

The Wave Equation

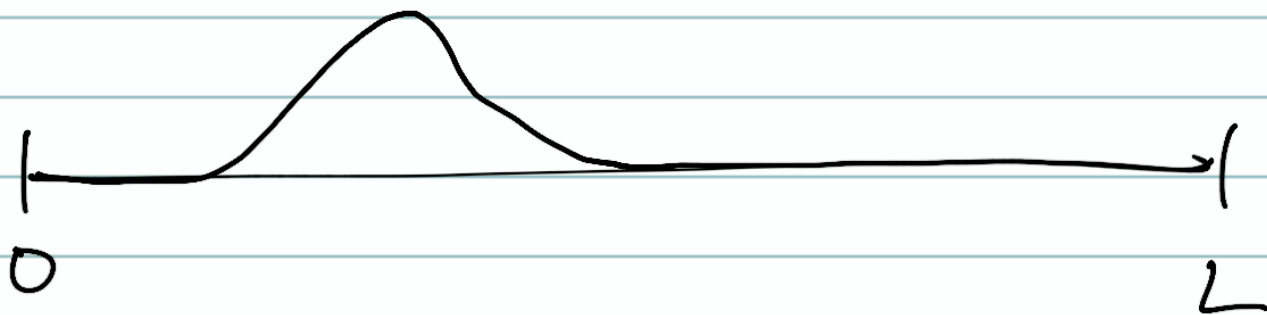
→ Reminder, the wave equation is an example of a **hyperbolic** PDE:

$$\frac{\partial^2 u}{\partial t^2} - d^2 \frac{\partial^2 u}{\partial x^2} = 0 \quad u = u(x, t)$$

↖ wave speed

With some boundary conditions:

$$u(0, t) = a \quad u(L, t) = b$$



And initial condition on both u and $\frac{\partial u}{\partial t}$

$$u(x, 0) = f(x) \quad \frac{\partial u}{\partial t} \Big|_{t=0} = g(x)$$

→ So, we know that when α is constant in time and space, the wave equation has a solution of a traveling wave

$$\text{i.e. } u(x, t) = f(x - \alpha t) + g(x + \alpha t)$$

→ However this is not so simple if α is not constant for all x, t ,

→ In Earth sciences, we frequently consider waves that travel through heterogeneous media:

Atmospheric gravity waves

Seismic waves

Ocean waves

Porosity waves etc, etc

→ Such problems cannot be solved analytically for arbitrary $\alpha(x, t)$

A numerical method: discretize u_{xx}, u_{tt} terms.

$$x_i = a + i\Delta x$$

$$t_k = k\Delta t$$

Then use centered difference formulas for both terms.

$$\frac{\partial^2 u}{\partial t^2} = \frac{u(x_i, t_{k+1}) - 2u(x_i, t_k) + u(x_i, t_{k-1}))}{\Delta t^2}$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{u(x_{i+1}, t_k) - 2u(x_i, t_k) + u(x_{i-1}, t_k))}{\Delta x^2}$$

We substitute $\lambda = \alpha \frac{\Delta t}{\Delta x}$ (similar to Courant number from adv eqn)

Leaving (after rearranging):

$$u_i^{k+1} = 2(1-\lambda^2)u_i^k + \lambda^2(u_{i+1}^k + u_{i-1}^k) - u_i^{k-1}$$

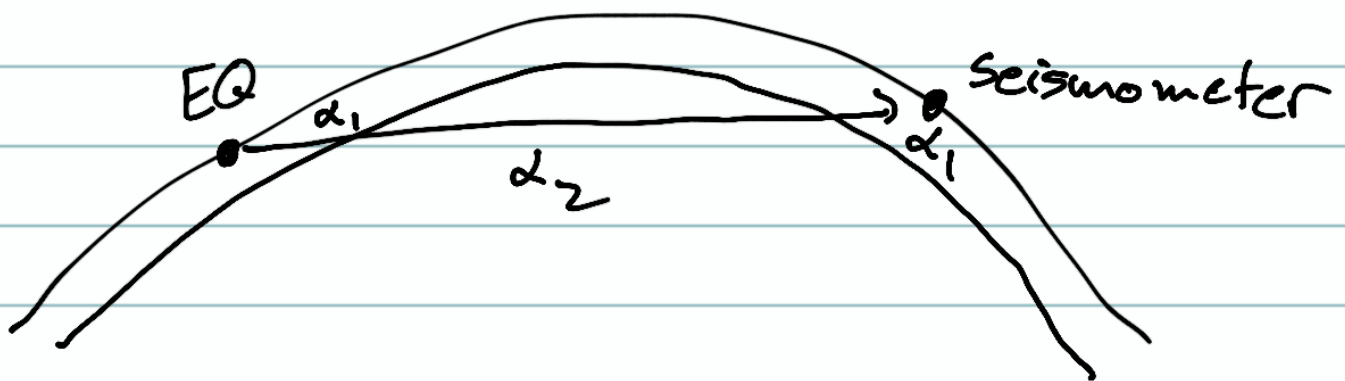
In matrix form

$$\begin{bmatrix} u_i^{k+1} \end{bmatrix} = \begin{bmatrix} 2(1-\lambda^2) & \lambda^2 & 0 & \dots & 0 \\ \lambda^2 & 2(1-\lambda^2) & \lambda^2 & & \\ 0 & \lambda^2 & 2(1-\lambda^2) & & \\ 0 & & \lambda^2 & \ddots & \\ & & & \ddots & \ddots \end{bmatrix} \begin{bmatrix} u_i^k \end{bmatrix} - \begin{bmatrix} u_i^{k-1} \end{bmatrix}$$

(If α varies in space, we will have different λ_i for each point)

Live coding demo?

Wave propagation for arbitrary $\alpha(x, t)$?
(Refraction, etc.)



$$\alpha = \alpha_1 \quad \text{for} \quad 0 < x < x_1$$

$$\alpha = \alpha_2 \quad \text{for} \quad x_1 < x < x_2$$

$$\alpha = \alpha_1 \quad \text{for} \quad x_2 < x < x_3$$

$$\alpha_1 = 1 \quad \alpha_2 = 2$$

$$x_1 = 100 \quad x_2 = 200 \\ x_3 = 300$$

$$\underline{IC} \quad u(x, t=0) = \exp\left(-\frac{(x-10)^2}{10}\right)$$

$$u_t(x, t=0) = 0$$

$$\underline{BC} \quad u(x=0, t) = 0$$

$$u(x=x_3, t) = 0$$