

Contents

Preface	xi
1 Introduction	1
1.1 Well-Posed Initial Value Problems	4
1.1.1 Simple model cases	7
1.1.2 More general cases	10
1.1.3 Initial-boundary value problems	11
1.1.4 The solution operator	12
1.2 A Taste of Finite Differences	12
1.2.1 Stability ideas	17
1.3 Reviews	24
1.3.1 Taylor's theorem	24
1.3.2 Matrix norms and eigenvalues	25
1.3.3 Function spaces	28
1.3.4 The continuous Fourier transform	29
1.3.5 The matrix power and exponential	30
1.3.6 Fourier transform for periodic functions	31
1.4 Exercises	32
2 Methods and Concepts for ODEs	37
2.1 Linear Multistep Methods	39
2.2 Runge–Kutta Methods	42
2.3 Convergence and 0-stability	48
2.4 Error Control and Estimation	52
2.5 Stability of ODE Methods	53
2.6 Stiffness	55
2.7 Solving Equations for Implicit Methods	59
2.8 Differential-Algebraic Equations	64
2.9 Symmetric and One-Sided Methods	66
2.10 Highly Oscillatory Problems	66
2.11 Boundary Value ODEs	71
2.12 Reviews	72
2.12.1 Gaussian elimination and matrix decompositions	73
2.12.2 Polynomial interpolation and divided differences	74

2.12.3	Orthogonal and trigonometric polynomials	77
2.12.4	Basic quadrature rules	79
2.12.5	Fixed point iteration and Newton's method	80
2.12.6	Discrete and fast Fourier transforms	82
2.13	Exercises	83
3	Finite Difference and Finite Volume Methods	91
3.1	Semi-Discretization	92
3.1.1	Accuracy and derivation of spatial discretizations	94
3.1.2	Staggered meshes	98
3.1.3	Boundary conditions	106
3.1.4	The finite element method	110
3.1.5	Nonuniform meshes	113
3.1.6	Stability and convergence	120
3.2	Full Discretization	120
3.2.1	Order, stability, and convergence	122
3.2.2	General linear stability	128
3.3	Exercises	130
4	Stability for Constant Coefficient Problems	135
4.1	Fourier Analysis	135
4.1.1	Stability for scalar equations	137
4.1.2	Stability for systems of equations	139
4.1.3	Semi-discretization stability	142
4.1.4	Fourier analysis and ODE absolute stability regions	143
4.2	Eigenvalue Analysis	144
4.3	Exercises	146
5	Variable Coefficient and Nonlinear Problems	151
5.1	Freezing Coefficients and Dissipativity	153
5.2	Schemes for Hyperbolic Systems in One Dimension	154
5.2.1	Lax–Wendroff and variants for conservation laws	156
5.2.2	Leapfrog and Lax–Friedrichs	158
5.2.3	Upwind scheme and the modified PDE	162
5.2.4	Box and Crank–Nicolson	165
5.3	Nonlinear Stability and Energy Methods	168
5.3.1	Energy method	169
5.3.2	Runge–Kutta for skew-symmetric semi-discretizations	173
5.4	Exercises	177
6	Hamiltonian Systems and Long Time Integration	181
6.1	Hamiltonian Systems	182
6.2	Symplectic and Other Relevant Methods	185
6.2.1	Symplectic Runge–Kutta methods	188
6.2.2	Splitting and composition methods	189
6.2.3	Variational methods	194

6.3	Properties of Symplectic Methods	195
6.4	Pitfalls in Highly Oscillatory Hamiltonian Systems	198
6.5	Exercises	205
7	Dispersion and Dissipation	211
7.1	Dispersion	212
7.2	The Wave Equation	217
7.3	The KdV Equation	230
7.3.1	Schemes based on a classical semi-discretization	232
7.3.2	Box schemes	236
7.4	Spectral Methods	242
7.5	Lagrangian methods	246
7.6	Exercises	246
8	More on Handling Boundary Conditions	253
8.1	Parabolic Problems	253
8.2	Hyperbolic Problems	257
8.2.1	Boundary conditions for hyperbolic problems	257
8.2.2	Boundary conditions for discretized hyperbolic problems	261
8.2.3	Order reduction for Runge–Kutta methods	268
8.3	Infinite or Large Domains	271
8.4	Exercises	272
9	Several Space Variables and Splitting Methods	275
9.1	Extending the Methods We Already Know	276
9.2	Solving for Implicit Methods	279
9.2.1	Implicit methods for parabolic equations	282
9.2.2	Alternating direction implicit methods	290
9.2.3	Nonlinear problems	292
9.3	Splitting Methods	292
9.3.1	More general splitting	297
9.3.2	Additive methods	306
9.3.3	Exponential time differencing	310
9.4	Review: Iterative Methods for Linear Systems	312
9.4.1	Simplest iterative methods	312
9.4.2	Conjugate gradient and related methods	314
9.4.3	Multigrid methods	317
9.5	Exercises	320
10	Discontinuities and Almost Discontinuities	327
10.1	Scalar Conservation Laws in One Dimension	329
10.1.1	Exact solution of the Riemann problem	333
10.2	First Order Schemes for Scalar Conservation Laws	334
10.2.1	Godunov’s scheme	338
10.3	Higher Order Schemes for Scalar Conservation Laws	340
10.3.1	High-resolution schemes	341

10.3.2	Semi-discretization and ENO schemes	342
10.3.3	Strong stability preserving methods	346
10.3.4	WENO schemes	349
10.4	Systems of Conservation Laws	352
10.5	Multidimensional Problems	356
10.6	Problems with Sharp Layers	358
10.7	Exercises	360
11	Additional Topics	365
11.1	What First: Optimize or Discretize?	365
11.1.1	Symmetric matrices for nonuniform spatial meshes	366
11.1.2	Efficient multigrid and Neumann BCs	366
11.1.3	Optimal control	367
11.2	Nonuniform Meshes	368
11.2.1	Adaptive meshes for steady state problems	369
11.2.2	Adaptive mesh refinement	371
11.2.3	Moving meshes	371
11.3	Level Set Methods	372
	Bibliography	375
	Index	387