

```
In[351]:= Get[FileNameJoin[{NotebookDirectory[], "DeSite.wl"}]]
```

Aplikační příklad 5

Apl. příklad 5: V inženýrských aplikacích se zřídka setkáváme s úlohami, které nemají řešení. Tento příklad uvádí jeden z takových případů. Průběh exotermní reakce u explozivních materiálů lze popsat rovnicí

$$\frac{\partial^2 \theta}{\partial x^2} = -\delta e^{(\theta)},$$

s okrajovými podmínkami

$$\frac{\partial \theta}{\partial x}(0) = 0, \quad \theta(1) = 0.$$

Pro $\delta < \delta^*$ má tato rovnice pro dané okrajové

podmínky řešení, pro $\delta > \delta^*$ toto řešení

neexistuje (v takovém případě dochází k výbuchu). Ukažte, že

hodnota tohoto kritického parametru δ^* je

$\delta^* = 0,8785$. Nám vyšla hodnota $\delta^* = 0,93719$. Přesná hodnota je $\delta^* = 0,93727$, hodnota závisí na přesnosti počítače i metody.

Rovnici převedeme substitucí $\delta x = z$ na rovnici:

$$\frac{\partial^2 \theta}{\partial z^2} = -e^{(\theta)},$$

s okrajovými podmínkami

$$\frac{\partial \theta}{\partial z}(0) = 0, \quad \theta(\delta) = 0.$$

Definice parametrů diferenciální rovnice

```
In[352]:=  $\delta 0 = 0.93719$ 
```

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Out[352]:= 0.93719
```

Definice pravé strany diferenciální rovnice

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In[353]:= f[z_,  $\theta 1$ _,  $\theta 2$ _] = - Exp[ $\theta 1$ ];
```

Parametry programu

```
In[354]:= a = 0.0;  
b =  $\delta 0$ ;  
 $\alpha 1 = 0$ ;  
 $\alpha 2 = 1$ ;  
 $\beta 1 = 1$ ;  
 $\beta 2 = 0$ ;  
 $\gamma 1 = 0$ ;  
 $\gamma 2 = 0$ ;  
 $\epsilon = 0.00001$ ;  
n = 20;  
 $\theta 0 = \text{Table}[0.5, \{i, 1, n + 1\}]$ ;  
 $\theta 0[[1]] = 1.0$ ;  
 $\theta 0[[n + 1]] = 1.0$ ;
```

```

In[367]:= For[i = 0, i < 2, i++, {
    b = 50 + i * 0.00001;
    Print["i=", i, "      δ=", b];
    eres = DESite2[n, f, a, b, α1, α2, β1, β2, γ1, γ2, ε, θ0, 15];
    Print["θ(δ)=", eres[[n]][[2]]];
}]

i=0      δ=0.93719

iterace = 0

y={0.5, 0.5, 0.5, 0.5, 0.5, 0.5, 0.5, 0.5,
   0.5, 0.5, 0.5, 0.5, 0.5, 0.5, 0.5, 0.5, 0.5, 0.5, 0.}

iterace = 1      s = 0.557441

y={0.892406, 0.88989, 0.882343, 0.86979, 0.852279, 0.829872,
   0.802651, 0.770714, 0.734176, 0.69317, 0.647845, 0.598364, 0.544907,
   0.487667, 0.426851, 0.36268, 0.295386, 0.225212, 0.152412, 0.0772511, 0.}

iterace = 2      s = 0.166378

y={1.04626, 1.04318, 1.03393, 1.01857, 0.997192, 0.969917,
   0.936902, 0.89833, 0.854405, 0.805356, 0.751421, 0.692855, 0.629917,
   0.562871, 0.491979, 0.417504, 0.3397, 0.258815, 0.175086, 0.0887429, 0.}

iterace = 3      s = 0.0666947

y={1.118, 1.11466, 1.10464, 1.08802, 1.06489, 1.0354,
   0.999742, 0.958129, 0.910802, 0.858023, 0.800072, 0.73724, 0.669823,
   0.598118, 0.522423, 0.443027, 0.360212, 0.27425, 0.185399, 0.0939055, 0.}

iterace = 4      s = 0.030242

y={1.1527, 1.14924, 1.13885, 1.12161, 1.09763, 1.06707,
   1.03014, 0.987051, 0.938076, 0.883493, 0.823599, 0.758703, 0.689119,
   0.615162, 0.537143, 0.455367, 0.370129, 0.281712, 0.190385, 0.0964015, 0.}

iterace = 5      s = 0.0143709

y={1.16969, 1.16617, 1.1556, 1.13805, 1.11366, 1.08258,
   1.04502, 1.00121, 0.951429, 0.895962, 0.835117, 0.76921, 0.698565,
   0.623505, 0.544348, 0.461408, 0.374984, 0.285365, 0.192826, 0.0976234, 0.}

iterace = 6      s = 0.00687449

y={1.17793, 1.17438, 1.16372, 1.14603, 1.12144, 1.0901,
   1.05224, 1.00808, 0.957907, 0.902012, 0.840705, 0.774308, 0.703148,
   0.627553, 0.547845, 0.464339, 0.37734, 0.287138, 0.19401, 0.0982162, 0.}

iterace = 7      s = 0.0031157

y={1.1817, 1.17813, 1.16743, 1.14968, 1.12499, 1.09354,
   1.05553, 1.01122, 0.960864, 0.904773, 0.843255, 0.776635, 0.70524,
   0.6294, 0.54944, 0.465676, 0.378415, 0.287947, 0.19455, 0.0984868, 0.}

iterace = 8      s = 0.00112056

y={1.18305, 1.17948, 1.16877, 1.15099, 1.12627, 1.09477,
   1.05672, 1.01235, 0.961931, 0.905769, 0.844175, 0.777474, 0.705995,
   0.630067, 0.550016, 0.466159, 0.378802, 0.288239, 0.194745, 0.0985844, 0.}

iterace = 9      s = 0.000197676

y={1.18329, 1.17972, 1.16901, 1.15122, 1.12649, 1.09499,
   1.05693, 1.01255, 0.962119, 0.905945, 0.844338, 0.777622, 0.706128,
   0.630185, 0.550118, 0.466244, 0.378871, 0.28829, 0.19478, 0.0986016, 0.}

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iterace = 10      s = 6.58056×10-6
y={1.1833, 1.17973, 1.16901, 1.15123, 1.1265, 1.095,
  1.05694, 1.01255, 0.962125, 0.905951, 0.844343, 0.777627, 0.706132,
  0.630188, 0.550121, 0.466247, 0.378873, 0.288292, 0.194781, 0.0986022, 0.}
 $\theta(\delta)=0.0986022$ 
i=1       $\delta=0.9372$ 
iterace = 0
y={0.5, 0.5, 0.5, 0.5, 0.5, 0.5, 0.5, 0.5,
  0.5, 0.5, 0.5, 0.5, 0.5, 0.5, 0.5, 0.5, 0.5, 0.5, 0.}
iterace = 1      s = 0.557489
y={0.892453, 0.889937, 0.882389, 0.869836, 0.852324, 0.829916,
  0.802693, 0.770754, 0.734214, 0.693206, 0.647878, 0.598395, 0.544935,
  0.487692, 0.426873, 0.362698, 0.2954, 0.225223, 0.15242, 0.0772549, 0.}
iterace = 2      s = 0.166451
y={1.04639, 1.0433, 1.03405, 1.01869, 0.997308, 0.970029,
  0.93701, 0.898432, 0.854503, 0.805447, 0.751506, 0.692933, 0.629987,
  0.562933, 0.492033, 0.417549, 0.339736, 0.258842, 0.175105, 0.0887521, 0.}
iterace = 3      s = 0.0668245
y={1.11827, 1.11493, 1.10491, 1.08828, 1.06514, 1.03565,
  0.99998, 0.958355, 0.911015, 0.858223, 0.800257, 0.737409, 0.669975,
  0.598253, 0.522539, 0.443124, 0.36029, 0.274309, 0.185439, 0.0939254, 0.}
iterace = 4      s = 0.0304917
y={1.15327, 1.1498, 1.13941, 1.12216, 1.09816, 1.06759,
  1.03063, 0.987523, 0.938522, 0.883909, 0.823984, 0.759054, 0.689435,
  0.615441, 0.537384, 0.45557, 0.370292, 0.281835, 0.190467, 0.0964426, 0.}
iterace = 5      s = 0.0148671
y={1.17085, 1.16732, 1.15674, 1.13918, 1.11475, 1.08364,
  1.04603, 1.00218, 0.952342, 0.896815, 0.835905, 0.769929, 0.699212,
  0.624076, 0.544842, 0.461822, 0.375317, 0.285616, 0.192993, 0.0977072, 0.}
iterace = 6      s = 0.00790342
y={1.18034, 1.17678, 1.16609, 1.14836, 1.12371, 1.0923,
  1.05434, 1.01008, 0.959797, 0.903777, 0.842336, 0.775796, 0.704486,
  0.628735, 0.548866, 0.465195, 0.378028, 0.287656, 0.194356, 0.0983895, 0.}
iterace = 7      s = 0.00565276
y={1.18718, 1.18359, 1.17283, 1.15498, 1.13016, 1.09854,
  1.06033, 1.01578, 0.965172, 0.908796, 0.846972, 0.780025, 0.708289,
  0.632093, 0.551766, 0.467627, 0.379982, 0.289126, 0.195339, 0.0988813, 0.}
iterace = 8      s = 0.0607314
y={1.11329, 1.10996, 1.1, 1.08345, 1.06044, 1.0311,
  0.995617, 0.954204, 0.907101, 0.854568, 0.796882, 0.73433, 0.667207,
  0.595809, 0.520428, 0.441355, 0.358868, 0.273239, 0.184724, 0.0935675, 0.}
iterace = 9      s = 0.0328302
y={1.15081, 1.14735, 1.13698, 1.11977, 1.09584, 1.06534,
  1.02848, 0.985472, 0.936587, 0.882103, 0.822315, 0.757532, 0.688067,
  0.614232, 0.53634, 0.454694, 0.369589, 0.281306, 0.190113, 0.0962656, 0.}
iterace = 10     s = 0.0159115

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y={1.16959, 1.16606, 1.15549, 1.13795, 1.11356, 1.08248,
  1.04492, 1.00112, 0.951347, 0.895886, 0.835047, 0.769147, 0.698508,
  0.623455, 0.544306, 0.461372, 0.374955, 0.285344, 0.192811, 0.0976162, 0.}
iterace = 11      s = 0.0083532
y={1.1796, 1.17604, 1.16537, 1.14765, 1.12301, 1.09163,
  1.0537, 1.00947, 0.959219, 0.903237, 0.841837, 0.775341, 0.704077,
  0.628374, 0.548554, 0.464933, 0.377817, 0.287498, 0.19425, 0.0983366, 0.}
iterace = 12      s = 0.00566238
y={1.18645, 1.18287, 1.17212, 1.15428, 1.12947, 1.09787,
  1.05969, 1.01518, 0.9646, 0.908262, 0.846478, 0.779575, 0.707884,
  0.631736, 0.551457, 0.467368, 0.379774, 0.28897, 0.195234, 0.0988289, 0.}
iterace = 13      s = 0.0464745
y={1.24296, 1.23917, 1.22782, 1.20898, 1.18279, 1.14945,
  1.10919, 1.06227, 1.00901, 0.949735, 0.884786, 0.814522, 0.739302,
  0.659486, 0.575424, 0.48746, 0.395921, 0.30112, 0.203352, 0.102893, 0.}
iterace = 14      s = 0.0221757
y={1.21474, 1.21106, 1.2, 1.18166, 1.15617, 1.1237,
  1.08447, 1.03876, 0.986836, 0.929026, 0.865658, 0.797072, 0.723614,
  0.645629, 0.563457, 0.477427, 0.387858, 0.295053, 0.199298, 0.100864, 0.}
iterace = 15      s = 0.0118189
y={1.20004, 1.1964, 1.18551, 1.16743, 1.14229, 1.11028,
  1.07159, 1.0265, 0.975279, 0.918234, 0.855689, 0.787978, 0.715438,
  0.638408, 0.55722, 0.472199, 0.383656, 0.291891, 0.197186, 0.0998061, 0.}

```

Vyčerpán maximální počet iterací, počet iterací = 15

$\theta(\delta) = 0.0998061$

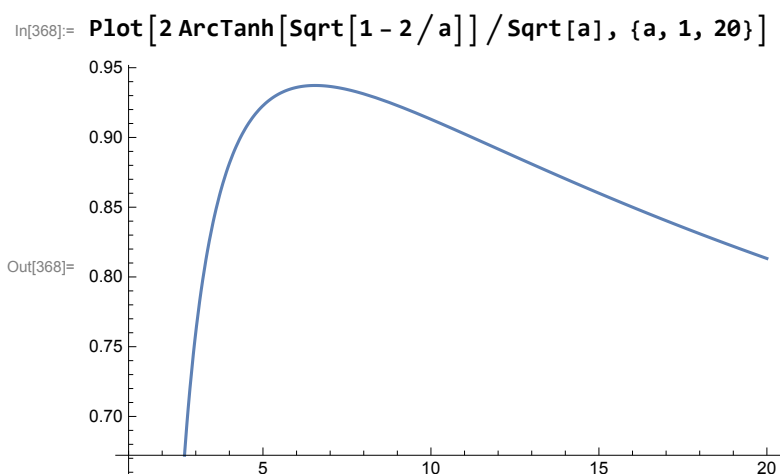
Pro hodnotu parametru $\delta = 0.9372$ již nedostaneme řešení.

Výpočet přesné hodnoty δ^*

Přesné řešení je $\theta(x) = \ln\left(\frac{1}{2} a \left(1 - \tanh^2\left(\frac{1}{2} a x^2\right)\right)\right)$, konstantu a získáme z podmínky $\theta(\delta)=0$

Výpočet kritického δ^*

graf závislosti $\delta(a)$, kde $a = 2 e^{\theta(0)}$



In[369]:= `a = .`

In[370]:= **rov = D[2 ArcTanh[Sqrt[1 - 2/a]] / Sqrt[a], a] == 0**

Out[370]=
$$\frac{1}{\sqrt{1 - \frac{2}{a}} a^{3/2}} - \frac{\text{ArcTanh}\left[\sqrt{1 - \frac{2}{a}}\right]}{a^{3/2}} == 0$$

In[371]:= **a1 = FindRoot[rov, {a, 6}]**

Out[371]= {a → 6.55344}

Kritická hodnota parametru δ

In[372]:= **$\delta = 2 \text{ArcTanh}[\text{Sqrt}[1 - 2/a]] / \text{Sqrt}[a] /. a1$**

Out[372]= 0.937261