High-Order Summation-by-Parts Finite Difference Methods: Theory and Application

Chun-Hao Teng Min-Hung Chen

Department of Mathematics National Cheng Kung University

In this series of lectures we will introduce the concept of high-order summation-by-parts (SBP) finite difference methods developed during the past 15 years.

The topics are:

- 1. A short review on high-order finite difference methods:
 - Well-posedness of partial differential equations (PDE)
 - Numerical PDE: Consistency, Stability, Convergency and Phase Error Analysis

2. SBP Difference operators for approximating $\frac{d}{dx}$ in wave problems

- Low-order methods for wave equations
- Penalty methodology for imposing boundary conditions
- High-order methods for wave equations
- 3. Runge-Kutta (RK) Methods:
 - Classical Methods
 - Low-storage methods
 - *m*-stage *m*-th order strong-stability-preserving (SSP) RK
 - Accuracy issues related to imposing time-explicit boundary conditions

4. SBP Difference Operators for $\frac{d^2}{dr^2}$

- Schemes for solving heat equations
- Artificial viscosity
- 5. High-order SBP schemes for system of wave equations
- 6. Discussion