

10. Tutorial on the lecture „Introduction to Numerical Mathematics“

Problem 35:

Let $u(x)$ be the vertical deformation of a beam that is fixed at both ends by the force $f(x)$. The associated boundary value problem for $x \in (0, 1)$ is

$$u^{(4)}(x) = f(x), \quad u(0) = u(1) = u'(0) = u'(1) = 0.$$

An equidistant discretization with x_0, \dots, x_{N+1} and the finite difference

$$u^{(4)}(x_i) \approx h^{-4}(U_{i-2} - 4U_{i-1} + 6U_i - 4U_{i+1} + U_{i+2}) \quad \text{for } 2 \leq i \leq N-1$$

results in a system of linear equations for the unknown $U_i \approx u(x_i)$. The boundary conditions result in U_0, U_1, U_N and U_{N+1} . Give the system of linear equations for the calculation of U_2, \dots, U_{N-1} for $N = 20$. Apply the external force

$$f(x) = \begin{cases} -1 & \text{for } x \in [0.6, 0.8] \\ 0 & \text{otherwise} \end{cases}$$

and solve the system by Jacobi's method. Use $x^{(0)} = b$ as the initial guess and $\|Ax^{(i)} - b\| \leq 10^{-6}$ as the stopping criterion. Plot the solution.

Problem 36:

Consider the system of linear equations $Ax = b$ with

$$A = \begin{pmatrix} \alpha & 1 & 0 \\ 1 & 0 & 1 \\ 2 & \alpha & 1 \end{pmatrix}, \quad b = \begin{pmatrix} 2 \\ 3 \\ 5 \end{pmatrix}$$

for a parameter $\alpha \in \mathbb{R}$.

- Calculate the solution x depending on the parameter α .
- For which values α does no solution exist?
- Which values α cause a Gaussian elimination that requires pivoting?
- Determine a right-hand-side $b \neq (0, 0, 0)^T$ such that there exists a solution for any choice of the parameter α .

Problem 37:

Consider an electric circuit with 5 resistors placed on the edges of the square $ABCD$ and on its diagonal BD . Resistor $R_1 = 3\Omega$ connects A with B , resistor $R_2 = 8\Omega$ connects B with C , resistor $R_3 = 3\Omega$ connects C with D , resistor $R_4 = 8\Omega$ connects D with A and resistor $R_5 = 3\Omega$ connects B with D . A current of 1A enters the electric circuit at A and leaves it at C .

Use Kirchhoff's laws to derive a system of linear equations to calculate the five currents passing through the resistors and compute the solution using the program from task 8.