# Modified Equation

- In order to determine the dominant error term of a finite difference equation, Taylor series expansions are substituted back into the finite difference equation and, after some algebraic manipulation, the so-called modified equation is obtained.
- To illustrate the procedure, the following FTCS-Explicit scheme is considered as a numerical solution of the parabolic equation.

$$u_j^{n+l} = u_j^n + d(u_{j+1}^n - 2u_j^n + u_{j-1}^n)$$
 where  $d = \frac{\upsilon \Delta t}{(\Delta y)^2}$ 

The following Taylor series expansions

$$u_j^{n+l} = u_j^n + \Delta t \left(\frac{\partial u}{\partial t}\right) + \frac{(\Delta t)^2}{2} \left(\frac{\partial^2 u}{\partial t^2}\right) + \frac{(\Delta t)^3}{3!} \left(\frac{\partial^3 u}{\partial t^3}\right) + \frac{(\Delta t)^4}{4!} \left(\frac{\partial^4 u}{\partial t^4}\right) + O(\Delta t)^5$$

$$u_{jzI}^{n} = u_{j}^{n} \pm \Delta \mathbf{p} \left( \frac{\partial u}{\partial y} \right) + \frac{(\Delta y)^{2}}{2} \left( \frac{\partial^{2} u}{\partial y^{2}} \right) \pm \frac{(\Delta y)^{3}}{3!} \left( \frac{\partial^{3} u}{\partial y^{3}} \right) + \frac{(\Delta y)^{4}}{4!} \left( \frac{\partial^{4} u}{\partial y^{4}} \right) \pm O(\Delta y)^{3}$$

are substituted back into the FTCS scheme to obtain the modified equation.

Dr. Ahmed M. Elsayed

Dividing by  $\Delta t$  the following equation is obtained

$$\frac{\partial u}{\partial t} + \frac{(\Delta t)}{2} \left( \frac{\partial^2 u}{\partial t^2} \right) + \frac{(\Delta t)^2}{3!} \left( \frac{\partial^3 u}{\partial t^3} \right) + \frac{(\Delta t)^3}{4!} \left( \frac{\partial^4 u}{\partial t^4} \right) + O(\Delta t)^4 \\
= \upsilon \left[ \left( \frac{\partial^2 u}{\partial y^2} \right) + \frac{(\Delta y)^2}{12} \left( \frac{\partial^4 u}{\partial y^4} \right) + O(\Delta y)^4 \right]$$

This equation can be written as

$$\left[\frac{\partial u}{\partial t} - \upsilon \left(\frac{\partial^2 u}{\partial y^2}\right) = -\frac{(\Delta t)}{2} \left(\frac{\partial^2 u}{\partial t^2}\right) + \frac{\upsilon (\Delta y)^2}{12} \left(\frac{\partial^4 u}{\partial y^4}\right) + O[(\Delta t)^2, (\Delta y)^4]\right]$$

Truncation error

To check the consistency of the scheme

Luigi Ambrosio, Alessandro Carlotto, Annalisa Massaccesi

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