

Exact solution. We consider the sourceless Helmholtz equation in homogeneous media $\Delta u + k^2 u = 0$ in \mathbb{R} . The solutions are defined by $u(x) = ce^{ikx}$ with any constant c .

Numerical solution We discretize the 1D domain and consider, without loss of generality, the stencil formed by an interior node 0 and its neighbours -1 et $+1$. The "dispersion relation" linear equation between U_0^h and the neighboring nodal values is:

$$A_{0,-1}U_{-1} + A_{0,0}U_0 + A_{0,+1}U_{+1} = 0 \quad (1)$$

$$\begin{aligned} A_{0,-1} &= \frac{h_x^- k^2}{6} + \frac{1}{h_x^-} \\ A_{0,0} &= \frac{h_x^- k^2}{3} + \frac{h_x^+ k^2}{3} - \frac{1}{h_x^-} - \frac{1}{h_x^+} \\ A_{0,1} &= \frac{h_x^+ k^2}{6} + \frac{1}{h_x^+} \end{aligned}$$

1 Dispersion analysis

We assume that the numerical solution can be defined by $u^h(x) = ce^{ik^h x}$ where k^h is the numerical wavenumber. $h_x^- = \alpha^- h_x$ and $h_x^+ = \alpha^+ h_x$

Theorem 1.1 For the 1D Gakerine method stencil with linear finite elements of varying sizes, the numerical wave number k^h is linked to the exact wavenumber when $k^h h \rightarrow 0$ and $kh \rightarrow 0$:

$$k^h \approx k - \frac{1}{24} \left(\alpha^{-2} + \alpha^{+2} - \alpha^- \alpha^+ \right) k^3 h_x^2 \quad (2)$$

Proof. Substituting the nodal numerical values in the dispersion relation (1) yields a relation between k and k^h that we can solve for k :

$$k^2 = \frac{6}{h_x^+ h_x^-} \frac{h_x^- (1 - \cos(h_x^+ k^h)) + h_x^+ (1 - \cos(h_x^- k^h))}{h_x^- (2 + \cos(h_x^- k^h)) + h_x^+ (2 + \cos(h_x^+ k^h))} \quad (3)$$

However, it cannot be written as $k^h = f(k)$ because of the cosines of varying wavenumbers. We need to use a Taylor expansion on the cosines when $h_x k^h \rightarrow 0$:

$$\cos(\alpha^\pm h_x k^h) = 1 - \frac{\alpha^{\pm 2}}{2} (h_x k^h)^2 + \frac{\alpha^{\pm 4}}{24} (h_x k^h)^4 + O((h_x k^h)^6) \quad (4)$$

Substituting this expansion in (3) and simplifying by common factors yields:

$$k^2 h_x^2 = \frac{6 \left(12 (\alpha^- + \alpha^+) (h_x k^h)^2 - (\alpha^{-3} + \alpha^{+3}) (h_x k^h)^4 \right) + O((h_x k^h)^6)}{72 (\alpha^- + \alpha^+) - 12 (\alpha^{-3} + \alpha^{+3}) (h_x k^h)^2 + (\alpha^{-5} + \alpha^{+5}) (h_x k^h)^4 + O((h_x k^h)^6)}$$

This ratio of polynomials is inconvenient. Let's rewrite $(kh_x)^2$:

$$(kh_x)^2 = X \frac{1}{1-Y} \quad (5)$$

$$X = (h_x k^h)^2 + \chi(h_x k^h)^4 + O((h_x k^h)^6) \quad (6)$$

$$Y = \gamma_1(h_x k^h)^2 + \gamma_2(h_x k^h)^4 + O((h_x k^h)^6) \quad (7)$$

$$\chi = -\frac{1}{12} \left(\alpha^{-2} + \alpha^{+2} - \alpha^- \alpha^+ \right) \quad (8)$$

$$\gamma_1 = \frac{1}{6} \left(\alpha^{-2} + \alpha^{+2} - \alpha^- \alpha^+ \right) = -2\chi \quad (9)$$

$$\gamma_2 = -\frac{1}{72} \frac{\alpha^{-5} + \alpha^{+5}}{\alpha^- + \alpha^+} \quad (10)$$

$Y \rightarrow 0$ as $h_x k^h \rightarrow 0$, thus yielding the following Taylor expansion:

$$\frac{1}{1-Y} = 1 + \gamma_1(h_x k^h)^2 + (\gamma_1^2 + \gamma_2)(h_x k^h)^4 + O((h_x k^h)^6) \quad (11)$$

A polynomial expression of $(kh_x)^2$ is now available as a product of (7) and (11):

$$(kh_x)^2 = (h_x k^h)^2 - \chi(h_x k^h)^4 + O((h_x k^h)^6) \quad (12)$$

We need an expansion of $(h_x k^h)^2$ as powers of $(kh)^2$. This is possible thanks to a series reversion (cite). The first step is writing the Taylor expansion we are trying to achieve:

$$(k^h h_x)^2 \approx \alpha_1((kh_x)^2)^1 + \alpha_2((kh_x)^2)^2 \quad (13)$$

Then, substituting (13) into (12) allows us to determine the right coefficients for the expansion:

$$(k^h h_x)^2 \approx (kh_x)^2 + \chi(kh_x)^4 \quad (14)$$

The last step is extracting the Taylor series of (14), which is made under the hypothesis that $k^h h_x > 0$:

$$k^h h_x \approx kh_x + \frac{1}{2}\chi(kh_x)^3 \quad (15)$$

This concludes the proof. \square

2 Optimal GLS parameter

$$\tau k^2 = 1 - \frac{6}{k^2 h_x^- h_x^+} \frac{\alpha^- (1 - \cos(h_x^+ k)) + \alpha^+ (1 - \cos(h_x^- k))}{\alpha^- (2 + \cos(h_x^- k)) + \alpha^+ (2 + \cos(h_x^+ k))}$$