

At $i=4$

$$U_{4,2} = r(U_{3,1} + (1-2r)U_{4,1}) + r(U_{5,1} = 0.5(0.2106) + 0(0.564) + 0.5(0) = 0.6088$$

U_0

Evaluating U at $t=0.06$ i.e. $j=2$ at i

at $i=1$

$$U_{1,3} = r(U_{0,2} + (1-2r)U_{1,2}) + r(U_{2,2}) = 0.5(0)(0) + 0.5(0.0326)(0) = 0.0326$$

at $i=2$

$$U_{2,3} = r(U_{1,2} + (1-2r)U_{2,2}) + r(U_{3,2}) = 0.5(0.0326) + 0(0.1152) + 0.5(0.3152) = 0.1740$$

Note $U_{0,3} = 0$ & $U_{5,3} = 1$

at $i=3$

~~Evaluating U at $t=0.08$ i.e. $j=3$~~

$$U_{3,3} = r(U_{2,2} + (1-2r)U_{3,2}) + r(U_{4,2}) = 0.3620$$

at $i=4$

$$U_{4,3} = r(U_{3,2} + (1-2r)U_{4,2}) + r(U_{5,2}) = 0.5(0.3152) + 0(0.6088) + 0.5(1) = 0.6576$$

Evaluating U at $t=0.08$ i.e. $j=3$

Noted before $\therefore U_{0,4} = 0$ & $U_{5,4} = 1$

at $i=1$

$$U_{1,4} = r(U_{0,3} + (1-2r)U_{1,3}) + r(U_{2,3}) = 0.5(0) + 0(0.0567) + 0.5(0.1740) = 0.087$$

at $i=2$

$$U_{2,4} = r(U_{1,3} + (1-2r)U_{2,3}) + r(U_{3,3}) = 0.5(0.0567) + 0(0.1740) + 0.5(0.362) = 0.2098$$

at $i=3$

$$U_{3,4} = r(U_{2,3} + (1-2r)U_{3,3}) + r(U_{4,3}) = 0.5(0.1740) + 0(0.362) + 0.5(0.6576) = 0.4158$$

at $i=4$

$$U_{4,4} = r(U_{3,3} + (1-2r)U_{4,3}) + r(U_{5,3}) = 0.5(0.362) + 0(0.6576) + 0.5(1) = 0.681$$

Expected Value U at $t=1$ $n=4$

at $i=1$

$$U_{1,5} = rU_{0,4} + (1-r)U_{1,4} + rU_{2,4} = 0.5(0) + 0(0.087) + 0.5(0.2098) = 0.1049$$

at $i=2$

$$U_{2,5} = rU_{1,4} + (1-r)U_{2,4} + rU_{3,4} = 0.5(0.087) + 0(0.2098) + 0.5(0.458) = 0.0435 + 0 + 0.229 = 0.2725$$

at $i=3$

$$U_{3,5} = rU_{2,4} + (1-r)U_{3,4} + rU_{4,4} = 0.5(0.2098) + 0(0.458) + 0.5(0.681) = 0.1049 + 0 + 0.3405 = 0.4454$$

at $i=4$

$$U_{4,5} = rU_{3,4} + (1-r)U_{4,4} + rU_{5,4} = 0.5(0.458) + 0(0.681) + 0.5(1) = 0.229 + 0 + 0.5 = 0.729$$

NPV = $U_{0,5} = 0$ & $U_{5,5} = 1$

$t \backslash x$	0	0.2	0.4	0.6	0.8	1
0	0	0.0016	0.0256	0.1296	0.4096	1
0.02	0	0.0128	0.0656	0.2126	0.5648	1
0.04	0	0.0328	0.1152	0.3152	0.6088	1
0.06	0	0.0576	0.144	0.362	0.6576	1
0.08	0	0.087	0.2098	0.4158	0.681	1
0.1	0	0.1049	0.2314	0.4454	0.7079	1

21/05/2020 ENGE 382

AJANI Mehdi Patric

17EN602005

Petroleum engineering

Q

Solution

Using Explicit forward difference method

$U_t = U_{xx}$ for $0 \leq x \leq 1m$, $0 \leq t \leq 0.1 \text{ day}$

$\Delta x = 0.2m$

$\therefore U_t = C U_{xx}$

Initial condition

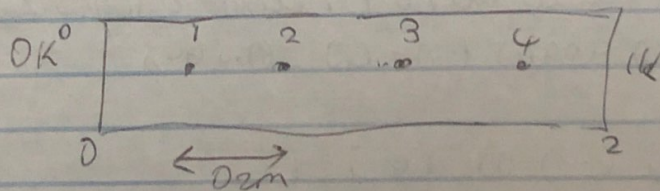
$$U(x, 0) = x \cdot k = f(x)$$

Boundary condition

$$U(0, t) = 0K \rightarrow U(1, t) = 1K$$

Graphically

$i=0, j=0: t=0$



Since it is at Boundary condition we use the forward

of x

At $t=0$

$$U_{1,0} = 0K$$

when $x = 0.4m$

$$U_{2,0} = (0.4)^4 = 0.256$$

When $x = 0.8$

$$U_{3,0} = (0.8)^4 = 0.4096$$

when $x = 0.6m$

$$U_{3,0} = (0.6)^4 = 0.1296$$

When $x = 1$

$$U_{5,0} = (1)^4 = 1$$

The temperature within the condition gradient,

$$U_{i,j,t+1} = r U_{i-1,j} + (1-2r) U_{i,j} + r U_{i+1,j}$$

where

$$r = \frac{C \Delta t}{2x^2} = \frac{1 \times 0.08}{(0.2)^2} = 0.5$$

Evaluating $U_{i,t} = 0.02$ i.e. $j=0, i=1,2,3,4$

$$U_{0,1} = 0.030$$

at $i=1$

$$U_{1,1} = r U_{0,0} + (1-2r) U_{1,0} + r U_{2,0} = 0.5(0) + (1-2(0.5)) (0.0216) + 0.5(0.0230) = 0.0128$$

at $i=2$

$$U_{2,1} = r U_{1,0} + (1-2r) U_{2,0} + r U_{3,0} = 0.5(0.0216) + (0.0256) + 0.5(0.06) = 0.0656$$

at $i=3$

$$U_{3,1} = r U_{2,0} + (1-2r) U_{3,0} + r U_{4,0} = 0.5(0.0256) + (1-2(0.5)) (0.1296) + 0.5(0.4096) = 0.2126$$

at $i=4$

$$U_{4,1} = r U_{3,0} + (1-2r) U_{4,0} + r U_{5,0} = 0.5(0.1296) + (1-2(0.5)) (0.4096) + 0.5(1) = 0.5648$$

Evaluating $U_{i,t} = 0.01$ i.e. $j=1$

at $i=1$

$$U_{1,2} = r U_{0,1} + (1-2r) U_{1,1} + r U_{2,1} = 0.5(0) + (1-2(0.5)) (0.0128) + 0.5(0.0656) = 0.0328$$

at $i=2$

$$U_{2,2} = r U_{1,1} + (1-2r) U_{2,1} + r U_{3,1} = 0.5(0.0328) + (1-2(0.5)) (0.0656) + 0.5(0.2126) = 0.1152$$

at $i=3$

$$U_{3,2} = r U_{2,1} + (1-2r) U_{3,1} + r U_{4,1} = 0.5(0.0656) + (1-2(0.5)) (0.2126) + 0.5(0.5648) = 0.3152$$