Fine Tuning Numerical Schemes for PDEs

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Abstract

The main goal of geometric integration is to reproduce, in a numerical approximation, key geometric properties of a given continuous differential problem. In the numerical treatment of partial differential equations, the benefits of conserving global integral invariants are well-known. Preserving the underlying local conservation laws gives, in general, stricter constraints.

Recently, a new approach has been introduced to develop be spoke finite difference schemes that preserve conservation laws [1,2]. The schemes obtained in this way typically feature certain free parameters that can be arbitrarily chosen.

A convenient choice of the parameters yields to very accurate approximations. However, the parameters' optimal values are not available a priori and depend heavily on the initial conditions. A new procedure for identifying their optimal values is discussed in this talk.

References

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