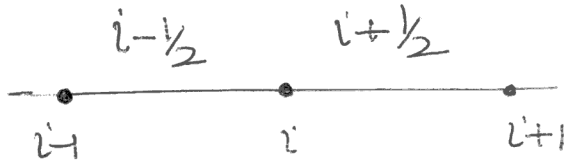


Linear System



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$$\underline{U}_i^{n+1} = \underline{U}_i^n - \frac{\Delta t}{\Delta x} \left[\sum_{\substack{p=1 \\ \lambda_p > 0}}^m \underline{\Delta f}_{i-1/2,p}^n + \sum_{\substack{p=1 \\ \lambda_p < 0}}^m \underline{\Delta f}_{i+1/2,p}^n \right]$$

$$\underline{\Delta f}_{i-1/2,p}^n = \lambda_p \underline{A} \underline{U}_{i-1/2,p}^n$$

$$= \lambda_p \underline{a}_{i-1/2,p}^n \underline{r}_p$$

$$\underline{A} \underline{U}_{i-1/2}^n = \begin{bmatrix} 1 & 1 & \dots & 1 \\ r_1 & r_2 & \dots & r_m \\ 1 & 1 & \dots & 1 \end{bmatrix} \underline{a}_{i-1/2}^n = \sum_{p=1}^m \underline{a}_{i-1/2,p}^n \underline{r}_p$$

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$$\underline{U}_i^{n+1} = \underline{U}_i^n - \frac{\Delta t}{\Delta x} \left[\sum_{p=1}^m \left[\frac{(1+\mathcal{D}_p)}{2} \underline{\Delta f}_{i-1/2,p}^n + \frac{(1-\mathcal{D}_p)}{2} \underline{\Delta f}_{i+1/2,p}^n \right] \right]$$

$$\mathcal{D}_p = \lambda_p \frac{\Delta t}{\Delta x}$$