

Math 712, **Homework Set 9**, November 18, 2005  
**Due Monday, November 28**

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1. In the Fisher's equation problem of HW8 you had to increase the coefficient of the nonlinearity (had to make it  $> 1$ ) in order for the traveling wave to form inside the given spatial domain  $x \in [-10, 10]$ . You then noticed that the speed of the resulting front was large (larger than 2). In the present problem you will first have to find a book that analyzes traveling waves for Fisher's equation and determine what wave speed corresponds to the new coefficient you used in Fisher's equation (when these coefficients are all 1 the speed is 2). Then re-run your code and produce a table of the mesh size  $h$  *vs.* the observed wave speed. Do you converge to the theoretical wave speed? what is the rate of convergence?
2. Do Problem 7.3.9 from the textbook. Use the discussion and algorithm described on pages 177-180 to write your program. The problem asks you to demonstrate the second-order accuracy of the Peaceman-Rachford ADI scheme. The norm of the error with respect to the exact solution at the final time is now over a two-dimensional domain (the unit square). Produce a log-log plot of this error *vs.* the mesh size  $h$  and check the slope.