S_N Method

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The main equation that we want to solve is

$$\mu_n \left(\psi_{i+\frac{1}{2},n} - \psi_{i-\frac{1}{2},n} \right) + \Delta_i \Sigma_{ti} \psi_{i,n} = \Delta_i Q_i$$

where i is for the cell number, and n is for S_n , and deals with the Gauss-Legendre quadrature order that we want to use. Like, for S_2 commonly $\mu_1 = -\mu_2$ and $w_1 = w_2 = 1$.

There are three approaches that we're going to use that start from here. Step, Diamond-Difference, and Step-Characteristics.

Step

The main approximation here is that $\psi_i \approx \psi_{i-1/2}$ for $\mu > 0$ and $\psi_i \approx \psi_{i+1/2}$ for $\mu < 0$.

 $\mu > 0$

$$\psi_i = \psi_{i-1/2}$$

$$\mu_n \left(\psi_{i+\frac{1}{2},n} - \psi_{i-\frac{1}{2},n} \right) + \Delta_i \Sigma_{ti} \psi_{i,n} = \Delta_i Q_i$$

$$\mu_n \left(\psi_{i+\frac{1}{2},n} - \psi_{i-\frac{1}{2},n} \right) + \Delta_i \Sigma_{ti} \psi_{i-1/2,n} = \Delta_i Q_i$$

And since we're traveling from left to right, that means we're starting with i - 1/2 and we're trying to get to i + 1/2. So I'll solve for i + 1/2 in terms of i - 1/2.

$$\begin{split} \psi_{i+\frac{1}{2},n} - \psi_{i-\frac{1}{2},n} &= \frac{\Delta_{i}Q_{i} - \Delta_{i}\Sigma_{ti}\psi_{i-1/2,n}}{\mu_{n}} \\ \psi_{i+\frac{1}{2},n} &= \frac{\Delta_{i}Q_{i} - \Delta_{i}\Sigma_{ti}\psi_{i-1/2,n}}{\mu_{n}} + \psi_{i-\frac{1}{2},n} \\ \hline \psi_{i+\frac{1}{2},n} &= \frac{\Delta_{i}Q_{i}}{\mu_{n}} + \psi_{i-1/2,n} \left(1 - \frac{\Delta_{i}\Sigma_{ti}}{\mu_{n}}\right) \end{split}$$

 $\mu < 0$

$$\psi_i = \psi_{i+1/2}$$

$$\mu_n \left(\psi_{i+\frac{1}{2},n} - \psi_{i-\frac{1}{2},n} \right) + \Delta_i \Sigma_{ti} \psi_{i,n} = \Delta_i Q_i$$

$$\mu_n \left(\psi_{i+\frac{1}{2},n} - \psi_{i-\frac{1}{2},n} \right) + \Delta_i \Sigma_{ti} \psi_{i+1/2,n} = \Delta_i Q_i$$

And since we're traveling from right to left, that means we're starting with i + 1/2 and we're trying to get to i - 1/2. So I'll solve for i - 1/2 in terms of i + 1/2.

$$\begin{split} \psi_{i+\frac{1}{2},n} - \psi_{i-\frac{1}{2},n} &= \frac{\Delta_{i}Q_{i} - \Delta_{i}\Sigma_{ti}\psi_{i+1/2,n}}{\mu_{n}} \\ \psi_{i-\frac{1}{2},n} &= \psi_{i+\frac{1}{2},n} - \frac{\Delta_{i}Q_{i} - \Delta_{i}\Sigma_{ti}\psi_{i+1/2,n}}{\mu_{n}} \\ \hline \\ \psi_{i-\frac{1}{2},n} &= -\frac{\Delta_{i}Q_{i}}{\mu_{n}} + \psi_{i+\frac{1}{2},n} \left(1 + \frac{\Delta_{i}\Sigma_{ti}}{\mu_{n}}\right) \\ \hline \end{split}$$

Diamond-Difference

The main approximation here is that

$$\psi_{i,n} = \frac{\psi_{i-1/2,n} + \psi_{i+1/2,n}}{2}$$

 $\mu > 0$

$$\mu_n \left(\psi_{i + \frac{1}{2}, n} - \psi_{i - \frac{1}{2}, n} \right) + \Delta_i \Sigma_{ti} \psi_{i, n} = \Delta_i Q_i$$

$$\mu_n \left(\psi_{i + \frac{1}{2}, n} - \psi_{i - \frac{1}{2}, n} \right) + \Delta_i \Sigma_{ti} \frac{\psi_{i - 1/2, n} + \psi_{i + 1/2, n}}{2} = \Delta_i Q_i$$

And since we're traveling from left to right, that means we're starting with i - 1/2 and we're trying to get to i + 1/2. So I'll solve for i + 1/2 in terms of i - 1/2.

$$2\mu_{n}\psi_{i+\frac{1}{2},n} - 2\mu_{n}\psi_{i-\frac{1}{2},n} + \Delta_{i}\Sigma_{ti}\psi_{i-1/2,n} + \Delta_{i}\Sigma_{ti}\psi_{i+1/2,n} = 2\Delta_{i}Q_{i}$$

$$(\Delta_{i}\Sigma_{ti} + 2\mu_{n})\psi_{i+\frac{1}{2},n} + (\Delta_{i}\Sigma_{ti} - 2\mu_{n})\psi_{i-1/2,n} = 2\Delta_{i}Q_{i}$$

$$\psi_{i+\frac{1}{2},n} = \frac{2\Delta_{i}Q_{i} - (\Delta_{i}\Sigma_{ti} - 2\mu_{n})\psi_{i-1/2,n}}{\Delta_{i}\Sigma_{ti} + 2\mu_{n}}$$

$$\psi_{i+\frac{1}{2},n} = \frac{2\mu_{n} - \Delta_{i}\Sigma_{ti}}{2\mu_{n} + \Delta_{i}\Sigma_{ti}}\psi_{i-1/2,n} + \frac{2\Delta_{i}Q_{i}}{\Delta_{i}\Sigma_{ti} + 2\mu_{n}}$$

 $\mu < 0$

$$\mu_n \left(\psi_{i + \frac{1}{2}, n} - \psi_{i - \frac{1}{2}, n} \right) + \Delta_i \Sigma_{ti} \psi_{i, n} = \Delta_i Q_i$$

$$\mu_n \left(\psi_{i + \frac{1}{2}, n} - \psi_{i - \frac{1}{2}, n} \right) + \Delta_i \Sigma_{ti} \frac{\psi_{i - 1/2, n} + \psi_{i + 1/2, n}}{2} = \Delta_i Q_i$$

And since we're traveling from right to left, that means we're starting with i + 1/2 and we're trying to get to i - 1/2. So I'll solve for i - 1/2 in terms of i + 1/2.

$$\begin{split} 2\mu_{n}\psi_{i+\frac{1}{2},n} - 2\mu_{n}\psi_{i-\frac{1}{2},n} + \Delta_{i}\Sigma_{ti}\psi_{i-1/2,n} + \Delta_{i}\Sigma_{ti}\psi_{i+1/2,n} &= 2\Delta_{i}Q_{i} \\ (\Delta_{i}\Sigma_{ti} + 2\mu_{n})\psi_{i+\frac{1}{2},n} + (\Delta_{i}\Sigma_{ti} - 2\mu_{n})\psi_{i-1/2,n} &= 2\Delta_{i}Q_{i} \\ (\Delta_{i}\Sigma_{ti} - 2\mu_{n})\psi_{i-1/2,n} &= -(\Delta_{i}\Sigma_{ti} + 2\mu_{n})\psi_{i+\frac{1}{2},n} + 2\Delta_{i}Q_{i} \\ \psi_{i-1/2,n} &= \frac{-(\Delta_{i}\Sigma_{ti} + 2\mu_{n})}{(\Delta_{i}\Sigma_{ti} - 2\mu_{n})}\psi_{i+\frac{1}{2},n} + \frac{2\Delta_{i}Q_{i}}{(\Delta_{i}\Sigma_{ti} - 2\mu_{n})} \\ \psi_{i-1/2,n} &= \frac{2\mu_{n} + \Delta_{i}\Sigma_{ti}}{2\mu_{n} - \Delta_{i}\Sigma_{ti}}\psi_{i+\frac{1}{2},n} - \frac{2\Delta_{i}Q_{i}}{2\mu_{n} - \Delta_{i}\Sigma_{ti}} \end{split}$$

Step-Characteristic

The main approximation here is that

$$\psi_{i,n} = \psi_{i-1/2,n} e^{-\sum_{t_i} \Delta_i / \mu_n} + \frac{Q_i}{\sum_{t_i}} \left(1 - e^{-\sum_{t_i} \Delta_i / \mu_n} \right) \text{ for } \mu > 0$$

 $\mu > 0$

And since we're traveling from left to right, that means we're starting with i - 1/2 and we're trying to get to i + 1/2. So I'll solve for i + 1/2 in terms of i - 1/2.

 $\mu < 0$

And since we're traveling from right to left, that means we're starting with i + 1/2 and we're trying to get to i - 1/2. So I'll solve for i - 1/2 in terms of i + 1/2.