



1D constant-coefficient advection with Fourier spectral method

This week we will again consider a 1D advection equation

$$\frac{\partial}{\partial t} f(t, x) + v \frac{\partial}{\partial x} f(t, x) = 0 \quad (1)$$

with some constant $v \in \mathbb{R}$, in some time interval $t \in [0, T]$ on a domain $[a, b]$ with periodic boundary conditions

$$f(t, a) = f(t, b) \quad \forall t \in [a, b] \quad (2)$$

We will approximate the function f by vectors f_i^n at time t^n and grid-point x_i .

Last week we saw that the Euler upwind scheme and the Lax-Wendroff scheme preserved the discrete mass but not the shape of the function $f(t, x)$.

This week we will look at the Fourier spectral collocation method using the FFT-module of `numpy`¹:

1. Create a vector f_0 of the initial function values
2. Perform the FFT and followed by a shift of the modes to yield \hat{f}_0 .
3. Derive a time-step update rule for the Fourier modes \hat{f}_k from the Fourier ansatz

$$f(t, x) = \sum_k \hat{f}_k(t) \exp\left(\frac{2\pi i k x}{L}\right) \quad (3)$$

for the advection equation (1).

4. Implement a time-loop where \hat{f} gets updated and test your code with the parameters $a = 0, b = 2\pi, \Delta t = 0.01, T = 1, N = 400, v = 2$. Use the initial condition and corresponding analytical solution with $\sigma = 0.2$ from last weeks sheet.
5. Compute the error in the L^1 -, L^2 , L^∞ -norm in each time-step and plot it versus time.
6. *Optional*: Examine the error in the L^1 -, L^2 , L^∞ -norm: what happens for larger N ?

¹Hint: Use the `numpy` module `fft`, it contains functions such as `fft`, `ifft`, `fftshift`, and `ifftshift`.