Local Discontinuous Galerkin Method for Thin Film Diffusion

We would like to solve the 1D thin film diffusion equation with a Discontinuous Galerkin Method. The equation is given as

$$q_t = -\left(q^3 q_{xxx}\right)_x.$$

Local Discontinuous Galerkin Method First rewrite the diffusion equation as a system of first order equations.

$$\begin{aligned}
r &= q_x \\
s &= r_x = q_{xx} \\
u &= q^3 s_x = q^3 q_{xxx} \\
q_t &= -u_x = -\left(q^3 q_{xxx}\right)_x
\end{aligned}$$

The LDG method becomes the process of finding $q_h, r_h, s_h, u_h \in V_h$ in the DG solution space, such that for all test functions $v_h, w_h, y_h, z_h \in V_h$ and for all j the following equations are satisfied

$$\begin{aligned}
\int_{I_j} r_h w_h \,\mathrm{d}x &= \int_{I_j} (q_h)_x w_h \,\mathrm{d}x \\
\int_{I_j} s_h y_h \,\mathrm{d}x &= \int_{I_j} (r_h)_x y_h \,\mathrm{d}x \\
\int_{I_j} u_h z_h \,\mathrm{d}x &= \int_{I_j} q_h^3 (s_h)_x z_h \,\mathrm{d}x \\
\int_{I_j} (q_h)_t v_h \,\mathrm{d}x &= -\int_{I_j} (u_h)_x v_h \,\mathrm{d}x
\end{aligned}$$

After integrating by parts, these equations are

$$\begin{aligned}
\int_{I_j} r_h w_h \,\mathrm{d}x &= \left(\left(\hat{q}_h w_h^-\right)_{j+1/2} - \left(\hat{q}_j w_h^+\right)_{j-1/2}\right) - \int_{I_j} q_h (w_h)_x \,\mathrm{d}x \\
\int_{I_j} s_h y_h \,\mathrm{d}x &= \left(\left(\hat{r}_h y_h^-\right)_{j+1/2} - \left(\hat{r}_j y_h^+\right)_{j-1/2}\right) - \int_{I_j} r_h (y_h)_x \,\mathrm{d}x \\
\int_{I_j} (q_h)_t v_h \,\mathrm{d}x &= -\left(\left(\hat{u}_h v_h^-\right)_{j+1/2} - \left(\hat{u}_h v_h^+\right)_{j-1/2}\right) + \int_{I_j} u_h (v_h)_x \,\mathrm{d}x
\end{aligned}$$

The third equation is trickier and requires integrating by parts twice.

$$\begin{aligned}
\int_{I_j} u_h z_h \,\mathrm{d}x &= \int_{I_j} q_h^3 (r_h)_x z_h \,\mathrm{d}x \\
\int_{I_j} u_h z_h \,\mathrm{d}x &= \left(\left(\hat{r}_h \hat{q_h^3} z_h^-\right)_{j+1/2} - \left(\hat{r}_j \hat{q_h^3} z_h^+\right)_{j-1/2}\right) - \int_{I_j} r_h (q_h^3 z_h)_x \,\mathrm{d}x \\
\int_{I_j} u_h z_h \,\mathrm{d}x &= \left(\left(\hat{r}_h \hat{q_h^3} z_h^-\right)_{j+1/2} - \left(\hat{r}_j \hat{q_h^3} z_h^+\right)_{j-1/2}\right) \\
&\quad - \left(\left(\hat{r}_h \left(q_h^-\right)^3 z_h^-\right)_{j+1/2} - \left(\hat{r}_j \left(q_h^+\right)^3 z_h^+\right)_{j-1/2}\right) + \int_{I_j} (r_h)_x q_h^3 z_h \,\mathrm{d}x
\end{aligned}$$

A common choice of numerical fluxes are the so-called alternating fluxes.

$$\begin{aligned}
\hat{q}_h &= q_h^+ \\
\hat{r}_h &= r_h^- \\
\hat{s}_h &= s_h^+ \\
\hat{u}_h &= u_h^-
\end{aligned}$$

or

$$
\begin{aligned}
\hat{q}_h &= q_h^- \\
\hat{r}_h &= r_h^+ \\
\hat{s}_h &= s_h^- \\
\hat{u}_h &= u_h^+
\end{aligned}
$$

Implementation If we consider a single cell I_j, do a linear transformation from $x \in \left[x_{j-1/2}, x_{j+1/2}\right]$ to $\xi \in [-1, 1]$, and consider specifically the Legendre polynomial basis $\left\{\phi^k(\xi)\right\}$ with the following orthogonality property

$$
\frac{1}{2}\int_{-1}^{1} \phi^j(\xi)\phi^k(\xi)\,\mathrm{d}\xi = \delta_{jk}
$$

we can form a more concrete LDG method for implementing. The linear transformation can be expressed as

$$
x = \frac{\Delta x}{2}\xi + \frac{x_{j-1/2} + x_{j+1/2}}{2}
$$

or

$$
\xi = \frac{2}{\Delta x}\left(x - \frac{x_{j-1/2} + x_{j+1/2}}{2}\right)
$$

After this tranformation the thin film diffusion equation become

$$
u_t = -\frac{16}{\Delta x^4}\left(u^3 u_{\xi\xi\xi}\right)_\xi
$$

on the cell I_j. We can then write this as the following system of first order equations.

$$
\begin{aligned}
r &= \frac{2}{\Delta x} q_\xi \\
s &= \frac{2}{\Delta x} r_\xi = \frac{4}{\Delta x^2} q_{\xi\xi} \\
u &= \frac{2}{\Delta x} q^3 s_\xi = \frac{8}{\Delta x^3} q^3 q_{\xi\xi\xi} \\
q_t &= -\frac{2}{\Delta x} u_\xi = -\frac{16}{\Delta x^4}\left(q^3 q_{\xi\xi\xi}\right)_\xi
\end{aligned}
$$

With the Legendre basis, the numerical solution on I_i can be written as

$$
\begin{aligned}
q|_{I_i} &\approx q_h|_{I_i} = \sum_{l=1}^{M}\left(Q_i^l \phi^l(\xi)\right) \\
r|_{I_i} &\approx r_h|_{I_i} = \sum_{l=1}^{M}\left(R_i^l \phi^l(\xi)\right) \\
s|_{I_i} &\approx s_h|_{I_i} = \sum_{l=1}^{M}\left(S_i^l \phi^l(\xi)\right) \\
u|_{I_i} &\approx u_h|_{I_i} = \sum_{l=1}^{M}\left(U_i^l \phi^l(\xi)\right)
\end{aligned}
$$

Now plugging these into the system and multiplying by a Legendre basis and integrating over cell I_i gives. I will use the following shorthand for numerical fluxes using one of the alternating flux options.

$$\begin{aligned}
\hat{Q}_{i+1/2} &= \sum_{l=1}^{M} \left(Q_{i+1}^{l}\phi^{l}(-1)\right) \\
\hat{R}_{i+1/2} &= \sum_{l=1}^{M} \left(R_{i}^{l}\phi^{l}(1)\right) \\
\hat{S}_{i+1/2} &= \sum_{l=1}^{M} \left(S_{i+1}^{l}\phi^{l}(-1)\right) \\
\hat{U}_{i+1/2} &= \sum_{l=1}^{M} \left(U_{i}^{l}\phi^{l}(1)\right)
\end{aligned}$$

$$\begin{aligned}
r &= \frac{2}{\Delta x} q_\xi \\
\sum_{l=1}^{M} \left(R_i^l \phi^l(\xi)\right) &= \frac{2}{\Delta x} \sum_{l=1}^{M} \left(Q_i^l \phi_\xi^l(\xi)\right) \\
\frac{1}{2}\int_{-1}^{1} \sum_{l=1}^{M} \left(R_i^l \phi^l(\xi)\right) \phi^k(\xi)\,\mathrm{d}\xi &= \frac{1}{\Delta x}\int_{-1}^{1} \sum_{l=1}^{M} \left(Q_i^l \phi_\xi^l(\xi)\right) \phi^k(\xi)\,\mathrm{d}\xi \\
R_i^k &= \frac{1}{\Delta x}\int_{-1}^{1} \sum_{l=1}^{M} \left(Q_i^l \phi_\xi^l(\xi)\right) \phi^k(\xi)\,\mathrm{d}\xi \\
R_i^k &= -\frac{1}{\Delta x}\int_{-1}^{1} \sum_{l=1}^{M} \left(Q_i^l \phi^l(\xi)\right) \phi_\xi^k(\xi)\,\mathrm{d}\xi + \frac{1}{\Delta x}\left(\phi^k(1)\hat{Q}_{i+1/2} - \phi^k(-1)\hat{Q}_{i-1/2}\right)
\end{aligned}$$

$$\begin{aligned}
s &= \frac{2}{\Delta x} r_\xi \\
\sum_{l=1}^{M} \left(S_i^l \phi^l(\xi)\right) &= \frac{2}{\Delta x} \sum_{l=1}^{M} \left(R_i^l \phi_\xi^l(\xi)\right) \\
\frac{1}{2}\int_{-1}^{1} \sum_{l=1}^{M} \left(S_i^l \phi^l(\xi)\right) \phi^k(\xi)\,\mathrm{d}\xi &= \frac{1}{\Delta x}\int_{-1}^{1} \sum_{l=1}^{M} \left(R_i^l \phi_\xi^l(\xi)\right) \phi^k(\xi)\,\mathrm{d}\xi \\
S_i^k &= -\frac{1}{\Delta x}\int_{-1}^{1} \sum_{l=1}^{M} \left(R_i^l \phi^l(\xi)\right) \phi_\xi^k(\xi)\,\mathrm{d}\xi + \frac{1}{\Delta x}\left(\phi^k(1)\hat{R}_{i+1/2} - \phi^k(-1)\hat{R}_{i-1/2}\right)
\end{aligned}$$

This is the computation that requires integrating by parts twice. On the first integrating by parts I will treat the numerical fluxes normally, that is I will use the alternating fluxes for the flux of S and an average flux for the flux of q^3. This allows for the propogation of information over cell interfaces. For the second integration by parts I will treat the integrand as existsing solely within the cell and thus I will use interior fluxes for everything. For shorthand I will use

$$\hat{q}_{i+1/2}^{3} = \left(\frac{\left(q_{i+1/2}^{+}\right)^3 + \left(q_{i+1/2}^{-}\right)^3}{2}\right)$$

and I will explicitly write the interior fluxes as

$$\left(q_{i+1/2}^{-}\right)^3 \qquad \left(q_{i-1/2}^{+}\right)^3$$

$$\begin{aligned}
u &= \frac{2}{\Delta x} q^3 s_\xi \\
\sum_{l=1}^{M} \left(U_i^l \phi^l(\xi)\right) &= \frac{2}{\Delta x} q^3 \sum_{l=1}^{M} \left(S_i^l \phi_\xi^l(\xi)\right) \\
\frac{1}{2}\int_{-1}^{1} \sum_{l=1}^{M} \left(U_i^l \phi^l(\xi)\right)\phi^k(\xi)\,\mathrm{d}\xi &= \frac{1}{\Delta x}\int_{-1}^{1} q^3 \sum_{l=1}^{M} \left(S_i^l \phi_\xi^l(\xi)\right)\phi^k(\xi)\,\mathrm{d}\xi \\
U_i^k &= -\frac{1}{\Delta x}\int_{-1}^{1} \sum_{l=1}^{M} \left(S_i^l \phi^l(\xi)\right)\left(q^3\phi^k(\xi)\right)_\xi \mathrm{d}\xi + \frac{1}{\Delta x}\left(\phi^k(1)\hat{q}_{i+1/2}^3 \hat{S}_{i+1/2} - \phi^k(-1)\hat{q}_{i-1/2}^3 \hat{S}_{i-1/2}\right) \\
U_i^k &= \frac{1}{\Delta x}\int_{-1}^{1} \sum_{l=1}^{M} \left(S_i^l \phi_\xi^l(\xi)\right) q^3 \phi^k(\xi)\,\mathrm{d}\xi \\
&\quad - \frac{1}{\Delta x}\left(\phi^k(1)\left(q_{i+1/2}^{-}\right)^3 S_{i+1/2}^{-} - \phi^k(-1)\left(q_{i-1/2}^{+}\right)^3 S_{i-1/2}^{+}\right) \\
&\quad + \frac{1}{\Delta x}\left(\phi^k(1)\hat{q}_{i+1/2}^3 \hat{S}_{i+1/2} - \phi^k(-1)\hat{q}_{i-1/2}^3 \hat{S}_{i-1/2}\right)
\end{aligned}$$

$$\begin{aligned}
q_t &= -\frac{2}{\Delta x} u_\xi \\
\sum_{l=1}^{M} \left(\dot{Q}_i^l \phi^l(\xi)\right) &= -\frac{2}{\Delta x} \sum_{l=1}^{M} \left(U_i^l \phi_\xi^l(\xi)\right) \\
\frac{1}{2}\int_{-1}^{1} \sum_{l=1}^{M} \left(\dot{Q}_i^l \phi^l(\xi)\right)\phi^k(\xi)\,\mathrm{d}\xi &= -\frac{1}{\Delta x}\int_{-1}^{1} \sum_{l=1}^{M} \left(U_i^l \phi_\xi^l(\xi)\right)\phi^k(\xi)\,\mathrm{d}\xi \\
\dot{Q}_i^k &= \frac{1}{\Delta x}\int_{-1}^{1} \sum_{l=1}^{M} \left(U_i^l \phi_\xi^l(\xi)\right)\phi^k(\xi)\,\mathrm{d}\xi - \frac{1}{\Delta x}\left(\phi^k(1)\hat{U}_{i+1/2} - \phi^k(-1)\hat{U}_{i-1/2}\right)
\end{aligned}$$

Now this is a system of ODEs, there are $M \times N$ ODEs if M is the spacial order and N is the number of cells.

Matrix Representation Some common matrices and vectors that appear in these equations are

$$\begin{aligned}
\boldsymbol{Q}_i &= \left[Q_i^l\right]_{l=1}^{M} \\
\boldsymbol{\phi}(\xi) &= \left[\phi^k(\xi)\right]_{k=1}^{M} \\
\Phi(\xi_1, \xi_2) &= \boldsymbol{\phi}(\xi_1)\boldsymbol{\phi}^T(\xi_2) \\
A &= [a_{kl}]_{k,l=1}^{M} \\
a_{kl} &= \int_{-1}^{1} \phi_\xi^k(\xi)\phi^l(\xi)\,\mathrm{d}\xi \\
B_i &= [b_{kl}]_{k,l=1}^{M} \\
b_{kl} &= \int_{-1}^{1} q_i^3(\xi)\phi^k(\xi)\phi_\xi^l(\xi)\,\mathrm{d}\xi
\end{aligned}$$

For example if $M = 5$, then

$$\boldsymbol{\phi}(\xi) = \begin{bmatrix} \phi^1(\xi) \\ \phi^2(\xi) \\ \phi^3(\xi) \\ \phi^4(\xi) \\ \phi^5(\xi) \end{bmatrix}$$

and

$$A = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 \\ 2\sqrt{3} & 0 & 0 & 0 & 0 \\ 0 & 2\sqrt{3}\sqrt{5} & 0 & 0 & 0 \\ 2\sqrt{7} & 0 & 2\sqrt{5}\sqrt{7} & 0 & 0 \\ 0 & 6\sqrt{3} & 0 & 6\sqrt{7} & 0 \end{bmatrix}$$

Also the numerical fluxes can be written as the following dot products

$$\begin{aligned}
\hat{Q}_{i+1/2} &= \sum_{l=1}^{M} \left(Q_{i+1}^l \phi^l(-1) \right) \\
&= \boldsymbol{\phi}^T(-1)\boldsymbol{Q}_{i+1} \\
\hat{R}_{i+1/2} &= \sum_{l=1}^{M} \left(R_i^l \phi^l(1) \right) \\
&= \boldsymbol{\phi}^T(1)\boldsymbol{R}_i \\
\hat{S}_{i+1/2} &= \sum_{l=1}^{M} \left(S_{i+1}^l \phi^l(-1) \right) \\
&= \boldsymbol{\phi}^T(-1)\boldsymbol{S}_{i+1} \\
\hat{U}_{i+1/2} &= \sum_{l=1}^{M} \left(U_i^l \phi^l(1) \right) \\
&= \boldsymbol{\phi}^T(1)\boldsymbol{U}_i
\end{aligned}$$

$$\begin{aligned}
R_i^k &= -\frac{1}{\Delta x}\int_{-1}^{1}\sum_{l=1}^{M}\left(Q_i^l\phi^l(\xi)\right)\phi_\xi^k(\xi)\,\mathrm{d}\xi + \frac{1}{\Delta x}\left(\phi^k(1)\hat{Q}_{i+1/2} - \phi^k(-1)\hat{Q}_{i-1/2}\right) \\
R_i^k &= -\frac{1}{\Delta x}\sum_{l=1}^{M}\left(Q_i^l\int_{-1}^{1}\phi^l(\xi)\phi_\xi^k(\xi)\,\mathrm{d}\xi\right) + \frac{1}{\Delta x}\left(\phi^k(1)\hat{Q}_{i+1/2} - \phi^k(-1)\hat{Q}_{i-1/2}\right) \\
R_i^k &= -\frac{1}{\Delta x}(A\boldsymbol{Q}_i)_k + \frac{1}{\Delta x}\left(\phi^k(1)\boldsymbol{\phi}^T(-1)\boldsymbol{Q}_{i+1} - \phi^k(-1)\boldsymbol{\phi}^T(-1)\boldsymbol{Q}_i\right) \\
\boldsymbol{R}_i &= -\frac{1}{\Delta x}A\boldsymbol{Q}_i + \frac{1}{\Delta x}\left(\boldsymbol{\phi}(1)\boldsymbol{\phi}^T(-1)\boldsymbol{Q}_{i+1} - \boldsymbol{\phi}(-1)\boldsymbol{\phi}^T(-1)\boldsymbol{Q}_i\right) \\
\boldsymbol{R}_i &= -\frac{1}{\Delta x}A\boldsymbol{Q}_i + \frac{1}{\Delta x}(\Phi(1,-1)\boldsymbol{Q}_{i+1} - \Phi(-1,-1)\boldsymbol{Q}_i) \\
\boldsymbol{R}_i &= -\frac{1}{\Delta x}(A + \Phi(-1,-1))\boldsymbol{Q}_i + \frac{1}{\Delta x}\Phi(1,-1)\boldsymbol{Q}_{i+1}
\end{aligned}$$

$$
\begin{aligned}
S_i^k &= -\frac{1}{\Delta x}\int_{-1}^{1}\sum_{l=1}^{M}\left(R_i^l\phi^l(\xi)\right)\phi_\xi^k(\xi)\,\mathrm{d}\xi + \frac{1}{\Delta x}\left(\phi^k(1)\hat{R}_{i+1/2} - \phi^k(-1)\hat{R}_{i-1/2}\right)\\
S_i^k &= -\frac{1}{\Delta x}(A\boldsymbol{R}_i)_k + \frac{1}{\Delta x}\left(\phi^k(1)\boldsymbol{\phi}^T(1)\boldsymbol{R}_i - \phi^k(-1)\boldsymbol{\phi}^T(1)\boldsymbol{R}_{i-1}\right)\\
\boldsymbol{S}_i &= -\frac{1}{\Delta x}(A - \Phi(1,1))\boldsymbol{R}_i - \frac{1}{\Delta x}\Phi(-1,1)\boldsymbol{R}_{i-1}
\end{aligned}
$$

Note that I am treating the q^3 fluxes as constants, they don't depend on the unknowns Q_i^l

$$
\begin{aligned}
U_i^k &= \frac{1}{\Delta x}\int_{-1}^{1}\sum_{l=1}^{M}\left(S_i^l\phi_\xi^l(\xi)\right)q_i^3\phi^k(\xi)\,\mathrm{d}\xi\\
&- \frac{1}{\Delta x}\left(\phi^k(1)\left(q_{i+1/2}^-\right)^3 S_{i+1/2}^- - \phi^k(-1)\left(q_{i-1/2}^+\right)^3 S_{i-1/2}^+\right)\\
&+ \frac{1}{\Delta x}\left(\phi^k(1)\hat{q}_{i+1/2}^3\hat{S}_{i+1/2} - \phi^k(-1)\hat{q}_{i-1/2}^3\hat{S}_{i-1/2}\right)\\
U_i^k &= \frac{1}{\Delta x}\sum_{l=1}^{M}\left(S_i^l\int_{-1}^{1}q_i^3\phi^k(\xi)\phi_\xi^l(\xi)\,\mathrm{d}\xi\right)\\
&- \frac{1}{\Delta x}\left(\phi^k(1)\left(q_{i+1/2}^-\right)^3\boldsymbol{\phi}^T(1)\boldsymbol{S}_i - \phi^k(-1)\left(q_{i-1/2}^+\right)^3\boldsymbol{\phi}^T(-1)\boldsymbol{S}_i\right)\\
&+ \frac{1}{\Delta x}\left(\phi^k(1)\hat{q}_{i+1/2}^3\boldsymbol{\phi}^T(-1)\boldsymbol{S}_{i+1} - \phi^k(-1)\hat{q}_{i-1/2}^3\boldsymbol{\phi}^T(-1)\boldsymbol{S}_i\right)\\
U_i^k &= \frac{1}{\Delta x}(B_i\boldsymbol{S}_i)_k - \frac{1}{\Delta x}\left(\phi^k(1)\left(q_{i+1/2}^-\right)^3\boldsymbol{\phi}^T(1)\boldsymbol{S}_i - \phi^k(-1)\left(q_{i-1/2}^+\right)^3\boldsymbol{\phi}^T(-1)\boldsymbol{S}_i\right)\\
&+ \frac{1}{\Delta x}\left(\phi^k(1)\hat{q}_{i+1/2}^3\boldsymbol{\phi}^T(-1)\boldsymbol{S}_{i+1} - \phi^k(-1)\hat{q}_{i-1/2}^3\boldsymbol{\phi}^T(-1)\boldsymbol{S}_i\right)\\
\boldsymbol{U}_i &= \frac{1}{\Delta x}B_i\boldsymbol{S}_i - \frac{1}{\Delta x}\left(\boldsymbol{\phi}(1)\left(q_{i+1/2}^-\right)^3\boldsymbol{\phi}^T(1)\boldsymbol{S}_i - \boldsymbol{\phi}(-1)\left(q_{i-1/2}^+\right)^3\boldsymbol{\phi}^T(-1)\boldsymbol{S}_i\right)\\
&+ \frac{1}{\Delta x}\left(\boldsymbol{\phi}(1)\hat{q}_{i+1/2}^3\boldsymbol{\phi}^T(-1)\boldsymbol{S}_{i+1} - \boldsymbol{\phi}(-1)\hat{q}_{i-1/2}^3\boldsymbol{\phi}^T(-1)\boldsymbol{S}_i\right)\\
\boldsymbol{U}_i &= \frac{1}{\Delta x}B_i\boldsymbol{S}_i - \frac{1}{\Delta x}\left(\left(q_{i+1/2}^-\right)^3\Phi(1,1)\boldsymbol{S}_i - \left(q_{i-1/2}^+\right)^3\Phi(-1,-1)\boldsymbol{S}_i\right)\\
&+ \frac{1}{\Delta x}\left(\hat{q}_{i+1/2}^3\Phi(1,-1)\boldsymbol{S}_{i+1} - \hat{q}_{i-1/2}^3\Phi(-1,-1)\boldsymbol{S}_i\right)\\
\boldsymbol{U}_i &= \frac{1}{\Delta x}\left(B_i - \left(q_{i+1/2}^-\right)^3\Phi(1,1) + \left(\left(q_{i-1/2}^+\right)^3 - \hat{q}_{i-1/2}^3\right)\Phi(-1,-1)\right)\boldsymbol{S}_i\\
&+ \frac{1}{\Delta x}\left(\hat{q}_{i+1/2}^3\Phi(1,-1)\boldsymbol{S}_{i+1}\right)
\end{aligned}
$$

$$
\begin{aligned}
\dot{Q}_i^k &= \frac{1}{\Delta x}\int_{-1}^{1}\sum_{l=1}^{M}\left(U_i^l\phi_\xi^l(\xi)\right)\phi^k(\xi)\,\mathrm{d}\xi - \frac{1}{\Delta x}\left(\phi^k(1)\hat{U}_{i+1/2} - \phi^k(-1)\hat{U}_{i-1/2}\right)\\
\dot{Q}_i^k &= \frac{1}{\Delta x}(A\boldsymbol{U}_i)_k - \frac{1}{\Delta x}\left(\phi^k(1)\boldsymbol{\phi}^T(1)\boldsymbol{U}_i - \phi^k(-1)\boldsymbol{\phi}^T(1)\boldsymbol{U}_{i-1}\right)\\
\dot{\boldsymbol{Q}}_i^k &= \frac{1}{\Delta x}(A - \Phi(1,1))\boldsymbol{U}_i + \frac{1}{\Delta x}\Phi(-1,1)\boldsymbol{U}_{i-1}
\end{aligned}
$$