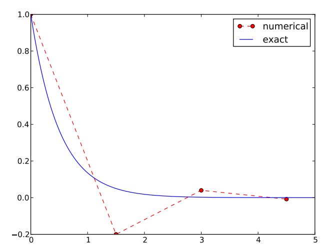
On Schemes for Exponential Decay

Hans Petter Langtangen[1,2]

[1]Center for Biomedical Computing, Simula Research Laboratory
[2]Department of Informatics, University of Oslo

Jan 8, 2014



1 Goal

The primary goal of this demo talk is to demonstrate how to write talks with Doconce and get them rendered in numerous HTML formats.

Layout.

This version utilizes latex document slides with the theme `no theme`.

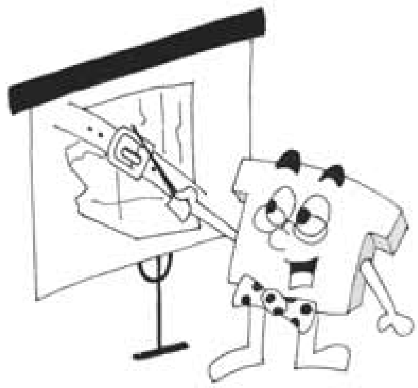
The talk investigates the accuracy of three finite difference schemes for the ordinary differential equation $u' = -au$ with the aid of numerical experiments. Numerical artifacts are in particular demonstrated.

2 Mathematical problem

$$u'(t) = -au(t), \tag{1}$$

$$u(0) = I, \tag{2}$$

- $t \in (0, T]$
- a, I, and T are prescribed parameters
- $u(t)$ is the unknown function



3 Numerical solution method

- Mesh in time: $0 = t_0 < t_1 \cdots < t_N = T$
- Assume constant $\Delta t = t_n - t_{n-1}$
- u^n: numerical approx to the exact solution at t_n

Numerical scheme:

$$u^{n+1} = \frac{1 - (1-\theta)a\Delta t}{1 + \theta a\Delta t}u^n, \quad n = 0, 1, \ldots, N-1$$

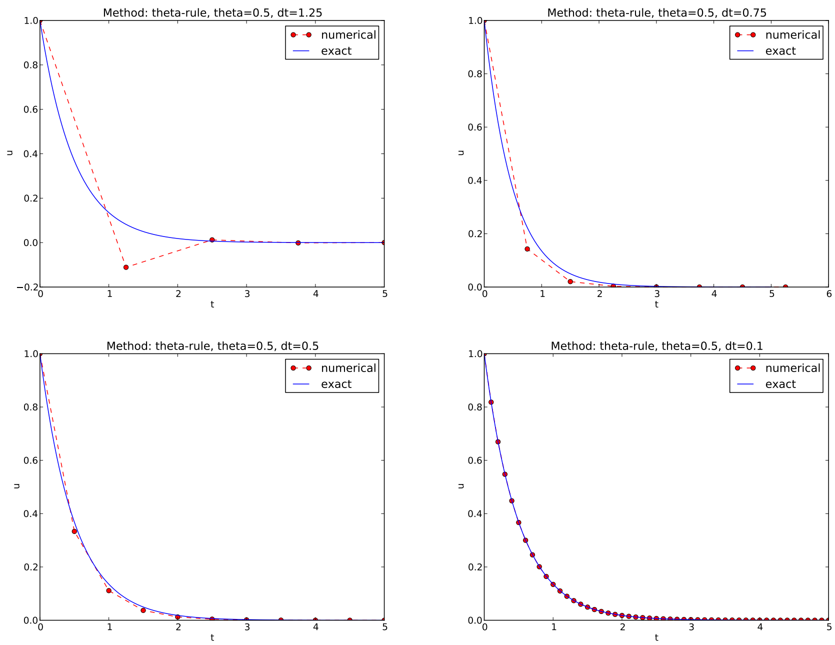
4 Implementation

The numerical method is implemented in a Python function:

```
def solver(I, a, T, dt, theta):
    """Solve u'=-a*u, u(0)=I, for t in (0,T] with steps of dt."""
    dt = float(dt)            # avoid integer division
    N = int(round(T/dt))      # no of time intervals
    T = N*dt                  # adjust T to fit time step dt
    u = zeros(N+1)            # array of u[n] values
    t = linspace(0, T, N+1)   # time mesh

    u[0] = I                  # assign initial condition
    for n in range(0, N):     # n=0,1,...,N-1
        u[n+1] = (1 - (1-theta)*a*dt)/(1 + theta*dt*a)*u[n]
    return u, t
```

4.1 The Crank-Nicolson method



4.2 The artifacts can be explained by some theory

Exact solution of the scheme:

$$u^n = A^n, \quad A = \frac{1-(1-\theta)a\Delta t}{1+\theta a\Delta t}\,.$$

- Stability: $|A| < 1$
- No oscillations: $A > 0$
- Always for Backward Euler ($\theta = 1$)
- $\Delta t < 1/a$ for Forward Euler ($\theta = 0$)
- $\Delta t < 2/a$ for Crank-Nicolson ($\theta = 1/2$)

Concluding remarks:

Only the Backward Euler scheme is guaranteed to always give qualitatively correct results.