

Deadline: Friday 2 December 2005

Question 1 *Advanced heat conduction with high-order method*

Solve the heat conduction equation

$$c_v \varrho(x, t) \frac{\partial T}{\partial t} = \frac{\partial}{\partial x} \left[\lambda(x, t; T) \frac{\partial T}{\partial x} \right] + q(x, t) ,$$

on the periodic interval $0 \leq x < 2\pi$, where $c_v = 1$ is specific heat, $\varrho = 2 + \cos x$ is density, $\lambda(x, t; T) = 2 + 4T^2/(1 + T^2) + \sin x$ is the heat conductivity, and $q(x, t) = \sin x \sin^3 \omega t$ is external heating with $\omega = 0.5$. The initial condition is

$$T(x, 0) = |\cos 3x| .$$

Use a high-order method.

Note: You need to extract the part with the second derivative on the right-hand side – two first derivatives will make the code unstable.

Question 2 *Von Neumann stability analysis*

Carry out von Neumann stability analysis for the upwind scheme.

- (a) Derive an expression for the amplification factor A as a function of Courant number \mathcal{C} and dimensionless wave number $\kappa \equiv k\delta x$.
- (b) Calculate the square of the complex modulus, $|A|^2$.
- (c) Identify the most unstable wave number and find the critical \mathcal{C} for this wave number.

Question 3 *Upwind scheme*

Use the upwind scheme to solve the advection problem

$$\frac{\partial f}{\partial t} = -u \frac{\partial f}{\partial x} \tag{1}$$

on the periodic interval $0 \leq x < 2\pi$, where the advection velocity $u = 1$ is constant. The initial condition is

$$f(x, 0) = \tanh(7 \sin x) . \tag{2}$$

Note: Use IDL's `shift()` function to get f_{k-1}^l from f_k^l ; it will do exactly the right thing for periodic values.

Question 4 *Advection with high-order scheme*

Use a high-order scheme to solve Eq. (1) with initial condition (2) for $u = 1 + \frac{1}{2} \cos 2\pi(x-0.2)$. Run for 10 periods T_p , where $T_p = 2\sqrt{3}/3 \approx 1.15$.

- (a) Compare the final profile to the initial one (they are identical for the exact solution).
- (b) Find good values for the time step and artificial diffusivity.
- (c) Find the Courant time step (the value separating stable from unstable scheme).
- (d) Is the spectral scheme of much help compared to 6th-order spatial derivatives?