Lecture 34
Finite Difference Method – Nonlinear ODE

Heat conduction with radiation
If we again consider the heat in a metal bar of length $L$, but this time consider the effect of radiation as well as conduction, then the steady state equation has the form

$$u_{xx} - d(u^4 - u_b^4) = -g(x),$$

(34.1)

where $u_b$ is the temperature of the background, $d$ incorporates a coefficient of radiation and $g(x)$ is the heat source.

If we again replace the continuous problem by its discrete approximation then we get

$$\frac{u_{i+1} - 2u_i + u_{i-1}}{h^2} - d(u_i^4 - u_b^4) = -g_i = -g(x_i).$$

(34.2)

This equation is nonlinear in the unknowns, thus we no longer have a system of linear equations to solve, but a system of nonlinear equations. One way to solve these equations would be by the multivariable Newton method. Instead, we introduce another iterative method.

Relaxation Method for Nonlinear Finite Differences
We can rewrite equation (34.2) as

$$u_{i+1} - 2u_i + u_{i-1} = h^2 d(u_i^4 - u_b^4) - h^2 g_i.$$

From this we can solve for $u_i$ in terms of the other quantities:

$$2u_i = u_{i+1} + u_{i-1} - h^2 d(u_i^4 - u_b^4) + h^2 g_i.$$

Next we add $u_i$ to both sides of the equation to obtain

$$3u_i = u_{i+1} + u_{i-1} - h^2 d(u_i^4 - u_b^4) + h^2 g_i,$$

and then divide by 3 to get

$$u_i = \frac{1}{3} (u_{i+1} + u_{i-1} - \frac{h^2}{3} (d(u_i^4 - u_b^4) + g_i)).$$

Now for the main idea. We will begin with an initial guess for the value of $u_i$ for each $i$, which we can represent as a vector $u^0$. Then we will use the above equation to get better estimates, $u^1$, $u^2$, ..., and hope that they converge to the correct answer.

If we let

$$u^j = (u^j_0, u^j_1, u^j_2, \ldots, u^j_{n-1}, u^j_n)$$

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denote the $j$th approximation, then we can obtain that $j + 1$st estimate from the formula

$$u_i^{j+1} = \frac{1}{3} \left( u_{i+1}^j + u_i^j + u_{i-1}^j \right) - \frac{h^2}{3} \left( d((u_i^j)^4 - u_i^j) + g_i \right).$$

Notice that $g_i$ and $u_b$ do not change. In the resulting equation, we have $u_i$ at each successive step depending on its previous value and the equation itself.

**Implementing the Relaxation Method**

In the following program we solve the finite difference equations (34.2) with the boundary conditions $u(0) = 0$ and $u(L) = 0$. We let $L = 4$, $n = 4$, $d = 1$, and $g(x) = \sin(\pi x/4)$. Notice that the vector $u$ always contains the current estimate of the values of $u$.

```matlab
% mynonlinheat (lacks comments)
% Purpose:
L = 4;          %
n = 4;          %
h = L/n;        %
hh = h^2/3;     %
u0 = 0;         %
uL = 0;         %
ub = .5;        %
ub4 = ub^4;     %
x = 0:h:L;      %
g = sin(pi*x/4);%
u = zeros(1,n+1);%
steps = 4;      %
u(1)=u0;        %
u(n+1)=uL;      %
for j = 1:steps
  u(2:n) = (u(3:n+1)+u(2:n)+u(1:n-1))/3 + hh*(-u(2:n).^4+ub4+g(2:n));
end
plot(x,u)
```

If you run this program with the given $n$ and $steps$ the result will not seem reasonable.

We can plot the initial guess by adding the command `plot(x,u)` right before the `for` loop. We can also plot successive iterations by moving the last `plot(x,u)` before the `end`. Now we can experiment and see if the iteration is converging. Try various values of $steps$ and $n$ to produce a good plot. You will notice that this method converges quite slowly. In particular, as we increase $n$, we need to increase $steps$ like $n^2$, i.e. if $n$ is large then steps needs to be really large.
Exercises

34.1 (a) Modify the script program mynonlinheat to plot the initial guess and all intermediate approximations. Add complete comments to the program. Print the program and a plot using large enough \( n \) and steps to see convergence.

(b) Modify your improved mynonlinheat to mynonlinheattwo that has the boundary conditions

\[ u(0) = 5 \quad \text{and} \quad u(L) = 10. \]

Fix the comments to reflect the new boundary conditions. Print the program and a plot using large enough \( n \) and steps to see convergence.