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LOS ALAMOS SCIENTIFIC LABORATORY

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ON DISCONTINUOUS INITIAL VALUE PROBLEMS FOR NONLINEAR EQUATIONS

AND FINITE DIFFERENCE SCHEMES

Work done by: Peter Lax Lester Baumhoff Report written by: Peter Lax

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PHYSICS

Abstract

This paper describes a new numerical scheme for calculating hydrodynamical flows with shocks. It is similar to a scheme promulgated some years ago by von Neumann, see [9], and modified more recently by him and R. Richtmyer, see [11], inasmuch as it is a straightforward numerical scheme which ignores the presence of discontinuities. It is more closely related to the scheme described in [9] since no viscosity term is used; what is new about the method is:

(a) The difference scheme used is based on the conservation form of the hydrodynamic equations.

(b) The difference scheme is unsymmetric in time.

Description of the difference equations: Write the hydrodynamic equations in the form of conservation laws (mass, momentum and energy); in this form each term in the equation is a perfect x or t derivative. Replace all x derivatives by centered difference quotients, all time derivatives f_t by a forward facing difference quotient of this sort:

$$\frac{\mathbf{f}_{\boldsymbol{\ell}}^{n+1} - \overline{\mathbf{f}_{\boldsymbol{\ell}}^{n}}}{\Delta \mathbf{t}}$$

where $f_{\mathcal{L}}^{n}$ is taken as the arithmetic mean of the values of f at all neighboring space points at time cycle n.

This scheme uses a staggered lattice, i.e., at time cycle n we use all lattice vectors \mathcal{L} with, say, even components, at the next time cycle we use odd lattice vectors.

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The conjecture is that if the meshsize tends to zero, and the stability condition of Courant-Friedrichs-Lewy is satisfied, the approximate solutions computed by this method will tend to the exact solution uniformly except in neighborhoods of discontinuity lines or surfaces.

The mathematical soundness of this proposition is discussed in detail, using as an example the equation $u_t + uu_x = 0$. Test calculations performed on this equation and on the hydrodynamic equations in one dimension, both Euler and Lagrange form, show fairly conclusively that the method works. Some of the numerical results are presented at the end of the report.

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ON DISCONTINUOUS INITIAL VALUE PROBLEMS FOR NONLINEAR EQUATIONS AND

FINITE DIFFERENCE SCHEMES

Let $U_t + AU_x + B = 0$ be a quasilinear hyperbolic system of first order equations; U denotes a column vector of n unknown functions, A a coefficient matrix, and B a vector. A and B are assumed to be functions of x,t and U. The system is called hyperbolic if all eigenvalues of A are real and if A has n linearly independent eigenvectors.

The <u>initial value problem</u> for such a system is to find a solution with prescribed values on the x axis (or an interval of it), $U(x,0) = \oint (x)$. According to the theory of hyperbolic equations this initial value problem has a (unique) solution if $\oint (x)$ is differentiable, or is at least Lipschitz continuous (in this latter case the solution would not have continuous partial derivatives). The range of t for which the solution exists is at least as large as $c(\max |\widehat{\phi}'|)^{-1}$, c being a constant depending on the coefficients A and B and their first derivatives.

The example of the simple equation $u_t + uu_x = 0$ shows that this estimate cannot be improved in general. In this case, namely, the solution of the initial value problem $u(x,0) = \mathcal{G}(x)$ is given by the implicit relation $u - \mathcal{G}(x-ut) = 0$. This relation defines u as a (differentiable) function of x and t as long as the derivative of the left hand side with respect to u, $1 + t \varphi$, does not vanish. The smallest value of t for which this quantity vanishes is

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t = $(\max - \varphi')^{-1}$; this shows that the width, of the domain of existence in the t direction, does depend on a bound for the magnitude of φ' (although only on a one-sided bound).

Suppose we wish to solve an initial value problem where the initial values no longer satisfy a Lipschitz condition; say they are downright discontinuous, as in the Riemann shock tube problem. One could attempt to solve this problem by approximating the given differentiable initial values $\oint_i(x)$, construct the corresponding solution U_i and take their limit - if it exists - in the sense of some norm or topology. This method works for linear equations but does not in general for quasi-linear equations; for if the sequence \oint_i approximates an initial vector that is not Lipschitz continuous, the first derivatives of \oint_i are not uniformly bounded, and so the range of t for which the solution of the ith problem, U_i , exists shrinks to zero as i tends to infinity. This shows that the theory of discontinuous initial value-problems for nonlinear equations is not a mere appendix to the theory of differentiable initial value-problems but has to be developed independently.

There are several ways of developing such a theory. One is to generalize the concept of a function satisfying a differential equation. This leads to the notion of weak solutions and the initial value problem is to ascertain whether in the aggregate of all weak solutions there exists one with the prescribed initial data.

Another way is to define the solution of a discontinuous initial

value problem directly by a limiting process of some kind. This limiting process would usually consist of approximating the equation by a sequence of equations for which the initial value problem can be solved. For the equations of hydrodynamics this is usually done by including viscous forces; what is proposed here is to use a straightforward finite difference scheme; that such a method works is of interest for the theory and for practical computations.

It would be desirable to develop an abstract theory which would include these special methods. The appropriate class of abstract equations may possibly be the ones of the form

$$U_{\pm} = A N u$$

where A is an unbounded linear, N a continuous nonlinear operation.

We shall describe now the three methods mentioned, illustrating them on the equation $u_t + u u_y = 0$.

1. Generalizing the concept of a solution.

Let v be some <u>test function</u> which is zero on the boundary of some region G of the x,t plane; G is supposed to lie within the domain of definition of the solution u. Multiply the equation $u_t + u u_x = 0$ by v, integrate over G, and integrate by parts. The result is that the integral

$$\iint v_t u + \frac{1}{2} v_x u^2 \tag{1}$$

is zero for all G test functions v and solutions u. <u>Conversely</u>: if u is a function <u>with continuous derivatives</u> for which the integral (1)

vanishes for all test functions, then u is a solution of the original differential equation (this is easily seen by integrating (1) by parts and applying the so-called fundamental lemma of the calculus of variations).

We define u to be a generalized or weak solution if the integral (1) is zero for all test functions v. As stated before, a generalized solution which is differentiable is a bona fide solution. But amongst the class of non-differentiable functions we have a genuine extension of the notion of solution.

Weak solutions, for linear equations, are discussed briefly in Courant-Hilbert, vol. II, p. 469-470. They play an important role in Friedrich's work on differential operators; their theory was treated systematically by Sobolev, and L. Schwartz. In the nonlinear case which interests us most - the concept of weak solutions is discussed, usually in connection with shock problems of hydrodynamics (see also E. Hopf, [7]).

Consider <u>discontinuous</u> solutions, i.e., functions u that suffer a jump discontinuity across a smooth arc C, on either side of which it has continuous derivatives and satisfies the equation. Straightforward application of the definition shows that a discontinuous solution is a weak solution if and only if U, the slope of the discontinuity line at any point on C is the arithmetic mean of the values of u on the two sides at this point (analogue of the shock relations).

This example shows (a) that there are weak solutions of our equa-

tion which are not genuine solutions

(b) that the class of weak solutions is associated not so much with an equation but with the <u>form</u> in which it is written. For had we written our equation in the form $u^{-1}u_t + u_x = 0$, the criterion for discontinuous solutions to be weak solutions would have been $U = (u_1 - u_2)(\log u_1 - \log u_2)^{-1}$, which defines an entirely different class of weak solutions. The form of the equation to be used is dictated entirely by outside physical consideration. E.G., the equations of hydrodynamics in mass coordinates can be written as <u>four</u> different conservation laws; namely, conservation of mass, momentum, energy, and entropy. For physical reasons we would operate with the first three of these conservation laws.

The test of usefulness of the concept of weak solutions is whether weak solutions with arbitrarily prescribed initial data of a wide class (say, the class of all piecewise continuous or all bounded, measurable functions) exist, and whether the initial values determine the solutions uniquely (a weak solution having prescribed initial data can be defined either in an almost everywhere sense or in a weak sense). It turns out that the answer to the first query is affirmative, to the second, negative.

That for the equation $u_t + uu_x = 0$ weak solutions with arbitrarily prescribed initial data exist has been shown by E. Hopf in [7] as a corollary to the theory developed there. That the solution is not in general unique is well known; it can be seen from this

example: Let the initial value be

u(x,0) = 0 for x < 0
= 1 for x > 0.
The function
u(x,t) = 0 for t > 2x
= 1 for t < 2x</pre>

is a weak solution of our problem since it assumes the initial value and satisfies the jump condition. But so is the function

$$u(x,t) = 0 \qquad \text{for } x < 0$$
$$= \frac{x}{t} \qquad \text{for } x > t$$
$$= 1 \qquad \text{for } x < t.$$

In analogy with hydrodynamics we would exclude the first solution since it represents a rarefaction shock; whether the exclusion of rarefaction shocks would leave only one weak solution of any initial value problem, is not known.

So the problem is to characterize the <u>physically relevant</u> weak solutions in some systematic way, and to prove that the initial value problem has a unique physically relevant weak solution for a wide class of initial values. In connection with this problem it should be remarked that whereas the class of regular solutions of our equation displays <u>reversibility</u> in time; i.e., if u(x,t) is a regular solution, so is u(-x, -t), and the class of all <u>weak solutions</u> likewise, the class of <u>physically relevant weak solutions</u> (i.e., the ones without

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rarefaction shocks) no longer share this property; e.g., the weak solution

is physically relevant for it represents a compression shock, whereas u(-x, -t) represents a rarefaction shock.

One systematic method of introducing physically relevant weak solutions is to take those solutions which are limits of "viscous flows". I.e., consider the augmented equation

$$u,t + u u_{x} = \lambda u_{xx}$$
(2)

with some positive constant λ , solve the initial value problem $u_{\lambda}(x,t) = u_{0}$, and let λ tend to zero, Equation (2), and the above limiting process, was introduced into the literature, by Burgers; an especially elegant and rigorous treatment of it is due to E. Hopf [7]. This procedure was conceived as a simple analogue of the process of obtaining this discontinuous solution of the hydrodynamic equations as limits of viscous flows, see Becker [1], L. H. Thomas, Gilbarg [10], Grad [6], and Courant-Friedrichs [2], pp. 134-138.

Equation (2) is a semi-linear parabolic equation; the introduction of a new unknown φ , related to u by $u = -2\lambda \, {}^{\varphi_{X}/\varphi}$ reduces it, as E. Hopf has observed, to a linear parabolic equation $\varphi_{t} = \lambda \, \varphi_{XX}$ whose solution can be written down explicitly. This in turn gives an explicit representation of any solution of (2) in terms of its initial values; this representation enabled Hopf to prove that for fixed ini-

tial values u_0 the solution $u_{\lambda}(x,t)$ tends to a limit as λ tends to zero, for almost all x and t. This limit can be called the <u>generalized</u> <u>solution</u> of the initial value problem $u(x,0) = u_0$ of the <u>original</u> <u>equation</u> (1).

It is easy to show that these <u>generalized solutions</u> are weak solutions; just multiply equation (2) by any twice differentiable test function v and integrate by parts:

$$\iint \mathbf{v}_{t} \mathbf{u} + \frac{1}{2} \mathbf{v}_{x} \mathbf{u}^{2} = \lambda \iint \mathbf{v}_{xx} \mathbf{u} ;$$

u remains uniformly bounded for λ , and so, v being held fixed, the right side tends to zero with λ .

This class of generalized solutions is <u>irreversible</u> in t; there is nothing surprising in this, for the process whereby they were defined is openly biased in favor of the positive t direction, i.e., the initial value problem for the parabolic equation (2) can be solved for positive t but not for negative t.

A different limiting procedure for constructing weak solutions is by a straightforward finite difference scheme; the conjecture is that this process furnishes the same class of physically relevant weak solutions as the viscosity method. Several arguments will be presented which make the conjecture plausible, or at least possible; the numerical evidence in favor of it is very strong but there is no rigorous proof for it yet.

First the description of the scheme itself: Since the concept

of weak solutions is linked not to the equation itself but the <u>form</u> in which it is written, it is important that the difference scheme should be linked to the distinguished form of the equation. Secondly, the possibility of defining weak solutions rests on the fact that the given equation is in divergence form, i.e., each term is a pure x or t derivative. This feature should be preserved as much as possible in the difference scheme too. Both requirements are fulfilled by this scheme: replace space derivatives by difference quotients:

 f_x by $\frac{f^n \ell + 1 - f^n \ell - 1}{2 \Delta x}$, and t derivatives u_t by a forward difference

quotient of this kind:

 $\frac{1}{\Delta t} \left(u_{\boldsymbol{\ell}}^{n+1} - \frac{u_{\boldsymbol{\ell}+1}^{n} + u_{\boldsymbol{\ell}-1}^{n}}{2} \right).$

Here superscripts refer to time cycle, subscripts to position in space.

This scheme, when applied to any hyperbolic system, is stable in the sense of von Neumann if $\frac{\Delta x}{\Delta t}$ satisfies the classical Courant-Friedrichs - Lewy condition, see [5], of being greater than the slope of the steepest characteristic. The equation $u_t + u u_x = 0$ has one characteristic, with slope u, so the stability condition is

 $\frac{\Delta x}{\Delta t}$ > max [u]. Now if we choose $\frac{\Delta x}{\Delta t}$ so that this inequality is satisfied initially, the function generated by the difference scheme will never exceed its largest value initially, and so the stability

condition is satisfied for all future times.

Solutions constructed by the difference scheme are defined only at the lattice points; imagine them extended to the whole relevant portion of the x,t plane by defining u inside any lattice square to have the same value as, say, at the upper left corner. Diminish the size of the lattice and suppose that the corresponding solutions, thus extended, converge in the \mathcal{L}_2 sense to some limit function u. This limit function u is a weak solution of the original differential equation as may be easily proved by multiplying the difference equation at each lattice point by the value of a test function v there, summing over all lattice points and summing by parts. A passage to the limit leads to an integral relation between u and v that characterizes u as a weak solution. What is not at all clear is

(i) Whether the sequence of solutions of the difference equations converges in the \mathcal{L}_{2} sense.

(ii) Whether the sequence converges <u>uniformly</u> except in a neighborhood of the discontinuity lines.

(iii) Whether the weak solutions obtained in this manner are the physically relevant ones.

Experimental evidence, presented below, indicates that the answer to all three questions is yes. Concerning (iii) it should be pointed out that, just as in the case of the passage to the limit through viscous flows, the class of weak solutions obtainable by this finite difference method is not likely to be invariant under replacement of

x by minus x and t by minus t, because the difference scheme distinguishes between the positive and negative t direction. I mention this as a possible guide to finding other adequate difference schemes.

In case of <u>regular</u> solutions, i.e., ones with continuous first derivatives, the difference scheme described here furnishes a uniformly convergent sequence of approximations to the true solutions. This has been proved, for arbitrary quasilinear hyperbolic systems, by Keller and Lax in [8] and for a slightly different scheme by Courant, Isaacson and Rees [h].

It should be pointed out that if the sequence of solutions of the difference equations or a subsequence of them converges only <u>weakly</u>, the weak limit is <u>not</u> a weak solution. For in this case the weak limit of u_n^2 is <u>not</u> the square of the weak limit of u_n and so the procedure of multiplying the difference equations by v, summing by parts and passing to the limit leads to an equation in which the role of u^2 is taken by the weak limit of u_n^2 .

Experimental calculations were performed using IBM Card Programmed Calculators; the problem was coded by Mr. Stewart Schlesinger. The first case considered was the initial values u(x, 0) = 1 for x < 0, = 0 for x > 0, taking $\Delta t / \Delta x$ to be one. The initial values were deliberately chosen to be homogeneous, so that carrying the calculations further in time would have the effect of refining the meshsize; the idea was to carry out the calculations until it became

evident that the scheme was converging, diverging or oscillating. It turned out that the scheme was converging, and with astonishing rapidity. After 44 steps in time the calculated values of u were

x	u
17	1.00000
19	•99548
21	.76818
23	.21061
25	.02343
27	.00018
29	.00018

The values of u not listed differ from one or zero by at most 10^{-5} . The theoretical position of the discontinuity, propagating with speed 1/2, is at x = 22; this is precisely the center of zone of transition; the zone is, roughly speaking, spread over three intervals.

Four steps later, at t = 48, the calculated values of u were:

x	u
19	1.00000
21	•995 ¹ 48
23	.76817
25	.21061
27	.02344
29	.00210
31	.00018

The theoretical position of the discontinuity line is at $x = 2^{4}$; the figures show that relative to this discontinuity line the profile

of the solution has changed by at most one figure in the last decimal; this suggests that not only does the solution of the difference scheme converge to the true discontinuous solution uniformly in every subset not containing the line of discontinuity, but that the shape of the transition tends to a definite limit. This limiting shape can be characterized as the steady state solution of the difference equations. The difference equation is

$$u_{\ell}^{n+1} = (u_{\ell+1}^{n} + u_{\ell-1}^{n})/2 + \frac{1}{4} (u_{\ell-1}^{n^{2}} - u_{\ell+1}^{n^{2}});$$

here the superscript n refers to time cycle, ℓ to space position. The equation satisfied by the steady state solution would be

$$\frac{f(x-1) + f(x+1)}{2} + \frac{f^2(x-1 - f^2(x+1))}{4} = f(x + \frac{1}{2})$$
(3)

and the boundary conditions are:

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$$f(-\infty) = 1, \qquad f(\infty) = 0. \tag{4}$$

More precisely, the state of affairs is probably as follows: <u>The</u> <u>difference equation (3)</u>, <u>subject to the boundary conditions (4)</u>, <u>has</u> <u>a continuous</u>, <u>monotonic solution as function of the real variable x</u>; <u>this solution is unique except for an arbitrary phase shift</u>. Furthermore, starting with any function g(x) defined over the odd integers, repeated application of the transformation T g = g' defined by

$$\frac{g(x-1) + g(x+1)}{2} + \frac{g^2(x-1) - g^2(x+1)}{4} = g'(x+\frac{1}{2})$$

leads to the steady state solution f(x). I.E., if we denote T_g^n by

 $g_n(x)$, then $g_n(x)$ tends uniformly to $f(x + \alpha)$, where f(x) is the steady state solution^{*}; the phase shift α depends only on the initial distribution g.

Observe that the function $g_n(x)$ is defined only at points by n/2. Thus the $g_n(x)$ are defined either at the integers of halfway in between, and consequently we need the values of f(x + d) at these points only. This is however an exceptional situation which arose because $\Delta t/\Delta x$ was chosen to be commensurable to the speed of the propagation of the discontinuity.

The numerical evidence presented before for the verity of this theorem is very strong. The calculations cited refer to the initial values g(x) = 1 for x a negative odd integer, = 0 for x a positive odd integer; as a further check the values: g(x) = 1 for x an odd integer less than 0 minus one, g(-1) = .9, g(x) = 0 for x a positive odd integer were tried. The results were the same as with the original choice of initial g(x); the tables below give the values of u at t =44 and 48; these differ by less than one figure in the fifth decimal.

Fixed, say, uniquely by picking f(0) to be 1/2.

t = 44		t	t = 48	
x	u	x	u	
17	1.00000	19	1.00000	
19	•99195	21	•99195	
21	•71566	23	.71566	
23	.17449	25	·17 ⁴⁴ 9	
25	.01858	27	.01859	
27	.00165	29	.00165	
29	.00014	31	.00014	

Table I, appended to this paper, gives the values of $g_{l_{4}5}(x)$, $g_{l_{4}6}(x)$, $g_{l_{4}7}(x)$, $g_{l_{4}8}(x)$ corresponding to the first choice of $g_{0}(x)$ over those values of x where the deviation from the constant values 0 or 1 is significant; (for all subsequent values of n, $g_{n}(x)$ coincides in the first five figures with one of the four listed). Table II contains the same information referring to the second choice for initial g.

Graphs I and II show a plot of these values; they lie on smooth curves, and these curves indeed appear to have the same shape.

Returning to the difference equation (3), it should be remarked that if the boundary values of f are switched, i.e. $f(-\infty) = 0$, $f(\infty) = 1$ or, more generally, are replaced by values for which $f(-\infty)$ is less than $f(\infty)$, then no solution would exist. This result, for which I have no proof at present, expresses the fact that the finite difference method furnishes solutions with compression shocks but not with rarefaction shocks. Mathematically, it is an analogue of a well-known result on steady viscous flows (see [1], [6], [10], [11]), which I shall present for the simplified equation $u_t + u u_x = \lambda u_{xx}$.

Let $u_{\alpha}(x,t)$ be a steady state solution of the equation

 $u_t + u u_x = \lambda u_{xx}$, i.e. u_0 is a function of x - c t only, $u_0 = u(x - ct)$. Then $u(\xi)$ satisfies the ordinary differential equation

 $c u' + u u' = \lambda u''$.

Integrate both sides with respect to $\boldsymbol{\xi}$:

$$K + c u + \frac{1}{2} u^2 = \lambda u^*$$
,

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$$\frac{d\xi}{du} = \frac{2\lambda}{u^2 + 2c u + 2K}$$
 (5)

We are interested in solutions which at $\S = -\infty$ and $\S = \infty$ have prescribed values u_i (initial) and u_f (final). From equation (5) it is clear that \S will approach infinity only if u approaches one of the roots of the quadratic function in the denomination of the right hand side; these roots must be then just the initial and final values of u, u_i and u_f , and c, the propagation speed, must be their arithmetic mean. Furthermore, $u^2 + 2$ cu + 2K is <u>negative</u> between the two roots u_i and u_f , and so, λ being positive, $\frac{d\S}{du}$ is negative, i.e., u is a decreasing function of \S . So we conclude that an initial and final state can be connected through a solution of (5) only if $u_i \ge u_f$. If this inequality is fulfilled, then they can be connected and the explicit formula

$$\xi = \frac{2\lambda}{u_i - u_f} \log \frac{u_i - u}{u - u_f}$$

gives the shape of the connecting curve.

Numerical calculations were carried out for the initial values u(x,0) = 0 for x < 0, u(x,0) = 1 for x > 0, using the same difference scheme as before; the results after 48 steps, are tabulated in Table III and plotted in Graph III. The dashed line in Graph III refers to the exact solution.

The same problem was run with $\Delta t/\Delta x = 1/2$; the results after steps in time, are tabulated in Table IV, plotted in Graph IV.

So far, only the equation $u_t + u u_x = 0$ has been discussed; the question is, how much of what was said before can be generalized to quasilinear systems. The first observation is that <u>weak solutions</u> are defined only for systems in which all first order terms are perfect x or t derivatives (or at most combinations of such terms with coefficients which are functions of independent variables only); for such systems I propose the same finite difference scheme, i.e. replace all x derivatives by centered difference quotients, and replace all t derivatives v_t by $(v_k^{n+1} - \frac{v_{k+1}^n + v_{k-1}^n}{2} / \Delta t$.

This was tried on the hydrodynamic equations of one dimensional time dependent flow; the equations were written in the form of conservation laws. They are, in Eulerian coordinates,

Here ρ , u,p and e denote density, velocity, pressure and energy per unit mass. The equation of state expresses e as a function of p and ρ , e.g. for an ideal gas $e = \frac{p}{\rho(\lambda-1)}$.

In the computations we will operate with the quantities ρ , u p = m and $e\rho$ + u² $\rho/2$ = E, the mass, momentum and total energy per unit volume. In terms of these the equations are:

$$m_{t} + \left[(\aleph - 1)E + \frac{3 - \aleph}{2} \frac{m^{2}}{\rho} \right]_{x} = 0$$

$$E_{t} + \left[\aleph \frac{m}{\rho}E - \frac{\aleph - 1}{2} \frac{m^{3}}{\rho^{2}} \right]_{x} = 0$$

To these equations the difference scheme described before was applied. Several calculations were made, with different choice of the initial values and χ , and in all cases the answer agreed fairly well with the theoretically calculated flow. The calculations were performed on the Los Alamos MANIAC. The flow diagram for the calculations was prepared by Stewart Schlesinger and the problem was coded by Lois Cook.

In the first problem γ was chosen equal to 1.5, and

u = 2	for x <	0,
= 0	for x >	0
p = 50	for x <	0
0	for x >	0
e = 50 ·	for x <	0
= 10	for x 🗲	0.

The two constant states chosen can be connected by a shock (notice that compression is five-fold at the shock, the value corresponding to $\gamma = 1.5$): $\Delta^{t} / \Delta x$ was chosen to be .25.

The results after 49 time cycles are given in Table V. The fourth column, ν , gives the label of the lattice point in hexadecimal notation; the Eulerian position x is related to the label ν by x - 4(2 ν - 52) (taking t to be one). There is a rapid transition from one state to another around $\nu = 41$; this corresponds to x - 124, and gives for the speed of propagation of the discontinuity $\frac{122}{49} = 2.48$; this agrees pretty well with the theoretical value of the shock speed which is 2.5.

The values of ρ , u and p after 99 time cycles are given in Table V1; the position of the ν^{th} subdivision now is given by x = 4 (2 ν - 102). Again there is a rapid transition from one set of values to the other, around $\nu = 82$; so the speed of propagation is $\frac{248}{99} = 2.50$.

Notice that the width of the zone of transition is approximately the same in both calculations.

The stability constant, i.e. the reciprocal of the ratio of $\Delta x / \Delta t$ to the maximum of the true propagation speed is .863.

A second calculation started with the initial states u = 2, p = 50, e = 50 to the left, u = 0, p = 0, e = 10 to the right of x = 0. $\Delta t / \Delta x$ was taken to be .25. These two constant states can be connected to each other through a rarefaction wave, a contact discontinuity,

a constant state and a shock (going from left to right). According to theory, the constant state behind the shock is u = 1.47, p = 27.1, e = 50, and shock speed is U = 1.84.

The results after 49 time cycles are given in Table VII, after 99 time cycles in Table VIII. In Table VII there is a rapid transition around y = 37 which corresponds to a shock speed of $\frac{88}{49} = 1.79$, which is in fair agreement with the calculated value. In Table VIII the transition occurs around y = 74 which gives for shockspeed 184/99 = 1.86, in even better agreement with the calculated value.

In Table VIII, u and p appear to be fairly constant for a while behind the shock, the value of p being around $27 \pm .3$, and of u around $(.184 \pm .001)8 = 1.47 \pm .01$. These are in fair agreement with the theoretically calculated values, in spite of the fact that the value of e is way off (only around 39 at the shock front, whereas ' the correct value is 50).

A third calculation was done for the case $\delta = 2$, and initial states u = 2, $\rho = 50$, p = 100 to the left of x = 0, u = 0, $\rho = 10$, p = 0 to the right. $\frac{\Delta t}{\Delta x}$ was chosen as .25 which turned out larger than permissible by the Courant-Friedrichs-Lewy criterion. Consequently, instability occurred near the shock front, but not enough to make the calculations meaningless, as the listings in Table IX and X show; these present the calculated values of the unknowns after 49, resp. 99 steps.

The exact solution connects the two states through a rarefaction

wave, a contact discontinuity, a constant state and a shock. The theoretically calculated value of u, ρ and p behind the shock front are: u = 2.26, $\rho = 30$, p = 76.5; these compare favorably with the calculated values of u and p.

Two general features of these calculations are:

(i) The width of the transition shock in the shock is narrowest if $\Delta^{t} / \Delta x$ is chosen as large as possible.

(ii) The values of u and p converge to the exact value more rapidly than the value of ρ .

The method can be set up in Lagrange coordinates as well. Denoting specific volume by V and by ξ unit mass along the x axis, the conservation equations are:

 $V_t = u_{\xi}$ Conservation of mass $u_t = p_{\xi}$ Conservation of momentum

 $(e + 1/2u^2) = -(up)_{\xi}$ Conservation of energy

Introduce as unknowns V, u and E = e + 1/2 u², mass, momentum and energy per unit volume. In terms of these, the equations for a perfect gas (e = $\frac{pV}{r-1}$) can be written as

$$V_{t} = u_{\xi}$$

$$u_{t} = \left[(\delta - 1) \frac{E - 1/2 u^{2}}{V} \right]$$

$$E_{t} = \left[(\delta - 1) \frac{uE - 1/2 u^{3}}{V} \right]$$

Experimental calculations in this setup are being carried out by Lester Baumhoff. Results so far are encouraging. • - - •

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x	u	x	u
-8 -7 -6 -5 -4 -3 -2 -1 0 1 2 3 4 5 6 7 8 9 10 11 12	99991 99921 99921 99548 98205 94713 87779 76816 .62581 .47071 .32661 .21061 .12798 .07450 .04216 .02344 .01291 .00707 .00386 .00210 .00114 .000621	-9 -8 -7 -5 -5 -4 -9 -8 -7 -5 -5 -5 -5 -5 -1 -1 -1 -2 -1 -7 -8 -7 -5 -5 -4 -7 -5 -4 -7 -5 -4 -7 -5 -4 -7 -5 -4 -7 -5 -4 -7 -1 -5 -4 -7 -1 -7 -7 -7 -7 -7 -7 -7 -7 -7 -7 -7 -7 -7	99998 99978 99978 99978 99195 97176 92476 83976 71566 56551 41203 27747 17449 10407 05982 03359 01859 01021 00558 00304 00166 00090 00049

TABLE I

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TABLE II

x	u
47531975319753197531-35791 	.92695 .88187 .83994 .79948 .7599 .7209 .6825 .6444 .6066 .5692 .5321 .4954 .4590 .4229 .3873 .3523 .3177 .2839 .2509 .2189 .1881 .1587 .1310 .1055 .0823 .0619 .0447 .0306 .0120

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TABLE III

Rarefaction wave,
$$t = 48$$
, $\frac{\Delta t}{\Delta x} = 1$

x	u
64 66 52 84 40 62 84 40 62 84 40 62 84 40 62 84 40 62 84 40 62 84 40 62 84 40 62 84 40 62 84 40 62 84 40 62 84 40 62 84 40 62 84 40 62 84 40 62 84 40 62 84 40 62 84 84 60 62 84 84 60 62 84 84 60 62 84 84 60 62 84 84 60 62 84 84 60 62 84 84 60 62 84 84 60 62 84 84 60 60 62 84 84 60 60 62 84 84 60 60 60 60 60 60 60 60 60 60	$\begin{array}{c} .8553\\ .8170\\ .7758\\ .7322\\ .6869\\ .6405\\ .5933\\ .5457\\ .4980\\ .4506\\ .4039\\ .3580\\ .3134\\ .2704\\ .2295\\ .1911\\ .1555\\ .1234\\ .0949\\ .0706\\ .0505\\ .0345\\ .0225\\ .0139\end{array}$

TABLE IV

Rarefaction wave,
$$t = 63$$
, $\frac{\Delta t}{\Delta x} = 1/2$

م	u/8	р	ν
ØØØ4 999999	Ø24 9999996	0005300000	0000100001
ØDØ4 999999	Ø24 9999996	0005300000	0000200002
ØØØ4 999999	Ø24 9999996	0005000000	0000300003
00049999999 00049999999 00049999999	Ø24 9999996	JJJ 5JJJJJØØ	Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø
ØØØ4 999 999	124 9999996 124 9999996 124 9999996	ØØØ5ØØØØØØØ ØØØ5ØØØØØØ	ØØØØØ5ØØØØ5 ØØØØ6ØØØØØ6
0004999999	024 999 9995	300500000	0000 7 00007
00049999999	024 999 9995	9005000000	0000800008
0004 999999	Ø24 9999995	2025220222	00000900009
0004 999999	Ø24 9999995	2005222230	00000003004
0005000000	0249999995	22052090002	ØØØØØBØØØØØ
2005000000	0249999994	2005200220	ØØØØC 3ØØØC
ØØØ5000000	Ø24 99999992	ØØJ 5 2 0 2 2 0 0	ØØØØDØØØØD
3004999999	Ø24 99999997	2 2 2 5 2 0 2 2 0 0	ØØØØEØØØØE
0004999999	Ø2500000003	00049999999	ØØØØFØØØØF
0004999998	Ø250000034	00049999999	ØØØ1ØØØØ1Ø
ØØØ4999995	Ø2500000130	ØØØ4 999993	2001120011
ØØØ4999985	Ø250000448	ØØØ4 999977	2001222012
0004999954 0004999954 0004999874	0250001372 0250001372 0250003843	0004999932	0001300013
ØØ <i>0</i> 49996 7 6	Ø25ØØØ9892	ØØØ4999811 ØØØ4999515	0001400014 0001500015
ØØØ4999233	Ø250023472	2004998850	2201623216
ØØØ4998317	Ø25Ø051481	2004997478	2001720217
0004996581	0250104557	0034994879	ØØØ18ØØØ18
0004993556	0250196950	0004990358	ØØ919ØØ919
0004988711	225234458 7	0004983141	0001A0001A
0004981579	2250563809	00049 7 2585	0001B0001B
00049 7 1936	Ø25Ø85Ø137	ØØØ4958489	ØØØ1CØØØ1C
0004959944	Ø2512Ø1791	ØØØ49414ØØ	ØØØ1DØØØ1D
3034946159	Ø251585849	ØØ94922792	ØØØ1EØØØ1E
3004931292	Ø251954895	ØØ94994964	ØØØ1FØØØ1F
ØØØ4915 7 93	Ø252252733	ØØØ4890617	ØØØ2ØØØØ2Ø
ØØØ4898 7 91	Ø252428575	ØØØ4882157	ØØØ21ØØØ21
ØØØ4878665	Ø252452643	0004880985	ØØØ22ØØØ22
ØØØ48526Ø1	Ø252325585	000488 7 019	ØØØ23ØØØ23
0004818585	Ø252Ø77313	0004898683	0002400024
0004 7775 18	Ø251751784	0004913220	0002500025
0004 7 3445 7	Ø251369295	ØØØ4 9264 85	0002600026
0004695222	Ø2508Ø5127	ØØØ4 9286 33	0002700027
0004648115	Ø24 927 3378	0004880 7 61	ØØØ28ØØØ28
0004497307	Ø24 31 78521	0004620551	ØØØ29ØØØ29
0003919992	Ø219682262	ØØØ36729Ø8	ØØØ2AØØØ2A
0002622113	Ø15241632Ø	ØØØ17539ØØ	ØØØ2BØØØ2B
3201424088	ØØ49060026	ØØJØ289912	ØØØ2CØØØ2C
3201047003	ØØ04295607	ØØØØJ12999	ØØØ2DØØØ2D
0001002900	2200179506	00000000347	ØØØ2EØØØ2E
0001000129	0020005885	00000000007	
0001000004 0001000000	Ø2220002161 Ø002222021	FØØØØØØØØØØ FØØØØØØØØØØ	20021200221 20030030 0003120031
<u>9</u> 0010030000	Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø Ø	FØØØØØØØØØØ	ØØØ32ØØØ32

TABLE V $\gamma = 1.5$

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0004999999 7004999999 0004999999 0004999999	Ø2499999996 Ø249999996 Ø249999996 Ø249999995	2025232000 0005000000 2025220000 2225020000	9999490994 0009509095 9099609006
2004 9999999 2004 999999 2004 999999 3004 999999	024 99999995 024 9999995 024 9999995 024 9999995	00050000000 0005000000 00050000000 0005000000	00007700007 0000800008 0000900009 0000900009
2024999999 0004999999 2024999999	024 99999995 024 9999995 024 9999995	2025020000 0025020000 0025020000	ØØØØBØØØØ ØØØØCØØØØC ØØØØDØØØØD
0024999999 2004999999 2024999999 2024993999	Ø24 9999995 Ø24 9999996 Ø24 9999996	0005000000 000500000 0005000000 0005000000	ØØØØEØØØØE ØØJØFJØØØF JJJ1JJØØ19
3884999999 8884999999 3884999999 8884999999 88849999999	024 9999995 024 9999995 024 9999995 024 9999995 024 9999996	ØØØ5ØØØØØØ ØØØ5ØØØØØØ ØØØ5ØØØØØØ ØØØ5ØØØØØØ	ØØØ11ØØØ11 ØØØ12ØØØ12 ØØ013ØØØ13 ØØØ14ØØØ14
20249999999 2024999999 00249999999 02249999999	Ø2499999996 Ø2499999996 Ø2499999995 Ø249999995	0005000000 0005000000 00050000000	0001400014 0001500015 0001600016 0001700017
0004999999 00049999999 00049999999 00049999999	Ø24 9999995 Ø24 9999995 Ø24 9999995	ØØØ5ØØØØØØØ ØØØ5ØØØØØØ ØØØ5ØØØØØØ	0001800018 0001900019 0001A0001A
0004999999 0004999999 0004999999 0004999999	Ø24 9999995 Ø24 9999995 Ø24 9999995	ØØ05000000 Ø005000000 Ø005000000	ØØØ1BØØØ1B ØØ01CØØØ1C ØØ01DØØØ1D
00049999999 00049999999 0004999999 0005000000	Ø249999996 Ø249999996 Ø249999995 Ø249999993	0225223300 2025020222 0205020022 02352020020	ØØØ1EØØØ1E ØØØ1FØØØ1F ØØØ2ØØØØ2Ø ØØØ21ØØØ21
0005000000 0004999999 0024999999	Ø24 99999992 Ø24 9999992 Ø24 99999996	ØØØ50000000 ØØØ5000000 ØØØ5000000	ØØØ220ØØ22 ØØØ230ØØ23 ØØØ24ØØØ24
0004999999 0004999999 0004999999 0004999999	Ø249999999 Ø250000004 0250000019	2004999999 2004999999 2024999999	ØØØ25ØØØ25 ØØØ26ØØØ26 ØØØ27ØØØ27
0004999997 0004999995 0004999989 0004999989 00049999975	0250000058 0250000141 02500003327 0250000728	ØØØ4999997 ØØ94999993 ØØ94999983 ØØ94999964	0002800028 0002900029 0002000020 000200020
0004999949 0004999896 0004999797	0250001550 0250003166 0250006207	ØØØ4999924 ØØØ4999844 ØØØ4999695	0002C0002C 0002D0002D 0002E0002E
0004999517 0004999306 0004998791 0004997975	0250011702 0250021217 0250037014 0250062145	2024999426 2024998962 2224998186 0224996956	0002F0002F 0003000030 0003100031 00032000032

TABLE VI - y=1.5

م	u/8	р	У
0004996719 0004994892 0004992341 0004988933 0004984586 0004979298 0004973182 0004966478	0250100453 0250156385 0250234525 0250338921 0250472142 0250634225 0250821754 0251027272	0004995080 0004992343 0004988521 0004983418 0004976912 0004969007 0004959873 0004949879	0203300033 0003400034 0023500035 0023600036 0203723237 0003800038 0003800038 0003800038
2324959555 3024952874 3024952874 3024946936 3224942193 3224938952 2024937269 3024936891 0524937197 2224937229	Ø251239273 Ø251443000 Ø251621990 Ø251760277 Ø251844846 Ø251867837 Ø251827979 Ø251730811 Ø251587657	2324939588 2234929714 2234929714 223491254 2234912288 2234912288 2234912288 2234912288 2234911121 2234915793 2234922724	ØØØ3B0ØØ3B ØØØ3CØØØ3C ØØØ3D2003D ØØØ3E0203E ØØØ3F0203F ØØØ4200042 ØØØ4200042 ØØØ4300043
2004935771 2024931526 2024923350 2004910556 2024893217 2024872400 2024852238 2024829742	Ø251234559 Ø251224559 Ø251224559 Ø250858225 Ø250858225 Ø25070Ø262 Ø250565399 Ø250454231 Ø250364137	0204922704 0204931121 0204940261 0204957977 0204957977 020495597 0204972077 0204977390 0204981618	ØØØ449ØØ44 ØØØ4500045 Ø204600046 Ø204600046 Ø204800048 ØØ04950048 ØØ04950048 Ø004800048
3004814326 0024806966 0024809292 0024819311 0004824868 0024777634 0024508862 0023646730 002208321	Ø250291814 Ø250229836 Ø250157723 Ø249994894 Ø249395725 Ø246902908 Ø236906638 Ø202778528	Ø204984875 Ø204987155 Ø204987796 Ø204983197 Ø204956963 Ø204840299 Ø204388264 Ø203094194	9094C3094C 0994D3094D 0994E3094E 0234F3394F 9235933355 3935139355 9235232952 9095320953
0002208321 0001250264 0001224238 0001201503 0001202074 00012020274 0001202022 2001202022 0201202022 0201202022	Ø120726599 Ø027848932 D021956239 Ø030084023 D000003133 Ø003000107 Ø2202000001 00200200000 2030000000	9991159186 9299131838 9992995978 99929995978 99929999939 F29929999999 F29929999999 F299223999 F299223999	0005400054 0005500055 0005600056 0005700057 0005800058 0005800058 0005800058
0001000000 0001000000 0001000000 0001000000	000000000000 000000000000 00000000000 0000	F202025222 F202223222 F022223222 F022223222 F0202222222 F0202222222 F0202222222 F0202222222	ØØØ5DØØØ5D ØØØ5EØØØ5E ØØØ5FØØØ5F ØØØ6ØØØØ62 ØØØ62ØØØ62 ØØØ63ØØØ63 ØØØ64ØØØ64

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TABLE VI - $\mathcal{Y} = 1.5$ (Continued)

TABLE VII - $\gamma = 1.5$ $\frac{\Delta t}{\Delta x} = .25$

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M M M + A			
ØØØ4 999999	Ø1249999999		ØØØJ2Ø3ØØ2
ØØØ4999999	Ø124999999	ØØØ5ØØØØØØ	
ØØØ4999 <u>9</u> 999	Ø124999999	DDD5DDD0DD	- @ ØØØ4 ØØ <u></u> 5Ø4
0004999999	Ø124999999	๗๗๗๖๗๗๗๗๗๗	ØØØØ50ØØØ5
- 0004999999	0125000000	ØØØ5229000	Q0006000006
0004999999	0124999999	ØØ Ø 5ØØ Ø JØØ	0000700007
0004999999	Ø1249999999	0005000000	00008000008
ØØØ4999999	Ø124999999	20252000000	000000000000000000000000000000000000000
ØØØ4 999 999	Ø124999999	ØØØ 5 ØØØØØØ	00000900000 00000000000
ØØØ4999999	Ø124999999		ØØØØBØØØØB
ØØØ4999999	Ø1249999999	000 <u>5</u> 0000000 000=3000000	
ØØØ49999999		ØØØ500Ø000 000=0000000	0000C00000C
ØØØ49999999	Ø124999999	2025233000	ØØØØDØØØØD
	Ø1253ØØØØØ	ØØØ 50ØØ30Ø	ØØØJJEØØØØE
ØØØ4 99 99 99 9	Ø125000000	ØØØ <u>5</u> ØØ <i>30</i> ØØ	0003F0000F
ØØØ4999999	Ø125ØØØØØØ	8885333228	2021202012
0004999999	0125000000	ØØØ5ØØ3000	2331122811
0004999999	0125000000	ØØØ5ØØØJØØ	0001200012
0004999999	9125900099	& 305 333030	99913999913
<i>330</i> 4999999	0125000000	ØØØ5ØØØØØ <i>3</i> J	ØØØ14ØØØ14
2224999999	0125000000	ØØØ49999999	<u> </u>
ØØØ4999999	Ø125ØØØ9Ø1	0004999999	2001620016
0004999999	0125000003	8884999999	ØØØ17ØØØ17
2004999999	Ø125ØØØØØ7	0004999999	3991809018
3934999999	Ø125ØØØØ17	2034999999	0001900019
ØØØ4999998	Ø1258ØØ947	ØØØ4999997	2021A2231A
9994999993	Ø1259Ø9149	0004999993	ØØ91B9291B
0004999987	Ø125ØØØ37Ø	ØØØ4999981	JJJ1CJ0J1C
ØØ Ø 4999969	0125000935	ØØØ4999954	2021D3001D
0004999927	Ø125002230	2004999890	ØJØ1EØDØ1E
0004999833	Ø125DØ5Ø81	0004999751	0001F0001F
0004999639	Ø125911Ø43	0004999458	00022000020
0004999250	Ø125Ø22938	0024998876	0002100021
0004998511	0125045559	ØØØ4997768	0002200022
0004997169	Ø125986644	0004995756	0002300023
0004994841	Ø125157913	ØØØ4992268	22223 22224 22224 22222 2222 2222 2222
ØØØ499Ø98Ø	Ø125276131	ØØØ4 9864 86	0002400024
2224992902	Ø1254638Ø9	ØØØ4977318	ØØØ26ØØ926
DDD2497553D	Ø1257493Ø3	ØØØ4 963398	ØØØ2 7 ØØØ2 7
0004961933	Ø126166Ø37		
ØØØ4942878		ØØØ4 94 31 34	ØØØ28ØØØ28
ØØØ4942878 ØØØ4917178	Ø12675Ø718	ØØØ4914817	0002900029
	Ø12754Ø732	ØØØ4876765	ØØØ2AØØØ2A
0004883749	Ø128571Ø28	ØØØ4827499	ØØØ2BØØØ2B
ØØØ4841726	Ø129871Ø56	ØØØ 4 765915	ØØØ2CØØØ2 C
ØØØ479Ø548	Ø131462178	ØØØ469142Ø	ØØØ2DØØØ2D
ØØØ 47 3ØØ22	Ø133355935	0004604005	ØØØ2EØØØ2E
0004660345	Ø135553271	0004504264	ØØØ2FØØØ2F
0004582087	Ø138Ø44579	ØØØ4393347	ØØØ3ØØØØ3Ø
0004496156	0142810400	0004272869	ØØØ31ØØØ31
ØØØ44Ø3 7 4Ø	Ø143822382	ØØØ41448Ø6	ØØØ32ØØØ32

TABLE VIII - $\gamma = 1.5$ $\frac{\Delta t}{\Delta x} = .25$

م	u/8	p	لا
		0004011372 0003874919 0003737847 0003737847 00033471265 00033471265 000334229370 00033229370 00033229370 0002943962 0002943962 0002772572 0002817020 0002772572 0002739506 0002716260 0002750968 0002750968 0002685864 0002685864 0002685864 0002685864 0002685864 0002583639 0002583639 0002583639 0002583639 0002583639 0002583639 0002583639 0002583639 0002583639 0002583639 0002583639 0002583639 0002583639 0002583639 0002583639 0002583639 0002583639 0002583639 0002583639 000000000000000000000000000000000000	ØØØ330Ø933 ØØØ340Ø934 JØØ350Ø935 ØØØ360Ø36 ØØ370Ø937 ØØ938Ø938 ØØ9380938 ØØ94209994 ØØ9443909948 ØØ944809948 ØØ95909999959 <t< td=""></t<>
2001200005 20015000000 2001000000 2001000000 2001000000 0001000000 0001000000 0001000000	202090909156 9020933314 20020330200 0002020090 0000002000 9090000200 0000002000 00000000	F33333399999 F3399399999 F399393999 F99933999999 F39933999999 F399999999	ØØØ54 ØØØ54 ØØØ550ØØØ55 ØØØ56ØØØ56 ØØØ57ØØØ57 ØØØ58ØØØ58 ØØØ59ØØØ59 ØØØ5AØØØ5A
ØØØ10000000 ØØØ10000000 ØØØ1000000 ØØ0100000 ØØ0100000 ØØ0100000 ØØ01000000 ØØ01000000	2222222222222 222222222222222 22222222	FØØJØDDJØJ FØØJØJØDJØJ FØJØJØJØGØØ FØJJJØJØJØØ FØJØJØJØØ FØJØJØJØØ FØJØJØJØØ FØØJØJØØØ FØØØJØJØØØ	ØØØ5BØØØ5B ØØØ5CØØØ5C ØØØ5DØØØ5D ØØØ5FØØØ5F ØØØ65FØØØ6Ø ØØØ61ØØØ61 ØØØ62Ø2Ø63 ØØØ64ØØØ64

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TABLE VIII - $\gamma = 1.5$ $\frac{\Delta t}{\Delta x} = .25$ (Continued)

م	u/8	р	V
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TABLE IX - $\delta = 2$ $\frac{\Delta t}{\Delta x} = .25$ 36

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TABLE X - $\delta = 2$ $\frac{\Delta t}{\Delta x} = .25$

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ØØØ4447127	Ø278238225	ØØØ7927441	ØØØ3DØØØ3D
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ØØØ4395731	Ø28Ø917019	ØØØ7749211	0004000040
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TABLE X - $\delta = 2$ $\frac{\Delta t}{\Delta x} = .25$ (Continued)





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