

Семинар 8. Решение нелинейных пространственно одномерных краевых задач.

1. Постановка задачи.

$$\frac{d}{dx} \left(k(u) \frac{du}{dx} \right) - q(u)u = -f(u), \quad a < x < b, \quad u(a) = u_a, \quad u(b) = u_b.$$

Тестовый пример:

$$k(u) = 1 + u^2, \quad q(u) = 1 / (1 + u^2), \quad f(u) = q(u)u - k'(u)(u')^2 - k(u)u'',$$

$$u(x) = u_a \exp\left(\alpha \frac{x-a}{b-a}\right), \quad u_b = u_a \exp(\alpha), \quad u' = \frac{\alpha}{(b-a)}u, \quad u'' = \frac{\alpha^2}{(b-a)^2}u, \quad k'(u) = 2u.$$

2. Численный алгоритм.

Разностная схема на равномерной сетке $\omega_x = \left\{ x = x_i = a + ih_x, i = 0, \dots, N_x, h_x = \frac{b-a}{N_x} \right\}$:

$$\frac{1}{\tilde{h}_x} \left\{ k_{i+1/2} \frac{y_{i+1} - y_i}{h_x} - k_{i-1/2} \frac{y_i - y_{i-1}}{h_x} \right\} - q_i y_i = -f_i, \quad 0 < i < N_x, \quad y_0 = u_a, \quad y_{N_x} = u_b;$$

$$k_{i\pm 1/2} = \frac{k_i + k_{i\pm 1}}{2}, \quad k_i = k(y_i), \quad q_i = q(y_i), \quad f_i = f(y_i), \quad \tilde{h}_x = \begin{cases} 0.5h_x, & i = 0, N_x, \\ h_x, & 1 < i < N_x. \end{cases}$$

Канонический вид алгебраической задачи:

$$-A_i(y)y_{i-1} + C_i(y)y_i - B_i(y)y_{i+1} = F_i(y), \quad 1 \leq i \leq N-1,$$

$$C_0(y)y_0 - B_0(y)y_1 = F_0(y), \quad -A_N(y)y_{N-1} + C_N(y)y_N = F_N(y).$$

Значения коэффициентов:

$$A_i(y) = \begin{cases} 0, & i = 0, N, \\ 0.5(k(y_i) + k(y_{i-1})), & 1 \leq i \leq N-1, \end{cases} \quad B_i(y) = \begin{cases} 0, & i = 0, N, \\ 0.5(k(y_i) + k(y_{i+1})), & 1 \leq i \leq N-1, \end{cases}$$

$$C_i(y) = \begin{cases} 1, & i = 0, N, \\ 0.5k(y_{i-1}) + k(y_i) + 0.5k(y_{i+1}) + h^2 q(y_i), & 1 \leq i \leq N-1, \end{cases} \quad F_i(y) = \begin{cases} u_a, & i = 0, \\ h^2 f(y_i), & 1 \leq i \leq N-1, \\ u_b, & i = N. \end{cases}$$

3. Метод простой итерации.

Начальное приближение: $y_i = u_a + (u_b - u_a) \frac{x_i - a}{b-a}, \quad i = 0, \dots, N.$

Расчетные формулы метода:

$$-A_i^s(y) y_{i-1}^{s+1} + C_i^s(y) y_i^{s+1} - B_i^s(y) y_{i+1}^{s+1} = F_i^s(y), \quad 1 \leq i \leq N-1,$$

$$C_0^s(y) y_0^{s+1} - B_0^s(y) y_1^{s+1} = F_0^s(y), \quad C_N^s(y) y_N^{s+1} - A_N^s(y) y_{N-1}^{s+1} = F_N^s(y), \quad s = 0, 1, \dots$$

Критерии сходимости:

1) по норме невязки: $\left\| r = AY - F \right\|_C^s \leq \varepsilon$; 2) по норме разности итераций: $\left\| y - y \right\|_C^{s+1} \leq \varepsilon$.

4. Метод Ньютона. Расчетные формулы метода:

$$C_i^s(y) y_i^{s+1} - A_i^s(y) y_{i-1}^{s+1} - B_i^s(y) y_{i+1}^{s+1} + \theta \sum_{j=0}^N \left[\frac{\partial C_i^s}{\partial y_j}(y) y_i^s - \frac{\partial A_i^s}{\partial y_j}(y) y_{i-1}^s - \frac{\partial B_i^s}{\partial y_j}(y) y_{i+1}^s - \frac{\partial F_i^s}{\partial y_j}(y) \right] y_j^{s+1} =$$

$$= F_i^s(y) + \theta \sum_{j=0}^N \left[\frac{\partial C_i^s}{\partial y_j}(y) y_i^s - \frac{\partial A_i^s}{\partial y_j}(y) y_{i-1}^s - \frac{\partial B_i^s}{\partial y_j}(y) y_{i+1}^s - \frac{\partial F_i^s}{\partial y_j}(y) \right] y_j^s, \quad 1 \leq i \leq N-1,$$

$$C_0^s(y) y_0^{s+1} - B_0^s(y) y_1^{s+1} + \theta \sum_{j=0}^N \left[\frac{\partial C_0^s}{\partial y_j}(y) y_0^s - \frac{\partial B_0^s}{\partial y_j}(y) y_1^s - \frac{\partial F_0^s}{\partial y_j}(y) \right] y_j^{s+1} = F_0^s(y) + \theta \sum_{j=0}^N \left[\frac{\partial C_0^s}{\partial y_j}(y) y_0^s - \frac{\partial B_0^s}{\partial y_j}(y) y_1^s - \frac{\partial F_0^s}{\partial y_j}(y) \right] y_j^s,$$

$$C_N^s(y) y_N^{s+1} - A_N^s(y) y_{N-1}^{s+1} + \theta \sum_{j=0}^N \left[\frac{\partial C_N^s}{\partial y_j}(y) y_N^s - \frac{\partial A_N^s}{\partial y_j}(y) y_{N-1}^s - \frac{\partial F_N^s}{\partial y_j}(y) \right] y_j^{s+1} =$$

$$= F_N^s(y) + \theta \sum_{j=0}^N \left[\frac{\partial C_N^s}{\partial y_j}(y) y_N^s - \frac{\partial A_N^s}{\partial y_j}(y) y_{N-1}^s - \frac{\partial F_N^s}{\partial y_j}(y) \right] y_j^s, \quad s = 0, 1, \dots, \quad 0 \leq \theta \leq 1.$$

В случае *локальной нелинейности* (когда коэффициенты зависят только от самой функции u) получаем во внутренних узлах:

$$\begin{aligned}\tilde{C}_i^s(y) y_i - \tilde{A}_i^s(y) y_{i-1} - \tilde{B}_i^s(y) y_{i+1} &= \tilde{F}_i^s(y), \quad 1 \leq i \leq N-1, \\ \tilde{A}_i^s(y) &= A_i^s(y) - \theta \left[\frac{\partial C_i^s(y)}{\partial y_{i-1}} y_i - \frac{\partial A_i^s(y)}{\partial y_{i-1}} y_{i-1} \right], \quad \tilde{B}_i^s(y) = B_i^s(y) - \theta \left[\frac{\partial C_i^s(y)}{\partial y_{i+1}} y_i - \frac{\partial B_i^s(y)}{\partial y_{i+1}} y_{i+1} \right], \\ \tilde{C}_i^s(y) &= C_i^s(y) + \theta \left[\frac{\partial C_i^s(y)}{\partial y_i} y_i - \frac{\partial A_i^s(y)}{\partial y_i} y_{i-1} - \frac{\partial B_i^s(y)}{\partial y_i} y_{i+1} - \frac{\partial F_i^s(y)}{\partial y_i} \right], \\ \tilde{F}_i^s(y) &= F_i^s(y) + \theta \left[\frac{\partial C_i^s(y)}{\partial y_i} y_i - \frac{\partial A_i^s(y)}{\partial y_i} y_{i-1} - \frac{\partial B_i^s(y)}{\partial y_i} y_{i+1} - \frac{\partial F_i^s(y)}{\partial y_i} \right] y_i + \\ &+ \theta \left[\frac{\partial C_i^s(y)}{\partial y_{i-1}} y_i - \frac{\partial A_i^s(y)}{\partial y_{i-1}} y_{i-1} \right] y_{i-1} + \theta \left[\frac{\partial C_i^s(y)}{\partial y_{i+1}} y_i - \frac{\partial B_i^s(y)}{\partial y_{i+1}} y_{i+1} \right] y_{i+1};\end{aligned}$$

На левой границе:

$$\begin{aligned}\tilde{C}_0^s(y) y_0 - \tilde{B}_0^s(y) y_1 &= \tilde{F}_0^s(y), \\ \tilde{B}_0^s(y) &= B_0^s(y) - \theta \left[\frac{\partial C_0^s(y)}{\partial y_1} y_0 - \frac{\partial B_0^s(y)}{\partial y_1} y_1 \right], \quad \tilde{C}_0^s(y) = C_0^s(y) + \theta \left[\frac{\partial C_0^s(y)}{\partial y_0} y_0 - \frac{\partial B_0^s(y)}{\partial y_0} y_1 - \frac{\partial F_0^s(y)}{\partial y_0} \right], \\ \tilde{F}_0^s(y) &= F_0^s(y) + \theta \left[\frac{\partial C_0^s(y)}{\partial y_0} y_0 - \frac{\partial B_0^s(y)}{\partial y_0} y_1 - \frac{\partial F_0^s(y)}{\partial y_0} \right] y_0 + \theta \left[\frac{\partial C_0^s(y)}{\partial y_1} y_0 - \frac{\partial B_0^s(y)}{\partial y_1} y_1 \right] y_1;\end{aligned}$$

На правой границе:

$$\begin{aligned}\tilde{C}_N^s(y) y_N - \tilde{A}_N^s(y) y_{N-1} &= \tilde{F}_N^s(y), \\ \tilde{A}_N^s(y) &= A_N^s(y) - \theta \left[\frac{\partial C_N^s(y)}{\partial y_{N-1}} y_N - \frac{\partial A_N^s(y)}{\partial y_{N-1}} y_{N-1} \right], \quad \tilde{C}_N^s(y) = C_N^s(y) + \theta \left[\frac{\partial C_N^s(y)}{\partial y_N} y_N - \frac{\partial A_N^s(y)}{\partial y_N} y_{N-1} - \frac{\partial F_N^s(y)}{\partial y_N} \right], \\ \tilde{F}_N^s(y) &= F_N^s(y) + \theta \left[\frac{\partial C_N^s(y)}{\partial y_N} y_N - \frac{\partial A_N^s(y)}{\partial y_N} y_{N-1} - \frac{\partial F_N^s(y)}{\partial y_N} \right] y_N + \theta \left[\frac{\partial C_N^s(y)}{\partial y_{N-1}} y_N - \frac{\partial A_N^s(y)}{\partial y_{N-1}} y_{N-1} \right] y_{N-1}.\end{aligned}$$

Ненулевые производные:

$$\begin{aligned}\frac{\partial A_i^s(y)}{\partial y_i} &= 0.5 \frac{\partial k^s(y)}{\partial u}, \quad \frac{\partial A_i^s(y)}{\partial y_{i-1}} = 0.5 \frac{\partial k^s(y_{i-1})}{\partial u}, \quad i = 1, \dots, N; \\ \frac{\partial B_i^s(y)}{\partial y_i} &= 0.5 \frac{\partial k^s(y)}{\partial u}, \quad \frac{\partial B_i^s(y)}{\partial y_{i+1}} = 0.5 \frac{\partial k^s(y_{i+1})}{\partial u}, \quad i = 0, \dots, N-1; \\ \frac{\partial C_i^s(y)}{\partial y_i} &= \frac{\partial k^s(y)}{\partial u} + h^2 \frac{\partial q^s(y)}{\partial y}, \quad \frac{\partial C_i^s(y)}{\partial y_{i-1}} = 0.5 \frac{\partial k^s(y_{i-1})}{\partial u}, \quad \frac{\partial C_i^s(y)}{\partial y_{i+1}} = 0.5 \frac{\partial k^s(y_{i+1})}{\partial u}, \quad i = 1, \dots, N-1; \\ \frac{\partial C_0^s(y)}{\partial y_0} &= \frac{\partial k^s(y)}{\partial u} + h^2 \frac{\partial q^s(y)}{\partial y}, \quad \frac{\partial C_0^s(y)}{\partial y_1} = 0.5 \frac{\partial k^s(y_1)}{\partial u}; \\ \frac{\partial C_N^s(y)}{\partial y_N} &= \frac{\partial k^s(y)}{\partial u} + h^2 \frac{\partial q^s(y)}{\partial y}, \quad \frac{\partial C_N^s(y)}{\partial y_{N-1}} = 0.5 \frac{\partial k^s(y_{N-1})}{\partial u}; \\ \frac{\partial F_i^s(y)}{\partial y_i} &= h^2 \frac{\partial f^s(y)}{\partial y}, \quad i = 0, \dots, N.\end{aligned}$$

Если $k(u) \equiv 1$, то

$$\begin{aligned}\frac{\partial A_i^s(y)}{\partial y_j} &= 0, \quad \frac{\partial B_i^s(y)}{\partial y_j} = 0, \quad \frac{\partial C_i^s(y)}{\partial y_i} = h^2 \frac{\partial q^s(y)}{\partial y}, \quad \frac{\partial F_i^s(y)}{\partial y_i} = h^2 \frac{\partial f^s(y)}{\partial y}, \\ \tilde{C}_i^s(y) &= C_i^s(y) + \theta \left(\frac{\partial C_i^s(y)}{\partial y_i} y_i - \frac{\partial F_i^s(y)}{\partial y_i} \right), \quad \tilde{F}_i^s(y) = F_i^s(y) + \theta \left(\frac{\partial C_i^s(y)}{\partial y_i} y_i - \frac{\partial F_i^s(y)}{\partial y_i} \right) y_i.\end{aligned}$$

5. Реализация примеров.

Пример 1. Решение задачи методом простой итерации (ex12a.c):

```
#include <stdio.h> #include <stdlib.h> #include <string.h> #include <math.h>
#include "mycom.h" #include "mynet.h" #include "myprog.h"
static int np, mp, nl, ier, lp; static int np1, np2, mp1, mp2;
```

```

static char pname[MPI_MAX_PROCESSOR_NAME]; static char sname[10] = "ex12a.p00";
static MPI_Status status; static union_t buf; static double tick, t1, t2, t3;
static FILE *Fi = NULL, *Fo = NULL;
static int nx, it, itm;
static double xa, xb, ua, ub, alf, eps, pa, pa2, uc, rka;
double k(double u); double k(double u) { return 1.0 + u*u; }
double k1(double u); double k1(double u) { return 2.0*u; }
double q(double u); double q(double u) { return 1.0 / (1.0 + u*u); }
double u(double x); double u(double x) { return ua*exp(pa*(x-xa)); }
double u1(double u); double u1(double u) { return pa*u; }
double u2(double u); double u2(double u) { return pa2*u; }
double f(double u); double f(double u) { return q(u)*u - k1(u)*u1(u)*u1(u) - k(u)*u2(u); }
int main(int argc, char *argv[])
{
    int i, j, i1, i2, nc, ncm, ncp, ncx;
    double hx, hx2, s0, s1, s2, sm, sp, y0m, y0p;
    double *xx, *aa, *bb, *cc, *dd, *ee, *ff, *al, *y0, *y1, *y2, *y3, *y4;
    MyNetInit(&argc, &argv, &np, &mp, &n1, pname, &tick);
    fprintf(stderr, "Netsize: %d, process: %d, system: %s, tick=%12le\n", np, mp, pname, tick);
    sleep(1);
    sprintf(sname+7, "%02d", mp);
    ier = fopen_m(&Fo, sname, "wt");
    if (ier!=0) mpierr("Protocol file not opened", 1);
    if (mp==0) {
        ier = fopen_m(&Fi, "ex12a.d", "rt"); if (ier!=0) mpierr("Data file not opened", 2);
        fscanf(Fi, "xa=%le\n", &xa); fscanf(Fi, "xb=%le\n", &xb);
        fscanf(Fi, "ua=%le\n", &ua); fscanf(Fi, "ub=%le\n", &ub);
        fscanf(Fi, "alf=%le\n", &alf); fscanf(Fi, "eps=%le\n", &eps);
        fscanf(Fi, "itm=%d\n", &itm); fscanf(Fi, "nx=%d\n", &nx);
        fscanf(Fi, "lp=%d\n", &lp); fclose_m(&Fi);
        if (argc>1) sscanf(argv[1], "%d", &nx);
    }
    if (np>1) {
        if (mp==0) {
            buf.ddata[0] = xa; buf.ddata[1] = xb; buf.ddata[2] = ua; buf.ddata[3] = ub;
            buf.ddata[4] = alf; buf.ddata[5] = eps;
            buf.idata[12] = itm; buf.idata[13] = nx; buf.idata[14] = lp;
        }
        MPI_Bcast(buf.ddata, 8, MPI_DOUBLE, 0, MPI_COMM_WORLD);
        if (mp>0) {
            xa = buf.ddata[0]; xb = buf.ddata[1]; ua = buf.ddata[2]; ub = buf.ddata[3];
            alf = buf.ddata[4]; eps = buf.ddata[5];
            itm = buf.idata[12]; nx = buf.idata[13]; lp = buf.idata[14];
        }
    }
    ub = ua * exp(alf);
    fprintf(Fo, "Netsize: %d, process: %d, system: %s, tick=%12le\n", np, mp, pname, tick);
    fprintf(Fo, "xa=%le xb=%le ua=%le ub=%le alf=%le eps=%le itm=%d nx=%d lp=%d\n",
        xa, xb, ua, ub, alf, eps, itm, nx, lp);
    t1 = MPI_Wtime();
    pa = alf / (xb-xa); pa2 = pa*pa; uc = (ub-ua) / (xb-xa);
    hx = (xb-xa)/nx; hx2 = hx * hx;
    MyRange(np, mp, 0, nx, &i1, &i2, &nc);
    ncm = nc-1; ncp = 2*(np-1); ncx = imax(nc, ncp);
    fprintf(Fo, "i1=%d i2=%d nc=%d\n", i1, i2, nc);
    xx = (double*) (malloc(sizeof(double)*nc)); y0 = (double*) (malloc(sizeof(double)*nc));
    y1 = (double*) (malloc(sizeof(double)*nc)); aa = (double*) (malloc(sizeof(double)*ncx));
    bb = (double*) (malloc(sizeof(double)*ncx)); cc = (double*) (malloc(sizeof(double)*ncx));
    ff = (double*) (malloc(sizeof(double)*ncx)); al = (double*) (malloc(sizeof(double)*ncx));
    if (np>1) {
        y2 = (double*) (malloc(sizeof(double)*nc)); y3 = (double*) (malloc(sizeof(double)*nc));
        y4 = (double*) (malloc(sizeof(double)*ncp));
        dd = (double*) (malloc(sizeof(double)*4*ncp));
        ee = (double*) (malloc(sizeof(double)*4*ncp));
    }
    for (i=0; i<nc; i++) xx[i] = xa + hx * (i1 + i); // grid
    it = 0;
    for (i=0; i<nc; i++) y1[i] = ua + uc * (xx[i]-xa); // start solution

```

```

// Iterations:
do {
  for (i=0; i<nc; i++) y0[i] = y1[i];
  if (np>1)
    BndExch1D(np,mp,1,1,1,1,&(y0[0]),&y0m,&(y0[ncm]),&y0p);
  else { y0m = 0.0; y0p = 0.0; }
  if (mp==0) { aa[0] = 0.0; bb[0] = 0.0; cc[0] = 1.0; ff[0] = ua; }
  else {
    s0 = k(y0[0]); s1 = k(y0m); s2 = k(y0[1]);
    aa[0] = 0.5 * (s0 + s1); bb[0] = 0.5 * (s0 + s2);
    cc[0] = hx2 * q(y0[0]) + aa[0] + bb[0]; ff[0] = hx2 * f(y0[0]);
  }
  for (i=1; i<ncm; i++) {
    s0 = k(y0[i]); s1 = k(y0[i-1]); s2 = k(y0[i+1]);
    aa[i] = 0.5 * (s0 + s1); bb[i] = 0.5 * (s0 + s2);
    cc[i] = hx2 * q(y0[i]) + aa[i] + bb[i]; ff[i] = hx2 * f(y0[i]);
  }
  if (mp==np-1) { aa[ncm] = 0.0; bb[ncm] = 0.0; cc[ncm] = 1.0; ff[ncm] = ub; }
  else {
    s0 = k(y0[ncm]); s1 = k(y0[ncm-1]); s2 = k(y0p);
    aa[ncm] = 0.5 * (s0 + s1); bb[ncm] = 0.5 * (s0 + s2);
    cc[ncm] = hx2 * q(y0[ncm]) + aa[ncm] + bb[ncm]; ff[ncm] = hx2 * f(y0[ncm]);
  }
  rka = 0.0;
  for (i=0; i<nc; i++) {
    s0 = y0[i];
    if (i== 0) { if (mp> 0) sm = y0m; else sm = 0.0; } else sm = y0[i-1];
    if (i==ncm) { if (mp<np-1) sp = y0p; else sp = 0.0; } else sp = y0[i+1];
    s1 = ff[i] + aa[i] * sm + bb[i] * sp - cc[i] * s0;
    rka = dmax(rka,dabs(s1));
  }
  if (np>1) { s0 = rka; MPI_Allreduce(&s0,&rka,1,MPI_DOUBLE,MPI_MAX,MPI_COMM_WORLD); }
  if ((lp>0) && (mp==0)) fprintf(stderr,"it=%d rka=%le\n",it,rka);
  if (rka<=eps) break;
  it++;
  if (np<2) ier = prog_right(nc,aa,bb,cc,ff,al,y1);
  else ier = prog_rightp(np,mp,nc,aa,bb,cc,ff,al,y1,y2,y3,y4,dd,ee);
  if (ier!=0) mpierr("Bad solution",1);
} while (it<=itm);
t1 = MPI_Wtime() - t1;
s0 = 0.0;
for (i=0; i<nc; i++) {
  s1 = u(xx[i]); s2 = dabs(s1-y1[i]); s0 = dmax(s0,s2);
  if (lp>0) fprintf(Fo,"i=%8d x=%12le y=%12le u=%12le d=%12le\n",i,xx[i],y1[i],s1,s2);
}
if (np>1) { s1 = s0; MPI_Allreduce(&s1,&s0,1,MPI_DOUBLE,MPI_MAX,MPI_COMM_WORLD); }
if (mp==0) fprintf(stderr,"nx=%d it=%d time=%le dmax=%le\n",nx,it,t1,s0);
fprintf(Fo,"nx=%d it=%d time=%le dmax=%le\n",nx,it,t1,s0);
ier = fclose_m(&Fo);
MPI_Finalize();
return 0;
}

```

Трансляция:

```
>mpicc -o ex12a.px -O2 ex12a.c mycom.c mynet.c myprog.c -lm
```

Результаты выполнения:

```

np=1 nx=10      it=30 time=5.400000e-05 dmax=2.830711e-03
np=1 nx=100    it=24 time=4.170000e-04 dmax=2.869907e-05
np=1 nx=1000   it=20 time=3.491000e-03 dmax=2.871838e-07
np=1 nx=10000  it=16 time=2.766900e-02 dmax=1.581609e-08
np=1 nx=100000 it=12 time=2.604180e-01 dmax=9.598133e-07
np=1 nx=1000000 it=7  time=1.512643e+00 dmax=2.028339e-04
np=2 nx=1000000 it=7  time=1.063321e+00 dmax=2.028401e-04
np=3 nx=1000000 it=7  time=9.272730e-01 dmax=2.028154e-04
np=4 nx=1000000 it=7  time=6.390440e-01 dmax=2.028409e-04
np=5 nx=1000000 it=7  time=6.064660e-01 dmax=2.028184e-04
np=6 nx=1000000 it=7  time=5.269030e-01 dmax=2.028220e-04

```