

$$u_{N-j} = e^{-i\omega t} [e^{ikx_j} + r e^{i(\bar{\omega} - kx_j)}]$$

$$j=0$$

$$1. \quad u_N = 0$$

$$0 = e^{-i\omega t} [e^0 + r e^0] = e^{-i\omega t} (1+r)$$

$$\Rightarrow 0 = 1+r$$

$$\Rightarrow \boxed{r = -1}$$

$$2. \quad \begin{matrix} j=0 & j=1 & j=2 \\ U_N = 2U_{N-1} - U_{N-2} \end{matrix}$$

$$\cancel{e^{-i\omega t}} [e^0 + r e^0] = 2 \cancel{e^{-i\omega t}} [e^{ikax} + r e^{i(\pi - kax)}] - \cancel{e^{-i\omega t}} [e^{i2kax} + r e^{i2(\pi - kax)}]$$

$$\Rightarrow \quad \underline{1+r} = 2e^{ikax} - \underline{2r e^{-ikax}} - e^{i2kax} - \underline{r e^{-i2kax}}$$

$$\Rightarrow \quad \begin{aligned} & r(1 + 2\cos kax - 2i\sin kax + \cos(2kax) - i\sin(2kax)) \\ & = -1 + 2\cos kax + 2i\sin kax - \cos(2kax) - i\sin(2kax) \end{aligned}$$

$$\Rightarrow \quad r = \frac{[-1 + 2\cos kax - \cos(2kax)] - i[-2\sin kax + \sin(2kax)]}{[1 + 2\cos kax + \cos(2kax)] - i[2\sin kax + \sin(2kax)]}$$

$$3. \quad \begin{matrix} j=0 & j=1 & j=2 & j=3 \\ U_N = 3U_{N-1} - 3U_{N-2} + U_{N-3} \end{matrix}$$

$$\begin{aligned} e^{-ikt} [e^0 + re^0] &= 3e^{-ikt} [e^{ikt} + re^{i(k\tau - k\Delta x)}] \\ &\quad - 3e^{-ikt} [e^{i2k\Delta x} + re^{i(2k\tau - k\Delta x)}] \\ &\quad + e^{-ikt} [e^{i3k\Delta x} + re^{i(3k\tau - k\Delta x)}] \end{aligned}$$

$$\Rightarrow \underline{1-r} = 3e^{ikt} - 3e^{i2k\Delta x} + e^{i3k\Delta x} - 3re^{-ikt} - 3re^{-i2k\Delta x} - re^{-i3k\Delta x}$$

$$\begin{aligned} \Rightarrow r(1 + 3\cos k\Delta x - 3i\sin k\Delta x + 3\cos(2k\Delta x) - 3i\sin(2k\Delta x) \\ + \cos(3k\Delta x) - i\sin(3k\Delta x)) \\ = 3\cos k\Delta x + 3i\sin k\Delta x - 3\cos(2k\Delta x) - 3i\sin(2k\Delta x) \\ + \cos(3k\Delta x) + i\sin(3k\Delta x) - 1 \end{aligned}$$

$$\Rightarrow r = \frac{[-1 + 3\cos k\Delta x - 3\cos(2k\Delta x) + \cos(3k\Delta x)] - i[-3\sin k\Delta x + 3\sin(2k\Delta x) - \sin(3k\Delta x)]}{[1 + 3\cos k\Delta x + 3\cos(2k\Delta x) + \cos(3k\Delta x)] - i[3\sin k\Delta x + 3\sin(2k\Delta x) + \sin(3k\Delta x)]}$$

$$j=0 \quad j=1$$

$$U_N = U_{N-1}$$

$$e^{-j\omega t} [e^0 + r e^0] = e^{-j\omega t} [e^{ikx} + r e^{i(\bar{z}-kx)}]$$

$$\Rightarrow 1+r = \cos kx + i \sin kx - 1 + \cos kx + i \sin kx$$

$$\Rightarrow r(1 + \cos kx - i \sin kx) = -1 + \cos kx + i \sin kx$$

$$\Rightarrow r = \frac{-1 + \cos kx + i \sin kx}{1 + \cos kx - i \sin kx}$$

$$5. \quad U_N = -U_{N-1}$$

$$e^{-i\omega t} [e^0 + r e^0] = -e^{-i\omega t} [e^{ikx} + r e^{i(2-k)x}]$$

$$\Rightarrow \quad 1+r = -\cos k\Delta x - i \sin k\Delta x + \cos k\Delta x - r i \sin k\Delta x$$

$$\Rightarrow \quad r(1 - \cos k\Delta x + i \sin k\Delta x) = -1 - \cos k\Delta x - i \sin k\Delta x$$

$$\Rightarrow \quad r = \frac{-(1 + \cos k\Delta x + i \sin k\Delta x)}{1 - \cos k\Delta x + i \sin k\Delta x}$$

6. $\frac{dU_N}{dt} = -C \frac{U_N - U_{N-1}}{\Delta x}$

$$\frac{d}{dt}(e^{-i\omega t}(e^0 + re^0)) = -\frac{C}{\Delta x} [e^{-i\omega t}(e^0 + re^0) - e^{-i\omega t}(e^{ik\Delta x} + re^{i(\bar{\omega} - k)\Delta x})]$$

$$\Rightarrow -i\omega e^{-i\omega t}(1+r) = -\frac{C}{\Delta x} e^{-i\omega t} [1+r - (e^{ik\Delta x} + re^{-ik\Delta x})]$$

By $\omega = \frac{-C}{\Delta x} \sin k\Delta x$

$$\Rightarrow -i(\frac{-C}{\Delta x} \sin k\Delta x)(1+r) = (-\frac{C}{\Delta x}) [1+r - (e^{ik\Delta x} + re^{-ik\Delta x})]$$

$$\Rightarrow -i \sin k\Delta x - i(\sin k\Delta x)r = 1+r - \cos k\Delta x - 1 \sin k\Delta x + r \cos k\Delta x - ir \sin k\Delta x$$

$$r(1 + \cos k\Delta x + i \sin k\Delta x - i \sin k\Delta x) = -i \sin k\Delta x - 1 + \cos k\Delta x + i \sin k\Delta x$$

$$\Rightarrow \boxed{r = \frac{\cos k\Delta x - 1}{1 + \cos k\Delta x}}$$

$$7. \quad \frac{dU_N}{dt} = -c \frac{3U_N - 4U_{N-1} + U_{N-2}}{2\Delta x}$$

$$\frac{d}{dt}(e^{-i\omega t}(e^{\gamma} + re^{\gamma})) = -\frac{c}{2\Delta x} [3e^{-i\omega t}(e^{\gamma} + re^{\gamma}) - 4e^{-i\omega t}(e^{i\gamma\Delta x} + re^{i(N-\gamma\Delta x)}) + e^{-i\omega t}(e^{i2\gamma\Delta x} + re^{i(2N-\gamma\Delta x)})]$$

$$\Rightarrow -i\omega e^{-i\omega t}(1+r) = -\frac{c}{2\Delta x} [3(1+r)e^{-i\omega t} - 4e^{-i\omega t}(e^{i\gamma\Delta x} + re^{-i\gamma\Delta x}) + e^{-i\omega t}(e^{i2\gamma\Delta x} + re^{-i2\gamma\Delta x})]$$

$$\text{by } \omega = -\frac{c}{\Delta x} \sin k\Delta x$$

$$\Rightarrow -i(-\frac{c}{\Delta x} \sin k\Delta x)(1+r) = (-\frac{c}{\Delta x}) \frac{1}{2} [3 + 3r - 4\cos k\Delta x - 4i\sin k\Delta x + 4r\cos k\Delta x - 4ir\sin k\Delta x + \cos 2k\Delta x + i\sin 2k\Delta x + r\cos(2k\Delta x) - ir\sin(2k\Delta x)]$$

$$\Rightarrow r[3 + 4\cos k\Delta x + \cos(2k\Delta x) - 4i\sin k\Delta x - i\sin(2k\Delta x) + 2i\sin k\Delta x] = -3 + 4\cos k\Delta x - \cos(2k\Delta x) + 4i\sin k\Delta x - i\sin(2k\Delta x) - 2i\sin k\Delta x$$

$$\Rightarrow r = \frac{[-3 + 4\cos k\Delta x - \cos(2k\Delta x)] + i[2\sin k\Delta x - \sin(2k\Delta x)]}{[3 + 4\cos k\Delta x + \cos(2k\Delta x)] - i[2\sin k\Delta x + \sin(2k\Delta x)]}$$

To minimize Reflection, we need to minimize r .

From Numerical Result, it can be seen that Linear Extrapolating, Quadratic Extrapolating, First order upwind and second order upwind boundary conditions have no reflection, Homogeneous Neumann boundary condition observed small oscillation / reflection; However, Homogeneous boundary condition and Anti-symmetric boundary condition have serious Reflection.

Compare Numerical Result with Analytical study of Reflection

it can be seen that they are consistent with each other,

In this case, for RK3 to be stable, we need

$$C < \sqrt{3} \frac{\Delta x}{\Delta t}$$

From initial conditions, $W = A = 0.1$ or 3

$$\Rightarrow |k \Delta x| = \left| \frac{W}{c} \right| \Delta x = \frac{A}{\frac{\sqrt{3} \Delta x}{\Delta t}} \cdot \Delta x = \frac{A \Delta t}{\sqrt{3}} = 0.017 \text{ or } 5.8 \times 10^{-4}$$

$k \Delta x$ for both of these two cases are very close to zero.

Thus BC 2, 3, 6, 7 have $|H|$ of nearly 0 \Rightarrow no Reflection

1 have $|H| = 1 \Rightarrow$ total Reflection

4 have $|H|$ slightly larger, \Rightarrow minor Reflection

5 have $|r| > 1 \Rightarrow$ serious Reflection

Also. This is Also the reason for Reflection of $A=0$ is less than $A=3$ for Homogeneous Neumann boundary condition