

# 8.1 1D wave Equation

$$\frac{\partial^2 u}{\partial t^2} = v^2 \frac{\partial^2 u}{\partial x^2}$$

A. Finite diff approx.

$$\left( \frac{u_j^{n+1} - 2u_j^n + u_j^{n-1}}{\Delta t^2} \right) = v^2 \left( \frac{u_{j+1}^n - 2u_j^n + u_{j-1}^n}{\Delta x^2} \right)$$

$$u_j^{n+1} - 2u_j^n + u_j^{n-1} = \frac{v^2 \Delta t^2}{\Delta x^2} (u_{j+1}^n - 2u_j^n + u_{j-1}^n)$$

$$u_j^{n+1} = 2u_j^n - u_j^{n-1} + \left( \frac{v \Delta t}{\Delta x} \right)^2 (u_{j+1}^n - 2u_j^n + u_{j-1}^n)$$

B. second order in time + space

C. find the mode amplitudes

$$\text{ansatz} \Rightarrow u_j^n = A(k)^n e^{ijkax}$$

$$A^{n+1} e^{ijkax} = 2A^n e^{ijkax} - A^{n-1} e^{ijkax}$$

$$+ \left( \frac{v \Delta t}{\Delta x} \right)^2 (A^n e^{i(j+1)kax} - 2A^n e^{ijkax}$$

$$+ A^n e^{i(j-1)kax})$$



$$Ae^{ijk\Delta x} = Ze^{ijk\Delta x} - \frac{1}{A}e^{ijk\Delta x} + \left(\frac{v\Delta t}{\Delta x}\right)^2$$

$$\rightarrow \left( e^{i(j+1)k\Delta x} - Ze^{ijk\Delta x} + e^{i(j-1)k\Delta x} \right)$$

$$A = Z - \frac{1}{A} + \left(\frac{v\Delta t}{\Delta x}\right)^2 (e^{ik\Delta x} - Z + e^{-ik\Delta x})$$

$$A + \frac{1}{A} = Z + Z\left(\frac{v\Delta t}{\Delta x}\right)^2 + \left(\frac{v\Delta t}{\Delta x}\right)^2 Z \cos(k\Delta x)$$

$$\frac{A^2 + 1}{A} = Z + Z\left(\frac{v\Delta t}{\Delta x}\right)^2 (\cos(k\Delta x) + 1)$$

5. Attached

6. with damping:

$$\frac{d^2 u}{dt^2} = v^2 \frac{d^2 u}{dx^2} + \gamma \frac{d}{dt} \frac{d^2 u}{dx^2}$$

#. Attached

Finite diff approx:

$$\left( \frac{u_j^{n+1} - 2u_j^n + u_j^{n-1}}{\Delta t^2} \right) = \nu^2 \left( \frac{u_{j+1}^n - 2u_j^n + u_{j-1}^n}{\Delta x^2} \right)$$

$$+ \gamma \left( \frac{u_{j+1}^n - 2u_j^n + u_{j-1}^n}{\Delta x^2} - \frac{u_{j+1}^{n-1} - 2u_j^{n-1} + u_{j-1}^{n-1}}{\Delta x^2} \right)$$

$\Delta t$

$$u_j^{n+1} = 2u_j^n - u_j^{n-1} + \frac{\nu^2 \Delta x^2}{\Delta t^2} (u_{j+1}^n - 2u_j^n + u_{j-1}^n)$$

$$+ \frac{\gamma \Delta t}{\Delta x^2} \left[ (u_{j+1}^n - u_{j+1}^{n-1}) - 2(u_j^n - u_j^{n-1}) + (u_{j-1}^n - u_{j-1}^{n-1}) \right]$$

§.2 finite difference (explicit)

$$u_j^{n+1} = u_j^n + \frac{D\Delta t}{\Delta x^2} (u_{j+1}^n - 2u_j^n + u_{j-1}^n)$$

Sim attached



A,  $\Delta t = 0.1$  stable

$\Delta t = 0.5$  stable w/ high freq oscillations

$\Delta t = 1$  unstable

$$u_j^n = A(k)^n e^{ijk\Delta x}$$

$$A^{n+1} e^{ijk\Delta x} = A^n e^{ijk\Delta x} + \frac{D\Delta t}{\Delta x^2}$$

$$\left( A^n e^{i(j+1)k\Delta x} - 2A^n e^{ijk\Delta x} + A^n e^{i(j-1)k\Delta x} \right)$$

$$A = 1 + \frac{D\Delta t}{\Delta x^2} (e^{ik\Delta x} + e^{-ik\Delta x} - 2)$$

$$A = 1 + D \frac{\Delta t}{\Delta x^2} (2 \cos k\Delta x - 2)$$

$$A = 1 + \frac{2D\Delta t}{\Delta x^2} (\cos k\Delta x - 1)$$

between -1 and 1  
between -2 and 0

8.3

Attached

8.4

$$U_{j,k}^{n+1} = (1 - \alpha) U_{j,k}^n +$$

$$\frac{\alpha}{4} \left( U_{j+1,k}^n + U_{j-1,k}^{n+1} + U_{j,k+1}^n + U_{j,k-1}^{n+1} \right)$$

Demo

Attached