HW #6