

## lecture 7.5: leapfrog method

### learning goals

- appreciate situational applications for different numerical integration methods

another way to express RK method

$$\begin{aligned} x(t + \frac{\Delta t}{2}) &= x(t) + \frac{\Delta t}{2} f(x(t), t) \\ x(t + \Delta t) &= x(t) + \Delta t f(x(t + \frac{\Delta t}{2}), t + \frac{\Delta t}{2}) \end{aligned} \quad \left. \vphantom{\begin{aligned} x(t + \frac{\Delta t}{2}) &= x(t) + \frac{\Delta t}{2} f(x(t), t) \\ x(t + \Delta t) &= x(t) + \Delta t f(x(t + \frac{\Delta t}{2}), t + \frac{\Delta t}{2}) \end{aligned}} \right\} \begin{array}{c} \text{2} \quad \text{4} \\ \text{1} \quad \text{3} \end{array} \dots$$

what happens if we reverse time?

$$\begin{aligned} x(t - \frac{\Delta t}{2}) &= x(t) - \frac{\Delta t}{2} f(x(t), t) \\ x(t - \Delta t) &= x(t) - \Delta t f(x(t - \frac{\Delta t}{2}), t - \frac{\Delta t}{2}) \end{aligned}$$

now substitute in  $t = t + \frac{3\Delta t}{2}$

$$\begin{aligned} x(t + \Delta t) &= x(t + \frac{3\Delta t}{2}) - \frac{\Delta t}{2} f(x(t + \frac{3\Delta t}{2}), t + \frac{3\Delta t}{2}) \\ x(t + \frac{\Delta t}{2}) &= x(t + \frac{3\Delta t}{2}) - \Delta t f(x(t + \Delta t), t + \Delta t) \end{aligned}$$

compare,  
not the same

leapfrog method preserves time reversal symmetry

$$x(t + \frac{\Delta t}{2}) = x(t) + \frac{\Delta t}{2} f(x(t), t) \leftarrow \text{start w/ Euler, then leapfrog}$$

$$\begin{aligned} x(t + \Delta t) &= x(t) + \Delta t f(x(t + \frac{\Delta t}{2}), t + \frac{\Delta t}{2}) \\ x(t + \frac{3\Delta t}{2}) &= x(t + \Delta t) + \Delta t f(x(t + \Delta t), t + \Delta t) \end{aligned} \quad \left. \vphantom{\begin{aligned} x(t + \Delta t) &= x(t) + \Delta t f(x(t + \frac{\Delta t}{2}), t + \frac{\Delta t}{2}) \\ x(t + \frac{3\Delta t}{2}) &= x(t + \Delta t) + \Delta t f(x(t + \Delta t), t + \Delta t) \end{aligned}} \right\} \begin{array}{c} \text{1} \quad \text{3} \\ \text{2} \quad \text{4} \end{array}$$

check time reversal

$$\begin{aligned} x(t - \Delta t) &= x(t) - \Delta t f(x(t - \frac{\Delta t}{2}), t - \frac{\Delta t}{2}) \\ x(t - \frac{3\Delta t}{2}) &= x(t - \Delta t) - \Delta t f(x(t - \Delta t), t - \Delta t) \end{aligned}$$

substitute  $t = t + \frac{3\Delta t}{2}$

$$\begin{aligned} x(t + \frac{\Delta t}{2}) &= x(t + \frac{3\Delta t}{2}) - \Delta t f(x(t + \Delta t), t + \Delta t) \\ x(t) &= x(t + \Delta t) - \Delta t f(x(t + \frac{\Delta t}{2}), t + \frac{\Delta t}{2}) \end{aligned}$$

same!