

$\frac{\partial u}{\partial x} = 0 \Rightarrow [D_{2x} U]_{N_x}^n = 0$
 $\frac{U_{N_x+1}^n - U_{N_x-1}^n}{2\Delta x} = 0$
 $\Rightarrow U_{N_x+1}^n = U_{N_x-1}^n$

We also use the scheme at $i=N_x$

$$U_i^{n+1} - 2U_i^n + U_i^{n-1} = c^2 \frac{U_{i+1}^n - 2U_i^n + U_{i-1}^n}{\Delta x^2} \quad i=N_x$$

$\rightarrow = U_{i-1}^n$

$\frac{\partial u}{\partial x} = 0$

$[D_{2x} U]_0^n = 0 \Rightarrow U_{-1}^n = U_1^n$. In the scheme: $U_{i-1}^n = U_{i+1}^n$

2D: $\frac{\partial u}{\partial y} = 0$

 $[D_{2y} U]_{N_y}^n = \frac{U_{N_y+1}^n - U_{N_y-1}^n}{2\Delta y} = 0$
 Insert $U_{N_y-1}^n$ for $U_{N_y+1}^n$ in the scheme

Variable wave velocity: $c = c(x)$

$U_{tt} = \frac{\partial}{\partial x} \left(c^2(x) \frac{\partial u}{\partial x} \right)$
 $U_{tt} = c^2(x) U_{xx}$ (alternative)

Introduce $q(x) = c^2(x)$ for notational simplicity.

$\frac{\partial}{\partial x} \left(q(x) \frac{\partial u}{\partial x} \right)$:

1. Discretize the outer $\frac{\partial}{\partial x}$: $\frac{\partial \phi}{\partial x}$, $\phi = q \frac{\partial u}{\partial x}$

$$\left. \frac{\partial \phi}{\partial x} \right|_{x=x_i} \approx [D_x \phi]_i^n = \frac{\phi_{i+1/2}^n - \phi_{i-1/2}^n}{\Delta x}$$

2. Discretize ϕ

$$\phi_{i+1/2}^n = \left(q \frac{\partial u}{\partial x} \right)_{x=x_{i+1/2}} \approx q_{i+1/2} \frac{U_{i+1}^n - U_i^n}{\Delta x} = [q D_x U]_{i+1/2}^n$$

$$\frac{\partial}{\partial x} \left(q \frac{\partial u}{\partial x} \right) = \frac{q_{i+1/2} \frac{U_{i+1}^n - U_i^n}{\Delta x} - q_{i-1/2} \frac{U_i^n - U_{i-1}^n}{\Delta x}}{\Delta x}$$

$$= [D_x (q D_x U)]_i^n$$

How to evaluate $q_{i+1/2}$?

- if $q(x)$ is known: $q_{i+1/2} = q(x_{i+1/2}) = \frac{1}{2}(q_i + q_{i+1})$

- if q is known at the mesh points:

$$q_{i+1/2} \approx \frac{1}{2}(q_i + q_{i+1}) \quad \text{arithmetic average}$$

$$\frac{1}{q_{i+1/2}} \approx \frac{1}{2} \left(\frac{1}{q_i} + \frac{1}{q_{i+1}} \right) \quad \text{harmonic average (good for discontinuous } q(x))$$

$$q_{i+1/2} \approx \sqrt{q_i q_{i+1}} \quad \text{geometric average}$$

Scheme with arithmetic average for q :

$$U_i^{n+1} = 2U_i^n - U_i^{n-1} + \frac{\Delta t^2}{\Delta x^2} \left(\frac{1}{2}(q_{i+1} + q_i)(U_{i+1}^n - U_i^n) - \frac{1}{2}(q_i + q_{i-1})(U_i^n - U_{i-1}^n) \right)$$

for $n \geq 1$ and all interior points ($i=1, \dots, N_x$)

$n=0$: special formula as usual ($U_t = 0 \Rightarrow U_i^{n-1} = U_i^{n+1}$)

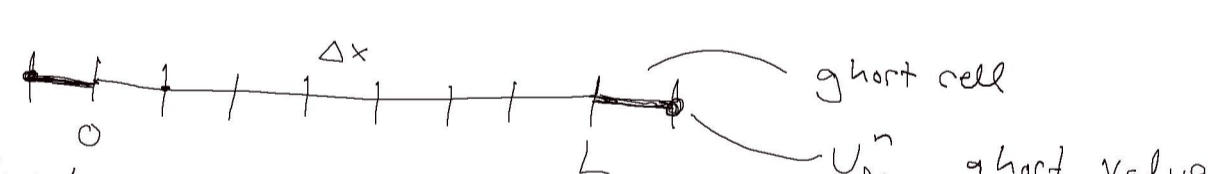
Boundary conditions:

- $u=0$: insert $U_i^{n+1} = 0$ on the boundary

- $\frac{\partial u}{\partial x} = 0$: $[D_{2x} U] = 0 \Rightarrow U_{i+1}^n = U_{i-1}^n, i=N_x$

$$U_{i-1}^n = U_{i+1}^n, i=0$$

Ghost cells for implementing $\frac{\partial u}{\partial x} = 0$:



If $U_{-1}^n = U_1^n$ and $U_{N_x+1}^n = U_{N_x-1}^n$ then

one can just apply the scheme at boundary (no modifications of the original scheme).

Then: update the ghost values

$$U_{-1}^{n+1} = U_1^{n+1}, \quad U_{N_x+1}^{n+1} = U_{N_x-1}^{n+1}$$

Now we are ready for the next time level

2D $\frac{\partial u}{\partial x} = 0$