

# ***Numerical Methods for PDE: Parabolic PDE***



*This idea can be used for rigorous stability analysis.*

# Numerical Methods for PDE: Parabolic PDE

*This idea can be used for rigorous stability analysis.*

*In the matrix form, we write*

$$u^{j+1} = (I + ckD_h^2)u^j + kf^j, \quad j = 0, 1, \dots, M-1,$$

*where  $(I + ckD_h^2)$  is a symmetric operator on  $L(I_h)$ . Thus,*

$$\|(I + ckD_h^2)v\|_h \leq (\max_m |1 - ck\lambda_m|) \|v\|_h$$

# Numerical Methods for PDE: Parabolic PDE

*This idea can be used for rigorous stability analysis.*

*In the matrix form, we write*

$$u^{j+1} = (I + ckD_h^2)u^j + kf^j, \quad j = 0, 1, \dots, M-1,$$

*where  $(I + ckD_h^2)$  is a symmetric operator on  $L(I_h)$ . Thus,*

$$\|(I + ckD_h^2)v\|_h \leq (\max_m |1 - ck\lambda_m|) \|v\|_h$$

*and, therefore, we have*

$$\|(I + ckD_h^2)\|_h \leq \max_m |1 - ck\lambda_m|.$$

# Numerical Methods for PDE: Parabolic PDE

*This idea can be used for rigorous stability analysis.*

*In the matrix form, we write*

$$u^{j+1} = (I + ckD_h^2)u^j + kf^j, \quad j = 0, 1, \dots, M-1,$$

*where  $(I + ckD_h^2)$  is a symmetric operator on  $L(I_h)$ . Thus,*

$$\|(I + ckD_h^2)v\|_h \leq (\max_m |1 - ck\lambda_m|) \|v\|_h$$

*and, therefore, we have*

$$\|(I + ckD_h^2)\|_h \leq \max_m |1 - ck\lambda_m|.$$

*Finally,*

$$\|u^j\|_h \leq \max_m |1 - ck\lambda_m| \|u^{j-1}\|_h + k\|f^{j-1}\|_h$$

# Numerical Methods for PDE: Parabolic PDE

*This idea can be used for rigorous stability analysis.*

*In the matrix form, we write*

$$u^{j+1} = (I + ckD_h^2)u^j + kf^j, \quad j = 0, 1, \dots, M-1,$$

*where  $(I + ckD_h^2)$  is a symmetric operator on  $L(I_h)$ . Thus,*

$$\|(I + ckD_h^2)v\|_h \leq (\max_m |1 - ck\lambda_m|) \|v\|_h$$

*and, therefore, we have*

$$\|(I + ckD_h^2)\|_h \leq \max_m |1 - ck\lambda_m|.$$

*Finally,*

$$\|u^j\|_h \leq \max_m |1 - ck\lambda_m| \|u^{j-1}\|_h + k\|f^{j-1}\|_h \leq \left(\max_m |1 - ck\lambda_m|\right)^j \|u^0\|_h + Mk \max_j \|f^j\|_h.$$

# Numerical Methods for PDE: Parabolic PDE

*This idea can be used for rigorous stability analysis.*

*In the matrix form, we write*

$$u^{j+1} = (I + ckD_h^2)u^j + kf^j, \quad j = 0, 1, \dots, M-1,$$

*where  $(I + ckD_h^2)$  is a symmetric operator on  $L(I_h)$ . Thus,*

$$\|(I + ckD_h^2)v\|_h \leq (\max_m |1 - ck\lambda_m|) \|v\|_h$$

*and, therefore, we have*

$$\|(I + ckD_h^2)\|_h \leq \max_m |1 - ck\lambda_m|.$$

*Finally,*

$$\|u^j\|_h \leq \max_m |1 - ck\lambda_m| \|u^{j-1}\|_h + k\|f^{j-1}\|_h \leq \left(\max_m |1 - ck\lambda_m|\right)^j \|u^0\|_h + Mk \max_j \|f^j\|_h.$$

*Because of the condition  $ck/h^2 \leq 1/2$ , which we know is not only sufficient but necessary for stability, forward-centered difference method is called **conditionally stable**.*

# Numerical Methods for PDE: Parabolic PDE

This idea can be used for rigorous stability analysis.

In the matrix form, we write

$$u^{j+1} = (I + ckD_h^2)u^j + kf^j, \quad j = 0, 1, \dots, M-1,$$

where  $(I + ckD_h^2)$  is a symmetric operator on  $L(I_h)$ . Thus,

$$\|(I + ckD_h^2)v\|_h \leq (\max_m |1 - ck\lambda_m|) \|v\|_h$$

and, therefore, we have

$$\|(I + ckD_h^2)\|_h \leq \max_m |1 - ck\lambda_m|.$$

Finally,

$$\|u^j\|_h \leq \max_m |1 - ck\lambda_m| \|u^{j-1}\|_h + k\|f^{j-1}\|_h \leq \left(\max_m |1 - ck\lambda_m|\right)^j \|u^0\|_h + Mk \max_j \|f^j\|_h.$$

Because of the condition  $ck/h^2 \leq 1/2$ , which we know is not only sufficient but necessary for stability, forward-centered difference method is called **conditionally stable**.

From stability, we obtain the convergence result in the same way as earlier. Let  $e_n^j = u_n^j - u(nh, jk)$ , we have

$$\begin{aligned} \frac{e_n^{j+1} - e_n^j}{k} &= c \frac{e_{n+1}^j - 2e_n^j + e_{n-1}^j}{h^2} - \ell_n^j, \quad 0 < n < N, j = 0, 1, \dots, M-1, \\ e_0^j &= e_N^j = 0, \quad j = 0, 1, \dots, M-1, \\ e_n^0 &= 0, \quad 0 < n < N. \end{aligned}$$

# Numerical Methods for PDE: Parabolic PDE

Finally,

$$\|u^j\|_h \leq \max_m |1 - ck\lambda_m| \|u^{j-1}\|_h + k \|f^{j-1}\|_h \leq \left( \max_m |1 - ck\lambda_m| \right)^j \|u^0\|_h + Mk \max_j \|f^j\|_h$$

Because of the condition  $ck/h^2 \leq 1/2$ , which we know is not only sufficient but necessary for stability, forward-centered difference method is called **conditionally stable**.

From stability, we obtain the convergence result in the same way as earlier. Let  $e_n^j = u_n^j - u(nh, jk)$ , we have

$$\begin{aligned} \frac{e_n^{j+1} - e_n^j}{k} &= c \frac{e_{n+1}^j - 2e_n^j + e_{n-1}^j}{h^2} - \ell_n^j, & 0 < n < N, j = 0, 1, \dots, M-1, \\ e_0^j &= e_N^j = 0, & j = 0, 1, \dots, M-1, \\ e_n^0 &= 0, & 0 < n < N. \end{aligned}$$

The stability result then yields

$$\|e^j\|_h \leq \left( \max_m |1 - ck\lambda_m| \right)^j \|e^0\|_h + Mk \max_j \|\ell^j\|_h \leq T \max_j \|\ell^j\|_h.$$