

1.2.3 Exact solution

- the two stationary sols to the wave eq. are real & im. components of $u(x,y) = e^{i(k_x x + k_y y - \omega t)}$ (1.6)

show 1.6 satisfies $u_{tt} = c^2 \Delta u$

$$u_t = -i\omega u, \quad u_{tt} = (-i\omega)^2 u = -\omega^2 u$$

$$\Delta u = -(k_x^2 + k_y^2) u$$

$$\Rightarrow -\omega^2 u = c^2 (k_x^2 + k_y^2) u$$

$$\bullet \omega(c, k_x, k_y) = c |k| = c \sqrt{k_x^2 + k_y^2} \Rightarrow \omega^2 = c^2 (k_x^2 + k_y^2)$$

\Rightarrow 1.6 satisfies $u_{tt} = c^2 \Delta u$. \square

1.2.4 Dispersion coefficient

$$m_x = m_y, \quad k_x = k_y = k. \quad u_{ij}^n = e^{i(kh(i+j) - \tilde{\omega} n \Delta t)} \quad (1.7)$$

$$\text{insert (1.7) into } (u_{ij}^{n+1} - 2u_{ij}^n + u_{ij}^{n-1}) \frac{1}{\Delta t^2} = c^2 \left(\frac{u_{i+1,j}^n - 2u_{ij}^n + u_{i-1,j}^n}{h^2} + \frac{u_{i,j+1}^n - 2u_{ij}^n + u_{i,j-1}^n}{h^2} \right)$$

$$\hookrightarrow e^{i(kh(i+j) - \tilde{\omega}(n+1)\Delta t)} - 2e^{i(kh(i+j) - \tilde{\omega}n\Delta t)} + e^{i(kh(i+j) - \tilde{\omega}(n-1)\Delta t)} = c^2 \left(\frac{e^{i(kh(i+1+j) - \tilde{\omega}n\Delta t)} - 2e^{i(kh(i+j) - \tilde{\omega}n\Delta t)} + e^{i(kh(i-1+j) - \tilde{\omega}n\Delta t)}}{h^2} + \frac{e^{i(kh(i+j) - \tilde{\omega}n\Delta t)} - 2e^{i(kh(i+j) - \tilde{\omega}n\Delta t)} + e^{i(kh(i+j) - \tilde{\omega}n\Delta t)}}{h^2} \right)$$

$$\frac{1}{\Delta t^2} = \frac{c^2}{h^2} = \frac{1}{\Delta t} (u_{ij}^{n+1} - 2u_{ij}^n + u_{ij}^{n-1}) \cdot \frac{(ab)}{ad+bc} \dots (ab = h^2)$$

$$\Leftrightarrow CFL = \frac{h^2}{\Delta t} (u_{ij}^{n+1} - 2u_{ij}^n + u_{ij}^{n-1}) / h (u_{i+1,j}^n - 2u_{ij}^n + u_{i-1,j}^n + u_{i,j+1}^n - 2u_{ij}^n + u_{i,j-1}^n)$$

$$= \frac{h}{\Delta t} \frac{1}{h} \frac{1}{(-4u_{ij}^n \dots)}$$

$$= \frac{h}{\Delta t} \frac{e^{i(kh(i+j) - \tilde{\omega}(n+1)\Delta t)} - 2e^{i(kh(i+j) - \tilde{\omega}n\Delta t)} + e^{i(kh(i+j) - \tilde{\omega}(n-1)\Delta t)}}{e^{i(kh(i+j) - \tilde{\omega}n\Delta t)} - 2e^{i(kh(i+j) - \tilde{\omega}n\Delta t)} + e^{i(kh(i+j) - \tilde{\omega}n\Delta t)}}$$

$$\frac{\Delta t c}{h} = \frac{h}{\Delta t 2c} \left(e^{i(kh(i+j) - \tilde{\omega}(n+1)\Delta t)} - 2e^{i(kh(i+j) - \tilde{\omega}n\Delta t)} + e^{i(kh(i+j) - \tilde{\omega}(n-1)\Delta t)} \right) / e^{i(kh(i+j) - \tilde{\omega}n\Delta t)} \left(2e^{i(kh(i+j) - \tilde{\omega}n\Delta t)} - 2e^{i(kh(i+j) - \tilde{\omega}n\Delta t)} + e^{i(kh(i+j) - \tilde{\omega}n\Delta t)} \right)$$

$$\frac{\Delta t c}{h} = \frac{h}{\Delta t 2c} \frac{e^{-i\tilde{\omega}\Delta t} (e^{-i\tilde{\omega}\Delta t} + 1 + e^{i\tilde{\omega}\Delta t})}{(-2 + e^{i\tilde{\omega}\Delta t} + e^{-i\tilde{\omega}\Delta t})}$$

$$\Leftrightarrow \frac{\Delta t c}{h} = \frac{h}{\Delta t 2c} \frac{2(\cos(\tilde{\omega}\Delta t) - 1)}{2(\cos(hk) - 1)} \Leftrightarrow 2(CFL)^2 = \frac{\cos(\tilde{\omega}\Delta t) - 1}{\cos(hk) - 1} = 2\left(\frac{1}{\sqrt{2}}\right)^2 = 1$$

$$\Leftrightarrow \cos(hk) = \cos(\tilde{\omega}\Delta t) \Leftrightarrow \arccos(\cos(hk)) = \arccos(\cos(\tilde{\omega}\Delta t))$$

$$\Leftrightarrow \frac{hk}{\Delta t} = \tilde{\omega}. \text{ now } c = \frac{c\Delta t}{h} \Rightarrow \frac{h}{\Delta t} = \frac{c}{\Delta t} = \sqrt{2}c \Rightarrow \tilde{\omega} = k\sqrt{2}c$$

$$\text{and } \omega = c\sqrt{k_x^2 + k_y^2} = c\sqrt{2k^2} = k\sqrt{2}c = \omega \text{ thus } \underline{\omega = \tilde{\omega} \text{ for } CFL = \frac{1}{\sqrt{2}}}$$