

QUESTION ONE (1)

$$\frac{dw}{dt} = b \quad \text{--- (1)}$$

$$\frac{db}{dt} = -N^2 w \quad \text{--- (2)}$$

Substituting (1) into (2)

$$\frac{d^2 w}{dt^2} + N^2 w = 0$$

$$\text{Let } w = e^{\alpha t}$$

$$\frac{d^2}{dt^2} [e^{\alpha t}] + N^2 [e^{\alpha t}] = 0$$

$$\alpha^2 e^{\alpha t} + N^2 e^{\alpha t} = 0$$

$$\alpha^2 + N^2 = 0$$

$$\alpha^2 = -N^2$$

$$\alpha = \pm iN$$

Thus the general solution:

$$w(t) = A e^{int} + B e^{-int}$$

$$w(t) = A [\cos(Nt) + i \sin(Nt)] + B [\cos(Nt) - i \sin(Nt)]$$

$$w(t) = (A+B) \cos(Nt) + i (A-B) \sin(Nt)$$

$$\text{For } w|_{t=0} = w_0$$

$$w(0) = A+B = w_0$$

$$A+B = w_0 \quad \text{--- (3)}$$

$$\frac{d}{dt}(w(t)) = -(A+B)N\sin(Nt) + i(A-B)N\cos(Nt)$$

$$\text{For } \left. \frac{dw}{dt} \right|_{t=0} = a_0$$

$$\frac{d}{dt}w(0) = 0 + i(A-B)N\cos(0) = a_0$$

$$iN(A-B) = a_0$$

$$A-B = -\frac{a_0 i}{N} \quad \text{--- (4)}$$

From (3)

$A = w_0 - B$, substituting it into (4)

$$w_0 - B - B = -\frac{a_0 i}{N}$$

$$B = \frac{w_0}{2} + \frac{a_0 i}{2N}$$

Since B is known now,

$$A = w_0 - B$$

$$A = w_0 - \left[\frac{w_0}{2} + \frac{a_0 i}{2N} \right]$$

$$A = \frac{w_0}{2} - \frac{a_0 i}{2N}$$

Since A & B is known we substitute it into the general solution we found.

$$\left[\frac{\omega_0}{2} - \frac{q_0 i}{2N} + \frac{\omega_0}{2} + \frac{q_0 i}{2N} \right] \cos(Nt) + i \left[\frac{\omega_0}{2} - \frac{q_0 i}{2N} - \frac{\omega_0}{2} - \frac{q_0 i}{2N} \right] \sin(Nt) = w(t)$$

$$w(t) = \left[\frac{2\omega_0}{2} \right] \cos(Nt) + i \left[\frac{-2q_0 i}{2N} \right] \sin(Nt)$$

$$w(t) = \omega_0 \cos(Nt) + i \left(\frac{-q_0 i}{N} \right) \sin(Nt)$$

$$w(t) = \omega_0 \cos(Nt) + \frac{q_0}{N} \sin(Nt)$$

Therefore the general exact solution is

$$w(t) = \omega_0 \cos(Nt) + \frac{q_0}{N} \sin(Nt)$$

For the solution to remain bounded as $t \rightarrow \infty$, the amplitude of both $\cos(Nt)$ and $\sin(Nt)$ terms must remain finite. Therefore, the physical condition required is that the Brunt-Väisälä frequency N must be real and positive. This condition ensures that the motion is stable.

$$N^2 = \frac{g}{\theta} \frac{d\bar{\theta}}{dz} > 0$$

$$\frac{d\bar{\theta}}{dz} > 0$$

QUESTION 2A

$$\frac{\phi^{n+1} - 2\phi^n + \phi^{n-1}}{(\Delta t)^2} = -N^2 \phi^n$$

$$\text{Let } \phi^n = A^n e^{i\omega \Delta t}$$

$$\Rightarrow A^{n+1} e^{i\omega \Delta t} - 2A^n e^{i\omega \Delta t} + A^{n-1} e^{i\omega \Delta t} = -N^2 A^n e^{i\omega \Delta t} (\Delta t)^2$$

$$\Rightarrow A \cdot A^n e^{i\omega \Delta t} - 2A^n e^{i\omega \Delta t} + \frac{A^n}{A} e^{i\omega \Delta t} = -N^2 A^n e^{i\omega \Delta t} (\Delta t)^2$$

$$\Rightarrow A \phi^n - 2\phi^n + \frac{\phi^n}{A} = -N^2 \phi^n (\Delta t)^2$$

Dividing through by ϕ^n

$$\Rightarrow A - 2 + \frac{1}{A} = -N^2 (\Delta t)^2$$

$$\Rightarrow A^2 - 2A + 1 = -N^2 (\Delta t)^2 A$$

$$\Rightarrow A^2 + (N^2 (\Delta t)^2 - 2)A + 1 = 0$$

Solving using

$$\frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$a = 1, \quad b = N^2 (\Delta t)^2 - 2, \quad c = 1$$

$$A_{\pm} = \frac{-(N^2(\Delta t)^2 - 2) \pm \sqrt{(N^2(\Delta t)^2 - 2)^2 - 4(1)(1)}}{2(1)}$$

$$A_{\pm} = \frac{2 - N^2(\Delta t)^2}{2} \pm \frac{\sqrt{(N^2(\Delta t)^2 - 2)^2 - 4}}{2}$$

$$A_{\pm} = 1 - \frac{N^2(\Delta t)^2}{2} \pm \sqrt{\frac{N^4(\Delta t)^4 - 4N^2(\Delta t)^2 + 0}{4}}$$

$$A_{\pm} = 1 - \frac{(N^2(\Delta t)^2)}{2} \pm \sqrt{\frac{N^4(\Delta t)^4 - 4N^2(\Delta t)^2}{4}}$$

For numerical scheme to exhibit no amplification in time, that is stable;

$$|A_{\pm}| \leq 1$$

This means that the expression under the root must be non-positive or less than zero.

Thus

$$\frac{N^4(\Delta t)^4 - 4N^2(\Delta t)^2}{4} < 0$$

$$N^4(\Delta t)^4 - 4(N^2(\Delta t)^2) < 0$$

$$N^2(\Delta t)^2(N^2(\Delta t)^2 - 4) < 0$$

This has two roots

$$N^2(\Delta t)^2 > 0 \quad \text{and}$$

$$N^2(\Delta t)^2 - 4 < 0$$

$$N^2(\Delta t)^2 < 4$$

which leads to the condition for the numerical solution to exhibit no amplification in time
That is since, the two roots are

$N^2(\Delta t)^2 > 0$ and $N^2(\Delta t)^2 < 4$, it implies

$$0 < (N^2(\Delta t)^2) < 4$$

$$0 < (N\Delta t)^2 < 4 \quad \text{as required}$$

QUESTION 2C

From 2A, when deriving the condition for numerical solution with no amplification in time, we got

$$A_{\pm} = \frac{2 - N^2 \Delta t^2}{2} \pm \frac{\sqrt{N^2 \Delta t^2 (N^2 \Delta t^2 - 4)}}{2}$$

Since the expression inside the expression must be less than zero for the scheme or $A_{\pm} \leq 1$ (stable), then the square root part of the equation is the imaginary.

$$\text{Re}(A) = \frac{2 - N^2 \Delta t^2}{2}$$

$$\text{Im}(A) = \frac{i \sqrt{N^2 \Delta t^2 (N^2 \Delta t^2 - 4)}}{2}$$

Thus

$$\theta_{\text{num}} = \arctan \left(\frac{\text{Im}(A)}{\text{Re}(A)} \right)$$

$$\theta_{\text{num}} = \arctan \left(\frac{\sqrt{N^2 \Delta t^2 (N^2 \Delta t^2 - 4)}}{2 - N^2 \Delta t^2} \right)$$

$$\theta_{num} = \arctan \left(\frac{\sqrt{N^2(\Delta t)^2(N^2(\Delta t)^2 - 4)}}{2 - N^2\Delta t^2} \right)$$

② We know the exact solution is
 $w(t) = w_0 \cos(Nt) + \frac{a_0}{N} \sin(Nt)$

Thus the phase angle, $\theta_{ex} = N\Delta t$

$$\Rightarrow R, \text{ relative phase error} = \frac{\theta_{num}}{\theta_{ex}}$$

$$\Rightarrow R = \arctan \left(\frac{\sqrt{N^2(\Delta t)^2(N^2(\Delta t)^2 - 4)}}{2 - N^2(\Delta t)^2} \right) \bigg/ N\Delta t //$$