

Book: Bifurcation Analysis of Fluid Flows  
Authors: Fred W. Wubs and Henk A. Dijkstra  
Chapter: 4, Exercise: 4.16  
Exercise author: G. Tiesinga  
Version: 1

Apply  $\theta$ -method to  $M \frac{d}{dt} c(t) = Ac(t) + \hat{f}(t)$ ,  $c(0) = c_0$ , where  $c(t)$  is a vector (equation 2.72 of the lecture notes)

Note: This ODE stems from applying the FEM to  $\frac{\partial}{\partial t} u(t, x) = \mu \frac{\partial^2}{\partial t^2} u(t, x) + f(t, x)$ , i.e. using the Galerkin approach and setting  $u(t, x) = \sum c_i(t) \phi_i(x)$ . The matrix  $A$  does not depend on  $t$  and is given by  $A_{ij} = \mu(\phi'_i(x), \phi'_j(x)) = \mu \int_0^1 \phi'_i(x), \phi'_j(x) dx$ . Furthermore,  $\hat{f}$  is given by  $\hat{f}_i = (f(t, x), \phi_i(x)) = \int_0^1 f(t, x) \phi_i(x) dx$ .

Applying the  $\theta$ -method gives

$$\begin{aligned} Mc^{(n+1)} &= Mc^{(n)} + \Delta t[(1 - \theta)(Ac^{(n)} + \hat{f}(t_n)) + \theta(Ac^{(n+1)} + \hat{f}(t_{n+1}))] \\ \Rightarrow (M - \theta \Delta t A)c^{(n+1)} &= Mc^{(n)} + \Delta t[(1 - \theta)Ac^{(n)} + (1 - \theta)\hat{f}(t_n) + \theta\hat{f}(t_{n+1})] \end{aligned}$$

with  $c^{(0)} = c_0$ .