

$$U'' + f(U') + S(U) = F(t)$$

Discretization

$$\left[D_t D_t U'' + f(D_{2t} U) + S(U) = F \right]^n$$

$$\frac{U^{n+1} - 2U^n + U^{n-1}}{\Delta t^2} + f\left(\frac{U^{n+1} - U^{n-1}}{2\Delta t}\right) + S(U^n) = F^n$$

U^{n+1} : unknown, nonlinear in U^{n+1} if f is nonlinear

Linear damping: $f(U') = bU'$, $b = \text{const} \geq 0$

$$f(U') \approx b \frac{U^{n+1} - U^{n-1}}{2\Delta t}, \text{ can solve wrt } U^{n+1}$$

$\Rightarrow U^{n+1} = \dots U^n, U^{n-1}$ explicit formula

Quadratic f : $f(U') = b|U'|U'$

$$\frac{U^{n+1} - 2U^n + U^{n-1}}{\Delta t^2} + b \left| \frac{U^{n+1} - U^{n-1}}{2\Delta t} \right| \frac{U^{n+1} - U^{n-1}}{2\Delta t} + S(U^n) = F^n$$

nonlinear in U^{n+1} .

Smart trick: approx $|U'|U'$ by a geometric mean

$$\left[|U'|U' \right]^n \approx |U'|^{n-\frac{1}{2}} [U']^{n+\frac{1}{2}} + \mathcal{O}(\Delta t^2)$$

$$\approx \left| \left[D_t U \right]^{n-\frac{1}{2}} \right| \left[D_t U \right]^{n+\frac{1}{2}}$$

$$= \left| \frac{U^n - U^{n-1}}{\Delta t} \right| \cdot \frac{U^{n+1} - U^n}{\Delta t} \quad \text{linear in } U^{n+1} !!$$

$\Rightarrow U^{n+1} = \dots U^n, U^{n-1} \dots$ explicit scheme

Note: $S(U)$ is evaluated at t_n and is therefore known.

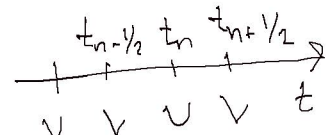
$U' = ?$ Need to derive a special formula

scheme at $n=0, t=0$
initial cond $[D_{2t} U]^0 = V$ } $\Rightarrow U' = \dots$

First-order formulation and staggered meshes:

First-order form:

$$\left\{ \begin{array}{l} U' = V \\ V' = -f(V) - S(U) + F(t) \\ U(0) = I, V(0) = V. \end{array} \right.$$

Staggered mesh: $U^n, V^{n+\frac{1}{2}}$ 

$$t_{n-\frac{1}{2}} \quad \frac{U^n - U^{n-1}}{\Delta t} = V^{n-\frac{1}{2}}$$

$$t_n \quad \frac{V^{n+\frac{1}{2}} - V^{n-\frac{1}{2}}}{\Delta t} = -f(V^n) - S(U^n) + F^n$$

Linear f : $f(V) = -bV$, $V^n \approx \frac{1}{2}(V^{n-\frac{1}{2}} + V^{n+\frac{1}{2}})$ a la Crank-Nicolson
arithmetic mean

Quadratic f : $f(V) = -b|V|V$, $\left[|V|V \right]^n \approx |V^{n-\frac{1}{2}}| V^{n+\frac{1}{2}}$
geometric mean

$$U^n = U^{n-1} + \Delta t V^{n-\frac{1}{2}}$$

$$V^{n+\frac{1}{2}} = V^{n-\frac{1}{2}} - \Delta t |V^{n-\frac{1}{2}}| V^{n+\frac{1}{2}} - S(U^n) + F^n$$

$$V^{n+\frac{1}{2}} = \dots$$