


```

stop
900 continue
    write(0,*) 'usage: twobody <x0> <y0> <vx0> <vy0> '//
    &          '<tmax> <dt> [<tol>]'
stop
end

```

Source file: fcn.f

```

c=====
c  Implements (planar) equations of motion for restricted
c  2-body gravitational problem. Central mass, M, is
c  fixed at (0,0). Mass of other object with coordinates
c  (x_c,y_c) is gravitationally negligible.
c  ' denotes differentiation with respect to t.
c
c  y(1) := x_c
c  y(2) := y_c
c  y(3) := x_c'
c  y(4) := y_c'
c=====
      subroutine fcn(neq,t,y,yprime)
         implicit none

c-----
c      Problem parameters (G, M) passed in via common
c      block defined in 'fcn.inc'
c-----
         include      'fcn.inc'

         integer      neq
         real*8       t,      y(neq),      yprime(neq)

         real*8       c1

         c1 = -G * M / (y(1)**2 + y(2)**2)**1.5d0

         yprime(1) = y(3)
         yprime(2) = y(4)
         yprime(3) = c1 * y(1)
         yprime(4) = c1 * y(2)

         return
      end

c=====
c  Computes mechanical energy (etot) and angular momentum
c  about the origin (location of the gravitating mass)
c  from the dynamical variables. "Specific" quantities
c  (i.e. normalized by the mass of the dynamical test
c  particle) are computed.
c=====
      subroutine calc_ej(y,etot,jtot)
         implicit none
         real*8      y(4),      etot,      jtot

         include      'fcn.inc'

         etot = 0.5d0 * (y(3)**2 + y(4)**2) -
    &          G * M / sqrt(y(1)**2 + y(2)**2)
         jtot = y(1) * y(4) - y(2) * y(3)

         return
      end

c=====
c  Dummy Jacobian routine.
c=====
      subroutine jac
         implicit none

         include      'fcn.inc'

         return
      end

```

Source file: fcn.inc

```

c-----
c  Application specific common block for communication with
c  derivative evaluating routine 'fcn' (optional) ...
c-----
      real*8  G,      M
      common / com_fcn /
    &        G,      M

```

Source file: Makefile

```

.IGNORE:

F77_COMPILE = $(F77) $(F77FLAGS) $(F77CFLAGS)
F77_LOAD     = $(F77) $(F77FLAGS) $(F77LFLAGS)

.f.o:
    $(F77_COMPILE) *.f

EXECUTABLES = twobody

all: $(EXECUTABLES)

twobody.o: twobody.f fcn.inc
fcn.o:      fcn.f      fcn.inc

twobody: twobody.o fcn.o fcn.inc
    $(F77_LOAD) twobody.o fcn.o -lp410f -lodepack \
        -llinpack $(LIBBLAS) -o twobody

clean:
    /bin/rm $(EXECUTABLES)
    /bin/rm *.o

vclean: clean
    /bin/rm out_*
    /bin/rm *.ps

```

Source file: Twobody

```

#!/bin/sh

#####
# This shell script is a "front-end" to twobody which
# expedites the analysis of the results from that code,
# including the generation of Postscript plots of the
# particle position, d(energy), d(angular momentum) as a
# function of time using gnuplot.
#####
P='basename $0'

#####
# Set defaults
#####
tmax=5.0
dt=0.05
tol=1.0d-6

#####
# Usage
#####
Usage() {
cat<<END
usage: $P <y0> [<tol>]

Default tol: $tol

y0 = 1.0 will produce circular orbit.

To enable automatic previewing of Postscript files
set GV environment variable to any non-blank
value, e.g.

setenv GV on

END
exit 1
}

#####

```

```

# Subroutine (fcn) to produce postscript version of
# gnuplot plot of data stored in file $1. Postscript
# file will be called $1.ps. If optional second argument
# is supplied, the resulting Postscript file will be
# 'gv'ed.
#####
gnuplot_it() {
gnuplot<<END
  set terminal postscript portrait
  set size square
  set xlabel "x"
  set ylabel "$1"
  set output "$1.ps"
  plot "$1"
  quit
END
if test "${2}undefined" != undefined; then
  if [ -f $1.ps ]; then
    (gv $1.ps) &
  else
    echo "gnuplot_it: $f.ps does not exist"
  fi
fi
}

#####
# Argument handling
#####
case $# in
1|2) y0=$1; tol=${2-$tol};;
*) Usage;;
esac

#####
# Build application, run it, and process the results.
#####
make -f Makefile twobody

tag="$y0"-"$tol"
ofile=out-$tag

twobody 0.0 $y0 1.0 0.0 $tmax $dt $tol > $ofile

nth 2 3 < $ofile > xcyc-$tag
nth 1 2 < $ofile > xc-$tag
nth 1 3 < $ofile > yc-$tag
nth 1 4 < $ofile > dEtot-$tag
nth 1 5 < $ofile > dJtot-$tag

for f in xcyc-$tag xc-$tag yc-$tag dEtot-$tag dJtot-$tag; do
  gnuplot_it $f $GV
  /bin/rm $f
done
/bin/ls -l *$tag*.ps

exit 0

```

Figure file: ../twobody/xcyc-1.0-1.0d-6.ps

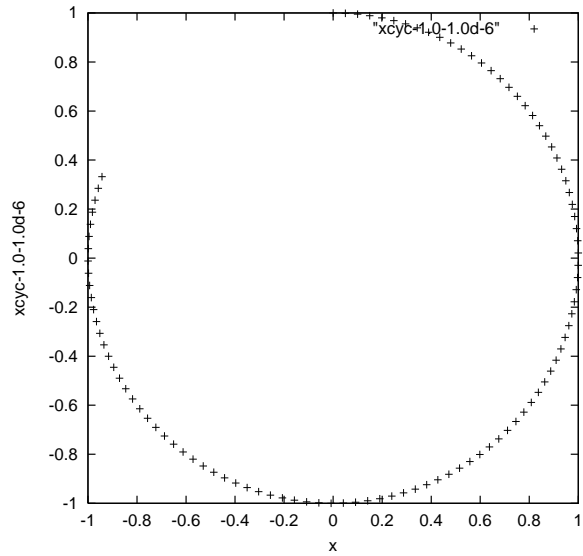


Figure file: ../twobody/dEtot-1.0-1.0d-6.ps

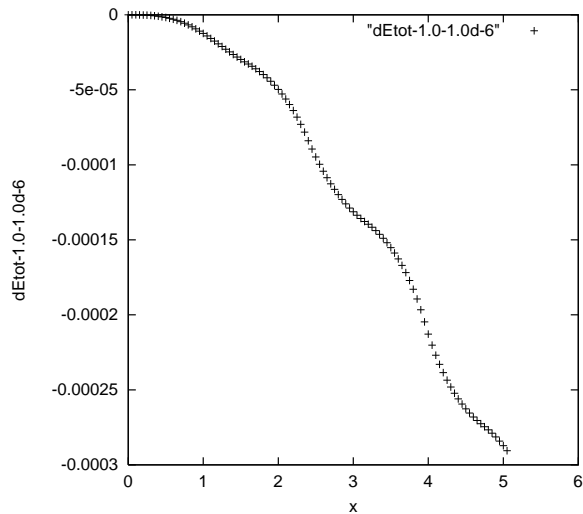


Figure file: ../twobody/dJtot-1.0-1.0d-6.ps

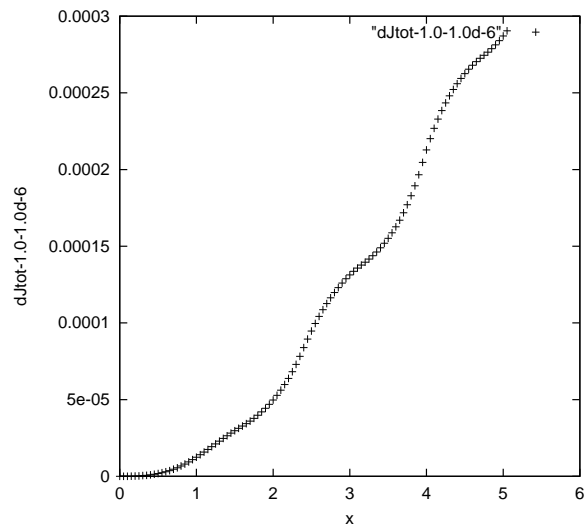


Figure file: ../twobody/dEtot-1.0-1.0d-10.ps

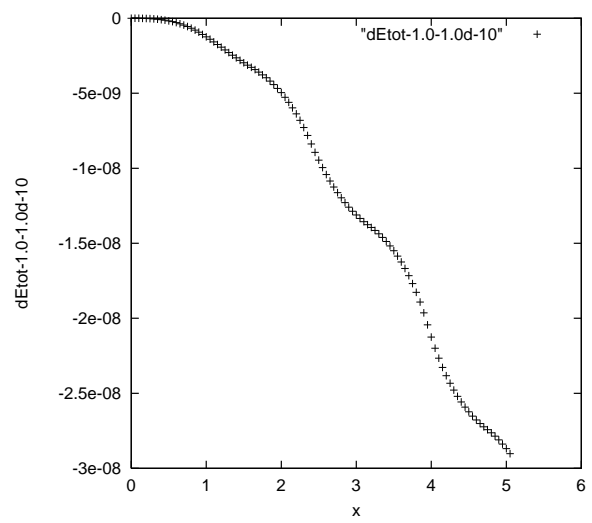


Figure file: ../twobody/xcyc-1.0-1.0d-10.ps

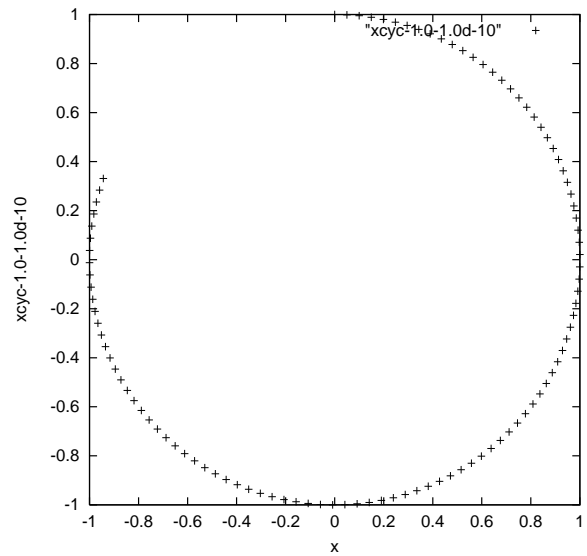


Figure file: ../twobody/dJtot-1.0-1.0d-10.ps

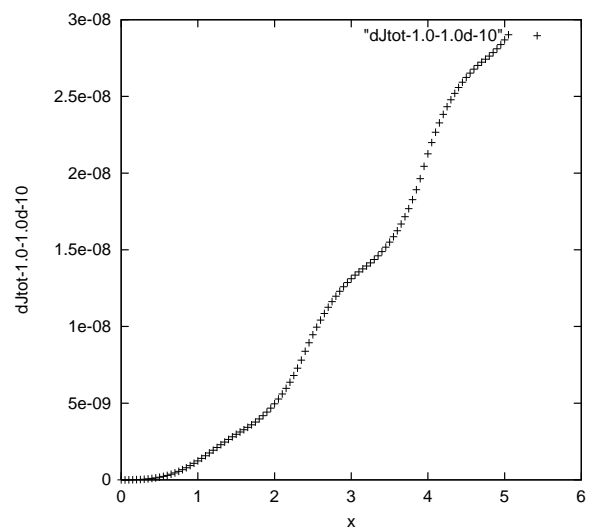


Figure file: ../twobody/xcyc-0.8-1.0d-10.ps

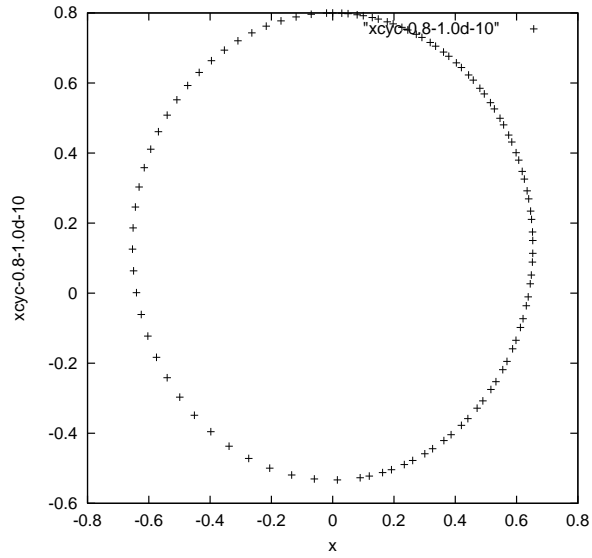


Figure file: ../twobody/dJtot-0.8-1.0d-10.ps

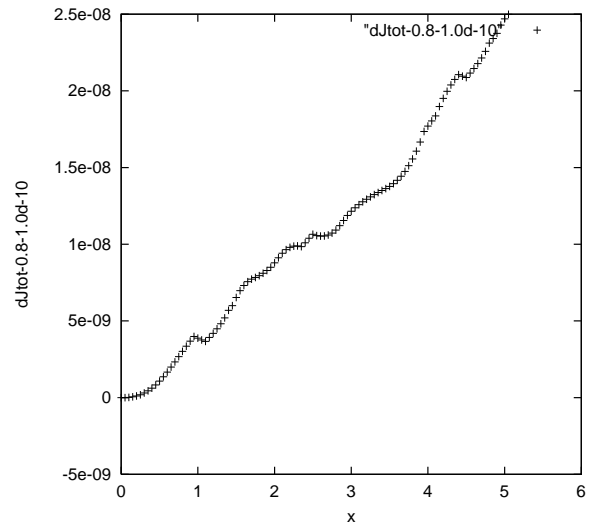
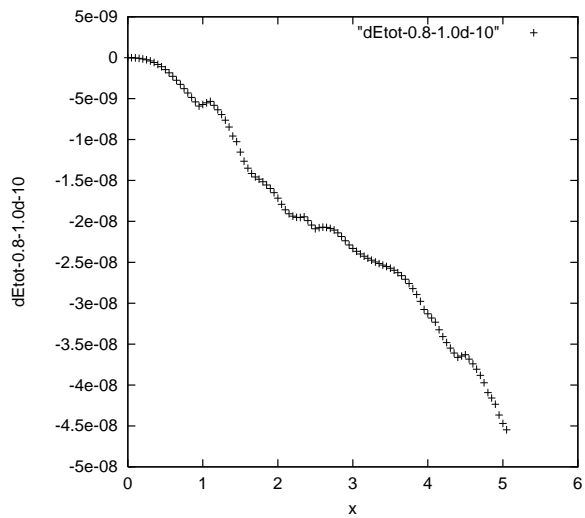


Figure file: ../twobody/dEtot-0.8-1.0d-10.ps



Source file: dumb.f

```

c=====
c   dumb: Uses LSODA to integrate equations of motion for
c   orbiting dumbbell.
c
c   Performs output via 'vsxynt' interface. Currently
c   configured to write to .sedgat files which can
c   then be sent to 'ser' or 'jser' visualization servers.
c
c   Output to standard output is
c
c Column:   1  2  3  4  5  6   7   8   9  10  11
c Quantity: t x1 y1 x2 y2 theta omega KE_t KE_r PE_g E_tot
c
c   at t=0, dtout, 2 dtout, ... , tmax
c=====
c   program           dumb
c
c   implicit          none
c
c   character*2       itoc
c   real*8            r8arg
c   integer           iargc,          indlnb
c
c   real*8            r8_never
c   parameter         ( r8_never = -1.0d-60 )
c-----
c   Command-line arguments
c-----
c   real*8            tmax,          dtout
c-----
c   LSODA Variables.
c-----
c   external          fcn,          jac
c
c   integer           neq
c   parameter         ( neq = 6 )
c
c   real*8            y(neq),        yprime(neq)
c   real*8            tbgn,          tend
c   integer           itol
c   real*8            rtol,          atol
c   integer           itask,         istate,      iopt
c   integer           lrw
c
c   parameter         ( lrw = 22 + neq * 16 )
c   real*8            rwork(lrw)
c
c   integer           liw
c   parameter         ( liw = 20 + neq )
c   integer           iwork(liw)
c   integer           jt
c
c   real*8            tol
c   real*8            default_tol
c   parameter         ( default_tol = 1.0d-6 )
c-----
c   Common communication with routine 'fcn' in 'fcn.f'.
c-----
c   include           'fcn.inc'
c-----
c   Locals
c-----
c   real*8            t,             tout
c-----
c   Parse command line arguments.
c-----
c   if( iargc() .ne. 4 ) go to 900
c
c   y(4) = r8arg(1,r8_never)
c   tmax = r8arg(2,r8_never)
c   dtout = r8arg(3,r8_never)
c   tol = r8arg(4,r8_never)
c   if( y(4) .eq. r8_never .or. tmax .eq. r8_never .or.
c   & dtout .eq. r8_never .or. tol .eq. r8_never )
c   & go to 900

```

```

c-----
c   Hard-code the remainder of the problem parameters:
c
c   ( x_c(0), y_c(0) ) = ( 1.0 , 0.0 )
c   ( vx_c(0), vy_c(0) ) = ( 0.0 , vy0 )
c
c   theta(0) = 0
c   omega(0) = 0
c
c   m1/m2 = 0.5
c   d = 0.1
c-----
c   G = 1.0d0
c   MM = 1.0d0
c
c   y(1) = 1.0d0
c   y(2) = 0.0d0
c   y(3) = 0.0d0
c
c   y(5) = 0.0d0
c   y(6) = 0.0d0
c
c   m1bym2 = 0.5d0
c   Energy not conserved for m1bym2 .ne. 1
c   m1bym2 = 2.0d0
c   mu = 1.0d0 / (1.0d0 + m1bym2)
c   d = 0.1d0
c
c   m1 = 1.0d0
c   m2 = m1 / m1bym2
c
c   d1 = 1.0d0 / (1.0d0 + m1bym2) * d
c   d2 = d - d1
c-----
c   Set LSODA parameters.
c-----
c   itol = 1
c   rtol = tol
c   atol = tol
c   itask = 1
c   iopt = 0
c   jt = 2
c-----
c   Call the RHS-evaluating routine to initialize the
c   auxiliary quantities, and output initial values.
c-----
c   t = 0.0d0
c   call fcn(neq,t,y,yprime)
c   write(*,1100) t, x1, y1, x2, y2, th, om,
c   & ketrans, kerot, pegrav, etot
c 1100 format(1P,12E24.16,0P)
c-----
c   Do the integration.
c-----
c   do while( t .le. tmax )
c     istate = 1
c     tout = t + dtout
c     call lsoda(fcn,neq,y,t,tout,
c   & itol,rtol,atol,itask,
c   & istate,iopt,rwork,lrw,iwork,liw,jac,jt)
c     if( istate .lt. 0 ) then
c       write(0,*) 'dumb: Error return ', istate,
c   & ' from LSODA '
c       write(0,*) 'dumb: Current interval ',
c   & t, t + dtout
c     stop
c   end if
c-----
c   Call the RHS-evaluating routine to compute the
c   auxiliary quantities, and output them.
c-----
c   call fcn(neq,t,y,yprime)
c   write(*,1100) t, x1, y1, x2, y2, th, om,
c   & ketrans, kerot, pegrav, etot
c   end do
c   stop

```

```

900 continue
    write(0,*) 'usage: dumb <y_0> <tmax> <dtout> <tol>'
    write(0,*) ', '
    write(0,*)
    &
    ' Specify <y_0> = 1.0 for circular orbit'
    stop
end

```

Source file: fcn.f

```

c=====
c Solves EOM for orbiting dumbbell (rigid body composed
c of 2 point masses m1 and m2, separation d)
c
c See class notes for equations of motion.
c
c Canonicalization:
c
c y(1) = xc
c y(2) = d(xc)/dt
c y(3) = yc
c y(4) = d(yx)/dt
c y(5) = th
c y(6) = d(th)/dt
c=====
c
c subroutine fcn(neq,t,y,yprime)
c implicit none
c
c include 'fcn.inc'
c
c integer neq
c real*8 t, y(neq), yprime(neq)
c
c real*8 xc, yc,
c & c1, c2,
c & rim3, r2m3
c
c-----
c Define some auxiliary quantities to make
c computation of RHSs more transparent.
c-----
c xc = y(1)
c yc = y(3)
c th = y(5)
c om = y(6)
c
c x1 = xc + d1 * cos(th)
c y1 = yc + d1 * sin(th)
c x2 = xc - d2 * cos(th)
c y2 = yc - d2 * sin(th)
c
c r1m3 = 1.0d0 / (x1**2 + y1**2) ** 1.5d0
c r2m3 = 1.0d0 / (x2**2 + y2**2) ** 1.5d0
c
c c1 = -G * MM
c c2 = G * MM / d
c
c yprime(1) = y(2)
c yprime(2) = c1 * ((1.0d0 - mu) * x1 * rim3 +
c & mu * x2 * r2m3)
c yprime(3) = y(4)
c yprime(4) = c1 * ((1.0d0 - mu) * y1 * rim3 +
c & mu * y2 * r2m3)
c yprime(5) = y(6)
c yprime(6) = c2 * (rim3 - r2m3) *
c & (sin(th) * xc - cos(th) * yc)
c-----
c Compute positions of two components of the
c dumbbell.
c-----
c x1 = xc + d1 * cos(th)
c y1 = yc + d1 * sin(th)
c x2 = xc - d2 * cos(th)
c y2 = yc - d2 * sin(th)
c-----
c Compute the total energy ...
c-----

```

```

ketrans = 0.5d0 * (m1 + m2) *
& (y(2)**2 + y(4)**2)
kerot = 0.5d0 * (m1 * m2) / (m1 + m2) *
& (d * y(6))**2
pegrav = - G * MM *
& (m1 / sqrt(x1**2 + y1**2) +
& m2 / sqrt(x2**2 + y2**2))
etot = ketrans + kerot + pegrav

return
end

```

```

c=====
c Dummy Jacobian routine.
c=====
c
c subroutine jac
c implicit none
c
c include 'fcn.inc'
c
c return
c end

```

Source file: fcn.inc

```

c-----
c Application specific common block for communication
c with derivative evaluating routine 'fcn'.
c-----
c
c real*8
c & MM, mibym2, d, G,
c & d1, d2, mu,
c & m1, m2,
c & x1, x2, y1, y2,
c & th, om,
c & ketrans, kerot,
c & pegrav, etot
c
c common / com_fcn /
c & MM, mibym2, d, G,
c & d1, d2, mu,
c & m1, m2,
c & x1, x2, y1, y2,
c & th, om,
c & ketrans, kerot,
c & pegrav, etot

```

Source file: Makefile

```

.IGNORE:

F77_COMPILE = $(F77) $(F77FLAGS) $(F77CFLAGS)
F77_LOAD = $(F77) $(F77FLAGS) $(F77LFLAGS)

.f.o:
    $(F77_COMPILE) *.f

EXECUTABLES = dumb

all: $(EXECUTABLES)

dumb: dumb.o fcn.o fcn.inc
    $(F77_LOAD) dumb.o fcn.o -lp410f -lodepack \
        -llinpack -lblas -o dumb

clean:
    /bin/rm dumb
    /bin/rm *.o
    rm *ps
    rm circular
    rm elliptical
    rm elliptical-lo
    rm *_e
    rm *_el

```

Source file: Dumb

```

\documentclass [11pt] {article}
\usepackage{verbatim}
\usepackage{epsfig}
%
%
\topmargin=-0.75in
\hoffset=-0.75in
\textheight=9.0in \vsize\textheight
\textwidth=6.5in \hsize\textwidth
\baselineskip=50pt
\def\lb{\left(}
\def\rb{\right)}
\def\lbb{\left[}
\def\rbb{\right]}
\renewcommand{\baselinestretch}{1.5}
\parindent=0in
%
\begin {document}
{\LARGE
\sf
\newpage
\setcounter{page}{1}
\setcounter{equation}{0}
%
\begin{center}
{\bf PHYS 410/555 Computational Physics:\\ The Orbiting Dumbbell}
{\Following Giordano, {\em Computational Physics}, Section 4.6)}
\end {center}
%
\vspace*{1.0in}
{\em Background:} With the exception of Hyperion, which is one
of Saturn's satellites, all of the moons in the solar system
are "spin-locked"; a moon which is spin-locked has a rotational
frequency,  $\Omega$  about its own spin axes which is the same
as its orbital frequency,  $\Omega$ . The supposed mechanism
by which the spin-locking comes about is somewhat involved; however,
the point is that Hyperion is somehow exceptional---study of its
 $\Omega(t)$  suggests that it is tumbling chaotically in
its orbit about Saturn, which is presumably due to both to its
peculiar shape (like that of an egg), and the fact that it
is in an elliptical orbit about Saturn.

\newpage
To investigate the effects of a non-spherical distribution
of mass on a satellite's spin as it orbits its parental
body, we consider the model of an "orbiting dumbbell".

\vspace*{0.2in}
\centerline{\epsfxsize=8cm\epsffile{dumb.eps}}
\vspace*{0.2in}

Consider two test masses,  $m_1$ ,  $m_2$  connected by a massless
rod of length  $d$ , in orbit about a mass,  $M \gg m_1, m_2$  as shown in
figure above.
Let  $(x_i, y_i)$ ,  $i = 1, 2$  be the coordinates of the two test masses
let  $(x_c, y_c)$  be the coordinates of the dumbbell's center of mass
and let  $\theta$  be the angle the rod makes with the  $x$ -axis.
Defining

$$\mu \equiv \frac{m_2}{m_1 + m_2}$$

the distances of the masses from the center of mass are

$$d_1 = \mu d, \quad d_2 = (1 - \mu) d$$

then

$$x_i = x_c + \mu d_i \cos\theta$$


$$y_i = y_c + \mu d_i \sin\theta$$

%
The moment of inertia of the dumbbell about  $(x_c, y_c)$  is

$$I = m_1 d_1^2 + m_2 d_2^2 = \frac{m_1 m_2}{(m_1 + m_2)^2} d^2 + \frac{m_2 m_1}{(m_1 + m_2)^2} d^2 = \frac{m_1 m_2}{m_1 + m_2} d^2$$


```

```

%
The equations of motion for the body are

$$m_1 + m_2 \mathbf{a}_c = m_1 + m_2 \mathbf{\ddot{r}}_c = \sum \mathbf{F} = \mathbf{F}_1 + \mathbf{F}_2$$


$$I \boldsymbol{\alpha} = I \mathbf{\ddot{\theta}} = \sum \boldsymbol{\tau} = \mathbf{d}_1 \times \mathbf{F}_1 + \mathbf{d}_2 \times \mathbf{F}_2$$

where

$$\mathbf{F}_1 = -\frac{GMm_1}{r_1^3} \mathbf{bb}_{x_1, y_1}$$


$$\mathbf{F}_2 = -\frac{GMm_2}{r_2^3} \mathbf{bb}_{x_2, y_2}$$

are the gravitational forces acting on  $m_1$  and  $m_2$  respectively.
The translational equations yield:

$$m_1 + m_2 \mathbf{\ddot{x}}_c = -GM \mathbf{\frac{m_1}{r_1^3} x_1 + \frac{m_2}{r_2^3} y_2}$$


$$m_1 + m_2 \mathbf{\ddot{y}}_c = -GM \mathbf{\frac{m_1}{r_1^3} y_1 + \frac{m_2}{r_2^3} y_2}$$


$$\mathbf{\ddot{x}}_c = -GM \mathbf{\frac{1 - \mu}{r_1^3} x_1 + \frac{\mu}{r_2^3} x_2}$$


$$\mathbf{\ddot{y}}_c = -GM \mathbf{\frac{1 - \mu}{r_1^3} y_1 + \frac{\mu}{r_2^3} y_2}$$

The rotational equation gives:

$$I \mathbf{\ddot{\theta}} = \mathbf{d}_1 \times \mathbf{F}_1 + \mathbf{d}_2 \times \mathbf{F}_2 = -GM \frac{m_1}{r_1^3} d_1 \mathbf{bb}_{\cos\theta y_1 - \sin\theta x_1} + \frac{GM}{r_2^3} \mathbf{bb}_{\cos\theta y_2 - \sin\theta x_2} = -GM \frac{m_1}{r_1^3} d_1 \mathbf{bb}_{\cos\theta y_c - \sin\theta x_c} + \frac{GM}{r_2^3} \mathbf{bb}_{\cos\theta y_c - \sin\theta x_c} = GM \mathbf{\frac{m_2}{r_2^3} d_2 - \frac{m_1}{r_1^3} d_1} \mathbf{bb}_{\cos\theta y_c - \sin\theta x_c}$$

so

$$\mathbf{\ddot{\theta}} = \frac{GM}{I} \mathbf{\frac{1}{r_1^3} - \frac{1}{r_2^3}} \mathbf{bb}_{\sin\theta x_c - \cos\theta y_c}$$

\newpage
Summarizing, we have:

$$\mathbf{\ddot{x}}_c = \frac{GM}{m_1 + m_2} \mathbf{\frac{1}{r_1^3} x_1 + \frac{1}{r_2^3} x_2}$$


$$\mathbf{\ddot{y}}_c = \frac{GM}{m_1 + m_2} \mathbf{\frac{1}{r_1^3} y_1 + \frac{1}{r_2^3} y_2}$$


$$\mathbf{\ddot{\theta}} = \frac{GM}{I} \mathbf{\frac{1}{r_1^3} - \frac{1}{r_2^3}} \mathbf{bb}_{\sin\theta x_c - \cos\theta y_c}$$

where

$$\mu \equiv \frac{m_2}{m_1 + m_2}$$


$$d_1 = \mu d, \quad d_2 = (1 - \mu) d$$


$$x_i = x_c + \mu d_i \cos\theta$$


$$y_i = y_c + \mu d_i \sin\theta$$


$$r_i^3 = x_i^2 + y_i^2$$

The total (conserved) energy of the system is

$$E_{\text{tot}} = T_{\text{trans}} + T_{\text{rot}} + V_{\text{grav}}$$

where

$$T_{\text{trans}} = \frac{1}{2} (m_1 + m_2) \mathbf{\dot{x}}_c^2 + \frac{1}{2} (m_1 + m_2) \mathbf{\dot{y}}_c^2$$


$$T_{\text{rot}} = \frac{1}{2} I \dot{\theta}^2$$


$$V_{\text{grav}} = -GM \mathbf{\frac{m_1}{r_1} + \frac{m_2}{r_2}}$$


```



```

\end{eqnarray*}
}
\end {document}

```

Figure file: ../dumb/om-ez.ps

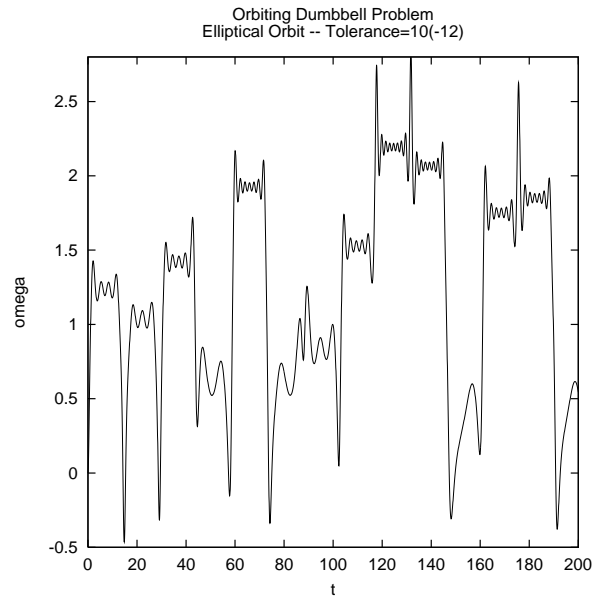


Figure file: ../dumb/om-c.ps

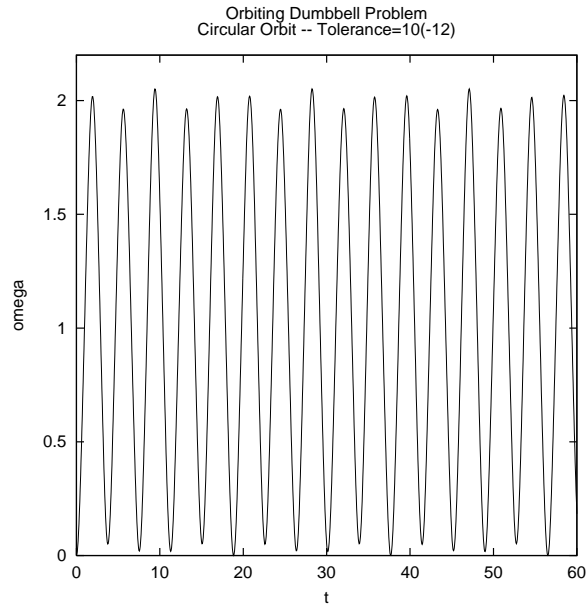


Figure file: ../dumb/om-e.ps

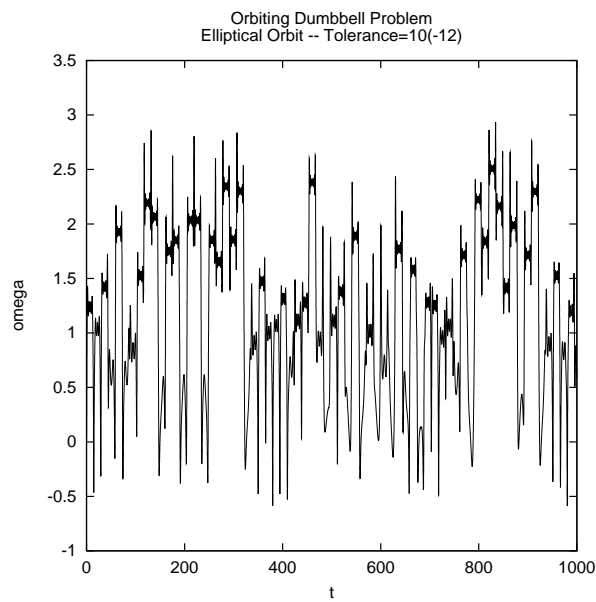


Figure file: ../dumb/e-6.ps

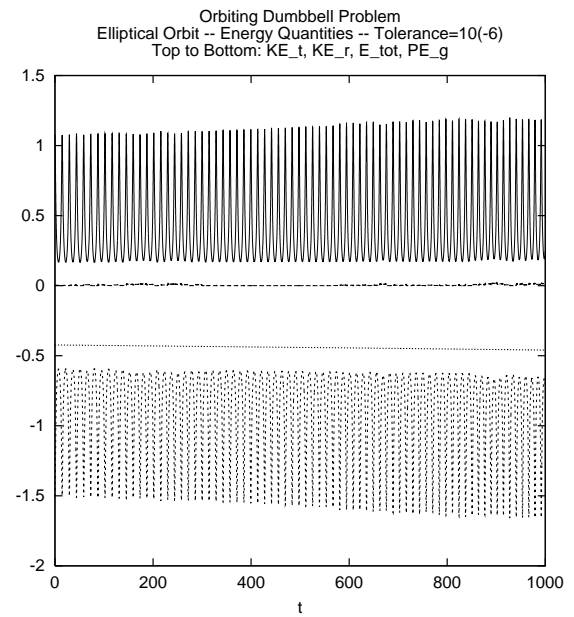
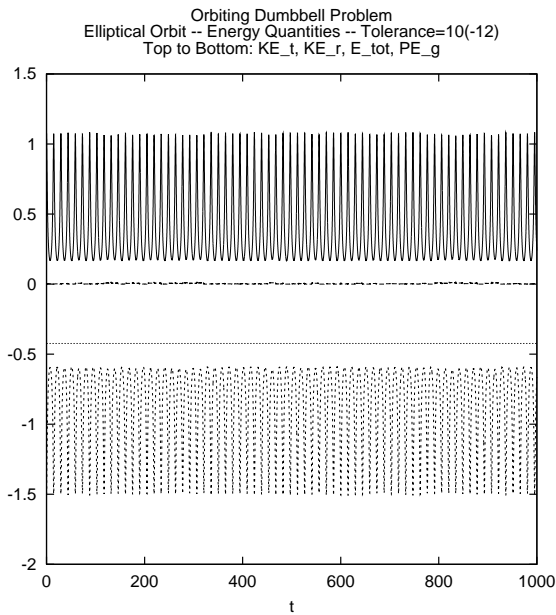


Figure file: ../dumb/e-12.ps



Source file: wave.f

```

c=====
c   wave: Solves wave equation:
c
c       u(x,t)_tt = u_xx
c
c   on x = [0..1], t > 0 with initial conditions
c
c       u(x,0) = exp(-(x-0.5)/0.1)^2
c       u_t(x,0) = 0
c
c   and boundary conditions
c
c       u(0,t) = u(1,t) = 0
c
c   Solution is obtained using method of lines, with
c   O(h^2) approximation for u_xx, and LSODA to integrate
c   resulting set of ODEs.
c
c   Output is in form suitable for surface-plotting via
c   gnuplot.
c
c   Program also uses 'vsxynt' interface to generate
c   .sdf files which can subsequently be visualized using
c   'jsr' (Scivis) and 'sdftosv'. See Course Software
c   page for more details.
c=====
program      wave
implicit    none

integer      iargc,  i4arg
real*8      r8arg

c-----
c   Include common block for communication with fcn
c-----
include     'fcn.inc'

c-----
c   Command-line arguments
c-----
integer      xlevel,  olevel
real*8      tfinal,  dtout,  tol

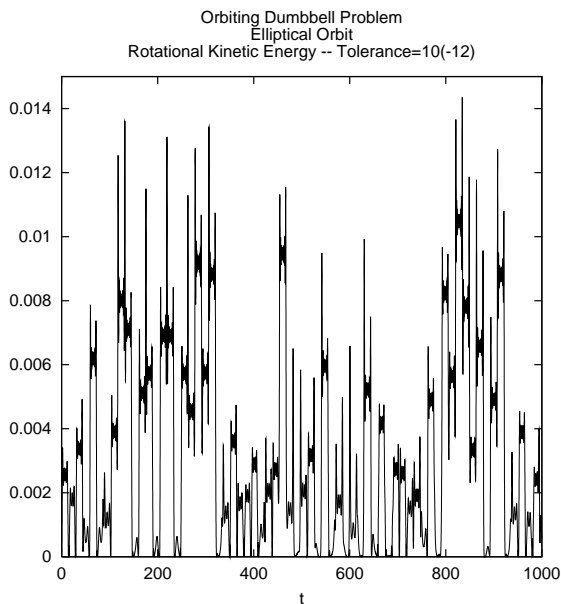
c-----
c   Storage for coordinates of spatial mesh and approx.
c   solution.
c-----
real*8      xmin,      xmax
parameter  ( xmin = 0.0d0,  xmax = 1.0d0 )
integer      nxmax
parameter  ( nxmax = 32 769 )
real*8      x(nxmax),  y(2 * nxmax)

c-----
c   LSODA declarations
c-----
external    fcn,      jac
integer      neq
real*8      t,      tout
real*8      rtol,    atol
integer      itol
integer      itask,    istate,    iopt
integer      lrw
parameter  ( lrw = 22 + 2 * nxmax * 16 )
real*8      rwork(lrw)
integer      liw
parameter  ( liw = 20 + 2 * nxmax )
integer      iwork(liw)
integer      jt

c-----
c   Locals.
c-----
real*8      h,      hm2,      t,
&          tout
integer      j,      nx,      stride
c-----

```

Figure file: ../dumb/kerot-12.ps



```

c This function, defined in the p410f library, returns
c its integer argument as a character string.
c-----
character*2 itoc
c-----
c Argument parsing and checking.
c-----
if( iargc() .ne. 5 ) go to 900
xlevel = i4arg(1,-1)
olevel = i4arg(2,-1)
tfinal = r8arg(3,-1.0d0)
dtout = r8arg(4,-1.0d0)
tol = r8arg(5,-1.0d0)
if( xlevel .lt. 1 .or. olevel .lt. 1 .or.
& olevel .gt. xlevel .or. tfinal .lt. 0.0d0 .or.
& tol .lt. 0.0d0 ) go to 900

c-----
c Set up mesh, compute output stride, and initialize
c mesh coordinates and solution.
c-----
nx = 2**xlevel + 1
if( nx .gt. nxmax ) then
write(0,*) 'wave: Requested nx = ', nx,
& 'exceeds maximum ', nxmax
stop
end if
stride = 2**(xlevel - olevel)
h = (xmax - xmin) / (nx - 1)
hm2 = 1.0d0 / (h * h)
x(1) = xmin
y(1) = 0.0d0
y(1+nx) = 0.0d0
do j = 2, nx - 1
x(j) = x(j-1) + h
y(j) = exp( -(x(j) - 0.5d0) / 0.1d0)**2 )
y(j+nx) = 0.0d0
end do
x(nx) = 1.0d0
y(nx) = 0.0d0
y(nx+nx) = 0.0d0

c-----
c Set LSODA parameters
c-----
neq = 2 * nx
itol = 1 ! Indicates that 'atol' is scalar
rtol = tol ! Use same relative and absolute
atol = tol ! tolerances.
itask = 1 ! Normal computation
iopt = 0 ! Indicates no optional inputs
jt = 2 ! Jacobian type

c-----
c Output initial solution.
c-----
t = 0.0d0
call vsxynt('u'//itoc(xlevel),t,x,y,nx)
call gnuout(y,x,nx,t,stride)

c-----
c Integrate the approximate solution of the PDE
c using LSODA.
c-----
do while( t .lt. tfinal )
tout = t + dtout

c-----
c Call lsoda to integrate system on [t ... tout]
c-----
istate = 1

call lsoda(fcn,neq,y,t,tout,
& itol,rtol,atol,itask,
& istate,iopt,rwork,lrw,iwork,liw,jac,jt)

c-----
c Check return code and exit with error message if
c there was trouble.
c-----
if( istate .lt. 0 ) go to 950

c-----
c Output solution.

```

```

c-----
call vsxynt('u'//itoc(xlevel),t,x,y,nx)
call gnuout(y,x,nx,t,stride)
end do

stop

900 continue
write(0,*) 'usage: wave <xlevel> <olevel> '//
& '<tfinal> <dtout> <tol>'
stop

950 continue
write(0,*) 'wave: Exiting due to LSODA failure'
write(0,*) 'wave: Interval ', t, t + dtout
write(0,*) 'wave: LSODA return code ', istate
stop

end

c=====
c Output to standard out for subsequent plotting via
c gnuplot.
c=====
subroutine gnuout(u,x,nx,t,stride)
implicit none

integer nx, stride
real*8 u(nx), x(nx), t

integer j

do j = 1, nx, stride
write(*,*) t, x(j), u(j)
end do
write(*,*)

return

end

```

Source file: fcn.f

```

c=====
c   Implements ODEs for method-of-lines solution of
c   wave equation with  $O(h^2)$  spatial discretization.
c
c    $u_j' = v_j$ 
c    $v_j' = hm2 * (v_{j+1} - v_{j-1})$ 
c
c=====
      subroutine fcn(neq,t,y,yprime)
         implicit none

         include 'fcn.inc'

         integer neq, nx, j
         real*8 t, y(neq), yprime(neq)

         nx = neq / 2

c-----
c   Dirichlet conditions at x = 0.
c-----
         yprime(1) = 0.0d0
         yprime(1+nx) = 0.0d0
         do j = 2, nx - 1
c-----
c   Interior equations.
c-----
            yprime(j) = y(j+nx)
            yprime(j+nx) =
            & hm2 * (y(j+1) - 2.0d0 * y(j) + y(j-1))
         end do
c-----
c   Dirichlet conditions at x = 1.
c-----
         yprime(nx) = 0.0d0
         yprime(nx+nx) = 0.0d0

         return
      end

c=====
c   Dummy Jacobian routine.
c=====
      subroutine jac
         implicit none

         return
      end

```

Source file: fcn.inc

```

c=====
c   Common block for communication with 'fcn'
c=====
      real*8 hm2
      common / com_fcn / hm2

```

Source file: Makefile

```

.IGNORE:

F77_COMPILE = $(F77) $(F77FLAGS) $(F77CFLAGS)
F77_LOAD = $(F77) $(F77FLAGS) $(F77LFLAGS)

.f.o:
    $(F77_COMPILE) *.f

EXECUTABLES = wave

all: $(EXECUTABLES)

wave.o: wave.f fcn.inc
fcn.o: fcn.f fcn.inc

# The libraries '-lsv -lbbhutil -lsv' are needed
# for use of the 'vsyntx' interface. See Course
# Software page for more details.

```

```

wave: wave.o fcn.o
    $(F77_LOAD) wave.o fcn.o \
        -lp410f -lodepack -llinpack -lsvs \
        -lbbhutil -lsv $(LIBBLAS) -o wave

clean:
    rm *.o
    rm $(EXECUTABLES)

vclean: clean
    /bin/rm *.sdf
    /bin/rm *.segdat
    /bin/rm *.ps
    /bin/rm out*
    /bin/ls

```

Source file: Wave

```
\documentclass [11pt] {article}
\usepackage{verbatim}
\usepackage{epsfig}
%
%
\topmargin=-0.75in
\hoffset=-0.75in
\textheight=9.0in \vsize\textheight
\textwidth=6.5in \hsize\textwidth
\def\lb{\left(}
\def\rb{\right)}
\def\lbb{\left[}
\def\rbb{\right]}
\renewcommand{\baselinestretch}{1.5}
\parindent=0in
\def\S{\vspace*{0.2in}}
%
\begin{document}
\newpage
\setcounter{page}{1}
\setcounter{equation}{0}
{\LARGE \sf
%
\begin{center}
{\bf PHYS 410/555 Computational Physics}\}
{\em The Method of Lines for the Wave Equation}
\end{center}
%
\vspace*{0.5in}
One approach to the numerical solution of time-dependent {\em partial} differential equations (PDEs) is to use a discretization technique, such as finite-differencing, but only apply it explicitly to the {\em spatial} part(s) of the PDE operator(s) under consideration. Following the spatial discretization, one is left with a set of coupled {\em ordinary differential equations} in  $t$ , which can then often be solved by a ‘‘standard’’ ODE integrator such as {\tt LSODA}.

\newpage

\S
As an example of this technique, consider the {\em wave equation} in one space dimension (often called the ‘‘1D wave equation’’):

\begin{equation}
\label{waveA}
\frac{\partial^2}{\partial t^2} u(x,t) = c^2 \frac{\partial^2}{\partial x^2} u(x,t)
\end{equation}

\S
Introducing the notation that a subscript denotes partial differentiation and suppressing the explicit  $x$  and  $t$  dependence, (\ref{waveA}) can also be written as

\begin{equation}
\label{waveb}
u_{tt} = c^2 u_{xx}
\end{equation}

\S
As you probably know, the wave equation describes propagation of disturbances, or waves, at a speed  $c$ : waves can either travel to the right (velocity  $+c$ ), or to the left (velocity  $-c$ ). Without loss of generality, we can always choose units such that  $c=1$ , and, for convenience, we will do so. Our wave equation then becomes:

\begin{equation}
\label{waveC}
u_{tt} = u_{xx}
\end{equation}

\newpage
As with any differential equation, boundary conditions play a crucial role in fixing a solution of (\ref{waveC}). Here, we will solve the wave equation on the domain

\label{domain}
0 \le x \le 1 \quad \text{and} \quad 0 \le t
\end{equation}

\S
and will thus have to provide boundary conditions at  $x=0$  and  $x=1$ , as well as initial conditions at  $t=0$ .

For concreteness, we will prescribe {\em Dirichlet boundary conditions}:

\begin{equation}
\label{bcs}
u(0,t) = u(1,t) = 0
\end{equation}

\S
as well as the following {\em initial conditions}:

\begin{equation}
\label{ics}
u(x,0) = \exp\left(-\left(\frac{x-x_0}{\Delta}\right)^2\right)
\end{equation}
\begin{equation}
\label{icsv}
u_t(x,0) = 0
\end{equation}

\S
where  $x_0$  ( $0 < x_0 < 1$ ) and  $\Delta$  are specified constants.

\newpage
If we think in terms of small-amplitude waves propagating on a string, the Dirichlet conditions correspond to keeping the ends of the string fixed. The interpretation of the initial conditions is as follows: In solving (\ref{waveC}) we have the freedom to specify the amplitude of the disturbance for all values of  $x$ , as well as the time-rate of change of that amplitude, again for all values of  $x$ .

\S
We thus have two functions worth of freedom in specifying our initial conditions. We set the initial amplitude to some functional form given by  $u_0(x)$ ; here we use a ‘‘gaussian pulse’’ that is centred at  $x_0$ , and that has an overall effective width of a few  $\Delta$ . We also set the initial time rate of change of the amplitude to be 0 for all  $x$ .

\S
Such data is known as {\em time symmetric}, since it defines an instant in the evolution of the wave equation where there is a  $t \rightarrow -t$  symmetry. In other words, with time symmetric initial data, if we integrate {\em backward} in time, we will see exactly the same solution as a function of  $-t$  as we see integrating forward in time.

\newpage
\S
Since the wave equation describes propagating disturbances, and given that the initial conditions {\em are} time symmetric, a little reflection might convince you that the initial conditions (\ref{ics}) and (\ref{icsv}) must represent a superposition of equal amplitude right-moving and left-moving pulses. Thus, we should expect the solution of (\ref{waveC}), subject to (\ref{bcs}), to describe the propagation of two equal-amplitude pulses that are initially coincident, but that subsequently move apart reflect off  $x=0$  and  $x=1$  respectively, move together, through a behaviour we will observe in our subsequent numerical solution.

\newpage
\S
As mentioned above, the {\em method of lines}, involves an explicit discretization {\em only} of the spatial part of the PDE operator. Here we will use the familiar  $O(h^2)$  finite-difference approach to the treatment of  $u_{xx} \equiv \partial^2 u / \partial x^2$ .

\newpage
However, before proceeding to the spatial discretization, we first note that (\ref{waveC}) is a second-order-in-time equation. In order that our approach eventually produce a set of {\em first order} ODEs in  $t$ , we introduce an auxiliary variable,  $v(x,t)$ ,
```

```

\begin{equation}
v(x,t) \equiv u_t(x,t) \equiv \frac{\partial u}{\partial t}(x,t) \begin{eqnarray}
\frac{du_1}{dt} &= & 0 \\
\frac{du_j}{dt} &= & v_j \quad j = 2, \dots, N-1 \\
\frac{du_N}{dt} &= & 0 \\
\frac{dv_1}{dt} &= & 0 \\
\frac{dv_j}{dt} &= & \frac{u_{j+1} - 2u_j + u_{j-1}}{h^2} \quad j = 2, \dots, N-1 \\
\frac{dv_N}{dt} &= & 0
\end{eqnarray}
\end{equation}

```

and then rewrite (\ref{waveC}) as the $\{\em system\}$:

```

\begin{equation}
\label{ut}
u_t = v \\
\label{vt}
v_t = u_{xx}
\end{equation}

```

The boundary conditions become

```

\begin{equation}
\label{fobcs}
u(0,t) = u(1,t) = v(0,t) = v(1,t) = 0
\end{equation}

```

while the initial conditions are now

```

\begin{equation}
\label{foics}
u(x,0) = u_0(x) = \exp\left(-\left(\frac{x-x_0}{\Delta}\right)^2\right) \\
\label{foicsv}
v(x,0) = 0
\end{equation}

```

We can now proceed with the spatial discretization. To that end, we replace the continuum spatial domain $0 \leq x \leq 1$ by a uniform finite difference mesh, x_j :

```

\begin{equation}
x_j \equiv (j-1)h \quad j = 1, 2, \dots, N \\
h \equiv (N-1)^{-1}
\end{equation}

```

and introduce the discrete unknowns, u_j and v_j :

```

\begin{equation}
u_j \equiv u_j(t) \equiv u(x_j,t) \\
v_j \equiv v_j(t) \equiv v(x_j,t)
\end{equation}

```

Using the usual centred, $O(h^2)$ approximation for the second spatial derivative,

```

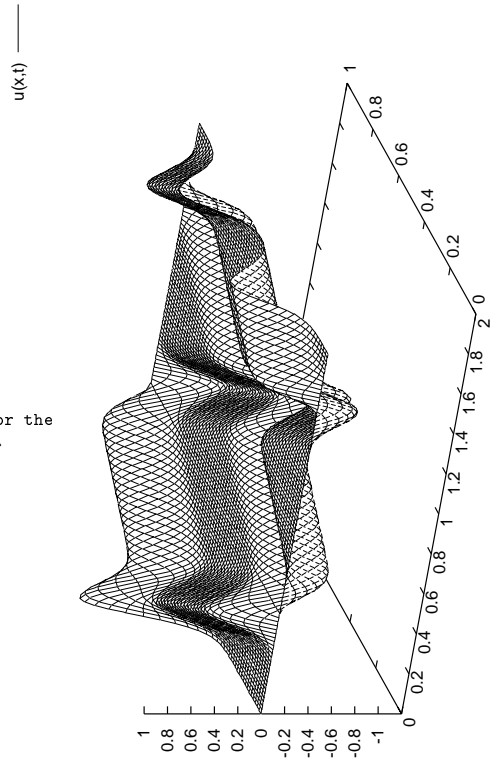
\begin{equation}
u_{xx}(x_j) = \frac{u_{j+1} - 2u_j + u_{j-1}}{h^2} + O(h^2)
\end{equation}

```

eqs. (\ref{ut}) and (\ref{vt}) become a set of $2(N-2)$ coupled ODEs for the $2(N-2)$ unknowns $u_j(t)$ and $v_j(t)$, $j = 2, \dots, N-1$:

We can implement the Dirichlet boundary conditions as follows: if the boundary conditions are satisfied at the initial time, $t=0$, then they will be satisfied at all future times provided that the time derivatives of u and v vanish at the boundaries. Using this observation, we can now write down a complete set of $2N$ coupled ODEs in the $2N$ unknowns $u_j(t)$ and $v_j(t)$ which can then be solved using $\{\tt LSODA\}$:

Figure file: ../wave/out8.ps



Source file: deut.f

```

=====
c      deut: Uses LSODA to integrate ODEs which define a
c      simple model for a deuteron (spherically symmetric,
c      time-independent Schrodinger equation with a square
c      well potential.
c
c      usage: deut <x0> <E> <xmax> <dxout> <tol>
c
c      <x0>      := Range of the potential
c      <E>       := Estimate of energy eigenvalue, for
c                 any <x0>, there is a single <EO>
c                 which results in a wave function
c                 which -> 0 as <x0> -> infinity.
c      <xmax>    := Maximum range of integration
c      <dxout>   := Output step. We use this as a
c                 parameter rather than an output
c                 level for ease in extending
c                 integrations to larger <xmax> as
c                 eigenvalue E is determined more
c                 precisely.
c      <tol>     := LSODA tolerance parameter.
c
c      Output to standard output is
c
c      <x_j>    <u(x_j)> <du(x_j)/dx> <sign(u(x_j))>
c
c      x_j = 0, dxout, 2 dxout, ... xmax
c
c      See class notes and Arfken, Math. Methods for
c      Physicists, 2nd Edition, section 9.1.2
c      for more details.
=====
program      deut

implicit    none

integer     iargc
real*8     r8arg

real*8     r8_never
parameter  ( r8_never = -1.0d-60 )

-----
c      Command-line arguments (Note: x0 and E are defined in
c      fcn.inc)
-----
real*8     xmax,      tol

-----
c      LSODA Variables.
-----
external   fcn,      jac

integer    neq
parameter ( neq = 2 )

real*8    y(neq)
real*8    x,        xout
integer   itol
real*8    rtol,     atol
integer   itask,    istate,   iopt
integer   lrw

parameter ( lrw = 22 + neq * 16 )
real*8    rwork(lrw)

integer   liw
parameter ( liw = 20 + neq )
integer   iwork(liw)
integer   jt

-----
c      Common communication with routine 'fcn' in 'fcn.f'.
-----
include    'fcn.inc'

-----
c      Locals.
-----

```

```

real*8     dxout

-----
c      Parse command line arguments.  Deviation from
-----
if( iargc() .ne. 5 ) go to 900

x0      = r8arg(1,r8_never)
E       = r8arg(2,r8_never)
xmax    = r8arg(3,r8_never)
dxout   = r8arg(4,r8_never)
tol     = r8arg(5,r8_never)
if( x0 .eq. r8_never .or. E .eq. r8_never .or.
&    xmax .eq. r8_never .or. dxout .eq. r8_never .or.
&    tol .eq. r8_never ) go to 900

-----
c      Set LSODA parameters.  Use same value for absolute
c      and relative tolerance.
-----
itol    = 1
rtol    = tol
atol    = tol
itask   = 1
iopt    = 0
jt      = 2

-----
c      Initialize the solution, and output it.
-----
x       = 0.0d0
y(1)   = 0.0d0
y(2)   = 1.0d0
write(*,1000) x, y, int(sign(1.0d0,y(1)))
1000   format(1P,3E24.16,0p,i4)

-----
c      Do the integration.
-----
do while( x .lt. xmax )
  istate = 1
  xout   = x + dxout
  call lsoda(fcn,neq,y,x,xout,
&           itol,rtol,atol,itask,
&           istate,iopt,rwork,lrw,iwork,liw,jac,jt)

  if( istate .lt. 0 ) then
    write(0,*) 'deut: Error return ', istate,
&             ' from LSODA '
    write(0,*) 'deut: Current interval ',
&             x, x + dxout
    stop
  end if

-----
c      Output the solution.
-----
write(*,1000) x, y, int(sign(1.0d0,y(1)))
end do

stop

900   continue
      write(0,*) 'usage: deut <x0> <E> <xmax> '//
&             '<dxout> <tol>'
stop

end

```

Source file: fcn.f

```

=====
c      Driver routine which integrates ODEs defining
c      model for deuteron.
c
c      See class notes and Arfken, Math. Methods for
c      Physicists, 2nd Edition, section 9.1.2
c      for more details.
=====
subroutine fcn(neq,x,y,yprime)
implicit none

```

```

include 'fcn.inc'

integer neq
real*8 x, y(neq), yprime(neq)

real*8 u, w

u = y(1)
w = y(2)
yprime(1) = w

if( x .le. x0 ) then
    yprime(2) = (-1.0d0 - E) * y(1)
else
    yprime(2) = -E * y(1)
end if

return
end

c=====
c Dummy Jacobian routine.
c=====
subroutine jac
implicit none

include 'fcn.inc'

return
end

```

Source file: fcn.inc

```

c-----
c Application specific common block for communication
c with derivative evaluating routine 'fcn'.
c
c x0: Range of square potential well
c E: Energy (sought eigenvalue)
c-----

real*8
& x0,
& E
common / com_fcn /
& x0,
& E

```

Source file: Makefile

```

.IGNORE:

F77_COMPILE = $(F77) $(F77FLAGS) $(F77CFLAGS)
F77_LOAD = $(F77) $(F77FLAGS) $(F77LFLAGS)

.f.o:
    $(F77_COMPILE) *.f

EXECUTABLES = deut

all: $(EXECUTABLES)

deut.o: deut.f fcn.inc

fcn.o: fcn.f fcn.inc

deut: deut.o fcn.o
    $(F77_LOAD) deut.o fcn.o -lp410f -lodepack \
        -llinpack $(LIBBLAS) -o deut

clean:
    /bin/rm $(EXECUTABLES)
    /bin/rm *.o

```

Source file: Shoot-deut

```

#!/bin/sh -x

#####
# Computes eigenvalue E = E(x0) for toy-deuteron problem
# using "shooting" and bisection search. Uses the following
# empirical facts:
#
# If E_trial > E then u(xmax) > 0
# If E_trial < E then u(xmax) < 0
#
# Uses perl scripts
#
# bsnew
# bslo
# bshi
# bsdone
#
# which provide rudimentary bisection search facility
#
# An initial bracket [Elo,<Ehi] must be provided, as well
# as a tolerance <Etol> for the bisection search.
#
# Output accumulated in files
# x0=<x0>/E=<E>
#####

P='basename $0'

usage() {
printf "$P <x0> <Elo> <Ehi> <Etol> <xmax> <dxout>"
printf " <lsoda tol> [<vstrace>]\n"
exit 1
}

die() {
echo "$P $1"
exit 1
}

case $# in
7|8) x0=$1; Elo=$2; Ehi=$3; Etol=$4; xmax=$5; dxout=$6;
lsodatol=$7; vstrace=${8-false};
case $vstrace in
true|false) ;;
*) "vstrace must be 'true' or 'false'";;
esac;;
*) usage;;
esac

# Create results directory if necessary
dir="x0=$x0"
test -d $dir || mkdir $dir

# Initialize the bisection search
bsnew $Elo $Ehi

# Perform the bisection search
while bsnotdone; do
Ecurr='bscurr'
ofile="$dir/E=$Ecurr"
deut $x0 $Ecurr $xmax $dxout $lsodatol > $ofile
vstrace && nth 1 2 < $ofile | vn $P $x0
flag='tail -1 $ofile | nth 4'
case $flag in
1) bshi;;
-1) bslo;;
*) echo "$P: Unexpected flag value '$flag'"; exit 1;;
esac
done
nth 1 2 < $ofile > $dir/solution

printf "%12s %25s %12s %12s\n" \
    $x0 $Ecurr 'bsfrac' $dxout $lsodatol >> deut-results

```


Source file: mkplots

```
#!/bin/sh -x
P='basename $0'

#-----
# mkplots: script for plotting results from 'deut'
#-----
die() {
echo "$P: $1"
exit 1
}

for x0 in 2.0 4.0 6.0 8.0; do
  dir="x0=$x0"
  test -d $dir || die "Directory '$dir' does not exist"
  sfile="$dir/solution"
  test -f $sfile || \
    die "Solution file '$sfile' does not exist"
done

test -f u.ps || gnuplot<<END
set terminal postscript portrait
set output "u.ps"
set size square
set title "Toy Model Deuteron Wave Functions\nUnit \
depth square-well potential with range x0\n(Wave \
functions are unnormalized)"
set xlabel "x"
set ylabel "u(x)"
plot [0:20] [0:3] \
  "x0=2.0/solution" title "x0=2.0" with lines, \
  "x0=4.0/solution" title "x0=4.0" with lines, \
  "x0=6.0/solution" title "x0=6.0" with lines, \
  "x0=8.0/solution" title "x0=8.0" with lines
quit
END

dir="x0=2.0-detail"
test -d $dir || mkdir $dir
cd $dir

for E in -0.0900 -0.1100 -0.1000 -0.1050 -0.1025; do
  test -f E=$E || \
    deut 2.0 $E 30.0 0.01 1.0d-10 | nth 1 2 > E=$E
done

test -f ../shoot.ps || gnuplot<<END
set terminal postscript portrait
set output "shoot.ps"
set size square
set title "Toy Model Deuteron Wave Functions\nUnit depth \
square-well potential with range x0\nIllustration of \
bisection solution for eigenvalue"
set xlabel "x"
set ylabel "u(x)"
plot [0:30] [-40:40] \
  "E=-0.0900" title "E=-0.0900" with lines, \
  "E=-0.1100" title "E=-0.1100" with lines, \
  "E=-0.1000" title "E=-0.1000" with lines, \
  "E=-0.1050" title "E=-0.1050" with lines, \
  "E=-0.1025" title "E=-0.1025" with lines
quit
END

test -f ../zshoot.ps || gnuplot<<END
set terminal postscript portrait
set output "zshoot.ps"
set size square
set title "Toy Model Deuteron Wave Functions\nUnit depth \
square-well potential with range x0\nIllustration of \
bisection solution for eigenvalue (detail)"
set xlabel "x"
set ylabel "u(x)"
plot [0:10] [0:1.2] \
  "E=-0.0900" title "E=-0.0900" with lines, \
  "E=-0.1100" title "E=-0.1100" with lines, \
  "E=-0.1000" title "E=-0.1000" with lines, \
  "E=-0.1050" title "E=-0.1050" with lines, \
  "E=-0.1025" title "E=-0.1025" with lines
quit
```

END

```
ls *.ps > /dev/null 2>&1 && mv *.ps ..
cd ..

ls -lt *ps
```

Figure file: ../deut/shoot.ps

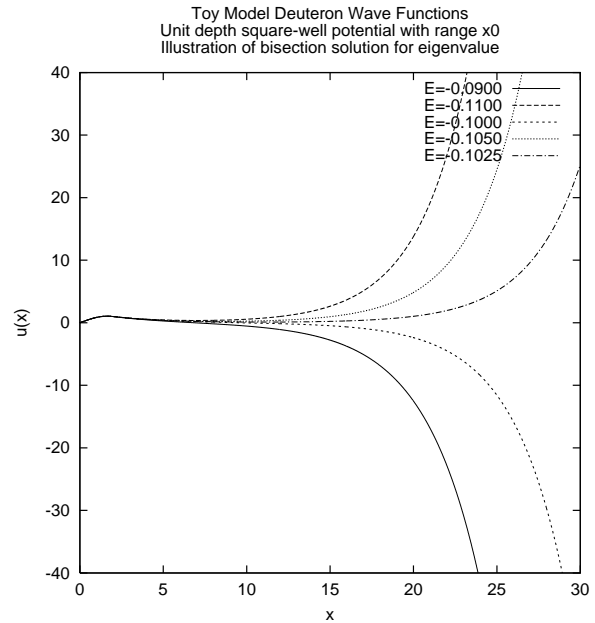


Figure file: ../deut/zshoot.ps

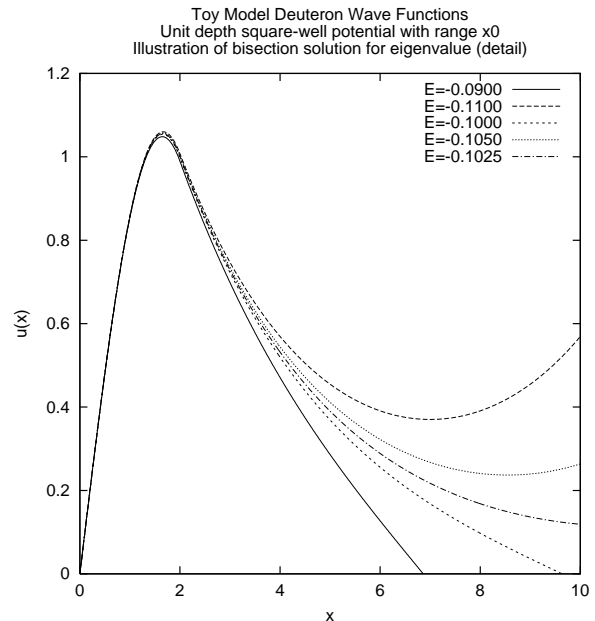


Figure file: ../deut/u.ps

