2D Sonar Simulator: Camille Wardlaw, Manuel Valencia, Demircan Tas

(a) Internal Team Meeting and PM Plan

Team Meeting: Monday September 22, 9–11am (all team members present)

Graded Project Milestones: PM1: required for all. PM2 or PM3: linear sparse system solvers. PM5: required since the problem involves time simulation. PM6: possible, for model order reduction of large grids. We will not have PM4 graded because our problem is fully linear.

(b) System Description

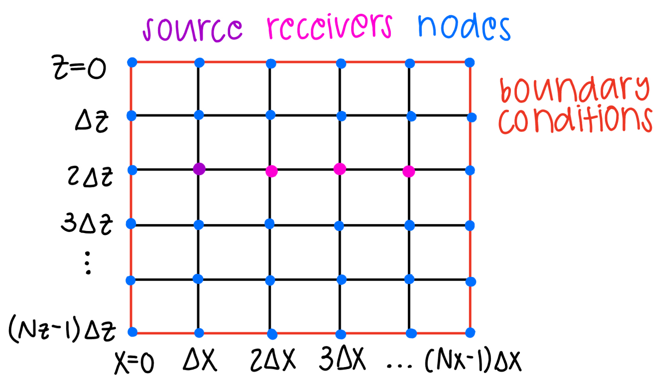

Figure 1: 2D Cartesian grid in (x, z) space.

The sonar simulator models wave propagation on a uniform rectangular grid in (x, z) space. Each grid point (i, j) represents a small control volume of fluid.

Formulation Type: Nodal formulation with nodes representing grid points (i, j) with $i \in [0, N_x - 1]$ and $j \in [0, N_z - 1]$.

Nodal Quantities: Acoustic pressure $p_{i,j}$ [Pa], and time derivative of pressure $w = \partial p_{i,j}/\partial t$ [Pa/s]

Nodal Equation: We use the scalar acoustic wave equation with linear damping:

$$\frac{\partial^2 p}{\partial t^2} + \alpha \frac{\partial p}{\partial t} = c^2 \nabla^2 p + s(x, z, t)$$

where $p(x, z, t)$ is acoustic pressure [Pa], c is sound speed [m/s], α is a bulk absorption coefficient [1/s], and s is a source term.

First-Order Formulation: Introduce $w = \partial p/\partial t$. The PDE becomes a first-order system:

$$\frac{d}{dt}\begin{bmatrix} p \\ w \end{bmatrix} = \underbrace{\begin{bmatrix} 0 & I \\ c^2\nabla^2 & -\alpha I \end{bmatrix}}_{A} \begin{bmatrix} p \\ w \end{bmatrix} + \underbrace{\begin{bmatrix} 0 \\ s \end{bmatrix}}_{Bu(t)}$$

This yields a linear time-invariant ODE system $\dot{\mathbf{x}} = A\mathbf{x} + Bu$ with state vector $\mathbf{x} = [p; w] \in \mathbb{R}^{2N}$. Here $s(x, z, t) = b(x, z)\, u(t)$ is factored into a spatial vector b and temporal input $u(t)$.

Spatial Discretization The Laplacian $\nabla^2 p$ is approximated by a 5-point finite-difference stencil:

$$(\nabla^2 p)_{i,j} \approx \frac{p_{i+1,j} - 2p_{i,j} + p_{i-1,j}}{\Delta x^2} + \frac{p_{i,j+1} - 2p_{i,j} + p_{i,j-1}}{\Delta z^2}$$

Boundary rows in the discrete Laplacian L are modified for:

- Top boundary: pressure-release ($p = 0$)
- Bottom: rigid wall ($\partial p/\partial z = 0$)

- Left/right: absorbing (one-sided stencil)

State-Space Matrices With $N = N_x N_z$ grid nodes:

$$A = \begin{bmatrix} 0_{N\times N} & I_N \\ L & -\alpha I_N \end{bmatrix}, \qquad B = \begin{bmatrix} 0 \\ b \end{bmatrix}$$

where $L \in \mathbb{R}^{N\times N}$ is the discrete Laplacian scaled by c^2. The source vector b has a single nonzero entry at the sonar location $(i_{\text{src}}, j_{\text{src}})$:

$$b_{k_{\text{src}}} = \frac{1}{\Delta x \Delta z}$$

Components and Component Quantities: Components represent the acoustic propagation paths between nodes. However, on the nodal formulation, there are no explicit branch variables. Neighbor-to-neighbor coupling is carried by the Laplacian operator ∇^2, which plays the role of implicit components connecting adjacent nodes.

Parameters: $\mathbf{p} = \{\rho, c, \alpha, N_x, N_z, L_x, L_z, i_{\text{source}}, j_{\text{source}}, i_{\text{receiver}}, j_{\text{receiver}}\}$

Input: Guassian windowed pulse, source excitation.

$$u(t) = A_0 \sin(2\pi f_0 t) \exp\left[-\frac{(t-t_0)^2}{\tau^2}\right]$$

Outputs: Received pressure at a hydrophone locations $(i_{\text{rx},h}, j_{\text{rx},h}),\ h = 1, \ldots, H$:

$$\mathbf{y}(t) = \begin{bmatrix} p_{k_{\text{rx},1}}(t) \\ p_{k_{\text{rx},2}}(t) \\ \vdots \\ p_{k_{\text{rx},H}}(t) \end{bmatrix} \in \mathbb{R}^H$$

or equivalently, in compact state-space form: $\mathbf{y}(t) = C\mathbf{x}(t)$, where $C \in \mathbb{R}^{H\times 2N}$ is a selector matrix that picks the pressure components of the state vector at the chosen hydrophone indices.

Algorithm 1 Function `evalf(x,p,u)`

Input: state $\mathbf{x} = [p; w]$, parameters $\mathbf{p}$, input $u(t)$
Output: right-hand side $\dot{\mathbf{x}} = f(\mathbf{x}, \mathbf{p}, u)$
Partition $\mathbf{x}$ into nodal fields:

$$p \in \mathbb{R}^N, \quad w \in \mathbb{R}^N$$

Initialize $f_p, f_w \in \mathbb{R}^N$
Enforce nodal equations:

$$\begin{aligned} f_p &= w \qquad \text{(definition of } w = \dot{p}) \\ f_w &= c^2 L p - \alpha w + b\, u(t) \end{aligned}$$

where L is the discrete Laplacian matrix and b the source vector
Apply boundary conditions by modifying rows of L and b as needed
Assemble output:

$$f(\mathbf{x}, \mathbf{p}, u) = \begin{bmatrix} f_p \\ f_w \end{bmatrix}$$

Algorithm 2 Function `jacobian(x, p, u)` — ODE form (BCs enforced outside f)

State: $\mathbf{x} = \begin{bmatrix} p \\ w \end{bmatrix} \in \mathbb{R}^{2N}$ **Dynamics:** $\dot{p} = w, \quad \dot{w} = c^2 L p - \alpha w + b\, u(t)$
Return: $J = \dfrac{\partial f}{\partial x} \in \mathbb{R}^{2N \times 2N}$
Precompute / have available: sparse $L \in \mathbb{R}^{N \times N}$, identity I_N
Assemble block Jacobian (time-invariant here):

$$J \;=\; \begin{bmatrix} \frac{\partial \dot{p}}{\partial p} & \frac{\partial \dot{p}}{\partial w} \\ \frac{\partial \dot{w}}{\partial p} & \frac{\partial \dot{w}}{\partial w} \end{bmatrix} \;=\; \begin{bmatrix} 0 & I_N \\ c^2 L & -\alpha I_N \end{bmatrix}.$$

Note: input $u(t)$ does not appear in J (it is additive via $b\, u(t)$).
Return J