

$$U'' + f(u) + s(u) = F(t)$$

Discretization

$$[D_t D_t U'' + f(D_{2t} U) + s(u) = F]^n$$

$$U^{n+1} - 2U^n + U^{n-1} + f\left(\frac{U^{n+1} - U^{n-1}}{2\Delta t}\right) + s(U^n) = F^n$$

U^{n+1} ; unknown, nonlinear in U^{n+1} if f is nonlinear

Linear damping: $f(u') = b u'$, $b = \text{const} \geq 0$

$$f(u) \approx b \frac{U^{n+1} - U^{n-1}}{2\Delta t}, \text{ can solve wrt } U^{n+1}$$

$$\Rightarrow U^{n+1} = \dots U^n, U^{n-1} \text{ explicit formula}$$

Quadratic f : $f(u') = b |u'| |u'|$

$$\textcircled{U^{n+1}} - 2U^n + U^{n-1} + b \left| \frac{\textcircled{U^{n+1}} - U^{n-1}}{2\Delta t} \right| \frac{\textcircled{U^{n+1}} - U^{n-1}}{2\Delta t} + s(U^n) = F^n$$

nonlinear in U^{n+1} .

Smart trick: approx $|u'| |u'|$ by a geometric mean

$$[|u'| |u'|]^n \approx |u'|^{n-\frac{1}{2}} [u']^{n+\frac{1}{2}} + \mathcal{O}(\Delta t^2)$$

$$\approx \left| [D_t U]^{n-\frac{1}{2}} \right| [D_t U]^{n+\frac{1}{2}}$$

$$= \left| \frac{U^n - U^{n-1}}{\Delta t} \right| \cdot \frac{U^{n+1} - U^n}{\Delta t} \text{ linear in } U^{n+1} !!$$

$$\Rightarrow U^{n+1} = \dots U^n, U^{n-1} \dots \text{ explicit scheme}$$

Note: $s(u)$ is evaluated at t_n and is therefore known.

$U' = ?$ Need to derive a special formula

scheme at $n=0, t=0$

$$\left. \begin{array}{l} \text{initial cond } [D_t U]^0 = V \end{array} \right\} \Rightarrow U' = \dots$$

First-order formulation and staggered meshes

First-order form:

$$\left\{ \begin{array}{l} U' = V \\ V' = -f(V) - s(U) + F(t) \\ U(0) = I, \quad v(0) = V. \end{array} \right.$$