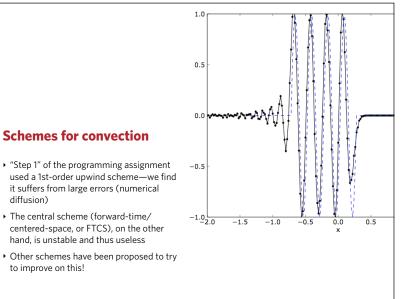


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Lax-Friedrichs scheme

▶ 2nd-order central difference in space, but replace u_i on the RHS by the average: $\frac{1}{2}(u_{i+1} + u_{i-1})$

$$u_i^{n+1} = \frac{1}{2}(u_{i+1}^n + u_{i-1}^n) - \frac{c\Delta t}{2\Delta x} \left(u_{i+1}^n - u_{i-1}^n\right)$$

3

Draw the stencil!

Lax-Wendroff scheme

• Obtain 2nd-order in time by keeping the second time derivative of a Taylor expansion, then replace time derivatives by spatial derivatives. Discretize space derivatives with central difference.

$$u_i^{n+1} = u_i^n - \frac{\sigma}{2}(u_{i+1}^n - u_{i-1}^n) + \frac{\sigma^2}{2}\left(u_{i+1}^n - 2u_i^n + u_{i-1}^n\right)$$

Draw the stencil!

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Leapfrog scheme

▶ 2nd-order central difference in both space and time:

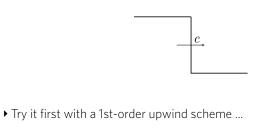
$$\frac{u_i^{n+1} - u_i^{n-1}}{2\Delta t} + \frac{c}{2\Delta x} \left(u_{i+1}^n - u_{i-1}^n \right) = 0$$

Draw the stencil!

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Test #1

- ▶ 1D advection: $u_t + c u_x = 0$
- ▶ Initial condition—Heaviside function from 1 to 0
- simulates a shock wave



Test #2

• A traveling sinusoidal wave packet, with two different frequencies.

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- 2 periods over a distance =1
- now double the frequency

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