

# Finite Difference Solution of the Convection-Diffusion Equation in 1D

## Initialization Code

(optional)

## Manipulate

```

Manipulate[
  gtick;

  {finalDisplayImage, u, u0, grid, systemMatrix, stepNumber, cpuTimeUsed, currentTime, state} =
    process[u, grid, systemMatrix, stepNumber, cpuTimeUsed, currentTime, state, u0,
    Unevaluated[animation3dBuffer], initialConditionFunction, event, h, centerGrid,
    length, k*h^2/cDiffusionTerm, aConvectionTerm, dAdvectionTerm, cDiffusionTerm,
    maxTime, addGrid, showIC, joinedType, yscaleAuto, yscaleAmount, threeDView,
    threeDViewSpeed, Unevaluated[gtick], Unevaluated[delta], Unevaluated@gstatusMessage];
  FinishDynamic[];
  Framed[finalDisplayImage, FrameStyle -> Directive[Thickness[.005], Gray]],

  Evaluate@With[{{
    plotOptionsMacro = myGrid[{{
      Grid[{{
        Checkbox[Dynamic[addGrid, {addGrid = #; event = "plot_changed", gtick += delta} &],
        Enabled -> Dynamic[threeDView == False]]
      },
      {Text@Style[Column[{"grid", "lines"}], 11]}
    }],


    RadioButtonBar[Dynamic[joinedType, {joinedType = #; event = "plot_changed"; gtick += delta} &],
    {"line" -> Text@Style["line", 10], "points" -> Text@Style["points", 10], "joined" ->
     Text@Style["joined", 10]}, Appearance -> "Vertical", Enabled -> Dynamic[threeDView == False]],

    Grid[{{
      {Text@Style["show initial conditions", 10],
        Checkbox[Dynamic[showIC, {showIC = #; event = "plot_changed", gtick += delta} &],
        Enabled -> Dynamic[threeDView == False]]}
    },
    {Text@Style["3D solution plot", 10],
      Checkbox[Dynamic[threeDView = #; event = "plot_changed", gtick += delta] &]},
    {Text@Style["3D plot for speed", 10],
      Checkbox[Dynamic[threeDViewSpeed, {threeDViewSpeed = #; event =
        "plot_changed", gtick += delta} &], Enabled -> Dynamic[threeDView == True]]}
  },
  Spacings -> {.2, 0}, Alignment -> Left]
  }
},
Alignment -> Left, Spacings -> {.6, .5},
Dividers -> {All, True}, FrameStyle -> Directive[Thickness[.005], Gray]
],
(*-----*)

```

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(*--- TOP ROW macro -----*)
(*-----*)
topRowMacro = Item[Grid[{
  {
    Button[Text@Style["solve", 12], {event = "run_button"; gtick += delta}, ImageSize -> {50, 35}],
    Button[Text@Style["pause", 12], {event = "pause_button"; gtick += delta}, ImageSize -> {52, 35}],
    Button[Text@Style["step", 12], {event = "step_button"; gtick += delta}, ImageSize -> {48, 35}],
    Button[Text@Style["reset", 12], {event = "reset"; gtick += delta}, ImageSize -> {48, 35}],
    ""
  },
  Graphics[Text@Style[Dynamic@gstatusMessage, 12],
    ImageSize -> {100, 30}, ImagePadding -> {{70, 75}, {75, 75}}], SpanFromLeft
}], Spacings -> {0.1, 0}
], Alignment -> {Center, Top}
],
(*-----*)
(*--- geometryMacro macro ---*)
(*-----*)
geometryMacro = Item[Grid[{
  {
    Grid[{
      {
        Text@Style["test case", 12], PopupMenu[Dynamic[testCase, {testCase = #;
          Which[testCase == 1,
            (
              threeDViewSpeed = False;
              threeDView = False;
              h = 0.05;
              length = 3;
              k = 0.25;
              aConvectionTerm = 9.;
              dAdvectionTerm = 1.;
              cDiffusionTerm = 0.4;
              maxTime = 0.04;
              centerGrid = False;

              initialConditionsSelection = 13;
              ICa = 1.;
              ICb = -8;
              ICc = 2;
              ICd = 0.5;

              initialConditionFunction =
                makeInitialConditions[initialConditionsSelection, ICa, ICb, ICc, ICd, stdx, x0];

              addGrid = True;
              joinedType = "line";
              showIC = True;
              yscaleAuto = True;
              showIC = True

            ), testCase == 2,
            (
              threeDViewSpeed = False;
              threeDView = False;
              h = 0.05;
              length = 3;
              k = 0.1;
              aConvectionTerm = 9.;
              dAdvectionTerm = 1.;
              cDiffusionTerm = 0.4;
              maxTime = 0.1;
              centerGrid = True;
            )
          ]
        ]]
      }
    }]
  }
}]]
```

```

initialConditionsSelection = 14;
stdx = .08;
x0 = -1.;

initialConditionFunction =
makeInitialConditions[initialConditionsSelection, ICa, ICb, ICc, ICd, stdx, x0];

addGrid = True;
joinedType = "line";
showIC = True;
yscaleAuto = True;
showIC = True

)

]; event = "reset"; gtick += delta} &,
{ 1 → Text@Style["1", 11],
  2 → Text@Style["2", 11]
}, ImageSize -> All, ContinuousAction -> False]
}
]
},
{
Framed[Text@Row[{Style["c", Italic], " ", Style["u", Italic]Style["x", Italic]Style["x", Italic], " = ",
Style["d", Italic], " ", Style["u", Italic]Style["t", Italic], " + ", Style["a", Italic],
" ", Style["u", Italic]Style["x", Italic]}], FrameStyle -> Directive[Thickness[.005], Gray]]
},
{
Framed[Grid[{
{
Text@Style["grid size", 12],
Spacer[3],
Manipulator[Dynamic[h, {h = #; event = "reset"; gtick += delta} &],
{0.01, 0.1, 0.01}, ImageSize -> Small, ContinuousAction -> False],
Spacer[3],
Text@Style[Dynamic@padIt2[h, {3, 2}], 11]
},
{
Text@Style["length", 12],
Spacer[3],
Manipulator[Dynamic[length, {length = #; event = "reset"; gtick += delta} &],
{0.3, 3, 0.01}, ImageSize -> Small, ContinuousAction -> False],
Spacer[3],
Text@Style[Dynamic@padIt2[length, {3, 2}], 11]
},
{
Text@Style[Row[{" $\Delta$ ", Style["t", Italic], " multiplier"}]], 12],
Spacer[3],
Manipulator[Dynamic[k, {k = #; event = "reset"; gtick += delta} &],
{0.05, 2, 0.01}, ImageSize -> Small, ContinuousAction -> False], Spacer[3],
Text@Style[Dynamic@padIt2[k, {3, 2}], 11]
},
{
Text@Style[Row[{Style["c", Italic], " (diffusion)"}]], 12],
Spacer[3],
Manipulator[Dynamic[cDiffusionTerm, {cDiffusionTerm = #; event = "reset"; gtick += delta} &],
{0.01, 2, 0.01}, ImageSize -> Small, ContinuousAction -> False],
Spacer[3],
Text@Style[Dynamic@padIt2[cDiffusionTerm, {3, 2}], 11]
},
{
Text@Style[Row[{Style["d", Italic], " (advection)"}]], 12],
Spacer[3],

```

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Manipulator[Dynamic[dAdvectionTerm, {dAdvectionTerm = #; event = "reset"; gtick += delta} &],
{0.01, 2, 0.01}, ImageSize -> Small, ContinuousAction -> False],
Spacer[3],
Text@Style[Dynamic@padIt2[dAdvectionTerm, {3, 2}], 11]
},
{
Text@Style[Row[{Style["a", Italic], " (convection)"}], 12],
Spacer[3],
Manipulator[Dynamic[aConvectionTerm, {aConvectionTerm = #; event = "reset"; gtick += delta} &],
{0.01, 9, 0.01}, ImageSize -> Small, ContinuousAction -> False],
Spacer[3],
Text@Style[Dynamic@padIt2[aConvectionTerm, {3, 2}], 11]
},
{
Text@Style["run time", 12],
Spacer[3],
Manipulator[Dynamic[maxTime, {maxTime = #; event = "reset"; gtick += delta} &],
{0.01, 0.1, 0.01}, ImageSize -> Small, ContinuousAction -> False],
Spacer[3],
Text@Style[Dynamic@padIt2[maxTime, {3, 2}], 11],
Spacer[10],
SpanFromLeft
},
Spacings -> {0.1, 0.1}, Alignment -> Left, Frame -> None
], FrameStyle -> Directive[Thickness[.005], Gray]
]
},
{
Grid[{
{
Text@Style["centered grid ", 12],
Checkbox[Dynamic[centerGrid, {centerGrid = #; event = "reset"; gtick += delta} &]]
},
{
Text@Style[Row[{"auto ", Style["y", Italic], " scale "}], 12],
Checkbox[Dynamic[yscaleAuto, {yscaleAuto = #; event = "plot_changed", gtick += delta} &],
Enabled -> Dynamic[threeDView == False]],
Spacer[5],
Text@Style["manual", 12],
Manipulator[Dynamic[yscaleAmount, {yscaleAmount = #; event = "plot_changed"; gtick += delta} &],
{.1, 3, 0.1}, ImageSize -> Tiny, ContinuousAction -> False,
Enabled -> Dynamic[yscaleAuto == False && threeDView == False]],
Text@Style[Dynamic@padIt2[yscaleAmount, {2, 1}], 10],
SpanFromLeft
},
Alignment -> Center, Frame -> True, FrameStyle -> Directive[Thickness[.005], Gray]
]
}
},
{
Alignment -> Center, Spacings -> {0, .8}
], Alignment -> {Center, Top}],
(*-----*)
(*--- initialConditionsMacro macro ---*)
(*-----*)
(* Initial conditions for PDE are broken into 2 groups special
initial conditions where one selects an IC like a step function or triangle
and there is another menu where one selects a function using its parameters *)

```

initialConditionsMacro = Grid[{
TabView[{
Text@Style["special function", 11] -

```

myGrid[{
  {
    Grid[{{
      RadioButtonBar[Dynamic[choiceOfSpecialICfunction, {choiceOfSpecialICfunction = #;
        initialConditionFunction = makeInitialConditionsSpecial[choiceOfSpecialICfunction,
          ICcenter, ICwidth, ICheight]; event = "reset"; gtick += delta} &],
      {
        0 → Plot[Evaluate@triangle[x, 1, 0, 1], {x, -1.1, 1.1}, Ticks → None,
          ImageSize → 50, PlotLabel → Text@Style["triangle", 10], Filling → Bottom
        ],
        1 → Plot[Evaluate@rectangle[x, 1, 0, 1], {x, -1.1, 1.1}, Ticks → None, ImageSize → 50,
          Exclusions → None, PlotLabel → Text@Style["rectangle", 10], Filling → Bottom],
        2 → Plot[Evaluate@triangle[x, 1, 0, 1]*UnitStep[-x],
          {x, -1.1, 1.1}, Ticks → None, ImageSize → 50, PlotLabel →
          Text@Style["half triangle", 10], Filling → Bottom, PlotRange → All],
        3 → Plot[Evaluate@triangle[x, 1, 0, 1]*UnitStep[x],
          {x, -1.1, 1.1}, Ticks → None, ImageSize → 50, PlotLabel →
          Text@Style["half triangle", 10], Filling → Bottom, PlotRange → All]
      }, Appearance → "Row"
    ]}
    },
    {
      Framed[Grid[{{
        Text@Style["center", 11],
        Spacer[2],
        Manipulator[Dynamic[ICcenter, {ICcenter = #;
          initialConditionFunction = makeInitialConditionsSpecial[choiceOfSpecialICfunction,
            ICcenter, ICwidth, ICheight]; event = "reset"; gtick += delta} &],
          {-2, 2, .01}, ImageSize → Small, ContinuousAction → False, Enabled →
          Dynamic[IntervalMemberQ[Interval@{0, 3}, choiceOfSpecialICfunction]]],
        Text@Style[Dynamic@padIt1[ICcenter, {3, 2}], 11],
        Spacer[2],
        Button[Text@Style["zero", 10], {ICcenter = 0.; event = "reset"; initialConditionFunction =
          makeInitialConditionsSpecial[choiceOfSpecialICfunction, ICcenter, ICwidth,
            ICheight]; gtick += delta}, ImageSize → {45, 20}, Alignment → Center,
          Enabled → Dynamic[IntervalMemberQ[Interval@{0, 3}, choiceOfSpecialICfunction]]],
        SpanFromLeft
      }], SpanFromLeft
    }]},
    {
      Text@Style["width", 11],
      Spacer[2],
      Manipulator[Dynamic[ICwidth, {ICwidth = #;
        initialConditionFunction = makeInitialConditionsSpecial[choiceOfSpecialICfunction,
          ICcenter, ICwidth, ICheight]; event = "reset"; gtick += delta} &],
        {0.01, 2, 0.01}, ImageSize → Small, ContinuousAction → False, Enabled →
        Dynamic[IntervalMemberQ[Interval@{0, 3}, choiceOfSpecialICfunction]]],
      Text@Style[Dynamic@padIt2[ICwidth, {3, 2}], 11],
      Spacer[3],
      Button[Text@Style["0.5", 10], {ICwidth = 0.5; event = "reset"; initialConditionFunction =
        makeInitialConditionsSpecial[choiceOfSpecialICfunction, ICcenter, ICwidth,
          ICheight]; gtick += delta}, ImageSize → {45, 20}, Alignment → Center,
        Enabled → Dynamic[IntervalMemberQ[Interval@{0, 3}, choiceOfSpecialICfunction]]]
    }]},
    {
      Text@Style["height", 11],
      Spacer[2],
      Manipulator[Dynamic[ICheight, {ICheight = #;
        initialConditionFunction = makeInitialConditionsSpecial[choiceOfSpecialICfunction,
          ICcenter, ICwidth, ICheight]; event = "reset"; gtick += delta} &],
        {0.01, 2, 0.01}, ImageSize → Small, ContinuousAction → False, Enabled →
        Dynamic[IntervalMemberQ[Interval@{0, 3}, choiceOfSpecialICfunction]]]
    }]
  }
}

```

```

Manipulator[Dynamic[ICheight, {ICheight = #;
    initialConditionFunction = makeInitialConditionsSpecial[choiceOfSpecialICfunction,
        ICcenter, ICwidth, ICheight]; event = "reset"; gtick += delta} &],
{0, 3, 0.01}, ImageSize -> Small, ContinuousAction -> False, Enabled ->
Dynamic[IntervalMemberQ[Interval@{0, 3}, choiceOfSpecialICfunction]]],
Text@Style[Dynamic@padIt2[ICheight, {3, 2}], 11],
Spacer[3],
Button[Text@Style["one", 10], {ICheight = 1.; event = "reset"; initialConditionFunction =
makeInitialConditionsSpecial[choiceOfSpecialICfunction, ICcenter, ICwidth,
ICheight]; gtick += delta}, ImageSize -> {45, 20}, Alignment -> Center,
Enabled -> Dynamic[IntervalMemberQ[Interval@{0, 3}, choiceOfSpecialICfunction]]]
}

], Alignment -> Center, Frame -> None, Spacings -> {0, .2}
], FrameStyle -> Directive[Thickness[.005], Gray]
]
},
Dividers -> {Thin, Blue},
{
Grid[{
{
RadioButtonBar[Dynamic[choiceOfSpecialICfunction, {choiceOfSpecialICfunction = #;
initialConditionFunction = makeInitialConditionsSpecial[choiceOfSpecialICfunction,
ICunitStepShift, ICunitStepHeight]; event = "reset"; gtick += delta} &],
{
4 -> Plot[Evaluate@UnitStep[x - .5], {x, -1, 2}, Ticks -> None, ImageSize -> 50, Exclusions ->
None, PlotLabel -> Text@Style[" step function ", 10], Filling -> Bottom],
5 -> Plot[Evaluate@UnitStep[-.5 - x], {x, -2, 1}, Ticks -> None, ImageSize -> 50,
Exclusions -> None, PlotLabel -> Text@Style[" step function ", 10], Filling -> Bottom]
}, Appearance -> "Row"
]
}
}, Frame -> True, FrameStyle -> Directive[Thickness[.005], Gray]
]
},
{
Framed[Grid[{
{Text@Style["step function parameters", 11], SpanFromLeft},
{
Text@Style["shift", 11],
Manipulator[Dynamic[ICunitStepShift, {ICunitStepShift = #;
initialConditionFunction = makeInitialConditionsSpecial[choiceOfSpecialICfunction,
ICunitStepShift, ICunitStepHeight]; event = "reset"; gtick += delta} &],
{-1., 1., .01}, ImageSize -> Small, ContinuousAction -> False, Enabled ->
Dynamic[IntervalMemberQ[Interval@{4, 5}, choiceOfSpecialICfunction]]],
Text@Style[Dynamic@padIt1[ICunitStepShift, {4, 2}], 11],
Spacer[2],
Button[Text@Style["zero", 10], {ICunitStepShift = 0.;
event = "reset"; initialConditionFunction = makeInitialConditionsSpecial[
choiceOfSpecialICfunction, ICunitStepShift, ICunitStepHeight];
gtick += delta}, ImageSize -> {45, 20}, Alignment -> Center, Enabled ->
Dynamic[IntervalMemberQ[Interval@{4, 5}, choiceOfSpecialICfunction]]],
SpanFromLeft
},
{
Text@Style["height", 11],
Manipulator[Dynamic[ICunitStepHeight, {ICunitStepHeight = #;
initialConditionFunction = makeInitialConditionsSpecial[choiceOfSpecialICfunction,
ICunitStepShift, ICunitStepHeight]; event = "reset"; gtick += delta} &],
{0, 3, 0.01}, ImageSize -> Small, ContinuousAction -> False, Enabled ->
Dynamic[IntervalMemberQ[Interval@{4, 5}, choiceOfSpecialICfunction]]],
Text@Style[Dynamic@padIt2[ICunitStepHeight, {3, 2}], 11],
Spacer[2],
}
]
}
]
}
]
```

```

        Button[Text@Style["one", 10], {ICunitStepHeight = 1. ;
          event = "reset"; initialConditionFunction = makeInitialConditionsSpecial[
            choiceOfSpecialICfunction, ICunitStepShift, ICunitStepHeight];
          gtick += delta}, ImageSize -> {45, 20}, Alignment -> Center, Enabled ->
          Dynamic[IntervalMemberQ[Interval@{4, 5}, choiceOfSpecialICfunction]]], SpanFromLeft
        }
      }, Alignment -> Center, Frame -> None, Spacings -> {.1, .4}
    ], FrameStyle -> Directive[Thickness[.005], Gray]
  ]
}
],
Alignment -> Center, Spacings -> {0, .6}
],
Text@Style["general", 11] -
Grid[{
  {PopupMenu[Dynamic[initialConditionsSelection, {initialConditionsSelection = #;
    initialConditionFunction =
    makeInitialConditions[initialConditionsSelection, ICa, ICb, ICc, ICd, stdx, x0];
    event = "reset";
    gtick += delta} &],
  {1 -> Text@Style[TraditionalForm[HoldForm[ $\xi$ ]], 12],
  2 -> Text@Style[TraditionalForm[HoldForm[ $\xi x$ ]], 12],
  3 -> Text@Style[TraditionalForm[HoldForm[ $\xi x + \beta x^2$ ]], 12],
  4 -> Text@Style[TraditionalForm[HoldForm[ $\xi x + \beta x^2 + \gamma x^3$ ]], 12],
  5 -> Text@Style[TraditionalForm[HoldForm[ $\xi x + \beta x^2 + \gamma x^3 + \eta x^4$ ]], 12],
  6 -> Text@Style[TraditionalForm[HoldForm[ $\xi \sin[\beta x]$ ]], 12],
  7 -> Text@Style[TraditionalForm[HoldForm[ $\xi \cos[\beta x]$ ]], 12],
  8 -> Text@Style[TraditionalForm[HoldForm[ $\xi \sin[\beta x] + \gamma \sin[\eta x]$ ]], 12],
  9 -> Text@Style[TraditionalForm[HoldForm[ $\xi \sin[\beta x] + \gamma \cos[\eta x]$ ]], 12],
  10 -> Text@Style[TraditionalForm[HoldForm[ $\xi \cos[\beta x] + \gamma \cos[\eta x]$ ]], 12],
  11 -> Text@Style[TraditionalForm[HoldForm[ $\xi (\sin[\beta x])^2$ ]], 12],
  12 -> Text@Style[TraditionalForm[HoldForm[ $\xi (\cos[\beta x])^2$ ]], 12],
  13 -> Text@Style[TraditionalForm[HoldForm[ $\xi \exp[\beta (x - \eta)^2]$ ]], 12],
  14 -> Text@Style[TraditionalForm[HoldForm[ $1 / (\sigma \sqrt{2 \pi}) * \text{HoldForm}[\text{Exp}[\frac{-(x - \mu)^2}{2 \sigma^2}]]$ ]], 12]
  }, ContinuousAction -> False], SpanFromLeft
},
{
  Grid[{
    {Text@Style[TraditionalForm[HoldForm[ $\xi$ ]], 12]], Spacer[2],
    Manipulator[Dynamic[ICa, {ICa = #; initialConditionFunction =
      makeInitialConditions[initialConditionsSelection, ICa, ICb, ICc, ICd, stdx, x0];
      event = "reset"; gtick += delta} &], {-10, 10, 1}, ImageSize -> Small,
      ContinuousAction -> False, Enabled -> Dynamic[Not[initialConditionsSelection == 14]]],
    Text@Style[Dynamic@padIt1[ICa, {4, 2}], 11],
    Spacer[10],
    Button[Text@Style["zero", 10], {ICa = 0.; event = "reset";
      initialConditionFunction = makeInitialConditions[initialConditionsSelection,
        ICa, ICb, ICc, ICd, stdx, x0]; gtick += delta}, ImageSize -> {45, 20},
      Alignment -> Center, Enabled -> Dynamic[Not[initialConditionsSelection == 14]]],
    Spacer[2],
    Button[Text@Style["one", 10], {ICa = 1.; event = "reset";
      initialConditionFunction = makeInitialConditions[initialConditionsSelection,
        ICa, ICb, ICc, ICd, stdx, x0]; gtick += delta}, ImageSize -> {45, 20},
      Alignment -> Center, Enabled -> Dynamic[Not[initialConditionsSelection == 14]]]
  }], Spacings -> {0, .5}], SpanFromLeft
},
{
  Grid[{
    {Text@Style[TraditionalForm[HoldForm[ $\beta$ ]], 12]], Spacer[2],
    Manipulator[Dynamic[ICb, {ICb = #; initialConditionFunction =

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```

        makeInitialConditions[initialConditionsSelection, ICa, ICb, ICc, ICd, stdx, x0];
        event = "reset"; gtick += delta} &], {-10, 10, 1}, ImageSize -> Small,
    ContinuousAction -> False, Enabled -> Dynamic[Not[initialConditionsSelection == 14]]],
    Text@Style[Dynamic@padIt1[ICb, {4, 2}], 11],
    Spacer[10],
    Button[Text@Style["zero", 10], {ICb = 0.; event = "reset";
        initialConditionFunction = makeInitialConditions[initialConditionsSelection,
        ICa, ICb, ICc, ICd, stdx, x0]; gtick += delta}, ImageSize -> {45, 20},
        Alignment -> Center, Enabled -> Dynamic[Not[initialConditionsSelection == 14]]],
    Spacer[2],
    Button[Text@Style["one", 10], {ICb = 1.; event = "reset";
        initialConditionFunction = makeInitialConditions[initialConditionsSelection,
        ICa, ICb, ICc, ICd, stdx, x0]; gtick += delta}, ImageSize -> {45, 20},
        Alignment -> Center, Enabled -> Dynamic[Not[initialConditionsSelection == 14]]]
    }, Spacings -> {0, .5}], SpanFromLeft
},
{
Grid[{{
    Text@Style[TraditionalForm[HoldForm[γ], 12]], Spacer[2],
    Manipulator[Dynamic[ICc, {ICc = #; initialConditionFunction =
        makeInitialConditions[initialConditionsSelection, ICa, ICb, ICc, ICd, stdx, x0];
        event = "reset"; gtick += delta} &], {0, 5, .1}, ImageSize -> Small,
        ContinuousAction -> False, Enabled -> Dynamic[Not[initialConditionsSelection == 14]]],
    Text@Style[Dynamic@padIt1[ICc, {4, 2}], 11],
    Spacer[10],
    Button[Text@Style["zero", 10], {ICc = 0.; event = "reset";
        initialConditionFunction = makeInitialConditions[initialConditionsSelection,
        ICa, ICb, ICc, ICd, stdx, x0]; gtick += delta}, ImageSize -> {45, 20},
        Alignment -> Center, Enabled -> Dynamic[Not[initialConditionsSelection == 14]]],
    Spacer[2],
    Button[Text@Style["one", 10], {ICc = 1.0; event = "reset";
        initialConditionFunction = makeInitialConditions[initialConditionsSelection,
        ICa, ICb, ICc, ICd, stdx, x0]; gtick += delta}, ImageSize -> {45, 20},
        Alignment -> Center, Enabled -> Dynamic[Not[initialConditionsSelection == 14]]]
    }, Spacings -> {0, .5}], SpanFromLeft
},
{
Grid[{{
    Text@Style[TraditionalForm[HoldForm[η], 12]], Spacer[2],
    Manipulator[Dynamic[ICd, {ICd = #; initialConditionFunction =
        makeInitialConditions[initialConditionsSelection, ICa, ICb, ICc, ICd, stdx, x0];
        event = "reset"; gtick += delta} &], {-20, 20, .1}, ImageSize -> Small,
        ContinuousAction -> False, Enabled -> Dynamic[Not[initialConditionsSelection == 14]]],
    Text@Style[Dynamic@padIt1[ICd, {4, 2}], 11],
    Spacer[10],
    Button[Text@Style["zero", 10], {ICd = 0.; event = "reset";
        initialConditionFunction = makeInitialConditions[initialConditionsSelection,
        ICa, ICb, ICc, ICd, stdx, x0]; gtick += delta}, ImageSize -> {45, 20},
        Alignment -> Center, Enabled -> Dynamic[Not[initialConditionsSelection == 14]]],
    Spacer[2],
    Button[Text@Style["one", 10], {ICd = 1.0; event = "reset";
        initialConditionFunction = makeInitialConditions[initialConditionsSelection,
        ICa, ICb, ICc, ICd, stdx, x0]; gtick += delta}, ImageSize -> {45, 20},
        Alignment -> Center, Enabled -> Dynamic[Not[initialConditionsSelection == 14]]]
    }, Spacings -> {0, .5}], SpanFromLeft
},
{
Grid[{{
    Text@Style[TraditionalForm[HoldForm[σ], 12]], Spacer[2],
    Manipulator[Dynamic[stdx, {stdx = #; initialConditionFunction =
        makeInitialConditions[initialConditionsSelection, ICa, ICb, ICc, ICd, stdx, x0];
        event = "reset"; gtick += delta} &], {0.01, 2.0, .01}, ImageSize -> Small,
        ContinuousAction -> False, Enabled -> Dynamic[initialConditionsSelection == 14]],
    Text@Style[Dynamic@padIt1[stdx, {4, 2}], 11],
    Spacer[10]
}}]
}

```

```

    Spacer[10],
    Button[Text@Style["one", 10], {stdx = 1.0; event = "reset";
      initialConditionFunction = makeInitialConditions[initialConditionsSelection,
        ICa, ICb, ICc, ICd, stdx, x0]; gtick += delta}, ImageSize -> {45, 20},
      Alignment -> Center, Enabled -> Dynamic[initialConditionsSelection == 14]],
    Spacer[2],
    Button[Text@Style["0.5", 10], {stdx = 0.5; event = "reset";
      initialConditionFunction = makeInitialConditions[initialConditionsSelection,
        ICa, ICb, ICc, ICd, stdx, x0]; gtick += delta}, ImageSize -> {45, 20},
      Alignment -> Center, Enabled -> Dynamic[initialConditionsSelection == 14]]
    }, Spacings -> {0, .5}], SpanFromLeft
  },
  {
    Grid[{{
      Text@Style[TraditionalForm[HoldForm[ $\mu$ ]], 12]], Spacer[2],
      Manipulator[Dynamic[x0, {x0 = #; initialConditionFunction =
        makeInitialConditions[initialConditionsSelection, ICa, ICb, ICc, ICd, stdx, x0];
        event = "reset"; gtick += delta] &}, {-1.5, 1.5, .1}, ImageSize -> Small,
        ContinuousAction -> False, Enabled -> Dynamic[initialConditionsSelection == 14]],
      Text@Style[Dynamic@padIt1[x0, {4, 2}], 11],
      Spacer[10],
      Button[Text@Style["zero", 10], {x0 = 0.; event = "reset";
        initialConditionFunction = makeInitialConditions[initialConditionsSelection,
          ICa, ICb, ICc, ICd, stdx, x0]; gtick += delta}, ImageSize -> {45, 20},
        Alignment -> Center, Enabled -> Dynamic[initialConditionsSelection == 14]],
      Spacer[2],
      Button[Text@Style["0.5", 10], {x0 = 0.5; event = "reset";
        initialConditionFunction = makeInitialConditions[initialConditionsSelection,
          ICa, ICb, ICc, ICd, stdx, x0]; gtick += delta}, ImageSize -> {45, 20},
        Alignment -> Center, Enabled -> Dynamic[initialConditionsSelection == 14]]
    }}, Spacings -> {0, .5}], SpanFromLeft
  },
  {
    Dynamic@Grid[{
      {
        Block[{from, to, f, plotLength = 115},
          If[centerGrid,
            (
              from = -length/2;
              to = length/2
            ),
            (
              from = 0;
              to = length
            )
          ];
        f = Evaluate@
          makeInitialConditions[initialConditionsSelection, ICa, ICb, ICc, ICd, stdx, x0][x];
        Plot[f, {x, from, to},
          ImagePadding -> {{40, 10}, {20(*40*), 30}},
          ImageMargins -> 0,
          PlotRange -> All,
          Frame -> True,
          Axes -> None,
          Exclusions -> None,
          FrameLabel -> {{None, None}, {None, Text@Row[{Style[Row[{Style["u", Italic], "("},
            Style["x", Italic], ", 0, ") = "}], 11], Spacer[4], f}]}}},
        ImageSize -> {300(*322*), plotLength},
        TicksStyle -> 9,
        AspectRatio -> 0.3,
        PlotStyle -> Red,
        Evaluate@If[addGrid, GridLines -> Automatic, GridLines -> None]
      ]
    }]
  }
]

```

```

        },
        Spacings -> {0, 0}, Frame -> True,
        FrameStyle -> Directive[Thickness[.005], Gray]], SpanFromLeft
    }
},
Spacings -> {.25, .4},
Alignment -> Center, Frame -> None, FrameStyle -> Directive[Thickness[.005], Gray]
]

},
Alignment -> {Center, Top}
]
}
]
},
(*-----*)
(*--- LEVEL 2 -----*)
(*-----*)
With[{  

pde = Grid[{  

    TabView[{  

        Text@Style["geometry/boundary conditions", 12] -> geometryMacro,  

        Text@Style["initial conditions", 12] -> initialConditionsMacro  

    }]  

},
Spacings -> {0.2, .9}
]
},
(*--- end of level 2 ---*)
## &[
Item[
Grid[{  

    topRowMacro, plotOptionsMacro}  

], Spacings -> {3.9, 0}, Alignment -> {Center, Top}
], ControlPlacement -> Top
],  

Item[pde, ControlPlacement -> Left]
]
],
(*----- end of Manipulate controls -----*)  

{{gstatusMessage, "reseting..."}, None},
{{gtick, 0}, None},
{{delta, $MachineEpsilon}, None},  

{{threeDViewSpeed, False}, None},
{{choiceOfSpecialICfunction, 5}, None},
{{ICheight, 1}, None},
{{ICwidth, .4}, None},
{{ICcenter, 0}, None},
{{ICunitStepShift, .2}, None},
{{ICunitStepHeight, 1}, None},
{{threeDView, True}, None},
{{animation3dBuffer, {0, {}}}, None},
{{finalDisplayImage, {}}, None},
{{testCase, 1}, None},
{{yscaleAuto, True}, None},
{{yscaleAmount, 1.1}, None},
{{joinedType, "line"}, None},
{{addGrid, True}, None},

```

```

{{initialConditionsSelection, 10}, None},
{{initialConditionFunction, Function[{x}, Cos[2 x]]}, None},
{{ICa, 1.}, None},
{{ICb, 2.}, None},
{{ICc, 1.}, None},
{{ICd, 1.}, None},
{{Sa, 0}, None},
{{Sb, 0}, None},
{{Sc, 1}, None},
{{Sd, 0}, None},
{{stepNumber, 0}, None},
{{cpuTimeUsed, 0}, None},
{{currentTime, 0}, None},
{{systemMatrix, {}}, None},
{{centerGrid, True}, None},
{{h, 0.03}, None},
{{length, 1}, None},
{{k, 0.25}, None},
{{aConvectionTerm, 8.}, None},
{{dAdvectionTerm, 1.}, None},
{{cDiffusionTerm, 1.}, None},
{{maxTime, 0.02}, None},
{{grid, generatePhysicalCoordinates1D[0.25, 1, True]}, None},
{{u, {}}, None},
{{u0, {}}, None},
{{state, "INIT"}, None},
{{event, "reset"}, None},
{{stdx, 0.2}, None},
{{x0, 0}, None},
{{showIC, True}, None},

ControlPlacement -> Left,
SynchronousUpdating -> False,
ContinuousAction -> False,
Alignment -> Center,
ImageMargins -> 0,
FrameMargins -> 0,
TrackedSymbols :> {gTick},
Paneled -> True,
Frame -> False,
SynchronousInitialization -> True,
Initialization :>
{
  generatePhysicalCoordinates1D[
    h_? (Element[#, Reals] && Positive[#[#]&]), len_? (Element[#, Reals] && Positive[#[#]&]),
    centerGrid_? (Element[#, Booleans] &)] := Module[{i, nodes, intervals},
      intervals = Floor[len/h];
      nodes = intervals + 1;

      Which[centerGrid == True,
        If[OddQ[nodes],
          Table[h*i, {i, - $\frac{\text{intervals}}{2}$ ,  $\frac{\text{intervals}}{2}$ , 1}],
          Table[h*i, {i, - $\frac{\text{nodes}}{2}$  + 1,  $\frac{\text{nodes}}{2}$ , 1}]
        ],
        centerGrid == False, Table[h*i, {i, 0, intervals, 1}]
      ]
    ]
}

```

```

];
(*-----*)
makeScrolledPane[mat_? (MatrixQ[#, NumberQ] &),
  nRow_? (IntegerQ[#] && Positive[#] &), nCol_? (IntegerQ[#] && Positive[#] &)] := Module[{t},
  t = Grid[mat, Spacings -> {.4, .4}, Alignment -> Left, Frame -> All];
  t = Text@Style[NumberForm[Chop[N@t], {6, 5}, NumberSigns -> {"-", ""},
    NumberPadding -> {"", ""}, SignPadding -> True], LineBreakWithin -> False];
  Pane[t, ImageSize -> {nCol, nRow}, Scrollbars -> True]
];
(*-----*)
makeScrolledPane[1st_? (VectorQ[#, NumericQ] &),
  nRow_? (IntegerQ[#] && Positive[#] &), nCol_? (IntegerQ[#] && Positive[#] &)] := Module[{t},
  t = Grid[{1st}, Spacings -> {.4, .4}, Alignment -> Left, Frame -> All];
  t = Text@Style[AccountingForm[Chop[N@t], {6, 5}, NumberSigns -> {"-", ""},
    NumberPadding -> {"", ""}, SignPadding -> True], LineBreakWithin -> False];
  Pane[t, ImageSize -> {nCol, nRow}, Scrollbars -> True]
];
(*-----*)
process[$u_, $grid_, $AA_, $stepNumber_, $cpuTimeUsed_, $currentTime_, $state_, $u0_,
  animation3dBuffer_, initialConditionFunction_, event_, h_, centerGrid_, length_, k_,
  aConvectionTerm_, dAdvectionTerm_, cDiffusionTerm_, maxTime_, addGrid_, showIC_, joinedType_,
  yscaleAuto_, yscaleAmount_, threeDView_, threeDViewSpeed_, gtick_, delta_, gstatusMessage_] :=
Module[{u = $u, u0 = $u0, grid = $grid, AA = $AA, stepNumber = $stepNumber, cpuTimeUsed = $cpuTimeUsed,
  currentTime = $currentTime, state = $state, finalDisplayImage, pde},
  pde = makePDE[cDiffusionTerm, dAdvectionTerm, aConvectionTerm];
  Which[state == "INIT",
  (
  (*system always starts with reset event and INIT state*)
  {u, grid, cpuTimeUsed, stepNumber, AA, currentTime, animation3dBuffer} = initializeSystem[
    initialConditionFunction, h, centerGrid,
    length, k, aConvectionTerm, dAdvectionTerm, cDiffusionTerm, maxTime];
  u0 = u;
  Which[event == "reset", gstatusMessage = "reset complete",
    event == "run_button",
    (
    state = "RUNNING";
    gtick += delta
    ),
    event == "pause_button",
    (
    state = "PAUSE";
    gtick += delta
    ),
    event == "step_button",
    (
    state = "RUNNING";
    gtick += delta
    )
  ];
  gstatusMessage = "initialized"
  ),
  state == "PAUSE",
  (

```

```

gstatusMessage = Row[{"paused [", stepNumber, "]"}];

Which[
  event == "pause_button", state = "PAUSE",
  event == "reset",
  (
    state = "INIT";
    {u, grid, cpuTimeUsed, stepNumber, AA, currentTime, animation3dBuffer} = initializeSystem[
      initialConditionFunction, h, centerGrid,
      length, k, aConvectionTerm, dAdvectionTerm, cDiffusionTerm, maxTime];

    u0 = u;
    gtick += delta
  ),
  event == "run_button" || event == "step_button",
  (
    state = "RUNNING";
    gtick += delta
  )
],
state == "RUNNING",
(
  Which[event == "step_button" || event == "run_button" || event == "plot_changed",
    (
      If[currentTime < maxTime,
        (
          {u, cpuTimeUsed} = solve[u, AA];

          currentTime = currentTime + k;
          stepNumber = stepNumber + 1;

          (**- only re-loop if in running state --*)
          If[event == "run_button" || event == "plot_changed",
            (
              gtick += delta;
              gstatusMessage = Row[{"running [", stepNumber, "]"}]
            ),
            (
              gstatusMessage = Row[{"paused [", stepNumber, "]"}];
              state = "PAUSE"
            )
          ];
        ),
        (
          gstatusMessage = Row[{"completed [", stepNumber, "]"}];
        )
      ]
    ),
    event == "reset",
    (
      state = "INIT";
      {u, grid, cpuTimeUsed, stepNumber, AA, currentTime, animation3dBuffer} = initializeSystem[
        initialConditionFunction, h, centerGrid,
        length, k, aConvectionTerm, dAdvectionTerm, cDiffusionTerm, maxTime];
      u0 = u;
      gtick += delta
    ),
    event == "pause_button",
    (
      state = "PAUSE";
    )
  ]
)

```

```

        gtick += delta
    )
]
)
];

(* state machine completed, plot the final result *)
finalDisplayImage =
makeFinalPlot[u, grid, currentTime, u0, addGrid, showIC, joinedType, yscaleAuto, yscaleAmount,
pde, Unevaluated[animation3dBuffer], stepNumber, maxTime, threeDView, k, threeDViewSpeed];
{finalDisplayImage, u, u0, grid, AA, stepNumber, cpuTimeUsed, currentTime, state}
];

(*-----*)
makePDE[cDiffusionTerm_, dAdvectionTerm_, aConvectionTerm_] :=
Module[{c, d, a, uxx, ut, ux, utTerm, uxxTerm, uxTerm},
c = checkTerm@cDiffusionTerm;
d = checkTerm@dAdvectionTerm;
a = checkTerm@aConvectionTerm;
uxx = Style["u", Italic, 11] Row[{Style["x", Italic, 11], Style["x", Italic, 11]}];
ut = Style["u", Italic, 11] style["t", Italic, 11];
ux = Style["u", Italic, 11] style["x", Italic, 11];
utTerm = If[d == 1, ut, Row[{d, Spacer[1], ut}]];
uxxTerm = Row[{If[c == 1, "", c], Spacer[1], uxx}];
uxTerm = Row[{If[a == 1, "", a], Spacer[1], ux}];

Text@Row[{Spacer[1], uxxTerm, " = ", utTerm, " + ", uxTerm}]
];
(*-----*)
makeFinalPlot[u_, grid_, currentTime_, u0_, addGrid_, showIC_, joinedType_, yscaleAuto_, yscaleAmount_,
pde_, animation3dBuffer_, stepNumber_, maxTime_, threeDView_, timeStepDuration_, threeDViewSpeed_] :=
Module[{finalDisplayImage, icData, data, h, n, m, nRow, timeScaleFor3Dplot, i, title, plotLabel},

nRow = Dimensions[grid][[1]];

(*-- use simple adaptive method to reduce memory use *)
Which[
stepNumber <= 10, timeScaleFor3Dplot = Min[maxTime, 10 * timeStepDuration],
stepNumber > 10 && stepNumber <= 20, timeScaleFor3Dplot = Min[maxTime, 20 * timeStepDuration],
stepNumber > 20 && stepNumber <= 50, timeScaleFor3Dplot = Min[maxTime, 50 * timeStepDuration],
stepNumber > 50 && stepNumber <= 100, timeScaleFor3Dplot = Min[maxTime, 100 * timeStepDuration],
stepNumber > 100 && stepNumber <= 200, timeScaleFor3Dplot = Min[maxTime, 200 * timeStepDuration],
stepNumber > 200 && stepNumber <= 300, timeScaleFor3Dplot = Min[maxTime, 300 * timeStepDuration],
stepNumber > 300 && stepNumber <= 500, timeScaleFor3Dplot = Min[maxTime, 500 * timeStepDuration],
stepNumber > 500 && stepNumber <= 1000, timeScaleFor3Dplot = Min[maxTime, 1000 * timeStepDuration],
stepNumber > 1000 && stepNumber <= 2000, timeScaleFor3Dplot = Min[maxTime, 2000 * timeStepDuration],
True, timeScaleFor3Dplot = maxTime
];

Which[stepNumber == 0,
(
animation3dBuffer[[1]] = 1;
animation3dBuffer[[2]][[1]] = Table[{grid[[i]], currentTime, u[[i]]}, {i, Length[grid]}];
n = 1
),
stepNumber <= 10,
(
animation3dBuffer[[1]] = animation3dBuffer[[1]] + 1;
n = animation3dBuffer[[1]];
animation3dBuffer[[2]][[n]] = Table[{grid[[i]], currentTime, u[[i]]}, {i, Length[grid]}]
),
stepNumber > 10 && stepNumber <= 20,
(
If[Mod[stepNumber, 2] == 0,

```

```

    (
      animation3dBuffer[[1]] = animation3dBuffer[[1]] + 1;
      n = animation3dBuffer[[1]];
      animation3dBuffer[[2]][[n]] = Table[{grid[[i]], currentTime, u[[i]]}, {i, Length[grid]}]
    ),
    n = animation3dBuffer[[1]]
  ]
),
stepNumber > 20 && stepNumber ≤ 30,
(
  If[Mod[stepNumber, 5] == 0,
  (
    animation3dBuffer[[1]] = animation3dBuffer[[1]] + 1;
    n = animation3dBuffer[[1]];
    animation3dBuffer[[2]][[n]] = Table[{grid[[i]], currentTime, u[[i]]}, {i, Length[grid]}]
  ),
  n = animation3dBuffer[[1]]
]
),
stepNumber > 30 ,
(
  If[Mod[stepNumber, 10] == 0,
  (
    animation3dBuffer[[1]] = animation3dBuffer[[1]] + 1;
    n = animation3dBuffer[[1]];
    animation3dBuffer[[2]][[n]] = Table[{grid[[i]], currentTime, u[[i]]}, {i, Length[grid]}]
  ),
  n = animation3dBuffer[[1]]
]
)
];
If[n == 1,
(
  animation3dBuffer[[2]][[2]] = animation3dBuffer[[2]][[1]];
  m = 2
),
(
  m = n
)
];

title = Grid[{
  {Text@Style["time", 11],
   Spacer[5],
   Style[padIt2[currentTime, {9, 8}], 11],
   Spacer[1],
   Text@Style[" sec", 11]
  },
  {
    Text@Row[{"Δ", Style["t", Italic]}],
    Spacer[5],
    Style[padIt2[timeStepDuration, {9, 8}], 11],
    Spacer[1],
    Text@Style[" sec", 11]
  }}, Spacings → {.3, 0}, Alignment → Left
];

plotLabel = Grid[{
  {pde},
  {title}
}, Alignment → Center,
Spacings → {.2, .3}, Frame → True, FrameStyle → Directive[Thickness[.003], Gray]
];

```

```

Which[threeDView == True,
  finalDisplayImage = ListPlot3D[animation3dBuffer[[2]][[1 ;; m]],
    AxesLabel -> {(*add spacers to move labels away from axis a little *)
      Text@Style["x", Italic, 11],
      Text@Row[{Spacer[15], Style["time", 11]}], None
    },
    PlotLabel -> plotLabel,
    MaxPlotPoints -> 10,
    PlotRange -> {{grid[[1]], grid[[-1]]}, {0, timeScaleFor3Dplot}, All},
    DataRange -> All,
    If[threeDViewSpeed && stepNumber > 1, PerformanceGoal -> "Speed", PerformanceGoal -> "Quality"],
    If[threeDViewSpeed, Mesh -> Automatic, Mesh -> 8],
    ImageSize -> {ContentSizeW - 20, ContentSizeH - 20},
    BoxRatios -> {1, 1, .5},
    ImagePadding -> {{20(*45*), 35}, {10, 40}}
  ],
  True, (*2D view*)
  icData = Thread[{grid, u0}];
  If[Not[yscaleAuto], h = Mean[u0] - Min[u0]];
  data = Thread[{grid, u}];

  finalDisplayImage =
  ListPlot[Evaluate@If[showIC, {data, icData}, data],
    If[joinedType == "joined" || joinedType == "line", Joined -> True, Joined -> False],
    ImagePadding -> {{40, 15}, {40, 60}},
    If[yscaleAuto, PlotRange -> All,
      PlotRange -> {All, {Mean[u0] - yscaleAmount*h, Mean[u0] + h*yscaleAmount}}},
    ImageSize -> {ContentSizeW - 20, ContentSizeH - 20},
    PlotRegion -> {{0.02, 0.98}, {0.02, 0.98}},
    Frame -> True,
    Axes -> False,
    FrameLabel -> {{None, None}, {Text@Style["x", Italic, 12], plotLabel}},
    AspectRatio -> 1.4,
    Evaluate@If[addGrid,
      (
        GridLines -> Automatic, GridLinesStyle -> Directive[Thickness[.005], Gray, Dashed]
      ),
      GridLines -> None
    ],
    Evaluate@If[showIC, PlotStyle -> {Blue, Red}, PlotStyle -> Blue],
    Evaluate@
      If[joinedType == "joined" || joinedType == "points", PlotMarkers -> Automatic, PlotMarkers -> None]
    ]
  ];

  finalDisplayImage
];
(*-----*)
initializeSystem[initialConditionFunction_, h_, centerGrid_, length_, k_, a_, d_, c_, maxTime_] :=
Module[{u, grid, cpuTimeUsed = 0., stepNumber = 0, AA, currentTime = 0., n, animation3dBuffer = {0, 0}},
  animation3dBuffer[[2]] = Table[0, {Ceiling[maxTime/k], 10}] + 25;
  animation3dBuffer[[1]] = 0;
  grid = N[generatePhysicalCoordinates1D[h, length, centerGrid]];
  n = Length[grid];
  u = Map[initialConditionFunction[#] &, grid];
  AA = makeSystemMatrix[k, h, d, c, a, n];
  {u, grid, cpuTimeUsed, stepNumber, AA, currentTime, animation3dBuffer}
];
(*-----*)
solve[$u_, AA_] := Module[{u = $u},

```

```


$$\begin{aligned} u &= AA.u; \\ \{u, 0\} &\\ \}; \\ (*-----*) \\ makeSystemMatrix[k_, h_, d_, c_, a_, n_] &:= Module[\{AA, v, mu\}, \\ a*k \\ v = \frac{a*k}{d*h}; \\ mu = \frac{c*k}{d*h^2}; \\ AA = SparseArray[\{ \\ Band[\{1, 1\}] \rightarrow 1 - 2.*mu, \\ Band[\{2, 1\}] \rightarrow mu + v/2.0, \\ Band[\{1, 2\}] \rightarrow mu - v/2.0 \\ \}, \{n, n\} \\ \}; \\ AA[[-1, 1]] &= mu - v/2.0; \\ AA[[1, -1]] &= v/2.0 + mu; \\ AA \\ \}; \\ (*-----*) \\ makeInitialConditions[sel_, a_, b_, c_, d_, stdx_, x0_] &:= Module[\{f\}, \\ f = Which[sel == 1, Function[\{x\}, a], \\ sel == 2, Function[\{x\}, a x], \\ sel == 3, Function[\{x\}, a x + b x^2], \\ sel == 4, Function[\{x\}, a x + b x^2 + c x^3], \\ sel == 5, Function[\{x\}, a x + b x^2 + c x^3 + d x^4], \\ sel == 6, Function[\{x\}, a Sin[b x]], \\ sel == 7, Function[\{x\}, a Cos[b x]], \\ sel == 8, Function[\{x\}, a Sin[b x] + c Sin[d x]], \\ sel == 9, Function[\{x\}, a Sin[b x] + c Cos[d x]], \\ sel == 10, Function[\{x\}, a Cos[b x] + c Cos[d x]], \\ sel == 11, Function[\{x\}, a (Sin[b x])^2], \\ sel == 12, Function[\{x\}, a (Cos[b x])^2], \\ sel == 13, Function[\{x\}, a Exp[b*(x - d)^c]], \\ sel == 14, Function[\{x\}, 1/(stdx* Sqrt[2*Pi]) Exp[-(x - x0)^2/(2*stdx^2)]] \\ \}; \\ f \\ \}; \\ (*-----*) \\ makeInitialConditionsSpecial[sel_, c_, w_, h_] &:= Module[\{f\}, \\ f = Which[sel == 0, \\ Function[\{x\}, Piecewise[\{ \\ {0, x < (c - w/2)}, \\ {0, x > (c + w/2)}, \\ {h/(w/2)*x + h(1 - c/(w/2)), x \leq c}, \\ {-h/(w/2)*x + h(1 + c/(w/2)), x > c} \\ \}], \\ sel == 1, \\ Function[\{x\}, Piecewise[\{ \\ {0, x < (c - w/2)}, \\ {0, x > (c + w/2)}, \\ {h, True} \\ \}], \\ sel == 2, \\ Function[\{x\}, \\ Piecewise[\{ \\ \}]] \\ \}; \\ \end{aligned}$$


```

```

{h/w*x + h (1 - c/w), x ≤ c && x > (c - w)},
{0, True}
}]],

sel == 3,
Function[{x}, Piecewise[{
{-h/w*x + h (1 + c/w), x ≥ c && x < (c + w)},
{0, True}
}]]
];
f
];
(*-----*)
makeInitialConditionsSpecial[sel_, unitStepShift_, unitStepHeight_] := Which[
sel == 4, Function[{x}, unitStepHeight*UnitStep[x - unitStepShift]],
sel == 5, Function[{x}, unitStepHeight*UnitStep[unitStepShift - x]]
];
(*-----*)
triangle[x_, h_? (NumericQ[#] && # > 0 &), (*height*)
c_? (NumericQ[#] &), (*center of triangle*)
w_? (NumericQ[#] && # > 0 &) (*width of triangle*)] := Piecewise[{
{0, x < (c - w/2)},
{0, x > (c + w/2)},
{h + h/(w/2)*x, x ≤ c},
{h - h/(w/2)*x, x > c}
}];
(*-----*)
rectangle[x_, h_? (NumericQ[#] && # > 0 &), (*height*)
c_? (NumericQ[#] &), (*center of triangle*)
w_? (NumericQ[#] && # > 0 &) (*width of triangle*)] := Piecewise[{
{0, x < (c - w/2)},
{0, x > (c + w/2)},
{h, True}
}];
(*-----*)
(* Thanks to Heike @SO for this function *)
(*-----*)
myGrid[tab_, opts___] := Module[{divlocal, divglobal, pos},
(*extract option value of Dividers from opts to divglobal*)
(*default value is {False, False}*)

divglobal = (Dividers /. {opts}) /. Dividers → {False, False};

(*transform divglobal so that it is in the form {colspeсs, rowspeсs}*)
If[Head[divglobal] != List, divglobal = {divglobal, divglobal}];
If[Length[divglobal] == 1, AppendTo[divglobal, False]];

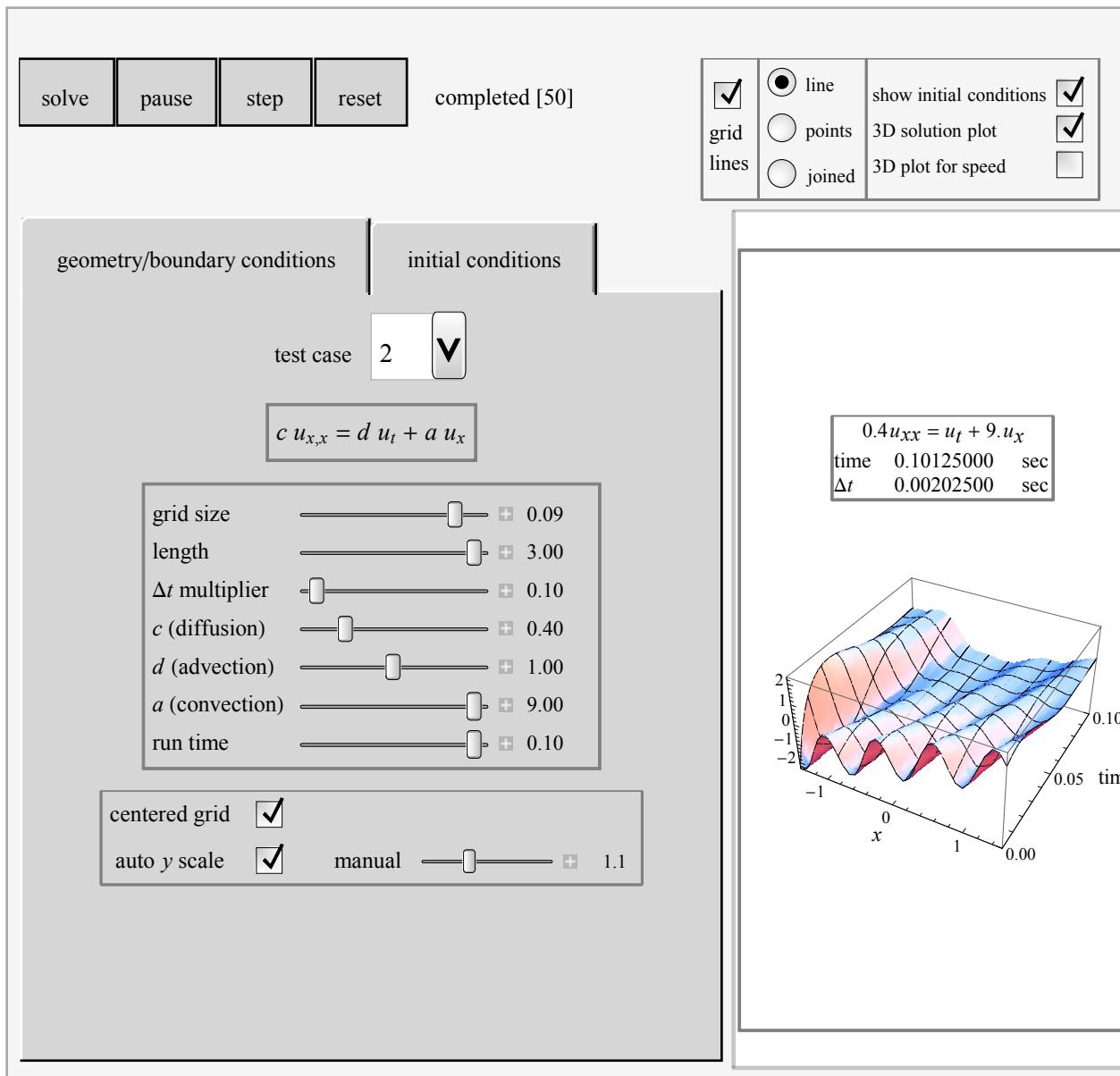
(*Extract positions of dividers between rows from tab*)
pos = Position[tab, Dividers → _, 1];

(*Build list of rules for divider specifications between rows*)
divlocal = MapIndexed[# - #2[[1]] + 1 → Dividers /. tab[[#]] &, Flatten[pos]];

(*Final settings for dividers are {colspeсs, {rowspeсs, divlocal}}*)
divglobal[[2]] = {divglobal[[2]], divlocal};
Grid[Delete[tab, pos], Dividers → divglobal, opts]
];
(*-----*)
MakeBoxes[Derivative[indices_][f_][vars_], TraditionalForm] :=
SubscriptBox[MakeBoxes[f, TraditionalForm], RowBox[
Map[ToString, Flatten[Thread[dummyhead[{vars}], Partition[{indices}, 1]]] /. dummyhead → Table]]];
(*-----*)
ContentSizeW = 240;
ContentSizeH = 420;

```

```
(*-----*)
padIt1[v_? (NumericQ[#] && Im[#] == 0 &), f_List] := AccountingForm[Chop[N@v],
  f, NumberSigns -> {"-", "+"}, NumberPadding -> {"0", "0"}, SignPadding -> True];
(*-----*)
padIt2[v_? (NumericQ[#] && Im[#] == 0 &), f_List] :=
  AccountingForm[Chop[N@v], f, NumberSigns -> {"", ""}, NumberPadding -> {"0", "0"}, SignPadding -> True];
(*-----*)
checkTerm[t_? (NumberQ[#] &)] := If[Abs[t - 1] < $MachineEpsilon, 1, If[Abs[t] < $MachineEpsilon, 0, t]];
}
]
```



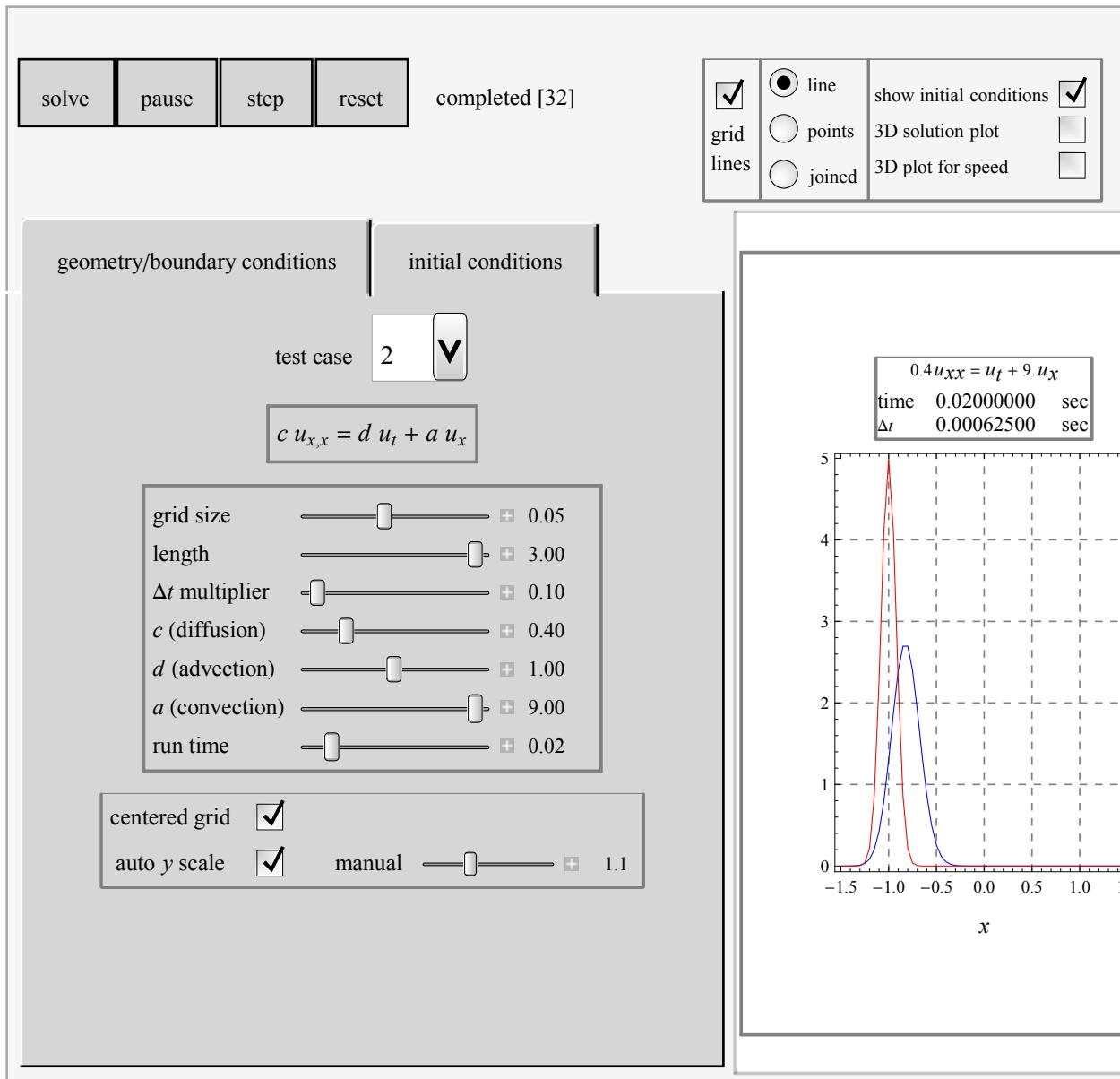
## Caption

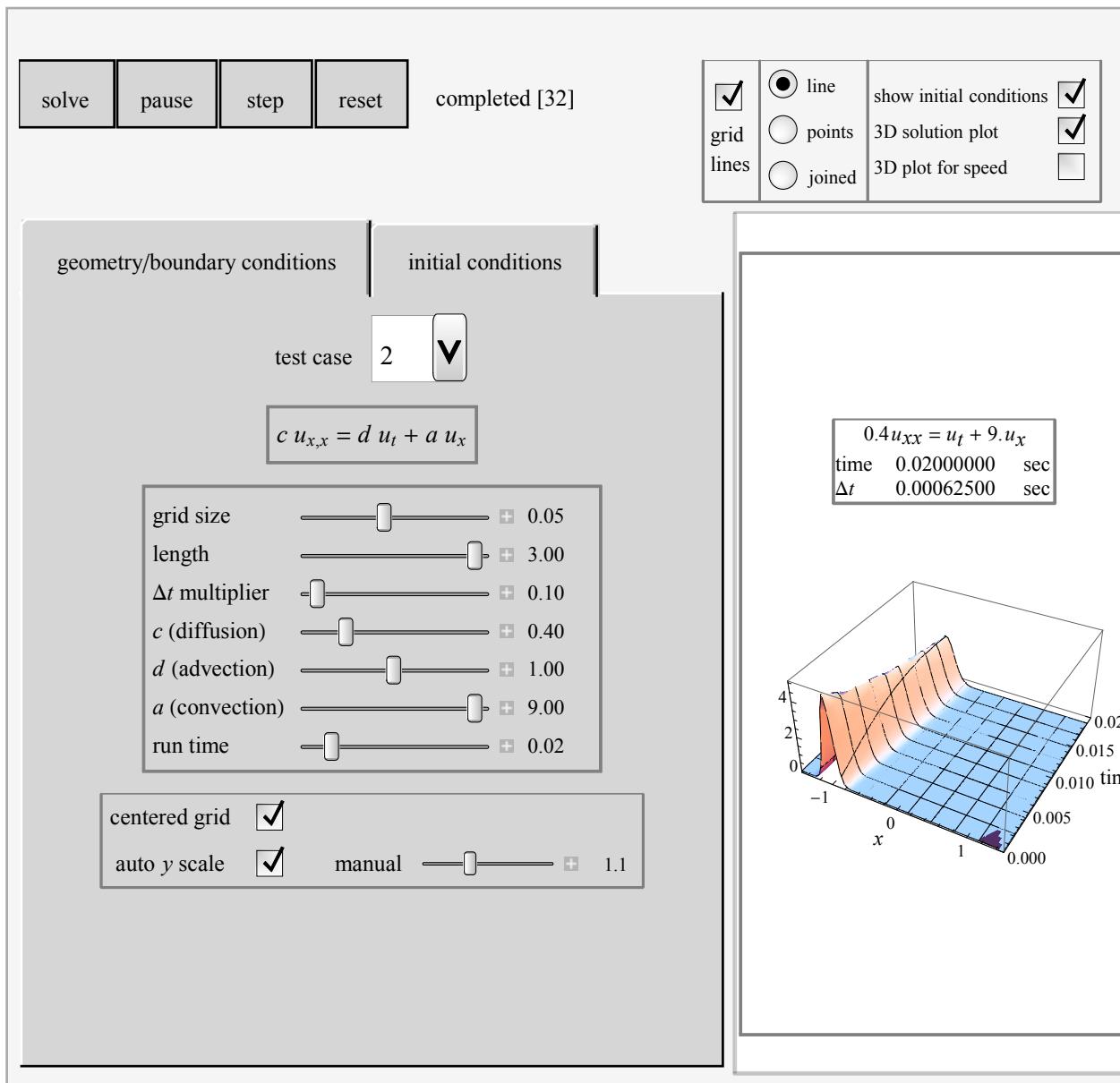
This Demonstration solves the convection-diffusion partial differential equation (PDE)  $c u_{xx} = d u_t + a u_x$  in one dimension with periodic boundary conditions. You can specify different initial conditions. Selected preconfigured test cases are available from the pull down

menu.

The system is discretized in space and for each time step the solution is found using  $u^{n+1} = A u^n$ . The plot shown represents the solution  $u(x, t)$ . You can select to view the solution in 3D or in 2D using the controls at the top of the display.

## Thumbnail





## Details

(optional)

The convection-diffusion partial differential equation (PDE) solved is  $c u_{xx} = d u_t + a u_x$ , where  $c$  is the diffusion parameter,  $d$  is the advection parameter (also called the transport parameter), and  $a$  is the convection parameter. The domain is  $0 \leq x \leq L$  with periodic boundary conditions. Initial conditions are given by  $u(x, 0) = g(x)$ . You can specify  $g(x)$  using the initial conditions button. The time step is  $\Delta t = (\Delta t \text{ multiplier}) \frac{h^2}{c}$  where  $h$  is the grid size and  $c$  is the diffusion parameter. You can change the  $\Delta t$  multiplier using the slider. The total run time of the simulation is specified using the slider labeled "time".

The system solved at each time step is  $\mathbf{u}^{n+1} = \mathbf{A} \mathbf{u}^n$  where  $\mathbf{u}$  is the solution of the PDE. The matrix  $\mathbf{A}$  is given by

$$\begin{pmatrix} u_1^{n+1} \\ u_2^{n+1} \\ \vdots \\ u_{N-1}^{n+1} \\ u_N^{n+1} \end{pmatrix} = \begin{pmatrix} (1-2\mu) & (\mu - \frac{\nu}{2}) & 0 & \cdots & (\mu + \frac{\nu}{2}) \\ (\mu + \frac{\nu}{2}) & (1-2\mu) & (\mu - \frac{\nu}{2}) & \cdots & 0 \\ 0 & (\mu + \frac{\nu}{2}) & \ddots & (\mu - \frac{\nu}{2}) & 0 \\ \vdots & \vdots & (\mu + \frac{\nu}{2}) & (1-2\mu) & (\mu - \frac{\nu}{2}) \\ (\mu - \frac{\nu}{2}) & 0 & 0 & (\mu + \frac{\nu}{2}) & (1-2\mu) \end{pmatrix} \begin{pmatrix} u_1^n \\ u_2^n \\ \vdots \\ u_{N-1}^n \\ u_N^n \end{pmatrix},$$

where  $\mu = \frac{c \Delta t}{d h^2}$  and  $\nu = \frac{a \Delta t}{d h}$ . In the above  $\mathbf{u}^0$  is taken to be the vector of initial conditions. All values used are assumed to be in SI units.

S. J. Farlow, *Partial Differential Equations for Scientists and Engineers*, New York: Dover, 1993.

## Control Suggestions

(optional)

- Resize Images
- Rotate and Zoom in 3D
- Drag Locators
- Create and Delete Locators
- Slider Zoom
- Gamepad Controls
- Automatic Animation
- Bookmark Animation

## Search Terms

(optional)

diffusion  
convection  
heat equation  
transport

## Related Links

(optional)

Heat Conduction Equation

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