

Wave equation is in fact an hyperbolic type of PDE.

$$\frac{\partial^2 F}{\partial t^2} = c^2 \frac{\partial^2 F}{\partial x^2}$$

Now we can use Finite difference approximation for the above equation

$$\frac{\partial^2 F}{\partial t^2} = \frac{F_j^{m-1} - 2F_j^m + F_j^{m+1}}{(\Delta t)^2}$$

$$\frac{\partial^2 F}{\partial x^2} = \frac{F_{j-1}^m - 2F_j^m + F_{j+1}^m}{(\Delta x)^2}$$

$$\Rightarrow \frac{F_j^{m-1} - 2F_j^m + F_j^{m+1}}{(\Delta t)^2} = c^2 \frac{F_{j-1}^m - 2F_j^m + F_{j+1}^m}{(\Delta x)^2}$$

$$F_j^{m+1} = \left(\frac{c \Delta t}{\Delta x} \right)^2 (F_{j-1}^m - 2F_j^m + F_{j+1}^m) + 2F_j^m - F_j^{m-1}$$

later we will discover that to have a stable solution

we should have :

$$\left\{ \frac{C\Delta t}{\Delta x} \leq 1 \right\}$$

(in the case of equality we will have the exact solution)

$$F^{n+1} = \left(\frac{C\Delta t}{\Delta x} \right)^2 \begin{pmatrix} 1 & 0 & & & \\ 1 & -2 & 1 & & \\ 0 & 1 & -2 & 1 & \\ & \ddots & \ddots & \ddots & \ddots \\ & & & 1 & -2 & 1 \\ & & & & 0 & 1 \end{pmatrix} F^n + 2F^n - F^{n-1}$$

but to use the above equation, we need to know F_j^{n-1} (to calculate F_j^n)

to do that we can use :

$$\left\{ \frac{\partial F}{\partial t} = \frac{F(t+\Delta t) - F(t-\Delta t)}{2\Delta t} \right\}$$

Note that since we know $\frac{\partial F}{\partial t} \Big|_{t=0}$ as initial value

Then we can calculate F^{-1} like following:

$$\frac{F' - F^{-1}}{\Delta t} = \dot{F}_0 \Rightarrow \boxed{F^{-1} = F' - \Delta t \dot{F}_0}$$

So to calculate the first step we can write:

$$F'_j = \left(\frac{c\Delta t}{\Delta x} \right)^2 (F_{j-1}^0 - 2F_j^0 + F_{j+1}^0) + 2F_j^0 - \overset{= F_j^0 - \Delta t \dot{F}_0}{\underbrace{\left(F_j^0 - \Delta t \dot{F}_0 \right)}}$$

$$\Rightarrow \boxed{F'_j = \frac{1}{2} \left(\frac{c\Delta t}{\Delta x} \right)^2 (F_{j-1}^0 - 2F_j^0 + F_{j+1}^0) + F_j^0 - \frac{\Delta t}{2} \dot{F}_0} \quad \checkmark$$

Van Neumann Stability analysis:

Since in the update rule we have term F_j^{m-1} , we can not use Neumann method directly. instead we define variable

$$\boxed{U_j^m = F_j^{m-1}}$$

$$\Rightarrow \begin{cases} F_j^{m+1} = \left(\frac{c\Delta t}{\Delta x} \right)^2 \left(\overset{D^2 F_j^m}{F_{j-1}^m - 2F_j^m + F_{j+1}^m} \right) + 2F_j^m - v_j^m \\ v_j^{m+1} = F_j^m \end{cases}$$

$$\Rightarrow \begin{pmatrix} F_j^{m+1} \\ v_j^{m+1} \end{pmatrix} = \overset{G}{\begin{pmatrix} r^2 D + 2 & -1 \\ 1 & 0 \end{pmatrix}} \begin{pmatrix} F_j^m \\ v_j^m \end{pmatrix}$$

To have an stable solution, we should have:

$\|G\| < 1 \rightarrow$ all of eigen values of G must be $| \lambda | < 1$.

to analyse this condition we should calculate Fourier transform:

$$\begin{pmatrix} \tilde{F}_j^{m+1} \\ \tilde{v}_j^{m+1} \end{pmatrix} = \begin{pmatrix} -4r^2 \sin^2\left(\frac{\gamma}{2}\right) + 2 & -1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} \tilde{F}_j^m \\ \tilde{v}_j^m \end{pmatrix}$$

$\left(D^2 \xrightarrow{\text{Fourier}} -4 \sin^2\left(\frac{\gamma}{2}\right) \right)$ (For more results please see the note for diffusion equ.)

$$\det(M - \lambda I) = 0$$

$$\Rightarrow \det \begin{pmatrix} -4r^2 \sin^2(\frac{\eta}{2}) + 2 - \lambda & -1 \\ 1 & 2 - \lambda \end{pmatrix}$$

you can find the numerical solution for this in this notebook

$$\Rightarrow \lambda^2 + \lambda(-2 + 4r^2 \sin^2(\frac{\eta}{2})) + 1 = 0$$

$$\lambda^2 + \lambda(Q - 2) + 1 = 0$$

this can be solved numerically

$$\lambda = \frac{-(Q-2) \pm \sqrt{(Q-2)^2 - 4}}{2}; \quad |Q| \leq 1$$

$$\Rightarrow Q \leq 4 \Rightarrow 4r^2 \sin^2(\frac{\eta}{2}) \leq 4$$

$$\Rightarrow r \leq 1$$

$$\frac{\Delta t}{\Delta x} \leq 1$$

in the case of equality we will have the exact solution

(Giordano Computational physics book)