Supplement to Problem Set D

Example for the behavior of computed solutions by changing order-ofpolynomial approximation (N) and mesh size (K)

•
$$\frac{\partial q}{\partial t} + a \frac{\partial q}{\partial x} = 0$$
 with $x \in [0, 2\pi]$, $a = -2\pi$, $q_0(x) = q(x, 0) = \sin(\frac{2\pi}{\lambda}x)$

- With periodic BC and a fixed time step for all cases, computed results shows

i)
$$||q - q_h||_2 = O(h^{N+1}) \le C(T)h^{N+1} \simeq (c_1 + c_2T)h^{N+1}$$
 with $T = \text{target time}$

ii) computational cost = $C(T)K(N+1)^2$ with $h = \frac{2\pi}{K}$, N = order-of-approximation

- Comparison of computed results reveals that higer-order approximation is beneficial for the cases requiring i) highly accurate solutions, ii) long-time integrations

1. Error analysis and convergence rate

• For a specific target time

1 - 4.0E-01 9.1E-02 2.3E-02 5.7E-03 1.4E-03 2.0 2 2.0E-01 4.3E-02 6.3E-03 8.0E-04 1.0E-04 1.3E-05 3.0 4 3.3E-03 3.1E-04 9.9E-06 3.2E-07 1.0E-08 3.3E-10 5.0 8 2.1E.07 2.5E.00 4.8E.12 2.2E.13 5.0E.13 6.6E.13 ~0.0	$N \setminus K$	2	4	8	16	32	64	Convergence rate
2 2.0E-01 4.3E-02 6.3E-03 8.0E-04 1.0E-04 1.3E-05 3.0 4 3.3E-03 3.1E-04 9.9E-06 3.2E-07 1.0E-08 3.3E-10 5.0 8 2.1E.07 2.5E.00 4.8E.12 2.2E.13 5.0E.13 6.6E.13 ~0.0	1	-	4.0E-01	9.1E-02	2.3E-02	5.7E-03	1.4E-03	2.0
4 3.3E-03 3.1E-04 9.9E-06 3.2E-07 1.0E-08 3.3E-10 5.0 8 2.1E.07 2.5E.00 4.8E.12 2.2E.12 5.0E.12 6.6E.12 ~0.0	2	2.0E-01	4.3E-02	6.3E-03	8.0E-04	1.0E-04	1.3E-05	3.0
$\begin{array}{ c c c c c c c c c c c c c c c c c c c$	4	3.3E-03	3.1E-04	9.9E-06	3.2E-07	1.0E-08	3.3E-10	5.0
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$	8	2.1E-07	2.5E-09	4.8E-12	2.2E-13	5.0E-13	6.6E-13	pprox 9.0

< Global L²-errors >

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Supplement to Problem Set D

2. Scaled computational cost

• Computational costs need to be checked during the computations for prob. 1.

$N \setminus K$	2	4	8	16	32	64
1	1.00	2.19	3.50	8.13	19.6	54.3
2	2.00	3.75	7.31	15.3	38.4	110.
4	4.88	8.94	20.0	45.0	115.	327.
8	15.1	32.0	68.3	163.	665.	1271.

< Example for scaled computation cost >

3. Errors for long-time integrations

- Select at least three combinations of (N, K) for similar $(N+1) \times K$ value.
- Check the L²-errors for longer target times.

Final time (T)	π	10π	100π	1000π	2000π
(N, K) = (2, 4)	4.3E-02	7.8E-02	5.6E-01	>1	>1
(N, K) = (4, 2)	3.3E-03	4.4E-03	2.8E-02	2.6E-01	4.8E-01
(N, K) = (4, 4)	3.1E-04	3.3E-04	3.4E-04	7.7E-04	1.4E-03

< Example for global L²-errors as a function of final time T >

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