

1 Abstract

- Implement FFD on heat equation
- Understand stability condition

2 Problem

Solve $u(x, t)$ from the heat equation using FFD

$$u_t = u_{xx}, \quad t > 0, x \in \mathbb{R}$$

with initial data

$$u(x, 0) = \phi(x), \quad x \in \mathbb{R}.$$

parameters

$$\phi(x) = |1 - 10x| \cdot I(|x| < 0.1).$$

space step size $h = .2$

time step size $\theta = h^2 = .04$.

3 Analysis

We use FTCS (Forward finite difference in time, Central finite difference in state) to solve the above heat equation. This means that we use finite difference form of

$$u_t(x, t) \simeq \frac{u(x, t + \theta) - u(x, t)}{\theta} := \delta_\theta^t u(x, t)$$

and

$$u_{xx}(x, t) \simeq \frac{u(x + h, t) - 2u(x, t) + u(x - h, t)}{h^2} := \delta_h^{xx} u(x, t).$$

where h and θ are some positive mesh size in space h and in time, respectively.

Discrete domain is accordingly a grid of

$$\{(jh, n\theta) : j + 1 \in \mathbb{N}, j \in \mathbb{Z}\}.$$

We denote by u_j^n is the FTCS solution at grid point $(jh, n\theta)$, then we shall have

$$u_t(jh, n\theta) \simeq \frac{u_j^{n+1} - u_j^n}{\theta}, \quad u_{xx}(jh, n\theta) \simeq \frac{u_{j+1}^n - 2u_j^n + u_{j-1}^n}{h^2}.$$

Plug it into heat equation, we obtain discrete heat equation of

$$\frac{u_j^{n+1} - u_j^n}{\theta} = \frac{u_{j+1}^n - 2u_j^n + u_{j-1}^n}{h^2}.$$

For simplicity, we set

$$s = \frac{\theta}{h^2}$$

and isolate u^{n+1} to the left hand side, then

$$u_j^{n+1} = su_{j+1}^n + (1 - 2s)u_j^n + su_{j-1}^n, \quad \forall j \in \mathbb{Z}, n + 1 \in \mathbb{N}. \quad (1)$$

Together with initial condition, we have

$$u_j^0 = \phi(jh), \quad \forall j \in \mathbb{Z}. \quad (2)$$

As a summary,

- By the FTCS solution of heat equation, we mean

$$\{u_j^n : \forall j \in \mathbb{Z}, n \in \mathbb{N}\}$$

satisfying equations (2) - (1).

- By L^∞ convergence, we mean that the L^∞ error

$$\epsilon_{h,\theta} = \sup_{\forall j \in \mathbb{Z}, n \in \mathbb{N}} |u_j^n - u(jh, n\theta)|$$

goes to zero as $(h, \theta) \rightarrow (0^+, 0^+)$.

- By L^∞ stability, we mean the uniform boundedness of the numerical solution, i.e. there exists a constant K such that

$$\sup_{\forall j \in \mathbb{Z}, n \in \mathbb{N}} |u_j^n| < K, \quad \forall h, \theta > 0.$$

For any numerical solution, our ultimate wish is to have its convergence. To have a convergence, it is crucial to examine its stability. Accordingly, the number $s = \theta/h^2$ is defined for simplicity earlier, but it turns out to be crucial.

Implementing FTCS is essentially a sequence of realization of the following , stencil (template) given by (1) line by line in n .

$$\begin{array}{ccc} & * & \\ \circ & & \circ \\ (s) & (1 - 2s) & (s) \end{array}$$

Pseudocode heat_ftcs(h, θ):

- Set initial $\{u_j^0, \forall j \in \mathbb{Z}\}$ by (2);
- For $n - 1 \in \mathbb{N}$, do:

$$u_j^n \implies u_j^{n+1}, \forall j \in \mathbb{Z} \text{ by (1).}$$

The above pseudocode is not practical since the grid points are infinitely many. But, if the desired computation is for instance

$$\{u_j^n : j = a, a + 1, \dots, b - 1, b\}$$

for some integers n and $a < b$, then