Computational Physics Partial Differential Equations

Lectures based on course notes by Pablo Laguna and Kostas Kokkotas

revamped by Deirdre Shoemaker

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Forward-Time Backward-Space (FTBS) Discretization

We will approximate the advection equation as

$$\frac{(\bar{\phi}_i^{n+1} - \bar{\phi}_i^n)}{\Delta t} + v \, \frac{(\bar{\phi}_i^n - \bar{\phi}_{i-1}^n)}{\Delta x} = 0$$

thus

$$\bar{\phi}_i^{n+1} = \bar{\phi}_i^n - \mathcal{C} \left(\bar{\phi}_i^n - \bar{\phi}_{i-1}^n \right)$$

where $C \equiv \Delta t v / \Delta x$



• We will solve a simple advection equation: Equation

$$\frac{\partial \phi}{\partial t} + v \frac{\partial \phi}{\partial x} = 0$$

Given the following initial data

$$\phi(t=0) = \cos(kx)e^{-(x-x_0)^2/2\sigma^2}$$

 $k = \frac{2\pi nn}{L}$, nn = 10, L = xmax - xmin, x_0 and σ are user inputs.

Boundary conditions: at i = 1, set φ_{i-1} to φ_{N-1}; at i = N, set φ_{i+1} to φ₂

Specify dx

Specify dt: from von Neumann stability analysis we found that

$$dt \leq \frac{1}{v} dx$$

In my code you will see

$$dt = \lambda \frac{1}{v} dx$$

where λ is the Courant-Friedrichs-Lewy condition (CFL condition) and I have λ specified.

 Decide how your code will exit, I end after a specified number of cycles. Once your code is up and running, perform the following tasks.

- Explore λ to get a sense of the stability situation.
- When the code is stable, what happens as you evolve ϕ ? Why?
- Explore other choices for the FT stencil.