

Question 1

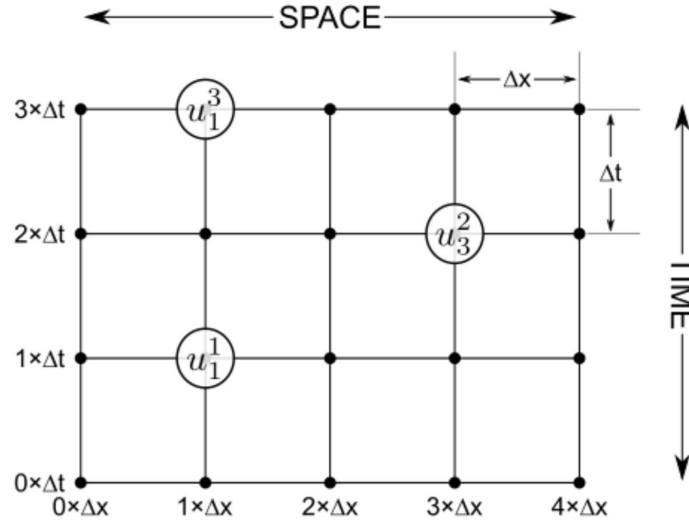


Figure 1: Visualisation of the FTCS scheme.

introtuction

Usig the notation $u_j^n = u(t_n, x_j)$ for $x_j = x_0 + j\delta x$, $j = 0, 1, 2, \dots, J$ and $t_n = t_0 + n\delta t$, $n = 0, 1, 2, \dots, N$ to approximate the PDE $\frac{\partial u}{\partial t} = -v \frac{\partial u}{\partial x}$. Starting with the approximations:

$$\left. \frac{\partial u}{\partial t} \right|_{j,n} \approx \frac{u_j^{n+1} - u_j^n}{\delta t}$$

$$\left. \frac{\partial u}{\partial x} \right|_{j,n} \approx \frac{u_{j+1}^n - u_{j-1}^n}{2\delta x}$$

we rearrange our PDE, $\frac{\partial \rho}{\partial t} + v_{max} \frac{\partial \rho}{\partial x} \left(1 - \frac{2\rho}{\rho_{max}}\right) = 0$, where $\rho = \rho(x, t)$ to the form

$$\frac{\partial \rho}{\partial t} = -v_{max} \frac{\partial \rho}{\partial x} \left(1 - \frac{2\rho}{\rho_{max}}\right).$$

Now we can approximate our PDE using the listed approximations above to:

$$\frac{\rho_j^{n+1} - \rho_j^n}{\delta t} = -v_{max} \left(\frac{\rho_{j+1}^n - \rho_{j-1}^n}{2\delta x} \right) \left(1 - \frac{2\rho_j^n}{\rho_{max}} \right)$$

$$\rho_j^{n+1} = \rho_j^n - v_{max} \delta t \left(\frac{\rho_{j+1}^n - \rho_{j-1}^n}{2\delta x} \right) \left(1 - \frac{2\rho_j^n}{\rho_{max}} \right)$$

And using the Lax-Friedrich approximation $u_j^n = \frac{1}{2} \left(u_{j+1}^n + u_{j-1}^n \right)$ and bringing $\frac{1}{2\delta x}$ outside of the bracket, we end up with:

$$\rho_j^{n+1} = \frac{1}{2} \left(\rho_{j+1}^n + \rho_{j-1}^n \right) - \frac{v_{max} \delta t}{2\delta x} (\rho_{j+1}^n - \rho_{j-1}^n) \left(1 - \frac{2\rho_j^n}{\rho_{max}} \right)$$