Numerical Relativity - PHY 6938

Solutions to HW 8

1. a) In this problem we are trying to solve the PDE $\partial_t u + \partial_x u = 0$. This is a single mode with speed 1 moving to the right. I.e. on the left boundary (x = 0) we need to specify a boundary condition to say what is coming in. On the right boundary (x = 1) nothing can come in since the mode is moving to the right, so no BC is needed. In fact imposing one at x = 1 may be incompatible with well-posedness and lead to instabilities.

Thus the program advection1.py is incorrect! It never changes the value of u at both boundaries. The reason is that advection1.py uses D0 which simply does nothing at both ends. This is the same as imposing the BCs u(0,t) = 0 and $u(1,t) = \sin(1)$. I.e. it imposes BCs at both ends! If you run advection1.py you will see that u develops growing spikes with the highest possible wavenumber of the grid. This is the hallmark of an instability, which is caused by using an ill-posed method.

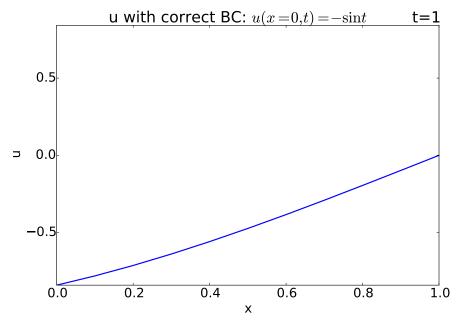
If we use Dp instead of D0 things get worse. Now we are imposing $u(1,t) = \sin(1)$ at the side where there should be no BC, because Dp does nothing at the right side. But on the left side we use $\partial_t u + \partial_x u = 0$ because there Dp works just fine. I.e. on the left side we are not imposing a BC, even though we should.

If we use Dm instead of D0 the program works fine. Now we are using $\partial_t u + \partial_x u = 0$ on the right side because Dm works well there. While on the left we are using u(0,t) = 0, because we never change u there. Thus we get the case where the initial sinus function simply moves to the right, and nothing is coming in.

b) We should impose a BC only on the left side at x = 0.

c) In order to obtain $\sin(x - t)$ we should impose $u(0, t) = \sin(-t)$ on the left side and set the initial u to $u(x, 0) = \sin(x)$ (as done already).

d) The new modified program and its output at t = 1 is below:



import some packages

import numpy as np

from future import print function

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# define some functions:
# right deriv
def Dp(u, dx, du):
    for i in range(0, len(u)-1):
       du[i] = (u[i+1] - u[i])/dx
# left deriv
def Dm(u, dx, du):
    for i in range(1, len(u)):
       du[i] = (u[i] - u[i-1])/dx
# centered deriv
def D0(u, dx, du):
    for i in range(1, len(u)-1):
       du[i] = (u[i+1] - u[i-1])/(2.0*dx)
# RHS of $\partial t u$
def eval rhs(u, dx, du):
    Dm(u, dx, du)
    return -du
# u(t+dt) = u(t) + partial t u * dt
def calc unew(u, rhs, dt):
    return u + rhs * dt
# nonsense BC at both ends
def set BC alt(u, dx, du, t, dt):
    u[0] = np.sin(-t)
    im = len(u)
    u[im-1] = np.sin(dx*(im-1) - t)
# BC at the side x=0 where we have incoming modes
def set BC(u, dx, du, t, dt):
    u[0] = np.sin(-t)
# print colums with data at time t
def pr timeframe(t, x, u):
    print("# time =", t)
    for i in range(0, len(u)):
       print(x[i], u[i])
    print()
# main program:
# grid: 11 points from 0 to 1, i.e. x[0]=0, ..., x[10]=1
x = np.linspace(0, 1, 11)
dx = x[1] - x[0] \# grid spacing
dt = 0.5 * dx
               # time step
# du will contain deriv of u, initialze to 0
du = np.zeros(len(x))
# initial u
t = 0.0
u = np.sin(x)
set_BC(u, dx, du, t, dt)
pr timeframe(t, x, u)
timesteps = 20
```

loop over time steps, and print results
for n in range(0, timesteps):
 # make time step, using simple Euler method
 t = t + dt
 rhs = eval_rhs(u, dx, du)
 u = calc_unew(u, rhs, dt)
 set_BC(u, dx, du, t, dt)
 # print colums with data
 pr_timeframe(t, x, u)