

Finite Difference Solution of the 1D Helmholtz Differential Equation

Initialization Code

(optional)

```

checkTerm[t_? (NumberQ[#] &)] := If[Abs[t - 1] < $MachineEpsilon, 1, If[Abs[t] < $MachineEpsilon, 0, t]];
(*-----*)
generatePhysicalCoordinates1D[h_? (Element[#, Reals] && Positive[#] &),
  len_? (Element[#, Reals] && Positive[#] &), centerGrid_? (Element[#, Booleans] &)] :=
Module[{i, nodes, intervals}, intervals = Floor[len/h];
  nodes = intervals + 1;
  Which[centerGrid == True, If[OddQ[nodes], Table[h*i, {i, -(intervals/2), intervals/2, 1}],
    Table[h*i, {i, -(nodes/2) + 1, nodes/2, 1}]], centerGrid == False, Table[h*i, {i, 0, intervals, 1}]];
(*-----*)
forceTermUsedFormat1D[forceTermSelection_, aa_, bb_, sstdx_, xx0_, nn0_, x_] := Module[
  {a = checkTerm[aa], b = checkTerm[bb], stdx = checkTerm[sstdx], x0 = checkTerm[xx0], n0 = checkTerm[nn0]},
  Which[
    forceTermSelection == 1, a,
    forceTermSelection == 2, a * x^(n0),
    forceTermSelection == 3, a *  $\frac{1}{\text{stdx HoldForm}[\sqrt{2 \text{ Pi}}]}$  Exp[-(x - x0)^2 / (2 stdx^2)],
    forceTermSelection == 4, a * Cos[b HoldForm[Pi x]]
  ]
];
(*-----*)
makeScrolledPane[mat_? (MatrixQ[#, NumberQ] &),
  nRow_? (IntegerQ[#] && Positive[#] &), nCol_? (IntegerQ[#] && Positive[#] &)] :=
Module[{t}, t = Grid[mat, Spacings -> {.4, .4}, Alignment -> Left, Frame -> All];
  t = Text@Style[NumberForm[Chop[N@t], {6, 5}, NumberSigns -> {"-", ""},
    NumberPadding -> {"", ""}, SignPadding -> True], LineBreakWithin -> False];
  Pane[t, ImageSize -> {nCol, nRow}, Scrollbars -> True];
(*-----*)
makeScrolledPane[lst_? (VectorQ[#, NumericQ] &),
  nRow_? (IntegerQ[#] && Positive[#] &), nCol_? (IntegerQ[#] && Positive[#] &)] :=
Module[{t}, t = Grid[{lst}, Spacings -> {.4, .4}, Alignment -> Left, Frame -> All];
  t = Text@Style[AccountingForm[Chop[N@t], {6, 5}, NumberSigns -> {"-", ""},
    NumberPadding -> {"", ""}, SignPadding -> True], LineBreakWithin -> False];
  Pane[t, ImageSize -> {nCol, nRow}, Scrollbars -> True];
(*-----*)
process[h_, centerGrid_, kValue_, n0_, a_, b_, x0_, stdx_, forceTermSelection_, plotToShow_,
  westBCtype_, westbc_, westBCconstantValue_, eastBCtype_, eastbc_, eastBCconstantValue_,
  gstatusMessage_, showGridLines_] := Module[{Lx = 1, forceVector, u, forceGrid, grid, AA},
  {grid, forceGrid, u, AA, forceVector} = initializeSystem[h, Lx, centerGrid, forceTermSelection, a, b, n0,
    x0, stdx, westBCtype, westbc, westBCconstantValue, eastBCtype, eastbc, eastBCconstantValue, kValue];
  gstatusMessage = "ready..";
  makeFinalPlot[solve[u, AA, forceVector, westBCtype, eastBCtype], AA, grid, plotToShow, showGridLines]
];
(*-----*)

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solve[ $\$u$ _, AA_, forceVector_, westBCtype_, eastBCtype_] := Module[{u =  $\$u$ },

  Which[westBCtype == "Sommerfeld" && eastBCtype == "Dirichlet",
    (
      u[[1 ;; -2]] = Re[LinearSolve[AA, forceVector]]
    ),
    westBCtype == "Dirichlet" && eastBCtype == "Sommerfeld",
    (
      u[[2 ;; -1]] = Re[LinearSolve[AA, forceVector]]
    ),
    westBCtype == "Dirichlet" && eastBCtype == "Dirichlet",
    (
      u[[2 ;; -2]] = LinearSolve[AA, forceVector]
    )
  ];
  u
];

(*-----*)
initializeSystem[h_, length_, centerGrid_, forceTermSelection_, a_, b_, n0_, x0_, stdx_, westBCtype_,
  westbc_, westBCconstantValue_, eastBCtype_, eastbc_, eastBCconstantValue_, kValue_] :=
Module[{n, grid, forceGrid, u, AA, forceVector},

  (*grid contains the x physical coordinates of each grid point*)
  grid = N[generatePhysicalCoordinates1D[h, length, centerGrid]];
  n = Length[grid];
  u = Table[0, {n}];
  forceGrid = makeForceGrid[a, b, n0, x0, stdx, n, forceTermSelection, grid];

  u = setBoundaryConditions[u, grid, westBCtype,
    westbc, westBCconstantValue, eastBCtype, eastbc, eastBCconstantValue];
  {AA, forceVector} = makeSystemAndRightHandSideVector[n, westBCtype, eastBCtype, kValue, h, forceGrid, u];
  {grid, forceGrid, u, AA, forceVector}
];

(*-----*)
makeForceGrid[a_, b_, n0$, x0_, stdx_, n_, forceTermSelection_, grid_] := Module[{n0 = checkTerm[n0$], i},

  Which[
    forceTermSelection == 1, Table[a, {n}],

    forceTermSelection == 2,
    If[n0 == 0,
      Table[a, {i, n}],
      Table[a * (grid[[i]])^n0, {i, n}]
    ],

    forceTermSelection == 3, Table[a / (stdx * Sqrt[2 * Pi]) * Exp[- (grid[[i]] - x0)^2 / (2 stdx^2)], {i, n}],
    forceTermSelection == 4, Table[a Cos[b Pi grid[[i]]], {i, n}]
  ]
];

(*-----*)
makeSystemAndRightHandSideVector[n_, westBCtype_, eastBCtype_, kValue_, h_, forceGrid_, u_] :=
Module[{forceVector, AA, kh = kValue * h, omega},

  omega = 2.0 Cos[kh] + (kh)^2;
  Which[westBCtype == "Sommerfeld" && eastBCtype == "Dirichlet",
    (
      AA = SparseArray[{
        Band[{1, 1}]  $\rightarrow$  omega - (kh)^2,
        Band[{2, 1}]  $\rightarrow$  -1.,
        Band[{1, 2}]  $\rightarrow$  -1.
      }, {n - 1, n - 1}
    ];
    AA[[1, 1]] = 1.0;
  ]
];

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AA[[1, 2]] = -2.0 I Sin[kh];
AA[[1, 3]] = -1.0;

forceVector = Table[0, {n - 1}];
forceVector[[1]] = 0;
forceVector[[2 ;; -2]] = h^2 * forceGrid[[2 ;; -3]];
forceVector[[-1]] = h^2 * forceGrid[[n - 1]] + u[[-1]]
),
westBCtype == "Dirichlet" && eastBCtype == "Sommerfeld",
(
AA = SparseArray[{
  Band[{1, 1}] → omega - (kh)^2,
  Band[{2, 1}] → -1.,
  Band[{1, 2}] → -1.
}, {n - 1, n - 1}
];
AA[[-1, -1]] = 1.0;
AA[[-1, -2]] = -2.0 I Sin[kh];
AA[[-1, -3]] = -1.0;

forceVector = Table[0, {n - 1}];
forceVector[[1]] = h^2 * forceGrid[[2]] + u[[1]];
forceVector[[2 ;; -2]] = h^2 * forceGrid[[3 ;; -2]];
forceVector[[-1]] = 0
),
westBCtype == "Dirichlet" && eastBCtype == "Dirichlet",
(
AA = SparseArray[{
  Band[{1, 1}] → omega - (kh)^2,
  Band[{2, 1}] → -1.,
  Band[{1, 2}] → -1.
}, {n - 2, n - 2}
];
forceVector = Table[0, {n - 2}];
forceVector[[1]] = h^2 * forceGrid[[2]] + u[[1]];
forceVector[[-1]] = h^2 * forceGrid[[n - 1]] + u[[-1]];
forceVector[[2 ;; -2]] = h^2 * forceGrid[[3 ;; -3]]
)
];

{AA, forceVector}
];
(*-----*)
setBoundaryConditions[$u_, grid_, westBCtype_, westbc_,
  westBCconstantValue_, eastBCtype_, eastbc_, eastBCconstantValue_] := Module[{u = $u},

If[westBCtype == "Dirichlet",
(
u[[1]] = westBCconstantValue * westbc[grid[[1]]]
)
];

If[eastBCtype == "Dirichlet",
(
u[[-1]] = eastBCconstantValue * eastbc[grid[[-1]]]
)
];
u
];
(*-----*)
getNDSolveResult[k_, westBCtype_, eastBCtype_, westBCconstantValue_, eastBCconstantValue_,
  forceTermSelection_, a_, b_, n0_, x0_, stdx_, centerGrid_, showGridLines_] :=
Module[{f, x, eq, y, sol, boundaryConditions, from, to, plotOptions},

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plotOptions = {PlotRange → All,
  AxesOrigin → {0, 0},
  ImagePadding → {{40, 20}, {25, 30}},
  PlotLabel → Text@Style[Row[{Style["NDSolve", "MR"], " solution"}], 12],
  AxesLabel → {Text@Style["x", Italic, 11],
    Text@Style[Row[{Style["u", Italic], "(", Style["x", Italic], ")"}], 11]},
  ImageSize → {ContentSizeW - 20, ContentSizeH - 250},
  AspectRatio → 0.5,
  PlotStyle → Red,
  ImageMargins → 1};

If[centerGrid,
  (from = -0.5; to = 0.5),
  (from = 0; to = 1.0)
];

f = Which[
  forceTermSelection == 1, a,
  forceTermSelection == 2, a * x^n0,
  forceTermSelection == 3, a / (stdx * Sqrt[2 * Pi]) Exp[- (x - x0)^2 / (2 stdx^2)],
  forceTermSelection == 4, a * Cos[b Pi x]
];

eq = -y''[x] - k^2 * y[x] == f;
Which[westBCtype == "Sommerfeld" && eastBCtype == "Dirichlet",
  (
    boundaryConditions = {Derivative[1][y][from] - I k y[from] == 0, y[to] == eastBCconstantValue}
  ),
  westBCtype == "Dirichlet" && eastBCtype == "Sommerfeld",
  (
    boundaryConditions = {y[from] == westBCconstantValue, Derivative[1][y][to] - I k y[to] == 0}
  ),
  westBCtype == "Dirichlet" && eastBCtype == "Dirichlet",
  (
    boundaryConditions = {y[from] == westBCconstantValue, y[to] == eastBCconstantValue}
  )
];

sol = y /. First@Quiet@NDSolve[Flatten@{eq, boundaryConditions}, y, {x, from, to}, MaxSteps → Infinity];

If[showGridLines,
  Framed[Plot[Re[sol[x]], {x, from, to}, Evaluate@plotOptions, GridLines → Automatic],
    FrameStyle -> Directive[Thickness[.005], Gray]
  ]
,
  Framed[Plot[Re[sol[x]], {x, from, to}, Evaluate@plotOptions],
    FrameStyle -> Directive[Thickness[.005], Gray]
  ]
];

(*-----*)
makeFinalPlot[u_, AA_, grid_, plotToShow_, showGridLines_] := Module[{finalDisplayImage},

  Which[
    plotToShow == "solution",
    (
      finalDisplayImage = Grid[{
        {ListPlot[Thread[{grid, u}],
          ImagePadding → {{45, 25}, {25, 20}},
          PlotRange → All,
          Joined → True,
          Mesh → All,
          AxesLabel → {Text@Style["x", Italic, 11],
            Text@Style[Row[{Style["u", Italic], "(", Style["x", Italic], ")"}], 11]}]}]}];

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Text@Style[Row[{Style["u", Italic], "(", Style["x", Italic], ")"}], 11]],
PlotLabel → Text@Style["finite difference solution"],
ImageSize → {ContentSizeW - 20, ContentSizeH - 20},
AspectRatio → 1,
TicksStyle → 9,
If[showGridLines, GridLines → Automatic, GridLines → None],
AxesOrigin → {0, 0}
]
}
}, Spacings → {0, .5}, Alignment → Center, Frame → None, FrameStyle → Directive[Thickness[.005], Gray]
]
),
plotToShow == "solution data",
(
finalDisplayImage = makeScrolledPane[Normal@u, ContentSizeH - 350, ContentSizeW - 20]
),
plotToShow == "system matrix information",
(
Block[{tmp, dim, m, cond},
cond = LUdecomposition[Normal@AA][[3]];
dim = Dimensions[Normal@AA];
m = Min[20, First@dim];

finalDisplayImage = Grid[{
{Style[Text@Row[{"condition number = ", cond}], 12]},
{Style[Text@Row[{"matrix size = ", dim}], 12]},
{Style[Text["eigenvalues"], 12]},
{makeScrolledPane[
Re@Transpose@Partition[Eigenvalues[Normal@AA, m], 1], 45, ContentSizeW - 20]},
{Style[Text["A matrix"], 12]},
{makeScrolledPane[AA[[1 ;; m, 1 ;; m]], ContentSizeH - 150, ContentSizeW - 20]}
]}]
)
];

finalDisplayImage
];

(*-----*)
myGrid[tab_, opts_] :=
Module[{divlocal, divglobal, pos}, (*extract option value of Dividers from opts to divglobal*)
(*default value is {False,False}*)divglobal = (Dividers /. {opts}) /. Dividers → {False, False};
(*transform divglobal so that it is in the form {colspecs,rowspecs}*)
If[Head[divglobal] != List, divglobal = {divglobal, divglobal}];
If[Length[divglobal] == 1, AppendTo[divglobal, False]];
(*Extract positions of dividers between rows from tab*)pos = Position[tab, Dividers → _, 1];
(*Build list of rules for divider specifications between rows*)
divlocal = MapIndexed[# - #2[[1]] + 1 → Dividers /. tab[[#]] &, Flatten[pos]];
(*Final settings for dividers are {colspecs, {rowspecs, divlocal}*)
divglobal[[2]] = {divglobal[[2]], divlocal};
Grid[Delete[tab, pos], Dividers → divglobal, opts]];

(*-----*)
MakeBoxes[Derivative[indices_][f_][vars_], TraditionalForm] := SubscriptBox[MakeBoxes[f, TraditionalForm],
RowBox[Map[ToString, Flatten[Thread[dummyhead[vars], Partition[{indices}, 1]] /. dummyhead → Table]]]];

(*-----*)
ContentSizeW = 295;
ContentSizeH = 415;

(*-----*)
padIt1[v_?(NumericQ[#] && Im[#] == 0 &), f_List] :=
AccountingForm[Chop[N@v], f, NumberSigns → {"-", "+"}, NumberPadding → {"0", "0"}, SignPadding → True];

(*-----*)
padIt2[v_?(NumericQ[#] && Im[#] == 0 &), f_List] :=
AccountingForm[Chop[N@v], f, NumberSigns → {"", ""}, NumberPadding → {"0", "0"}, SignPadding → True];

```

```
(*-----*)
padIt3[v_?(NumericQ[#] && Im[#] == 0 &), f_List] := AccountingForm[v, f, NumberSigns -> {"", ""},
  NumberPadding -> {"0", "0"}, SignPadding -> True, NumberPoint -> If[f[[2]] == 0, "", "."];
(*-----*)
```

Manipulate

```
Manipulate[
  gtick;
  finalDisplayImage = process[h, centerGrid, kValue, n0, a, b, x0,
    stdx, forceTermSelection, plotToShow, westBCtype, westbc, westBCconstantValue,
    eastBCtype, eastbc, eastBCconstantValue, Unevaluated@gstatusMessage, showGridLines];
  FinishDynamic[];
  Framed[finalDisplayImage, FrameStyle -> Directive[Thickness[.005], Gray]],

  Evaluate@With[{{
    (*-----*)
    (*--- plotOptions macro ---*)
    (*-----*)
    plotOptions = Grid[{
      {
        Grid[{
          {
            PopupMenu[Dynamic[plotToShow, {plotToShow = #; gtick += del} &],
              {"solution" -> Style["solution", 12],
               "solution data" -> Style["solution data", 12],
               "system matrix information" -> Style["system matrix", 12]
            },
            ImageSize -> All]
          }
        }, Alignment -> Center,
        Spacings -> {.7, .2}, Frame -> None, FrameStyle -> Directive[Thickness[.005], Gray]
      ]
    }
  }],
  (*-----*)
  (*--- top row macro ---*)
  (*-----*)
  topRow = Grid[{
    {
      Row[{Text@Style["k", Italic, 12],
        Spacer[2],
        Manipulator[Dynamic[kValue, {kValue = #; gtick += del} &],
          {0.0, 200, 1.0}, ImageSize -> Tiny, ContinuousAction -> False],
        Spacer[2],
        Text@Style[Dynamic@padIt3[kValue, {5, 0}], 12]
      ]
    },
    Row[{
      Text@Style["k h", Italic, 12], " = ",
      Text@Style[Dynamic@padIt2[kValue * h, {5, 3}], 12]
    }
  ],
  Row[{
    Text@Style["PPW", 12], " = ",
    Dynamic[If[kValue == 0.0, Text@Style[Row[{"N/A", Spacer[19]}], 11],
      Text@Style[padIt2[2.0 * Pi / (kValue * h), {6, 3}], 11]]
  ]
}], Alignment -> Left, Spacings -> {0.6, 1}, Frame -> All, FrameStyle -> Directive[Thickness[.005], Gray]
```

```

],
(*-----*)
(*--- geometry macro ---*)
(*-----*)
geometry = Item[Grid[{
  {Grid[{
    {
      Row[{Text@Style["grid size", 12], Spacer[2],
        SetterBar[Dynamic[h, {h = #; gtick += del} &],
          # → Style[#, 11] & /@ {0.1, 0.05, 0.02, 0.01, 0.005, 0.002, 0.001}]]
    },
    {
      Grid[{
        {Row[{Text@Style["centered grid ", 12],
          Checkbox[Dynamic[centerGrid, {centerGrid = #; gtick += del} &]
        ]}]
      },
      Row[{Text@Style["grid lines ", 12],
        Checkbox[Dynamic[showGridLines, {showGridLines = #; gtick += del} &]
      ]}]
    }
  ], Alignment → Left,
  Spacings → {2, 0}, Frame → None, FrameStyle → Directive[Thickness[.005], Gray]
  ]
}
], Spacings → {0, 1}, Alignment → Left]
},
{Grid[{
  {
    myGrid[
      {
        Text@Style["left side", 12]
      },
      Dividers → {Thin, Blue},
      {
        RadioButtonBar[Dynamic[westBCtype, {
          westBCtype = #;
          If[westBCtype == "Sommerfeld" && eastBCtype == "Sommerfeld", westBCtype = "Dirichlet",
            gtick += del} &], {"Dirichlet" → Text@Style["Dirichlet", 10],
            "Sommerfeld" → Text@Style["Sommerfeld", 10]}, Appearance → "Vertical"]
      }
    ],
    {
      Grid[{
        {
          Spacer[2],
          Text@Style[α, 12],
          Spacer[2],
          Manipulator[Dynamic[westBCconstantValue,
            {westBCconstantValue = #; gtick += del} &], {-20, 20, 0.1}, ImageSize → Tiny,
            ContinuousAction → False, Enabled → Dynamic[westBCtype == "Dirichlet"]],
          Spacer[1],
          Text@Style[Dynamic@padIt1[westBCconstantValue, {3, 1}], 10],
          Spacer[2]
        }
      ],
      Row[{Button[Text@Style["zero", 11], {westBCconstantValue = 0.0; gtick += del},
        ImageSize → {45, 20}, Enabled → Dynamic[westBCtype == "Dirichlet"]],
        Spacer[2],
        Button[Text@Style["one", 11], {westBCconstantValue = 1.0; gtick += del},
        ImageSize → {45, 20}, Enabled → Dynamic[westBCtype == "Dirichlet"]}
    ]
  }
}

```

```

    }],
    SpanFromLeft
  }
}, Alignment -> Center, Spacings -> {0, 0}
]
}
}, Spacings -> {0, .4}, Alignment -> Center,
Dividers -> True, FrameStyle -> Directive[Thickness[.005], Gray]],
Spacer[5],
myGrid[{
  {Text@Style["right side", 12]},
  Dividers -> {Thin, Blue},
  {
    RadioButtonBar[Dynamic[eastBCtype, {eastBCtype = #;
      If[eastBCtype == "Sommerfeld" && westBCtype == "Sommerfeld", eastBCtype = "Dirichlet",
        gtick += del] &], {"Dirichlet" -> Text@Style["Dirichlet", 10],
        "Sommerfeld" -> Text@Style["Sommerfeld", 10]}, Appearance -> "Vertical"
    ],
  },
  {Grid[{
    {Spacer[2],
      Text@Style[ $\beta$ , 12],
      Spacer[2],
      Manipulator[Dynamic[eastBCconstantValue,
        {eastBCconstantValue = #; gtick += del] &], {-20, 20, 0.1}, ImageSize -> Tiny,
        ContinuousAction -> False, Enabled -> Dynamic[eastBCtype == "Dirichlet"]],
      Spacer[1],
      Text@Style[Dynamic@padIt1[eastBCconstantValue, {3, 1}], 10],
      Spacer[2]
    },
    {
      Row[{Button[Text@Style["zero", 11], {eastBCconstantValue = 0.0; gtick += del},
        ImageSize -> {45, 20}, Enabled -> Dynamic[eastBCtype == "Dirichlet"]],
        Spacer[2],
        Button[Text@Style["one", 11], {eastBCconstantValue = 1.0; gtick += del},
        ImageSize -> {45, 20}, Enabled -> Dynamic[eastBCtype == "Dirichlet"]
      ]}],
      SpanFromLeft
    }
  ], Alignment -> Center, Spacings -> {0, 0}]
}
}, Spacings -> {.1, .4}, Alignment -> Center,
Dividers -> True, FrameStyle -> Directive[Thickness[.005], Gray]]
}
}, Alignment -> Center, Spacings -> {0, 0.15}]
},
{
  Grid[{
    {Dynamic[getNDSolveResult[kValue,
      westBCtype, eastBCtype, westBCconstantValue, eastBCconstantValue, forceTermSelection,
      a, b, n0, x0, stdx, centerGrid, showGridLines]
    ]}
  ]}
}
}, Alignment -> Center, Spacings -> {0, .3}
], Alignment -> {Center, Top}],
(*-----*)
(*-- source macro --*)
(*-----*)
source = Item[Grid[
  {
    {PopupMenu[Dynamic[forceTermSelection, {forceTermSelection = #; gtick += del} &],

```



```

{1 → Style["a", Italic, 12],
 2 → Style[Row[{Style["a", Italic], Style["x", Italic]^Style["n", Italic]_0}], 12],
 3 → Style[Row[{
  Style["a", Italic]
  -----
  σ √2 Pi
  , "exp (",
  -----
  2 σ^2
  Row[{" ( ", Style["x", Italic], " - ", Style["x", Italic]_0, " )"^2}], " )"}], 12],
 4 → Style[Row[{Style["a", Italic], " ", "cos ( ", Style["b", Italic],
  " ", π, " ", Style["x", Italic], " )"}], 12]
}], ImageSize → {260, 45}, ContinuousAction → False]
}
,
{
Grid[
{
Text@Style["a", Italic, 12],
Manipulator[Dynamic[a, {a = #; gtick += del} &],
{-10, 10, 0.1}, ImageSize → Small, ContinuousAction → False],
Text@Style[Dynamic@padIt1[a, {3, 1}], 11],
Button[Text@Style["zero", 10], {a = 0; gtick += del}, ImageSize → {45, 20}, Alignment → Center]
}
,
{
Text@Style["b", Italic, 12],
Manipulator[Dynamic[b, {b = #; gtick += del} &], {-10, 10, 0.1}, ImageSize → Small,
ContinuousAction → False, Enabled → Dynamic[forceTermSelection == 4]],
Text@Style[Dynamic@padIt1[b, {3, 1}], 11],
Button[Text@Style["zero", 10], {b = 0; gtick += del}, ImageSize → {45, 20}, Alignment → Bottom]
}
,
{
Text@Style[Style["n", Italic]_0, 12],
Manipulator[Dynamic[n0, {n0 = #; gtick += del} &], {0., 10., .1}, ImageSize → Small,
ContinuousAction → False, Enabled → Dynamic[forceTermSelection == 2]],
Text@Style[Dynamic@padIt2[n0, {3, 1}], 11],
Button[Text@Style["zero", 10], {n0 = 0.; gtick += del},
ImageSize → {45, 20}, Alignment → Bottom, BaselinePosition → Center]
}
,
{
Text@Style[Style["x", Italic]_0, 12],
Manipulator[Dynamic[x0, {x0 = #; gtick += del} &], {-1.5, 1.5, 0.01}, ImageSize → Small,
ContinuousAction → False, Enabled → Dynamic[forceTermSelection == 3]],
Text@Style[Dynamic@padIt1[x0, {3, 2}], 11],
Button[Text@Style["zero", 10], {x0 = 0.0; gtick += del},
ImageSize → {45, 20}, Alignment → Bottom, BaselinePosition → Center]
}
,
{
Text@Style[σ, 12],
Manipulator[Dynamic[stdx, {stdx = #; gtick += del} &], {0.01, 1, 0.01}, ImageSize → Small,
ContinuousAction → False, Enabled → Dynamic[forceTermSelection == 3]],
Text@Style[Dynamic@padIt2[stdx, {3, 2}], 11],
""
}
], Spacings → {.4, .1}, Alignment → Center, FrameStyle → Directive[Thickness[.005], Gray]
]
}
,
{
Dynamic[
Block[{grid, forceGrid},
grid = N[generatePhysicalCoordinates1D[h, 1, centerGrid]];

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forceGrid = makeForceGrid[a, b, n0, x0, stdx, Length[grid], forceTermSelection, grid];

ListPlot[Thread[{grid, forceGrid}],
  ImagePadding -> {{40, 15}, {40, 65}},
  ImageMargins -> 1,
  PlotRange -> All,
  Mesh -> All,
  Axes -> None,
  If[showGridLines, GridLines -> Automatic, GridLines -> None],
  PlotStyle -> Red,
  Joined -> True,
  Frame -> True,
  FrameLabel -> {{None, None},
    {Text@Style["x", Italic, 11],
     Text@Style[Row[
       {f[x], " = ", forceTermUsedFormat1D[forceTermSelection, a, b, stdx, x0, n0, x]], 12}}
    ],
  ImageSize -> {ContentSizeW - 10, ContentSizeH - 240},
  AspectRatio -> 0.3,
  TicksStyle -> 9
]
]
]
}
], Spacings -> {0, .4}, Alignment -> Center, Frame -> All, FrameStyle -> Directive[Thickness[.005], Gray]
], Alignment -> {Center, Top}]
},
(*-----*)
(*--- LEVEL 2 -----*)
(*-----*)
With[{
  pde = Grid[{
    TabView[{
      Style["geometry/boundary conditions", 11] -> geometry,
      Style["source term", 11] -> source
    }, ImageSize -> {305, 410}]
  }, Spacings -> {0.2, .9}
]
},
(*--- end of level 2 ---*)
### &[
  Item[

    Grid[{
      {
        Grid[{{topRow}}],
        Grid[{{
          Framed[Text@Style[Row[{"-", Style["u'", Italic], "(", Style["x", Italic], ") - ", Style["k",
            Italic]^2, " ", Style["u", Italic], "(", Style["x", Italic], ") = ", Style["f", Italic],
            "(", Style["x", Italic], ")"}], 12], FrameStyle -> Directive[Thickness[.005], Gray]],
          plotOptions
        ]}}}
    ], Alignment -> Center, Spacings -> {1, 0}
  ],
  ControlPlacement -> Top
],
  Item[pde, ControlPlacement -> Left]
]
]
]

```

```

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{{centerGrid, False}, None},
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{{n0, 2.}, None},
{{a, 1.0}, None},
{{b, 0.0}, None},
{{x0, 0.0}, None},
{{stdx, 0.3}, None},
{{forceTermSelection, 3}, None},
{{plotToShow, "solution"}, None},
{{westBCtype, "Dirichlet"}, None},
{{westbc, (1) &}, None},
{{westBCconstantValue, 0}, None},
{{eastBCtype, "Dirichlet"}, None},
{{eastbc, (1) &}, None},
{{eastBCconstantValue, 0}, None},
{{showGridLines, True}, None},

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SynchronousInitialization -> True,
SynchronousUpdating -> False,
ContinuousAction -> False,
Alignment -> Center,
ImageMargins -> 0,
FrameMargins -> 0,
TrackedSymbols -> {gtick},
Paneled -> True,
Frame -> False,
SaveDefinitions -> True
]

```

k

$kh = 01.680$

PPW = 003.740

$-u''(x) - k^2 u(x) = f(x)$

solution ▼

geometry/boundary conditions

source term

grid size

0.1

0.05

0.02

0.01

0.005

0.002

0.001

centered grid

grid lines

left side

Dirichlet

Sommerfeld

α

zero

one

right side

Dirichlet

Sommerfeld

β

zero

one

NDSolve solution

finite difference solution

Caption

This Demonstration implements a recently published algorithm of an improved finite difference scheme for solving the Helmholtz differential equation $-U_{xx} - k^2 U = f(x)$ in one dimension. Dirichlet and Sommerfeld boundary conditions are supported. Different source function $f(x)$ can be specified. Sommerfeld boundary conditions can be specified at either end of the domain but not at both ends at the same time. The current value of points per wavelength (PPW) is shown at the top of the display. You can vary the k value. You can view the matrix A and its eigenvalues using the pull down menu in the top row.

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k

$kh = 01.560$

PPW = 004.028

$-u''(x) - k^2 u(x) = f(x)$

solution

geometry/boundary conditions

source term

grid size

0.1 0.05 0.02 0.01 0.005 0.002 0.001

centered grid grid lines

left side

Dirichlet

Sommerfeld

α

zero one

right side

Dirichlet

Sommerfeld

β

zero one

NDSolve solution

finite difference solution

Details

(optional)

Details of the algorithm are described in [1]. This implementation converts the finite difference scheme to the standard $Au = b$ form and uses the built-in *Mathematica* function `LinearSolve` to obtain the solution. Sparse matrices are used. The matrix A and its eigenvalues and the numerical solution vector u can be viewed using the pull down menu. The table below summarizes the boundary conditions where α and β are the values of left and right boundaries, L is the length of the domain, and U_0 and U_N are the solution at left and right edge of the domain.

edge	Dirichlet	Sommerfeld
west	$U_0 = \alpha$	$\alpha = \left(\frac{dU}{dx}\right)_{x=0} = ik U_0$
east	$U_N = \beta$	$\beta = \left(\frac{dU}{dx}\right)_{x=L} = ik U_N$

The PDE $-U_{xx} - k^2 U = f(x)$ is discretized using $-\frac{U_{i-1} - \omega U_i + U_{i+1}}{h^2} - k^2 U_i = f_i$, where $\omega = 2 \cos(kh) + (kh)^2$. The points per wavelength (PPW) number is calculated using $\frac{\lambda}{h} = \frac{2\pi}{kh}$.

References:

[1] Y. S. Wong and G. Li, exact finite difference schemes for solving Helmholtz equation at any wavenumber. *International journal of numerical analysis and modeling, series b, Computing and Information* Volume 2, Number 1, 2010. pp. 91–108.

Control Suggestions

(optional)

- Resize Images
- Rotate and Zoom in 3D
- Drag Locators
- Create and Delete Locators
- Slider Zoom
- Gamepad Controls
- Automatic Animation
- Bookmark Animation

Search Terms

(optional)

Helmholtz
finite difference method

Related Links

(optional)

Helmholtz differential equation

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