

Homework 3

Finite Differences and Absolute Stability

due February 9, 2015

Task 1: Finite Difference Scheme

Find the highest order approximation possible of the first derivative based on the grid values u_{i-2} , u_{i-1} , u_i and u_{i+1} . Assume equidistant grid spacing Δx .

$$\left. \frac{\partial u}{\partial x} \right|_{x=x_i} \approx f(u_{i-2}, u_{i-1}, u_i, u_{i+1}) \quad (1)$$

- Give the approximation for the derivative.
- What is the leading error term? Of what order is the scheme?
- Implement this derivative in a similar way as in Task 2a) of Homework 2 and assess numerically the order of its accuracy. Note that you do not need to compute truncation and round-off errors separately, just the global order of accuracy is required.

Task 2: Stability Criteria

The range of absolute stability of the Runge-Kutta 4th-order method is studied. This method for an initial value problem of the form $\frac{du}{dt} = f(u, t)$, $u(t_0) = u_0$ is

$$u^{n+1} = u^n + \frac{\Delta t}{6}(f^n + 2k_1 + 2k_2 + k_3) \quad (2)$$

$$t^n = n\Delta t \quad (3)$$

where

$$f^n = f(u^n, t^n) \quad (4)$$

$$k_1 = f(u_1, t^{n+\frac{1}{2}}), \quad u_1 = u^n + \frac{\Delta t}{2}f^n, \quad t^{n+\frac{1}{2}} = t^n + \frac{\Delta t}{2} \quad (5)$$

$$k_2 = f(u_2, t^{n+\frac{1}{2}}), \quad u_2 = u^n + \frac{\Delta t}{2}k_1 \quad (6)$$

$$k_3 = f(u_3, t^{n+1}), \quad u_3 = u^n + \Delta tk_2 \quad (7)$$

Consider a simple linear test equation (*Dahlquist equation*):

$$\frac{du}{dt} = \lambda u. \quad (8)$$

Show that u^{n+1} can be written as a function of u^n and $z = \Delta t\lambda$ as follows

$$u^{n+1} = u^n \left(1 + z + \frac{z^2}{2} + \frac{z^3}{6} + \frac{z^4}{24} \right). \quad (9)$$

The absolute stability criterion is

$$|G(z)| = \left| \frac{u^{n+1}}{u^n} \right| \leq 1. \quad (10)$$

Draw the region that corresponds to equation (10) in the complex z -plane.

Hint: The curve $|G(z)| = 1$ cuts the imaginary axis at ± 2.83 .

Task 3: Modified Wavenumber

On an equidistant grid, the finite-difference derivative of a Fourier mode e^{ikx} can be found by multiplying the function value on each node with the so-called modified wavenumber $\tilde{k}(k)$.

To better understand that concept, consider a periodic function

$$f(x) : \mathbb{R} \rightarrow \mathbb{C}, f(x + 2\pi) = f(x) \quad \forall x. \quad (11)$$

Let \underline{f} be the discrete representation of the function $f(x)$ on an equidistant grid where $x_j = j\Delta x$, $\Delta x = 2\pi/N$, $j = 0, 1, \dots, N-1$ with $N = 20$,

$$\underline{f} = [f_0, f_1, \dots, f_{N-1}]^T \quad \text{where } f_j = f(x_j). \quad (12)$$

- a) Write a MATLAB script that computes the matrix $\underline{\underline{D}}$ corresponding to right-sided finite differences of first order. The matrix $\underline{\underline{D}}$ is defined as

$$\underline{f}'_{num} = \underline{\underline{D}} \underline{f} \quad (13)$$

with the vector \underline{f}'_{num}

$$\underline{f}'_{num} = [\delta f_0, \delta f_1, \dots, \delta f_{N-1}]^T, \quad (14)$$

and the finite-difference operator δf_j

$$\delta f_j = \frac{f_{j+1} - f_j}{\Delta x}. \quad (15)$$

Remember that $f(x)$ is periodic when computing the derivative at the point $x = x_{N-1}$, i.e. $f_N = f_0$.

- b) Assume $f(x) = e^{ikx}$ and derive the expression for the modified wavenumber \tilde{k} for the right-sided finite-difference scheme. Non-dimensionalise the wavenumber with the grid spacing, i.e. calculate $\tilde{k}\Delta x(k\Delta x)$.
- c) From now on assume that $k = 5$ (i.e. a specific wave). Compute the derivative in a discrete (δf_j) and analytical ($f'_{x=x_j}$) manner in every grid point. Use the previously defined $\underline{\underline{D}}$ for the discrete derivative. Plot the real part for both the numerical and analytical derivative as a function of x .
- d) Compute the vector μ with the elements

$$\mu_j = \frac{\delta f_j}{f_j} \quad (16)$$

and compare it with the complex number $i\tilde{k}$, where \tilde{k} is the modified wavenumber for the right-sided finite differences as derived in b). Use $k = 5$ and $\Delta x = 2\pi/N$ ($N = 20$).

Does this result confirm that the finite-difference derivative of a Fourier mode e^{ikx} can be found by multiplying the function by the modified wave number, i.e. does $i\tilde{k}\underline{f} = \underline{\underline{D}} \underline{f}$ hold?