

ODT UCHUN CHEGARA MASALALARNI TAQRIBIY YECHISH

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ANNOTATSIYA

Ushbu maqola Kollokatsiya, Galyorkin, eng kichik kvadratlar, chekli ayirmalar usullari bilan taqribiy yechish Mathcad va Maple dasturlarida tashkil etilgan. [1]

Kalit so'zlar: Kollokatsiya, Galyorkin, eng kichik kvadratlar, Mathcad va Maple

APPROXIMATE SOLUTION OF BOUNDARY EDGE PROBLEMS FOR ODT

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ABSTRACT

This article is organized in Mathcad and Maple programs on approximate solution by collocation, Galyorkin, least squares, finite difference methods. [1]

Keywords: Collocation, Galyorkin, least squares, Mathcad and Maple

ПРИБЛИЖЕННОЕ РЕШЕНИЕ ГРАНИЧНЫХ ПРОБЛЕМ ДЛЯ ОДТ

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АННОТАЦИЯ

Статья организована в программах Mathcad и Maple по приближенному решению методами коллокации, Галёркина, наименьших квадратов, конечных разностей. [1]

Ключевые слова: Коллокация, Галёркин, наименьшие квадраты, Mathcad и Maple.

ODT uchun chegara masala quyidagicha qo'yiladi:

$$Lu \equiv u'' + p(x)u' + q(x)u = f(x), \quad a \leq x \leq b, \quad (\text{differentsial tenglama-DT}),$$

$$l_0 u \equiv \alpha_0 u(a) + \alpha_1 u'(a) = \gamma_0, \quad l_1 u \equiv \beta_0 u(b) + \beta_1 u'(b) = \gamma_1. \quad (\text{chegara shartlar-CHSH}).$$

Quyida ushbu chegara masala yechiladi:

$$p(x) = x^2 \quad q(x) = -x \quad f(x) = 6/x^4 - 3/x \quad u_0(x) := 1/x^2 \quad a = 1 \quad b = 2$$

DT va CHSH qanoatlantiruvchi $u = u(x) \in C^2[a, b]$ funktsiyani topish kerak.

Proektsion usullarda taqribiy echim $u_n(x) \approx u(x)$ quyidagicha izlanadi:

$$u_n(x) = \varphi_0(x) + \sum_{j=1}^n c_j \varphi_j(x), \quad c_j = ?.$$

Bu erda $\{\varphi_i(x)\}$ lar bazis funktsiyalar, ular maxsus usul bilan tanlanadi.

Kollokatsiya usulida koeffitsentlar quyidagicha topiladi:

$$Lu_n(x_i) = f(x_i), \quad i = 1..n \Leftrightarrow \sum_{j=1}^n c_j L_j \varphi_j(x_i) = f(x_i) - L\varphi_0(x_i), \quad i = 1..n.$$

Eng kichik kvadratlar usulida koeffitsentlar quyidagicha topiladi:

$$Lu_n(x) - f(x) \perp L\varphi_i(x) \Leftrightarrow \sum_{j=1}^n c_j (L\varphi_j, L\varphi_i) = (f - L\varphi_0, L\varphi_i), \quad i = 1..n \quad (f, g) = \int_b^a f(x)g(x)dx$$

Galerkin-Ritts usulida koeffitsentlar quyidagicha topiladi:

$$Lu_n(x) - f(x) \perp \varphi_i(x) \Leftrightarrow \sum_{j=1}^n c_j (L\varphi_j, \varphi_i) = (f - L\varphi_0, \varphi_i), \quad (f, g) = \int_b^a f(x)g(x)dx, \quad i = 1, \dots, n$$

Bazis funtsiyalarni tanlash:

1-tur chegara shartlar: $u(a)=A, u(b)=B, \varphi_0(x) = A + (B - A)(x - a)/(b - a),$

a) $\varphi_i(x) = (x - a)^i(b - x), i \geq 1$; b) $\varphi_i(x) = \sin(\pi i(x - a)/(b - a)), i \geq 1.$

2-tur chegara shartlar: $u'(a)=A, u'(b)=B,$

$\varphi_0(x) = Ax + (B - A)(x - a)^2 / (2(b - a)) + C,$

a) $\varphi_i(x) = (x - a)^{i+1}(b - x)^2, i \geq 1$; b) $\varphi_i(x) = \cos(i\pi(x - a)/(b - a)), i \geq 1$

3-tur chegara shartlar: $\alpha_0 u(a) + \alpha_1 u'(a) = A, \beta_0 u(b) + \beta_1 u'(b) = B,$

Aytaylik, $\varphi_0(t) = kt + d, u$ holda $(\alpha_0 a + \alpha_1)k + \alpha_0 d = A, (\beta_0 b + \beta_1)k + \beta_0 d = B.$ Kramer qoidasiga asosan, $k = D_k / D, d = D_d / D,$ bu erda

$$D = \begin{vmatrix} \alpha_0 a + \alpha_1 & \alpha_0 \\ \beta_0 b + \beta_1 & \alpha_1 \end{vmatrix}, D_k = \begin{vmatrix} A & \alpha_0 \\ B & \alpha_1 \end{vmatrix}, D_d = \begin{vmatrix} \alpha_0 a + \alpha_1 & A \\ \beta_0 b + \beta_1 & B \end{vmatrix}.$$

a) $\varphi_i(x) = (x - a)^{i+1}(b - x)^2$; b) $\varphi_i(x) = (x - a)^{i+1}(\gamma_i - x), i \geq 1, \gamma_i = b + \beta_1 L / [\beta_0 L + \beta_1(i + 1)], i \geq 1.$

[16]

1.ODT uchun chegara masalani Galyorkin, kollokatsiya, EKK usullarda yechish.

ORIGIN := 1 $p(t) := t^2, q(t) := -t, f(t) := (6/t^2 - 3/t), ua(t) := 1/t^2, a := 1, b := 2, L := b - a$

$n := 4, h := L/n, i := 1..n, x_i = a + ih/(n + 1), \alpha_0 := 1, \alpha_1 := 0, A := 1, \beta_0 := 3, \beta_1 := 1, B := 0.5$

$$MD := \begin{bmatrix} \alpha_0 a + \alpha_1 & \alpha_0 \\ \beta_0 b + \beta_1 & \beta_0 \end{bmatrix}, MDk := \begin{bmatrix} A & \alpha_0 \\ B & \beta_0 \end{bmatrix}, MDd := \begin{bmatrix} \alpha_0 a + \alpha_1 & A \\ \beta_0 b + \beta_1 & B \end{bmatrix}$$

$D := |MD|, Dk := |MDk|, Dd := |MDd|, D = -4, Dk = 2.5, Dd = -0.625, k := Dk / D, d := Md / D$

функция $\varphi_0(t) := kt + d \rightarrow -0.625t + 1.625, \varphi_0(t) := -0.625t + 1.625$

функция $\varphi(j, t) : j := 1..n, \gamma_j := b + \beta_1 L / (\beta_0 L + \beta_1(j + 1)), \varphi(j, t) := (t - a)^{j+1}(\gamma_j - t)$

$\psi(j, t) := \varphi''(j, t) + p(t)\varphi'(j, t) + q(t)\varphi(j, t), \chi(t) := f(t) - \varphi_0''(t) + p(t)\varphi_0'(t) + q(t)\varphi_0(t)$

$i := 1..n, aK_{i,j} := \psi(j, x_i), bK_i := \chi(x_i), |aK| = 9.515 * 10^{-4}, cK := aK^{-1}bK$

$aG_{i,j} := \text{Int}(\psi(j, t)\varphi(i, t), t = a..b), bG_i := \text{Int}(\chi(t)\varphi(i, t), t = a..b), |aG| = 9.515 * 10^{-10}, cG := aG^{-1}bG$

$aE_{i,j} := \text{Int}(\psi(j, t)\psi(i, t), t = a..b), bE_i := \text{Int}(\chi(t)\psi(i, t), t = a..b), |aE| = 0.012, cE := aE^{-1}bE$

$uK(t) := \varphi_0(t) + \text{Sum}(cK_i\varphi(i, t), i = 1..n)$

$uG(t) := \varphi_0(t) + \text{Sum}(cG_i\varphi(i, t), i = 1..n), uG_i := uG(x_i), U_{2,j} := uG_j$

$uE(t) := \varphi_0(t) + \text{Sum}(cE_i\varphi(i, t), i = 1..n), uE_i := uE(x_i), U_{3,j} := uE_j, ua_j := ua(x_j), U_{4,j} := ua_j$

$$U = \begin{bmatrix} 0.974 & 0.957 & 0.947 & 0.942 \\ 0.933 & 0.822 & 0.696 & 0.574 \\ 0.972 & 0.95 & 0.932 & 0.916 \\ 0.907 & 0.826 & 0.756 & 0.694 \end{bmatrix}, (U = \begin{bmatrix} 0.963 & 0.945 & 0.93 & 0.92 \\ 0.945 & 0.87 & 0.79 & 0.716 \\ 0.963 & 0.927 & 0.89 & 0.853 \\ 0.907 & 0.826 & 0.756 & 0.694 \end{bmatrix})$$

Izoh. Qavs ichidagi echim quyidagi holga mos: $\alpha_0 = \beta_0 = 1, \alpha_1 = \beta_1 = 0, A = B = 1$.

2. ODT uchun chegara masalani chekli ayirmalar usulida echish.

ODT sifatida ushbu tenglamani olamiz: $u''(t) + p(t)u'(t) + q(t)u(t) = f(t)$.

$$p(t) := t^2, q(t) := -t, f(t) := 6/t^4 - 3/t, a = 1, b = 2, \bar{u}a(t) = 1/t^2 \quad // \text{koeffitsientlar}$$

$$n := 10 \quad i := 0..n \quad t_0 := 1 \quad t_n := 2 \quad h := (t_n - t_0)/n \quad t_i := t_0 + ih \quad // \text{kasma, parametrlar}$$

$$\alpha_0 := 1 \quad \alpha_1 := 0 \quad \gamma_0 := 1 \quad \beta_0 := 3 \quad \beta_1 := 1 \quad \gamma_1 := 0.5 \quad // \text{CHSH}$$

koeffitsientlari

$$b_0 = \alpha_0 h - \alpha_1, c_0 = \alpha_1, d_0 = \gamma_0 h, \quad // 0\text{-tenglama koef.lari}$$

$$a_n = -\beta_1, b_n = \beta_0 h + \beta_1 \quad d_n := \gamma_1 h \quad // n\text{-tenglama koeffitsientlari}$$

$$i = 1, \dots, n-1, a_i = 1 - p_i h / 2, b_i = q_i h^2 - 2, c_i = 1 + p_i h / 2, d_i = f_i h^2 \quad // i\text{-tenglama koef.tsientlari}$$

$$u(x) := 1/x^2 \quad u_i := u(x_i) \quad // \text{aniq echim va uning qiymatlari}$$

$$m_{0,0} := \alpha_0 h - \alpha_1 \quad m_{0,1} := \alpha_1 \quad d_0 := \gamma_0 h \quad // \text{Mathcadda } 0\text{-tenglama koeffitsientlari}$$

$$i := 1..n-1 \quad m_{i,i-1} := 1 - p(x_i) \frac{h}{2} \quad m_{i,i} := b_i \quad m_{i,i+1} := 1 + p(x_i) \frac{h}{2} \quad d_i := f(x_i) h^2 \quad // i\text{-tenglama koef.}$$

$$m_{n,n-1} := \beta_1 m_{n,n} := \beta_0 h + \beta_1 \quad d_n := \gamma_1 h \quad // \text{Mathcadda } n\text{-tenglama koeffitsientlari}$$

$$u := m^{-1} d \quad // \text{CHAS ni echish va ekranga chiqarish} \quad // \text{taqribiy va aniq}$$

yechimni chiqarish

$u^T =$	0	1	2	3	4	5	6	7	8	9	10
	1	0.8276	0.6963	0.5941	0.5131	0.4478	0.3944	0.3502	0.3132	0.282	0.2554

Masalani Maple da yechish. $y^{(2)} + y = 2x - \pi, y(0) = 0, y(\frac{\pi}{2}) = 0$ chegara masala

yechilsin.

<pre>restart; de:=diff(y(x),x\$2)+y(x)=2*x- Pi; sond:=y(0)=0,y(Pi/2)=0; cond := y(0) = 0, y(Pi/2) = 0 >dsolve({de,sond},y(x)); y(x) = 2x - pi + pi cos(x) y1:=rhs(%):plot(y1,x=- 10..20,thiskness=2);</pre>	
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