

Coefficient scheme (9)

Liebmann's method of solution (identical with Gauss–Seidel, Sec. 20.3)

Peaceman–Rachford's ADI method (15)

Short Courses. Omit the ADI method.

Comments on Content

Neumann's problem and the mixed problem follow in the next section, including the modification in the case of irregular boundaries.

The distinction between the three kinds of PDEs (elliptic, parabolic, hyperbolic) is not merely a formal matter because the solutions of the three types behave differently in principle, and the boundary and initial conditions are different: this necessitates different numerical methods, as we shall see.

SOLUTIONS TO PROBLEM SET 21.4, page 916

2. Gauss gives the values of the exact solution $u(x, y) = x^2 - 3xy^2$. Gauss–Seidel needs about 10 steps for producing 5S-values:

n	u_{11}	u_{21}	u_{31}	u_{41}
1	50.25	44.062	31.062	-5.031
2	19.031	12.516	-0.4845	-10.742
3	3.2579	4.6290	-8.3710	-14.686
4	-0.6855	2.6571	-10.343	-15.672
5	-1.6715	2.1641	-10.836	-15.918
6	-1.9180	2.0410	-10.959	-15.980
7	-1.9795	2.0101	-10.990	-15.995
8	-1.9950	2.0025	-10.998	-15.999
9	-1.9989	2.0005	-11.000	-16.000
10	-1.9999	2.0000	-11.000	-16.000

It is interesting that it takes only 4 or 5 steps to turn the values away from the starting values to values that are already relatively close to the respective limits.

4. The values of the exact solution of the Laplace equation are

$$u(1, 1) = -4, \quad u(2, 1) = u(1, 2) = -7, \quad u(2, 2) = -64.$$

Gauss gives -2, -5, -5, -62. Corresponding errors are -2, -2, -2, -2. Gauss–Seidel needs about 10 steps for producing 5S-values:

n	u_{11}	u_{21}	u_{31}	u_{41}
1	50.50	-48.625	-48.625	-35.188
2	24.812	8.4060	8.4060	-55.297
3	-4.7030	-1.648	-1.648	-60.324
4	-0.32400	-4.162	-4.162	-61.581
5	-1.5810	-4.790	-4.790	-61.895
6	-1.8950	-4.948	-4.948	-61.974
7	-1.9740	-4.987	-4.987	-61.994
8	-1.9935	-4.997	-4.997	-61.998
9	-1.9985	-4.999	-4.999	-62.000
10	-1.9995	-5.000	-5.000	-62.000

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Frank A. Sloan, Chee-Ruey Hsieh



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