

Numerical Solutions of PDEs using PDETOOLS in Maple

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This is largely based on examples in the excellent Maple documentation

Shock formation in Burger's equation

$$\begin{aligned}> \text{PDE} := \text{diff}(u(x, t), t) + (\text{diff}(u(x, t), x))^2 u(x, t) = 0; \\ PDE := \frac{\partial}{\partial t} u(x, t) + \left(\frac{\partial}{\partial x} u(x, t) \right)^2 u(x, t) = 0\end{aligned}\quad (1)$$

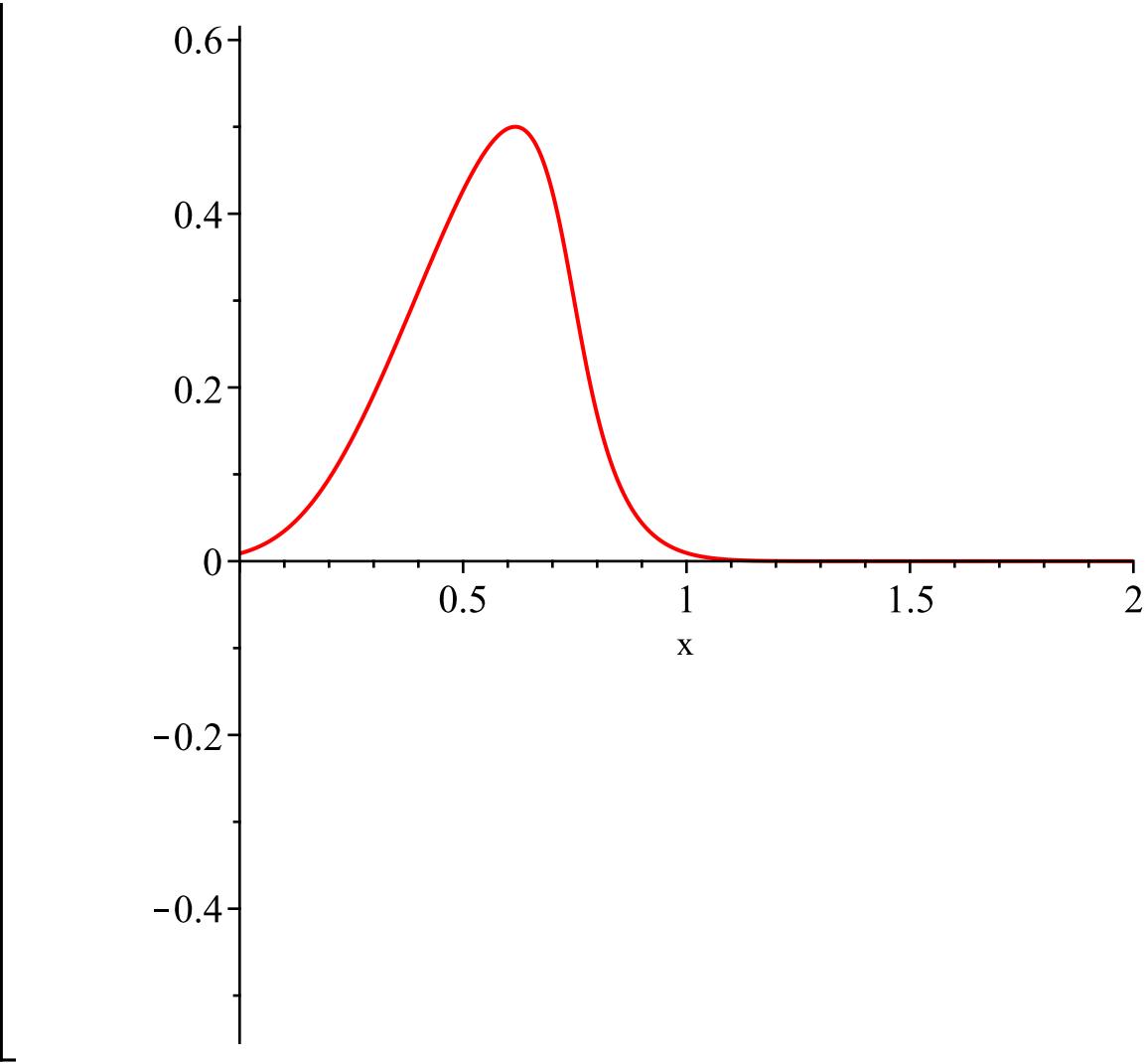
$$> \text{IBC} := \{u(0, t) = (1/2) * \exp(-4), u(x, 0) = (1/2) * \exp(-16 * (x - 1/2)^2)\};$$

$$IBC := \left\{ u(0, t) = \frac{1}{2} e^{-4}, u(x, 0) = \frac{1}{2} e^{-16 \left(x - \frac{1}{2} \right)^2} \right\} \quad (2)$$

$$\begin{aligned}> \text{pds} := \text{pdsolve}(\text{PDE}, \text{IBC}, \text{numeric}, \text{time} = t, \text{range} = 0 .. 2, \\ \text{spacestep} = 1/256, \text{timestep} = 1/60); \\ pds := \text{module}(\dots) \dots \text{end module}\end{aligned}\quad (3)$$

$$> \text{pds}:-\text{animate}(t = 0..0.70, \text{frames} = 31); \# Shock forms around \\ t \sim 0.68$$

Warning, could not compute solution for t>.683333333333335:
Newton iteration is not converging



Heat equation in 1D with homogeneous Dirichlet BCs

```
> restart: with(PDEtools):
```

```
> k:=1:
```

```
> PDE:=diff(u(x, t), t) = k*diff(u(x, t), x, x);
PDE :=  $\frac{\partial}{\partial t} u(x, t) = k \left( \frac{\partial^2}{\partial x^2} u(x, t) \right)$ 
```

(4)

```
> ICs:={u(0, t) = 0, u(Pi, t) = 0, u(x, 0) = f(x)};
```

$ICs := \{u(0, t) = 0, u(\pi, t) = 0, u(x, 0) = f(x)\}$

(5)

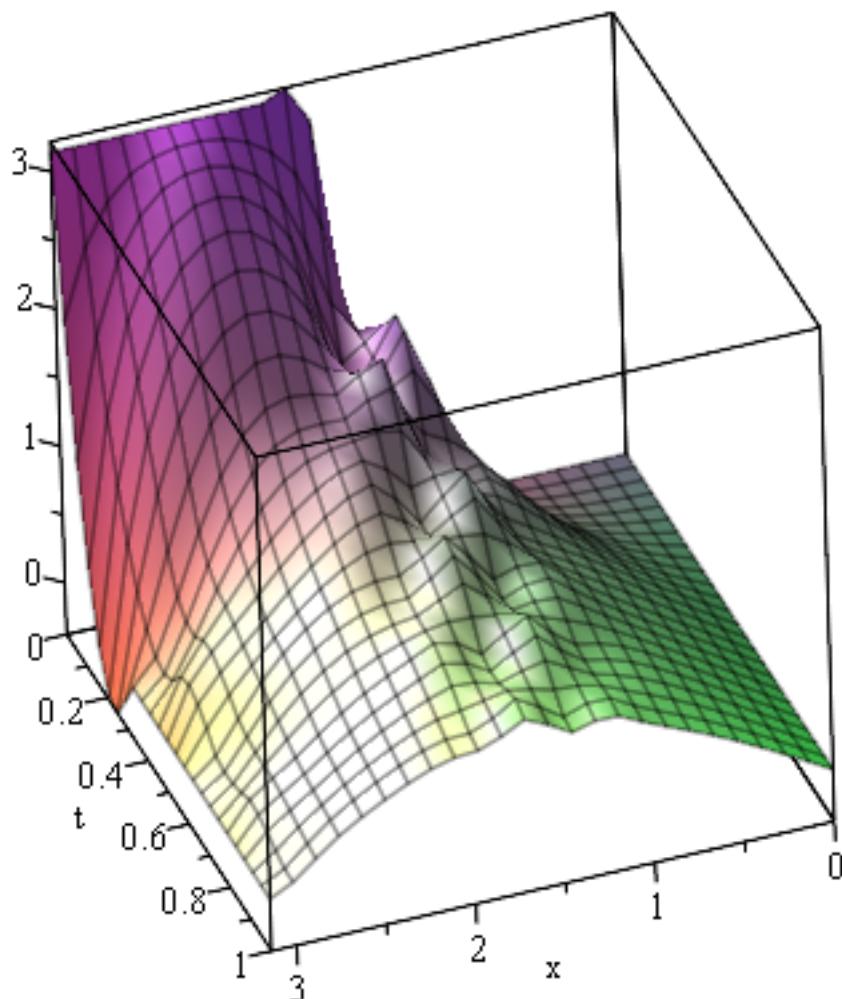
```
> f(x):=piecewise(x<1/2,0,x>Pi/2,Pi,x=Pi/2,Pi/2);
```

$$f(x) := \begin{cases} 0 & x < \frac{1}{2} \\ \pi & \frac{1}{2} \pi < x \\ \frac{1}{2} \pi & x = \frac{1}{2} \pi \end{cases}$$
(6)

```
> sol:=pdsolve(PDE, ICs, numeric, time = t, range=0..Pi);
```

By default Maple uses too few points in the x direction and we get a rough solution that is not correct

```
> sol:-plot3d(t = 0 .. 1, x = 0 .. Pi, axes = boxed);
```



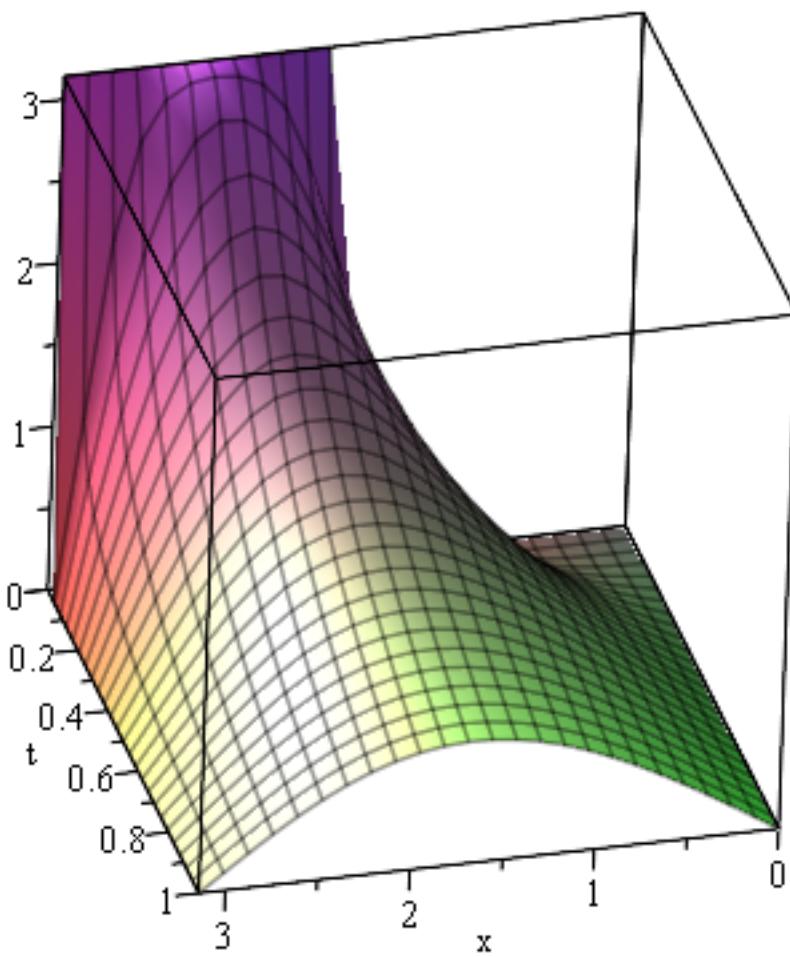
So let's increase the number of points manually

```
> sol:=pdsolve(PDE, ICs, numeric, time = t, range=0..Pi,'spacestep'=Pi/200) ;
```

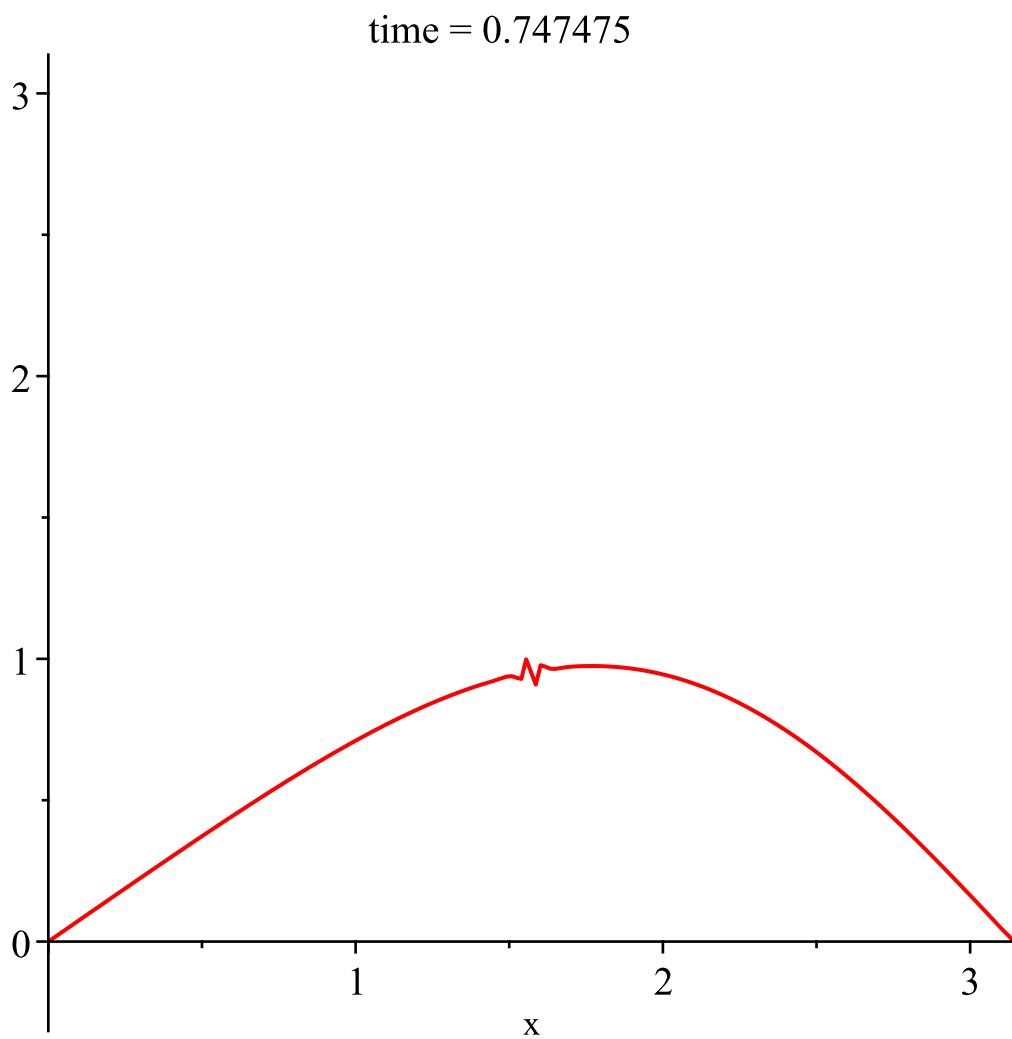
sol := module() ... end module

(7)

```
> sol:-plot3d(t = 0 .. 1, x = 0 .. Pi, axes = boxed);
```



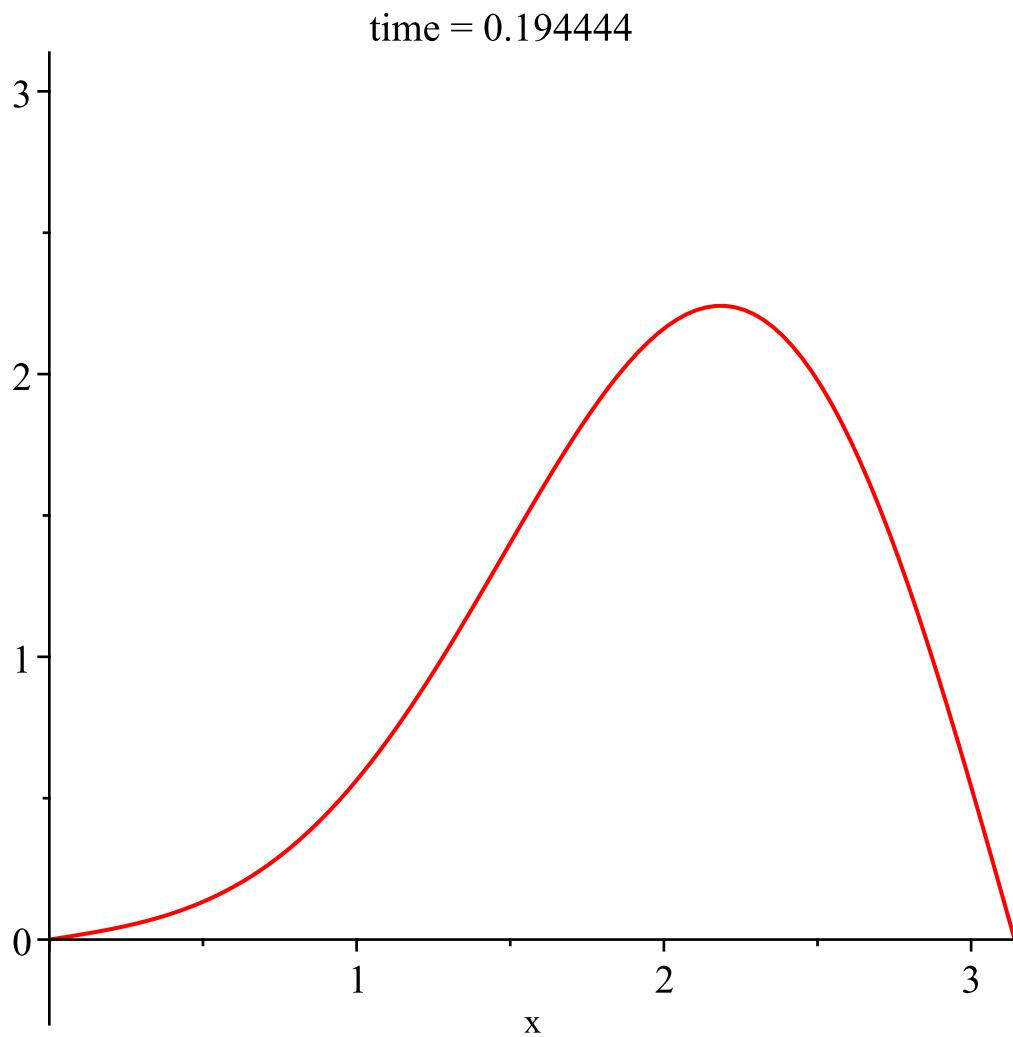
```
> sol:-animate(t = 0..1, frames = 100, title = "time = %f");
```



In order to get a non-oscillatory and physically-sensible solution we need to decrease both the space and time step size:

```
> sol:=pdsolve(PDE, ICs, numeric, time = t, range=0..Pi,
   'spacestep'=Pi/100, 'timestep'=0.002);
   sol := module( ) ... end module
> sol:-animate(t = 0..0.25, frames = 100, title = "time = %f");
```

(8)



Solitons in the KdV equation

```
> restart: with(PDEtools):
```

```
> KdV:= diff(u(x,t),t) + u(x,t)*diff(u(x,t),x) + delta^2*diff(u(x,t),x$3) = 0;
```

$$KdV := \frac{\partial}{\partial t} u(x, t) + u(x, t) \left(\frac{\partial}{\partial x} u(x, t) \right) + \delta^2 \left(\frac{\partial^3}{\partial x^3} u(x, t) \right) = 0 \quad (9)$$

```
> delta:=0.022:
```

We impose periodic BCs on the domain [0..L=10]

```
> bc:={u(L,t)=u(0,t), D[1](u)(L,t)=D[1](u)(0,t), D[1$2](u)(L,t)=D[1$2](u)(0,t)};
```

$$bc := \{u(L, t) = u(0, t), D_1(u)(L, t) = D_1(u)(0, t), D_{1, 1}(u)(L, t) = D_{1, 1}(u)(0, t)\} \quad (10)$$

```
> L:=2:
```

```
> ic:={u(x,0)=exp(-9*(x-1/2)^2)}:
```

```
> sol_new:=pdsolve(KdV, bc union ic, numeric, spacestep=0.01, timestep=0.01);
```

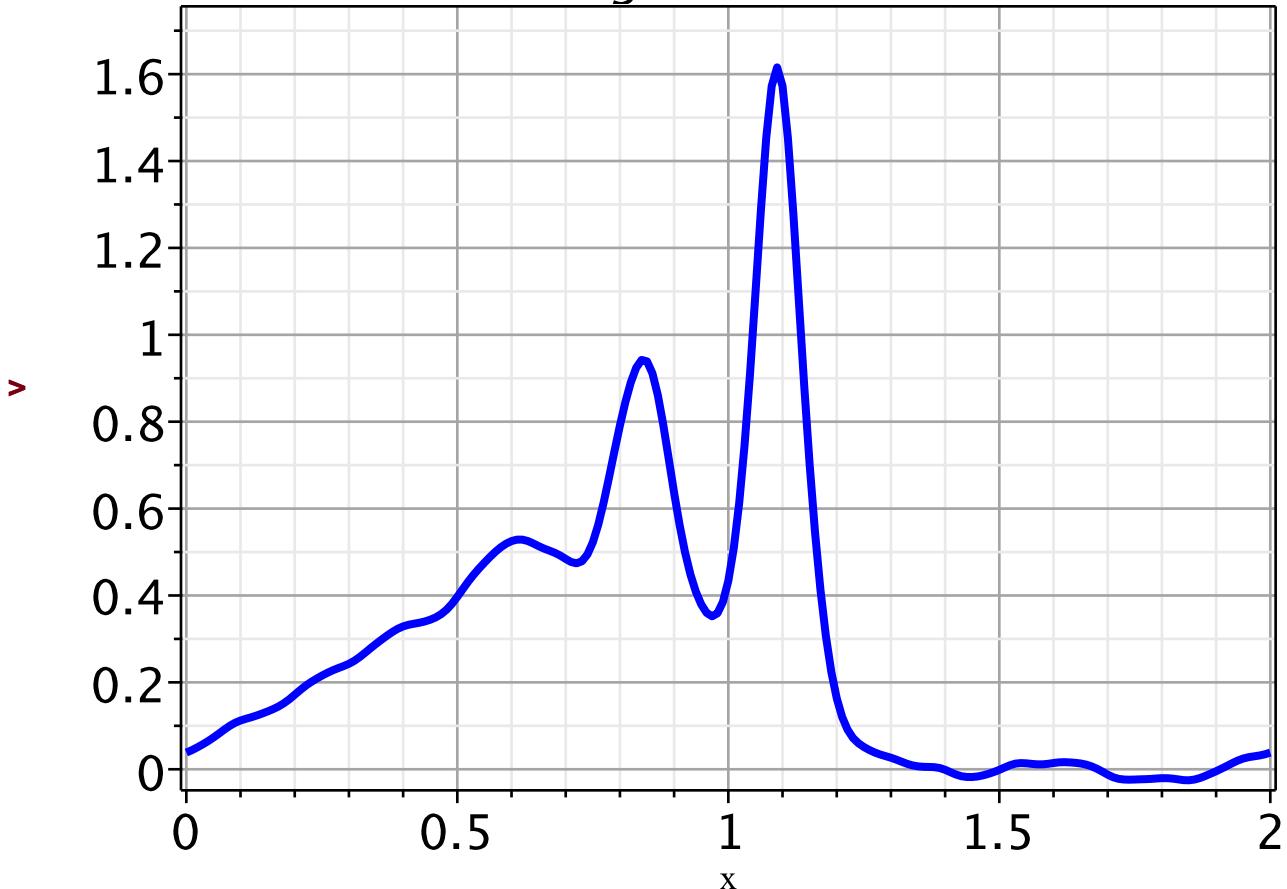
$$sol_new := \text{module}(\) \dots \text{end module} \quad (11)$$

```
> sol_new:-animate(u(x,t), t=0..2, frames=100,color=blue,thickness=3,gridlines=true,title='Emergence of solitons',axes=boxed);
```

Error, (in pdsolve/numeric/animate) unable to compute solution
for t>HFloat(0.0):
Newton iteration is not converging

Apparently in some previous version of Maple this worked and produced the animation

*Fig.3 Increasing of the wave front steepness
and the emergence of solitons-2*



What we are finding is that numerical solutions are quite tricky and sensitive and we better first understand what the methods do and try to solve these equations ourselves...let's switch to Matlab for that and do some theory first.