Study Guide: Finite difference methods for vibration problems

Hans Petter Langtangen[1,2]

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

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Contents

1 A simple vibration problem

$$u''t + \omega^2 u = 0, \quad u(0) = I,\ u'(0) = 0,\ t \in (0, T]\,. \tag{1}$$

Exact solution:

$$u(t) = I\cos(\omega t)\,. \tag{2}$$

$u(t)$ oscillates with constant amplitude I and (angular) frequency ω. Period: $P = 2\pi/\omega$.

1.1 A centered finite difference scheme; step 1 and 2

- Strategy: follow the four steps[1] of the finite difference method.
- Step 1: Introduce a time mesh, here uniform on $[0, T]$: $t_n = n\Delta t$
- Step 2: Let the ODE be satisfied at each mesh point:

$$u''(t_n) + \omega^2 u(t_n) = 0, \quad n = 1, \ldots, N_t\,. \tag{3}$$

1.2 A centered finite difference scheme; step 3

Step 3: Approximate derivative(s) by finite difference approximation(s). Very common (standard!) formula for u'':

$$u''(t_n) \approx \frac{u^{n+1} - 2u^n + u^{n-1}}{\Delta t^2}\,. \tag{4}$$

Use this discrete initial condition together with the ODE at $t = 0$ to eliminate u^{-1} (insert (4) in (3)):

$$\frac{u^{n+1} - 2u^n + u^{n-1}}{\Delta t^2} = -\omega^2 u^n\,. \tag{5}$$

1.3 A centered finite difference scheme; step 4

Step 4: Formulate the computational algorithm. Assume u^{n-1} and u^n are known, solve for unknown u^{n+1}:

$$u^{n+1} = 2u^n - u^{n-1} - \Delta t^2\omega^2 u^n\,. \tag{6}$$

Nick names for this scheme: Störmer's method or Verlet integration[2].

[1] http://tinyurl.com/k3sdbuv/pub/decay-sphinx/main_decay.html#the-forward-euler-scheme
[2] http://en.wikipedia.org/wiki/Velocity_Verlet

1.4 Computing the first step

- The formula breaks down for u^1 because u^{-1} is unknown and outside the mesh!
- And: we have not used the initial condition $u'(0) = 0$.

Discretize $u'(0) = 0$ by a centered difference

$$\frac{u^1 - u^{-1}}{2\Delta t} = 0 \quad \Rightarrow \quad u^{-1} = u^1 \,. \tag{7}$$

Inserted in (6) for $n = 0$ gives

$$u^1 = u^0 - \frac{1}{2}\Delta t^2\omega^2 u^0 \,. \tag{8}$$

1.5 The computational algorithm

1. $u^0 = I$
2. compute u^1 from (8)
3. for $n = 1, 2, \ldots, N_t - 1$:
   (a) compute u^{n+1} from (6)

More precisely expressed in Python:

```
t = linspace(0, T, Nt+1)  # mesh points in time
dt = t[1] - t[0]          # constant time step.
u = zeros(Nt+1)           # solution

u[0] = I
u[1] = u[0] - 0.5*dt**2*w**2*u[0]
for n in range(1, Nt):
    u[n+1] = 2*u[n] - u[n-1] - dt**2*w**2*u[n]
```

Note: `w` is consistently used for ω in my code.

1.6 Operator notation; ODE

With $[D_tD_tu]^n$ as the finite difference approximation to $u''(t_n)$ we can write

$$[D_tD_tu + \omega^2 u = 0]^n \,. \tag{9}$$

$[D_tD_tu]^n$ means applying a central difference with step $\Delta t/2$ twice:

$$[D_t(D_tu)]^n = \frac{[D_tu]^{n+\frac{1}{2}} - [D_tu]^{n-\frac{1}{2}}}{\Delta t}$$

which is written out as

$$\frac{1}{\Delta t}\left(\frac{u^{n+1} - u^n}{\Delta t} - \frac{u^n - u^{n-1}}{\Delta t}\right) = \frac{u^{n+1} - 2u^n + u^{n-1}}{\Delta t^2} \,.$$

1.7 Operator notation; initial condition

$$[u = I]^0, \quad [D_{2t}u = 0]^0, \tag{10}$$

where $[D_{2t}u]^n$ is defined as

$$[D_{2t}u]^n = \frac{u^{n+1} - u^{n-1}}{2\Delta t}\,. \tag{11}$$

1.8 Computing u'

u is often displacement/position, u' is velocity and can be computed by

$$u'(t_n) \approx \frac{u^{n+1} - u^{n-1}}{2\Delta t} = [D_{2t}u]^n\,. \tag{12}$$

2 Implementation

2.1 Core algorithm

```
from numpy import *
from matplotlib.pyplot import *
from vib_empirical_analysis import minmax, periods, amplitudes

def solver(I, w, dt, T):
    """
    Solve u'' + w**2*u = 0 for t in (0,T], u(0)=I and u'(0)=0,
    by a central finite difference method with time step dt.
    """
    dt = float(dt)
    Nt = int(round(T/dt))
    u = zeros(Nt+1)
    t = linspace(0, Nt*dt, Nt+1)

    u[0] = I
    u[1] = u[0] - 0.5*dt**2*w**2*u[0]
    for n in range(1, Nt):
        u[n+1] = 2*u[n] - u[n-1] - dt**2*w**2*u[n]
    return u, t
```

2.2 Plotting

```
def exact_solution(t, I, w):
    return I*cos(w*t)

def visualize(u, t, I, w):
    plot(t, u, 'r--o')
    t_fine = linspace(0, t[-1], 1001)  # very fine mesh for u_e
    u_e = exact_solution(t_fine, I, w)
    hold('on')
    plot(t_fine, u_e, 'b-')
    legend(['numerical', 'exact'], loc='upper left')
    xlabel('t')
    ylabel('u')
    dt = t[1] - t[0]
    title('dt=%g' % dt)
    umin = 1.2*u.min();  umax = -umin
    axis([t[0], t[-1], umin, umax])
    savefig('vib1.png')
    savefig('vib1.pdf')
    savefig('vib1.eps')
```

2.3 Main program

```
I = 1
w = 2*pi
dt = 0.05
num_periods = 5
P = 2*pi/w    #  one period
T = P*num_periods
u, t = solver(I, w, dt, T)
visualize(u, t, I, w, dt)
```

2.4 User interface: command line

```
import argparse
parser = argparse.ArgumentParser()
parser.add_argument('--I', type=float, default=1.0)
parser.add_argument('--w', type=float, default=2*pi)
parser.add_argument('--dt', type=float, default=0.05)
parser.add_argument('--num_periods', type=int, default=5)
a = parser.parse_args()
I, w, dt, num_periods = a.I, a.w, a.dt, a.num_periods
```

2.5 Running the program

vib_undamped.py[3]:

```
Terminal> python vib_undamped.py --dt 0.05 --num_periods 40
```

Generates frames tmp_vib%04d.png in files. Can make movie:

```
Terminal> avconv -r 12 -i tmp_vib%04d.png -vcodec flv movie.flv
```

Can use ffmpeg instead of avconv.

Format	Codec and filename
Flash	-vcodec flv movie.flv
MP4	-vcodec libx64 movie.mp4
Webm	-vcodec libvpx movie.webm
Ogg	-vcodec libtheora movie.ogg

3 Verification

3.1 First steps for testing and debugging

- **Testing very simple solutions**: $u = \text{const}$ or $u = ct + d$ do not apply here (without a force term in the equation: $u'' + \omega^2 u = f$).
- **Hand calculations**: calculate u^1 and u^2 and compare with program.

[3] http://tinyurl.com/jvzzcfn/vib/vib_undamped.py

3.2 Checking convergence rates

The next function estimates convergence rates, i.e., it

- performs m simulations with halved time steps: $2^{-k}\Delta t$, $k = 0, \ldots, m-1$,
- computes the L_2 norm of the error, $E = \sqrt{\Delta t_i \sum_{n=0}^{N_t-1}(u^n - u_{\mathrm{e}}(t_n))^2}$ in each case,
- estimates the rates r_i from two consecutive experiments $(\Delta t_{i-1}, E_{i-1})$ and $(\Delta t_i, E_i)$, assuming $E_i = C\Delta t_i^{r_i}$ and $E_{i-1} = C\Delta t_{i-1}^{r_i}$:

3.3 Implementational details

```
def convergence_rates(m, num_periods=8):
    """
    Return m-1 empirical estimates of the convergence rate
    based on m simulations, where the time step is halved
    for each simulation.
    """
    w = 0.35; I = 0.3
    dt = 2*pi/w/30  # 30 time step per period 2*pi/w
    T = 2*pi/w*num_periods
    dt_values = []
    E_values = []
    for i in range(m):
        u, t = solver(I, w, dt, T)
        u_e = exact_solution(t, I, w)
        E = sqrt(dt*sum((u_e-u)**2))
        dt_values.append(dt)
        E_values.append(E)
        dt = dt/2

    r = [log(E_values[i-1]/E_values[i])/
         log(dt_values[i-1]/dt_values[i])
         for i in range(1, m, 1)]
    return r
```

Result: `r` contains values equal to 2.00 - as expected!

3.4 Nose test

Use final `r[-1]` in a unit test:

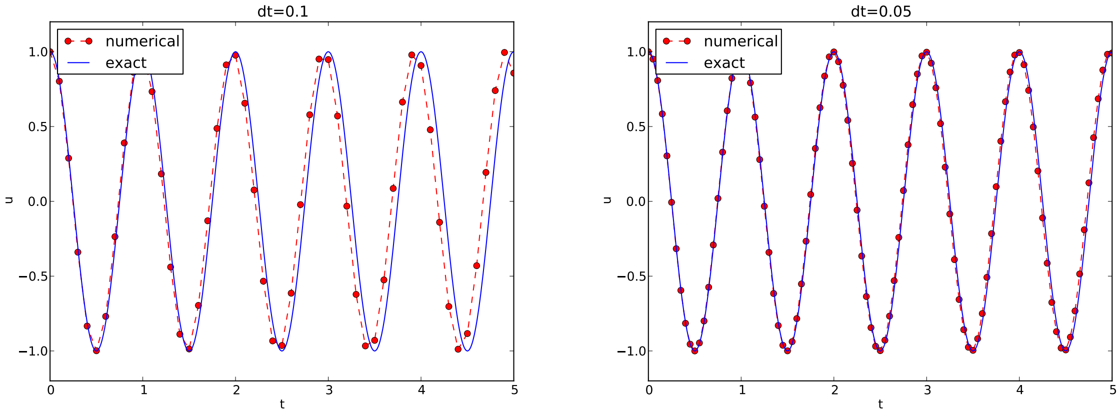
```
def test_convergence_rates():
    r = convergence_rates(m=5, num_periods=8)
    # Accept rate to 1 decimal place
    nt.assert_almost_equal(r[-1], 2.0, places=1)
```

Complete code in `vib_undamped.py`[4].

[4] http://tinyurl.com/jvzzcfn/vib/vib_undamped.py

4 Long time simulations

4.1 Effect of the time step on long simulations



- The numerical solution seems to have right amplitude.
- There is a phase error (reduced by reducing the time step).
- The total phase error seems to grow with time.

4.2 Using a moving plot window

- In long time simulations we need a plot window that follows the solution.
- Method 1: `scitools.MovingPlotWindow`.
- Method 2: `scitools.avplotter` (ASCII vertical plotter).

Example:

```
Terminal> python vib_undamped.py --dt 0.05 --num_periods 40
```

Movie of the moving plot window[5].

5 Analysis of the numerical scheme

5.1 Deriving an exact numerical solution; ideas

- Linear, homogeneous, difference equation for u^n.
- Has solutions $u^n \sim A^n$, where A is unknown (number).
- Here: $u_e(t) = I\cos(\omega t) \sim I\exp(i\omega t) = I(e^{i\omega\Delta t})^n$
- Trick for simplifying the algebra: $u^n = A^n$, with $A = \exp(i\tilde{\omega}\Delta t)$, then find $\tilde{\omega}$
- $\tilde{\omega}$: unknown *numerical frequency* (easier to calculate than A)

[5] `http://tinyurl.com/k3sdbuv/pub/mov-vib/vib_undamped_dt0.05/index.html`

- $\omega - \tilde{\omega}$ is the *phase error*
- Use the real part as the physical relevant part of a complex expression

5.2 Deriving an exact numerical solution; calculations (1)

$$u^n = A^n = \exp{(\tilde{\omega}\Delta t\, n)} = \exp{(\tilde{\omega} t)} = \cos(\tilde{\omega} t) + i\sin(\tilde{\omega} t)\,.$$

$$\begin{aligned}
[D_tD_t u]^n &= \frac{u^{n+1} - 2u^n + u^{n-1}}{\Delta t^2}\\
&= I\frac{A^{n+1} - 2A^n + A^{n-1}}{\Delta t^2}\\
&= I\frac{\exp{(i\tilde{\omega}(t+\Delta t))} - 2\exp{(i\tilde{\omega} t)} + \exp{(i\tilde{\omega}(t-\Delta t))}}{\Delta t^2}\\
&= I\exp{(i\tilde{\omega} t)}\frac{1}{\Delta t^2}\left(\exp{(i\tilde{\omega}(\Delta t))} + \exp{(i\tilde{\omega}(-\Delta t))} - 2\right)\\
&= I\exp{(i\tilde{\omega} t)}\frac{2}{\Delta t^2}\left(\cosh(i\tilde{\omega}\Delta t) - 1\right)\\
&= I\exp{(i\tilde{\omega} t)}\frac{2}{\Delta t^2}\left(\cos(\tilde{\omega}\Delta t) - 1\right)\\
&= -I\exp{(i\tilde{\omega} t)}\frac{4}{\Delta t^2}\sin^2(\frac{\tilde{\omega}\Delta t}{2})
\end{aligned}$$

5.3 Deriving an exact numerical; calculations (2)

The scheme (6) with $u^n = I\exp{(i\omega\tilde{\Delta} t\, n)}$ inserted gives

$$-I\exp{(i\tilde{\omega} t)}\frac{4}{\Delta t^2}\sin^2(\frac{\tilde{\omega}\Delta t}{2}) + \omega^2 I\exp{(i\tilde{\omega} t)} = 0, \tag{13}$$

which after dividing by $I o \exp{(i\tilde{\omega} t)}$ results in

$$\frac{4}{\Delta t^2}\sin^2(\frac{\tilde{\omega}\Delta t}{2}) = \omega^2\,. \tag{14}$$

Solve for $\tilde{\omega}$:

$$\tilde{\omega} = \pm\frac{2}{\Delta t}\sin^{-1}\left(\frac{\omega\Delta t}{2}\right)\,. \tag{15}$$

- Phase error because $\tilde{\omega} \neq \omega$.
- But how good is the approximation $\tilde{\omega}$ to ω?

5.4 Polynomial approximation of the phase error

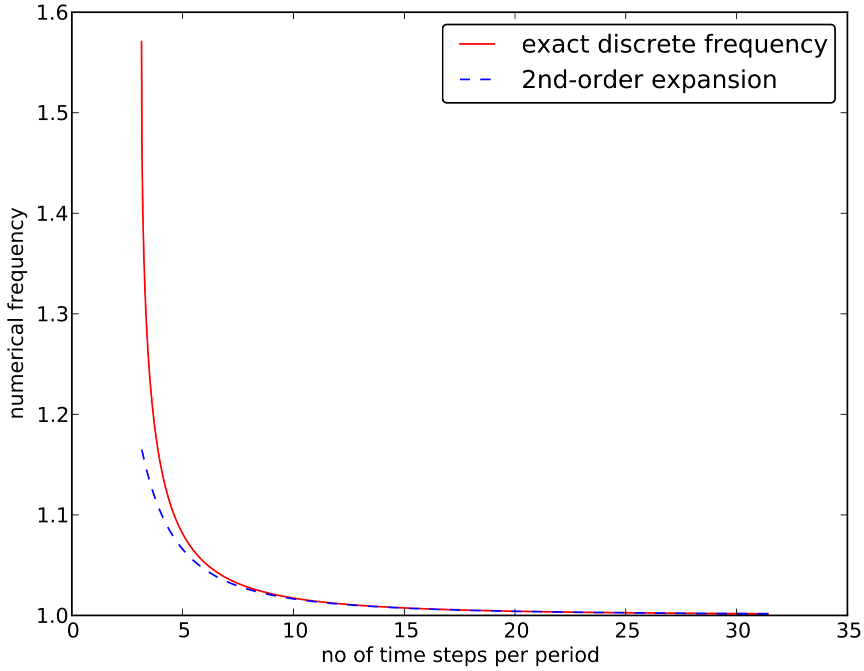
Taylor series expansion for small Δt gives a formula that is easier to understand:

```
>>> from sympy import *
>>> dt, w = symbols('dt w')
>>> w_tilde = asin(w*dt/2).series(dt, 0, 4)*2/dt
>>> print w_tilde
(dt*w + dt**3*w**3/24 + O(dt**4))/dt  # observe final /dt
```

$$\tilde{\omega} = \omega\left(1 + \frac{1}{24}\omega^2\Delta t^2\right) + \mathcal{O}(\Delta t^3)\,. \tag{16}$$

The numerical frequency is too large (to fast oscillations).

5.5 Plot of the phase error



Recommendation: 25-30 points per period.

5.6 Exact discrete solution

$$u^n = I\cos(\tilde{\omega} n\Delta t), \quad \tilde{\omega} = \frac{2}{\Delta t}\sin^{-1}\left(\frac{\omega\Delta t}{2}\right). \tag{17}$$

The error mesh function,

$$e^n = u_e(t_n) - u^n = I\cos(\omega n\Delta t) - I\cos(\tilde{\omega} n\Delta t)$$

is ideal for verification and analysis.

5.7 Convergence of the numerical scheme

Can easily show *convergence*:

$$e^n \rightarrow 0 \text{ as } \Delta t \rightarrow 0,$$

because

$$\lim_{\Delta t\rightarrow 0}\tilde{\omega} = \lim_{\Delta t\rightarrow 0}\frac{2}{\Delta t}\sin^{-1}\left(\frac{\omega\Delta t}{2}\right) = \omega,$$

by L'Hopital's rule or simply asking `(2/x)*asin(w*x/2) as x->0` in WolframAlpha[6].

[6] `http://www.wolframalpha.com/input/?i=%282%2Fx%29*asin%28w*x%2F2%29+as+x-%3E0`

5.8 Stability

Observations:

- Numerical solution has constant amplitude (desired!), but phase error.
- Constant amplitude requires $\sin^{-1}(\omega\Delta t/2)$ to be real-valued $\Rightarrow |\omega\Delta t/2| \leq 1$.
- $\sin^{-1}(x)$ is complex if $|x| > 1$, and then $\tilde{\omega}$ becomes complex.

What is the consequence of complex $\tilde{\omega}$?

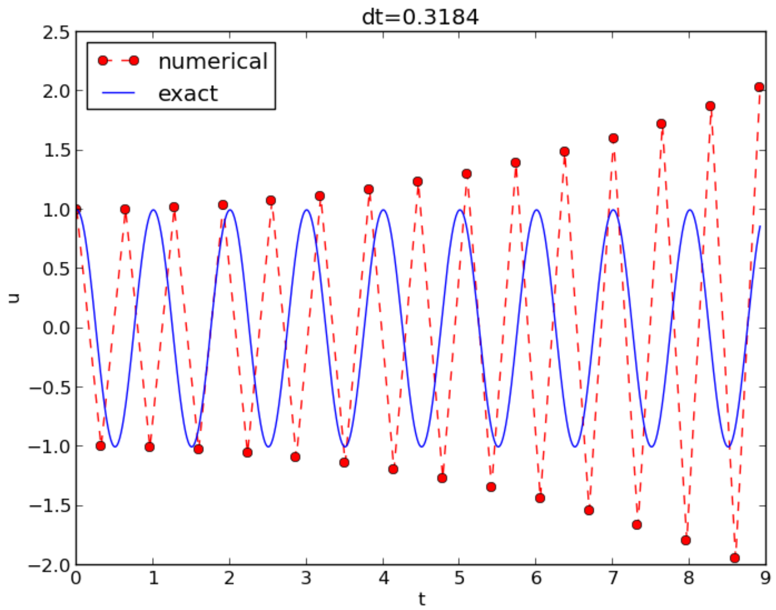
- Set $\tilde{\omega} = \tilde{\omega}_r + i\tilde{\omega}_i$.
- Since $\sin^{-1}(x)$ has a negative* imaginary part[7] for $x > 1$, $\exp(i\omega\tilde{t}) = \exp(-\tilde{\omega}_i t)\exp(i\tilde{\omega}_r t)$ leads to exponential growth $e^{-\tilde{\omega}_i t}$ when $-\tilde{\omega}_i t > 0$.
- This is *instability* because the qualitative behavior is wrong.

5.9 The stability criterion

Cannot tolerate growth and must therefore demand a *stability criterion*

$$\frac{\omega\Delta t}{2} \leq 1 \quad \Rightarrow \quad \Delta t \leq \frac{2}{\omega}\,. \tag{18}$$

Try $\Delta t = \frac{2}{\omega} + 9.01 \cdot 10^{-5}$ (slightly too big!):



[7] http://www.wolframalpha.com/input/?i=arcsin%28x%29%2C+x+in+%280%2C3%29

5.10 Summary of the analysis

We can draw three important conclusions:

1. The key parameter in the formulas is $p = \omega\Delta t$.
   (a) Period of oscillations: $P = 2\pi/\omega$
   (b) Number of time steps per period: $N_P = P/\Delta t$
   (c) $\Rightarrow\ p = \omega\Delta t = 2\pi/N_P \sim 1/N_P$
   (d) The smallest possible N_P is 2 $\Rightarrow p \in (0,\pi]$
2. For $p \leq 2$ the amplitude of u^n is constant (stable solution)
3. u^n has a relative phase error $\tilde{\omega}/\omega \approx 1 + \frac{1}{24}p^2$, making numerical peaks occur too early

6 Alternative schemes based on 1st-order equations

6.1 Rewriting 2nd-order ODE as system of two 1st-order ODEs

The vast collection of ODE solvers (e.g., in Odespy[8]) cannot be applied to

$$u'' + \omega^2 u = 0$$

unless we write this higher-order ODE as a system of 1st-order ODEs.

Introduce an auxiliary variable $v = u'$:

$$u' = v, \tag{19}$$
$$v' = -\omega^2 u\,. \tag{20}$$

Initial conditions: $u(0) = I$ and $v(0) = 0$.

6.2 The Forward Euler scheme

We apply the Forward Euler scheme to each component equation:

$$[D_t^+ u = v]^n,$$
$$[D_t^+ v = -\omega^2 u]^n,$$

or written out,

$$u^{n+1} = u^n + \Delta t v^n, \tag{21}$$
$$v^{n+1} = v^n - \Delta t\omega^2 u^n\,. \tag{22}$$

[8] `https://github.com/hplgit/odespy`

6.3 The Backward Euler scheme

We apply the Backward Euler scheme to each component equation:

$$[D_t^- u = v]^{n+1}, \tag{23}$$

$$[D_t^- v = -\omega u]^{n+1}\,. \tag{24}$$

Written out:

$$u^{n+1} - \Delta t v^{n+1} = u^n, \tag{25}$$

$$v^{n+1} + \Delta t\omega^2 u^{n+1} = v^n\,. \tag{26}$$

This is a *coupled* 2×2 system for the new values at $t = t_{n+1}$!

6.4 The Crank-Nicolson scheme

$$[D_t u = \overline{v}^t]^{n+\frac{1}{2}}, \tag{27}$$

$$[D_t v = -\omega \overline{u}^t]^{n+\frac{1}{2}}\,. \tag{28}$$

The result is also a coupled system:

$$u^{n+1} - \frac{1}{2}\Delta t v^{n+1} = u^n + \frac{1}{2}\Delta t v^n, \tag{29}$$

$$v^{n+1} + \frac{1}{2}\Delta t\omega^2 u^{n+1} = v^n - \frac{1}{2}\Delta t\omega^2 u^n\,. \tag{30}$$

6.5 Comparison of schemes via Odespy

Can use Odespy[9] to compare many methods for first-order schemes:

```
import odespy
import numpy as np

def f(u, t, w=1):
    u, v = u  # u is array of length 2 holding our [u, v]
    return [v, -w**2*u]

def run_solvers_and_plot(solvers, timesteps_per_period=20,
                         num_periods=1, I=1, w=2*np.pi):
    P = 2*np.pi/w  # duration of one period
    dt = P/timesteps_per_period
    Nt = num_periods*timesteps_per_period
    T = Nt*dt
    t_mesh = np.linspace(0, T, Nt+1)

    legends = []
    for solver in solvers:
        solver.set(f_kwargs={'w': w})
        solver.set_initial_condition([I, 0])
        u, t = solver.solve(t_mesh)
```

6.6 Forward and Backward Euler and Crank-Nicolson

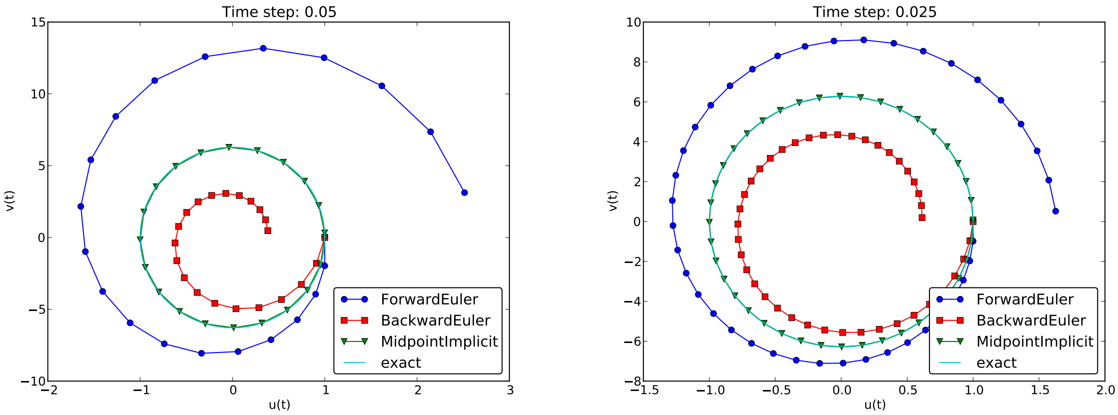
[9] `https://github.com/hplgit/odespy`

```
solvers = [
    odespy.ForwardEuler(f),
    # Implicit methods must use Newton solver to converge
    odespy.BackwardEuler(f, nonlinear_solver='Newton'),
    odespy.CrankNicolson(f, nonlinear_solver='Newton'),
    ]
```

Two plot types:

- $u(t)$ vs t
- Parameterized curve $(u(t), v(t))$ in *phase space*
- Exact curve is an ellipse: $(I\cos\omega t, -\omega I\sin\omega t)$, closed and periodic

6.7 Phase plane plot of the numerical solutions



Note: CrankNicolson in Odespy leads to the name MidpointImplicit in plots.

6.8 Plain solution curves

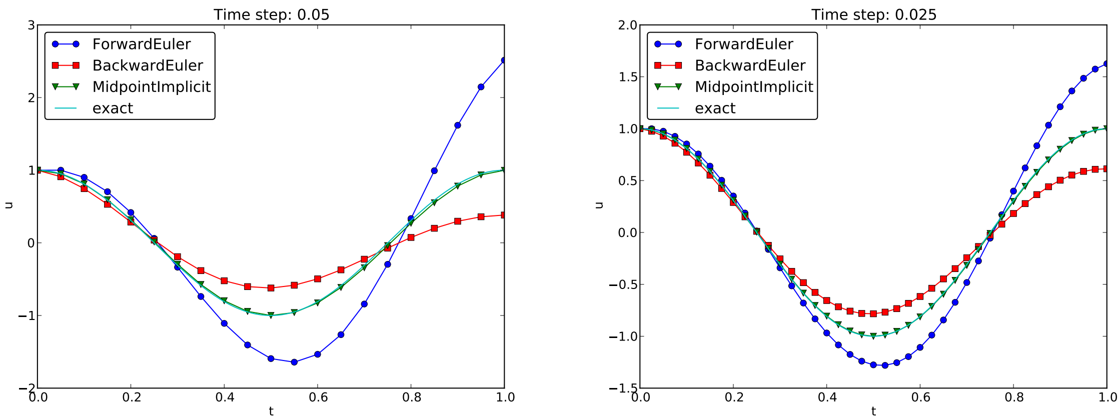


Figure 1: Comparison of classical schemes.

6.9 Observations from the figures

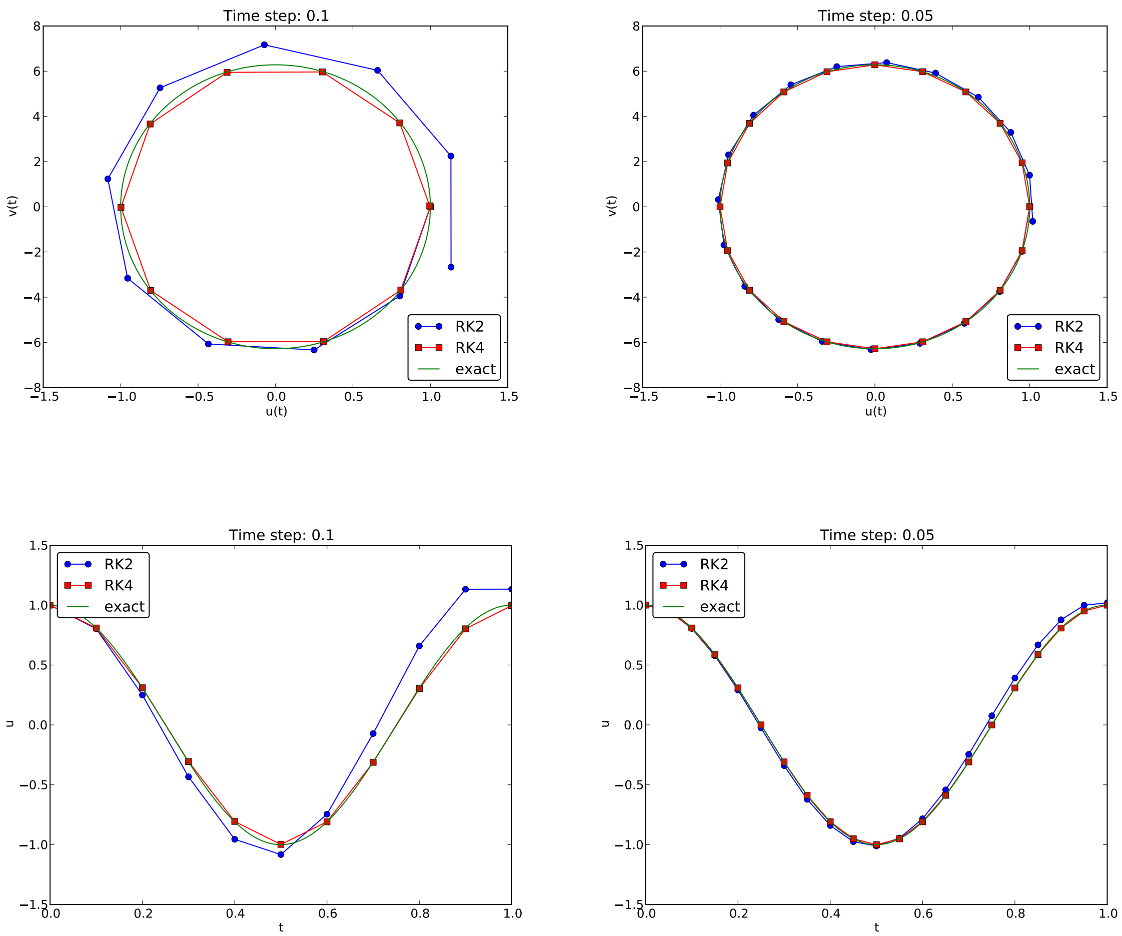
- Forward Euler has growing amplitude and outward (u, v) spiral - pumps energy into the system.

- Backward Euler is opposite: decreasing amplitude, inward sprial, extracts energy.

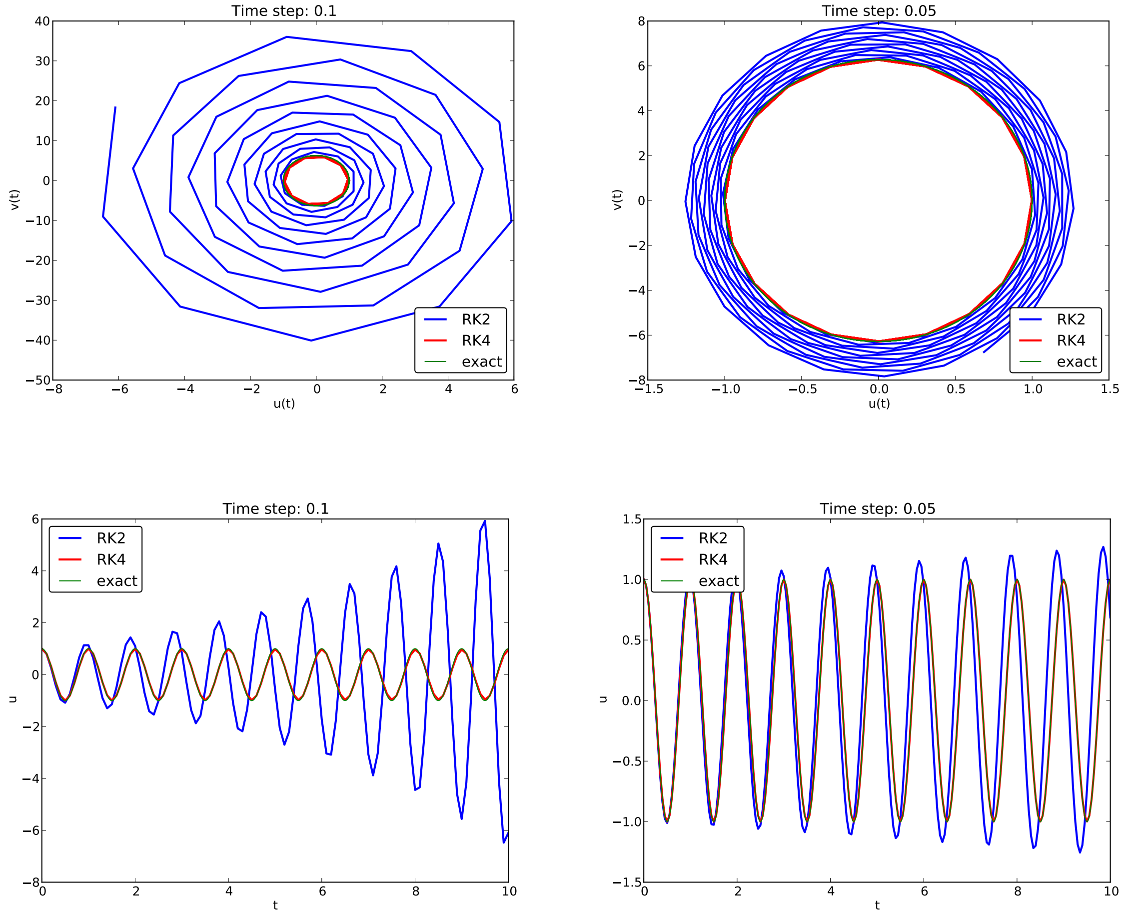
- **Forward and Backward Euler are useless for vibrations.**

- Crank-Nicolson (MidpointImplicit) looks much better.

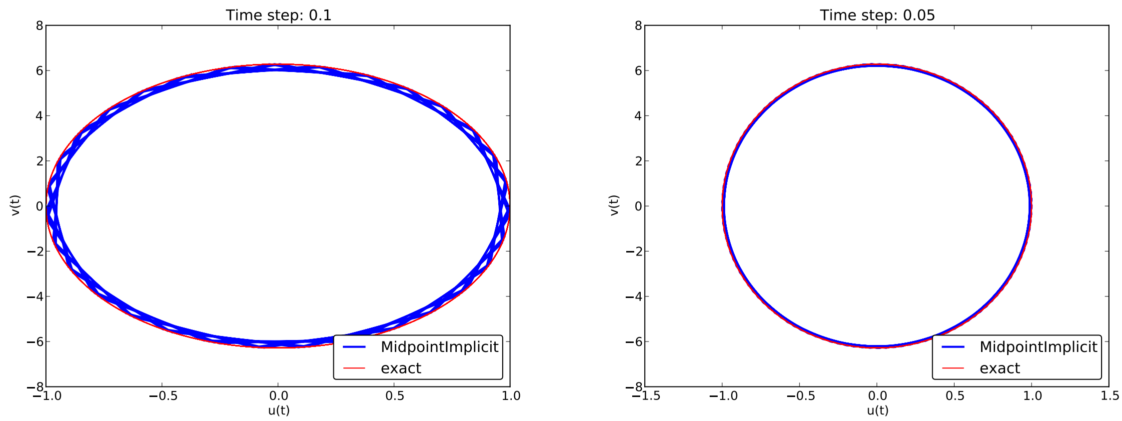
6.10 Runge-Kutta methods of order 2 and 4; short time series

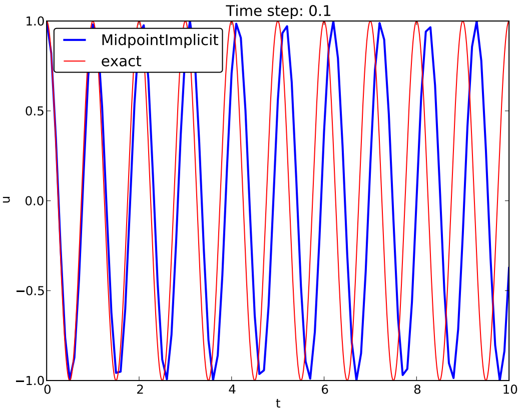


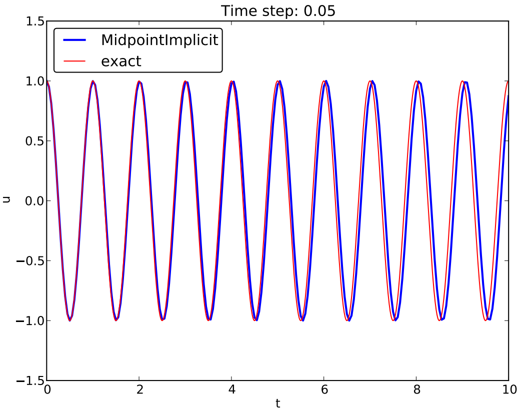
6.11 Runge-Kutta methods of order 2 and 4; longer time series



6.12 Crank-Nicolson; longer time series







(MidpointImplicit means CrankNicolson in Odespy)

6.13 Observations of RK and CN methods

- 4th-order Runge-Kutta is very accurate, also for large Δt.
- 2th-order Runge-Kutta is almost as bad as Forward and Backward Euler.
- Crank-Nicolson is accurate, but the amplitude is not as accurate as the difference scheme for $u'' + \omega^2 u = 0$.

6.14 Energy conservation property

The model

$$u'' + \omega^2 u = 0, \quad u(0) = I, \ u'(0) = V,$$

has the nice *energy conservation property* that

$$E(t) = \frac{1}{2}(u')^2 + \frac{1}{2}\omega^2 u^2 = \text{const}\,.$$

This can be used to check solutions.

6.15 Derivation of the energy conservation property

Multiply $u'' + \omega^2 u = 0$ by u' and integrate:

$$\int_0^T u''u'dt + \int_0^T \omega^2 uu'dt = 0\,.$$

Observing that

$$u''u' = \frac{d}{dt}\frac{1}{2}(u')^2, \quad uu' = \frac{d}{dt}\frac{1}{2}u^2,$$

we get

$$\int_0^T (\frac{d}{dt}\frac{1}{2}(u')^2 + \frac{d}{dt}\frac{1}{2}\omega^2 u^2)dt = E(T) - E(0),$$

where

$$E(t) = \frac{1}{2}(u')^2 + \frac{1}{2}\omega^2 u^2\,. \tag{31}$$

6.16 Remark about $E(t)$

$E(t)$ does not measure energy, energy per mass unit.

Starting with an ODE coming directly from Newton's 2nd law $F = ma$ with a spring force $F = -ku$ and $ma = mu''$ (a: acceleration, u: displacement), we have

$$mu'' + ku = 0$$

Integrating this equation gives a physical energy balance:

$$E(t) = \underbrace{\frac{1}{2}mv^2}_{\text{kinetic energy}} + \underbrace{\frac{1}{2}ku^2}_{\text{potential energy}} = E(0), \quad v = u'$$

Note: the balance is not valid if we add other terms to the ODE.

6.17 The Euler-Cromer method; idea

Forward-backward discretization of the 2x2 system:

- Update u with Forward Euler
- Update v with Backward Euler, using latest u

$$[D_t^+ u = v]^n, \tag{32}$$
$$[D_t^- v = -\omega u]^{n+1}\,. \tag{33}$$

6.18 The Euler-Cromer method; complete formulas

Written out:

$$u^0 = I, \tag{34}$$
$$v^0 = 0, \tag{35}$$
$$u^{n+1} = u^n + \Delta t v^n, \tag{36}$$
$$v^{n+1} = v^n - \Delta t \omega^2 u^{n+1}\,. \tag{37}$$

Names: Forward-backward scheme, Semi-implicit Euler method[10], symplectic Euler, semi-explicit Euler, Newton-Stormer-Verlet, and Euler-Cromer.

- Forward Euler and Backward Euler have error $\mathcal{O}(\Delta t)$
- What about the overall scheme? Expect $\mathcal{O}(\Delta t)$...

[10] http://en.wikipedia.org/wiki/Semi-implicit_Euler_method

6.19 Equivalence with the scheme for the second-order ODE

Goal: eliminate v^n. We have

$$v^n = v^{n-1} - \Delta t\omega^2 u^n,$$

which can be inserted in (36) to yield

$$u^{n+1} = u^n + \Delta t v^{n-1} - \Delta t^2\omega^2 u^n. \tag{38}$$

Using (36),

$$v^{n-1} = \frac{u^n - u^{n-1}}{\Delta t},$$

and when this is inserted in (38) we get

$$u^{n+1} = 2u^n - u^{n-1} - \Delta t^2\omega^2 u^n \tag{39}$$

6.20 Comparison of the treatment of initial conditions

- The Euler-Cromer scheme is nothing but the centered scheme for $u'' + \omega^2 u = 0$ (6)!
- The previous analysis of this scheme then also applies to the Euler-Cromer method!
- What about the initial conditions?

$$u' = v = 0 \quad \Rightarrow \quad v^0 = 0,$$

and (36) implies $u^1 = u^0$, while (37) says $v^1 = -\omega^2 u^0$.

This $u^1 = u^0$ approximation corresponds to a first-order Forward Euler discretization of $u'(0) = 0$: $[D_t^+ u = 0]^0$.

6.21 A method utilizing a staggered mesh

- The Euler-Cromer scheme uses two unsymmetric differences in a symmetric way...
- We can derive the method from a more pedagogical point of view where we use a *staggered mesh* and only centered differences

Staggered mesh:

- u is unknown at mesh points $t_0, t_1, \ldots, t_n, \ldots$
- v is unknown at mesh points $t_{1/2}, t_{3/2}, \ldots, t_{n+1/2}, \ldots$ (between the u points)

6.22 Centered differences on a staggered mesh

$$[D_t u = v]^{n+\frac{1}{2}}, \tag{40}$$
$$[D_t v = -\omega u]^{n+1}\,. \tag{41}$$

Written out:

$$u^{n+1} = u^n + \Delta t v^{n+\frac{1}{2}}, \tag{42}$$
$$v^{n+\frac{3}{2}} = v^{n+\frac{1}{2}} - \Delta t\omega^2 u^{n+1}\,. \tag{43}$$

or shift one time level back (purely of esthetic reasons):

$$u^n = u^{n-1} + \Delta t v^{n-\frac{1}{2}}, \tag{44}$$
$$v^{n+\frac{1}{2}} = v^{n-\frac{1}{2}} - \Delta t\omega^2 u^n\,. \tag{45}$$

6.23 Comparison with the scheme for the 2nd-order ODE

- Can eliminate $v^{n\pm 1/2}$ and get the centered scheme for $u'' + \omega^2 u = 0$
- What about the initial conditions? Their equivalent too!

$u(0) = 0$ and $u'(0) = v(0) = 0$ give $u^0 = I$ and

$$v(0) \approx \frac{1}{2}(v^{-\frac{1}{2}} + v^{\frac{1}{2}}) = 0, \quad \Rightarrow \quad v^{-\frac{1}{2}} = -v^{\frac{1}{2}}\,.$$

Combined with the scheme on the staggered mesh we get

$$u^1 = u^0 - \frac{1}{2}\Delta t^2\omega^2 I,$$

6.24 Implementation of a staggered mesh; integer indices

- How to write $v^{n+\frac{1}{2}}$ in the code? `v[i+0.5]` does not work...
- Need a storage convention:
  - $v^{1+\frac{1}{2}} \rightarrow$ `v[n]`
  - $v^{1-\frac{1}{2}} \rightarrow$ `v[n-1]`
- $v^{n+\frac{1}{2}} = v^{n-\frac{1}{2}} - \Delta t\omega^2 u^n$ becomes `v[n] = v[n-1] - dt*w**2*u[n]`

```
\begin{shadedquoteBlue}
\fontsize{9pt}{9pt}
\begin{Verbatim}
def solver(I, w, dt, T):
    # set up variables...

    u[0] = I
    v[0] = 0 - 0.5*dt*w**2*u[0]
    for n in range(1, Nt+1):
        u[n] = u[n-1] + dt*v[n-1]
        v[n] = v[n-1] - dt*w**2*u[n]
    return u, t, v, t_v
```

6.25 Implementation of a staggered mesh; half-integer indices (1)

It would be nice to write

$$u^n = u^{n-1} + \Delta t v^{n-\frac{1}{2}},$$
$$v^{n+\frac{1}{2}} = v^{n-\frac{1}{2}} - \Delta t\omega^2 u^n,$$

as

```
u[n] = u[n-1] + dt*v[n-half]
v[n+half] = v[n-half] - dt*w**2*u[n]
```

(Implying that `n+half` is `n` and `n-half` is `n-1`.)

6.26 Implementation of a staggered mesh; half-integer indices (2)

This class ensures that `n+half` is `n` and `n-half` is `n-1`:

```
class HalfInt:
    def __radd__(self, other):
        return other

    def __rsub__(self, other):
        return other - 1

half = HalfInt()
```

Now

```
u[n] = u[n-1] + dt*v[n-half]
v[n+half] = v[n-half] - dt*w**2*u[n]
```

is equivalent to

```
u[n] = u[n-1] + dt*v[n-1]
v[n] = v[n-1] - dt*w**2*u[n]
```

7 Generalization: damping, nonlinear spring, and external excitation

$$mu'' + f(u') + s(u) = F(t), \quad u(0) = I,\ u'(0) = V,\ t \in (0, T]\,. \tag{46}$$

Input data: m, $f(u')$, $s(u)$, $F(t)$, I, V, and T.

Typical choices of f and s:

- linear damping $f(u') = bu$, or
- quadratic damping $f(u') = bu'|u'|$
- linear spring $s(u) = cu$
- nonlinear spring $s(u) \sim \sin(u)$ (pendulum)

7.1 A centered scheme for linear damping

$$[mD_tD_tu + f(D_{2t}u) + s(u) = F]^n \tag{47}$$

Written out

$$m\frac{u^{n+1} - 2u^n + u^{n-1}}{\Delta t^2} + f(\frac{u^{n+1} - u^{n-1}}{2\Delta t}) + s(u^n) = F^n \tag{48}$$

Assume $f(u')$ is linear in $u' = v$:

$$u^{n+1} = \left(2mu^n + (\frac{b}{2}\Delta t - m)u^{n-1} + \Delta t^2(F^n - s(u^n))\right)(m + \frac{b}{2}\Delta t)^{-1}\,. \tag{49}$$

7.2 Initial conditions

$u(0) = I$, $u'(0) = V$:

$$[u = I]^0 \quad \Rightarrow \quad u^0 = I, \tag{50}$$
$$[D_{2t}u = V]^0 \quad \Rightarrow \quad u^{-1} = u^1 - 2\Delta t V \tag{51}$$

End result:

$$u^1 = u^0 + \Delta t\, V + \frac{\Delta t^2}{2m}(-bV - s(u^0) + F^0)\,. \tag{52}$$

Same formula for u^1 as when using a centered scheme for $u'' + \omega u = 0$.

7.3 Linearization via a geometric mean approximation

- $f(u') = bu'|u'|$ leads to a quadratic equation for u^{n+1}
- Instead of solving the quadratic equation, we use a geometric mean approximation

In general, the geometric mean approximation reads

$$(w^2)^n \approx w^{n-\frac{1}{2}} w^{n+\frac{1}{2}}\,.$$

For $|u'|u'$ at t_n:

$$[u'|u'|]^n \approx u'(t_n + \frac{1}{2})|u'(t_n - \frac{1}{2})|\,.$$

For u' at $t_{n\pm 1/2}$ we use centered difference:

$$u'(t_{n+1/2}) \approx [D_t u]^{n+\frac{1}{2}}, \quad u'(t_{n-1/2}) \approx [D_t u]^{n-\frac{1}{2}}\,. \tag{53}$$

7.4 A centered scheme for quadratic damping

After some algebra:

$$\begin{aligned} u^{n+1} = &\left(m + b|u^n - u^{n-1}|\right)^{-1} \times \\ &\left(2mu^n - mu^{n-1} + bu^n|u^n - u^{n-1}| + \Delta t^2(F^n - s(u^n))\right)\,. \end{aligned} \tag{54}$$

7.5 Initial condition for quadratic damping

Simply use that $u' = V$ in the scheme when $t = 0$ ($n = 0$):

$$[mD_tD_t u + bV|V| + s(u) = F]^0 \tag{55}$$

which gives

$$u^1 = u^0 + \Delta t V + \frac{\Delta t^2}{2m}\left(-bV|V| - s(u^0) + F^0\right)\,. \tag{56}$$

7.6 Algorithm

1. $u^0 = I$
2. compute u^1 from (52) if linear damping or (56) if quadratic damping
3. for $n = 1, 2, \ldots, N_t - 1$:
   (a) compute u^{n+1} from (49) if linear damping or (54) if quadratic damping

7.7 Implementation

```
def solver(I, V, m, b, s, F, dt, T, damping='linear'):
    dt = float(dt); b = float(b); m = float(m) # avoid integer div.
    Nt = int(round(T/dt))
    u = zeros(Nt+1)
    t = linspace(0, Nt*dt, Nt+1)

    u[0] = I
    if damping == 'linear':
        u[1] = u[0] + dt*V + dt**2/(2*m)*(-b*V - s(u[0]) + F(t[0]))
    elif damping == 'quadratic':
        u[1] = u[0] + dt*V + \
               dt**2/(2*m)*(-b*V*abs(V) - s(u[0]) + F(t[0]))

    for n in range(1, Nt):
        if damping == 'linear':
            u[n+1] = (2*m*u[n] + (b*dt/2 - m)*u[n-1] +
                      dt**2*(F(t[n]) - s(u[n])))/(m + b*dt/2)
        elif damping == 'quadratic':
            u[n+1] = (2*m*u[n] - m*u[n-1] + b*u[n]*abs(u[n] - u[n-1])
                      + dt**2*(F(t[n]) - s(u[n])))/\
                      (m + b*abs(u[n] - u[n-1]))
    return u, t
```

7.8 Verification

- Constant solution $u_e = I$ $(V = 0)$ fulfills the ODE problem and the discrete equations. Ideal for debugging!
- Linear solution $u_e = Vt + I$ fulfills the ODE problem and the discrete equations.
- Quadratic solution $u_e = bt^2 + Vt + I$ fulfills the ODE problem and the discrete equations with linear damping, but not for quadratic damping. A special discrete source term can allow u_e to also fulfill the discrete equations with quadratic damping.

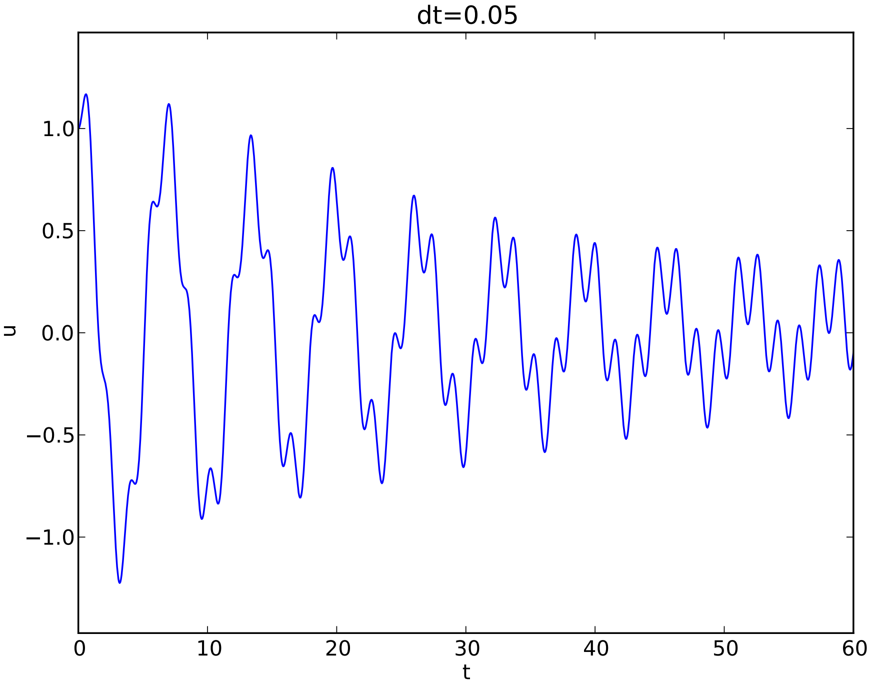
7.9 Demo program

`vib.py`[11] supports input via the command line:

```
Terminal> python vib.py --s 'sin(u)' --F '3*cos(4*t)' --c 0.03
```

This results in a moving window following the function[12] on the screen.

[11] http://tinyurl.com/jvzzcfn/vib/vib.py
[12] http://tinyurl.com/k3sdbuv/pub/mov-vib/vib_generalized_dt0.05/index.html



7.10 Euler-Cromer formulation

We rewrite

$$mu'' + f(u') + s(u) = F(t), \quad u(0) = I,\ u'(0) = V,\ t \in (0, T], \tag{57}$$

as a first-order ODE system

$$u' = v, \tag{58}$$
$$v' = m^{-1}\left(F(t) - f(v) - s(u)\right). \tag{59}$$

7.11 Staggered grid

- u is unknown at t_n: u^n
- v is unknown at $t_{n+1/2}$: $v^{n+\frac{1}{2}}$
- All derivatives are approximated by centered differences

$$[D_t u = v]^{n-\frac{1}{2}}, \tag{60}$$
$$[D_t v = m^{-1}\left(F(t) - f(v) - s(u)\right)]^n. \tag{61}$$

Written out,

$$
\begin{aligned}
\frac{u^n - u^{n-1}}{\Delta t} &= v^{n-\frac{1}{2}}, && (62)\\
\frac{v^{n+\frac{1}{2}} - v^{n-\frac{1}{2}}}{\Delta t} &= m^{-1}\left(F^n - f(v^n) - s(u^n)\right). && (63)
\end{aligned}
$$

Problem: $f(v^n)$

7.12 Linear damping

With $f(v) = bv$, we can use an arithmetic mean for bv^n a la Crank-Nicolson schemes.

$$
\begin{aligned}
u^n &= u^{n-1} + \Delta t v^{n-\frac{1}{2}},\\
v^{n+\frac{1}{2}} &= \left(1 + \frac{b}{2m}\Delta t\right)^{-1}\left(v^{n-\frac{1}{2}} + \Delta t m^{-1}\left(F^n - \frac{1}{2}f(v^{n-\frac{1}{2}}) - s(u^n)\right)\right).
\end{aligned}
$$

7.13 Quadratic damping

With $f(v) = b|v|v$, we can use a geometric mean

$$
b|v^n|v^n \approx b|v^{n-\frac{1}{2}}|v^{n+\frac{1}{2}},
$$

resulting in

$$
\begin{aligned}
u^n &= u^{n-1} + \Delta t v^{n-\frac{1}{2}},\\
v^{n+\frac{1}{2}} &= (1 + \frac{b}{m}|v^{n-\frac{1}{2}}|\Delta t)^{-1}\left(v^{n-\frac{1}{2}} + \Delta t m^{-1}\left(F^n - s(u^n)\right)\right).
\end{aligned}
$$

7.14 Initial conditions

$$
\begin{aligned}
u^0 &= I, && (64)\\
v^{\frac{1}{2}} &= V - \frac{1}{2}\Delta t\omega^2 I. && (65)
\end{aligned}
$$

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