

1) Consider the “compressible Boussinesq” equations [Durrant, Eqs. (7.54) – (7.56)]
Complete the following derivation [...] of a Helmholtz equation for P^{n+1}

Rewrite equations (1) – (4) in finite difference form

$$\frac{b^{n+1} - b^{n-1}}{2\Delta t} + N^2 w^n = 0 \quad (1)$$

$$\frac{u^{n+1} - u^{n-1}}{2\Delta t} + u^n \frac{\partial u^n}{\partial x} + \frac{1}{2} \left(\frac{\partial P^{n+1}}{\partial x} + \frac{\partial P^{n-1}}{\partial x} \right) = 0 \quad (2)$$

$$\frac{w^{n+1} - w^{n-1}}{2\Delta t} + u^n \frac{\partial w^n}{\partial x} + \frac{1}{2} \left(\frac{\partial P^{n+1}}{\partial z} + \frac{\partial P^{n-1}}{\partial z} \right) = b \quad (3)$$

$$\frac{P^{n+1} - P^{n-1}}{2\Delta t} + u^n \frac{\partial P^n}{\partial x} + c_s^2 \left[\left(\frac{1}{2} \left(\frac{\partial u^{n+1}}{\partial x} + \frac{\partial u^{n-1}}{\partial x} \right) \right) + \left(\frac{1}{2} \left(\frac{\partial w^{n+1}}{\partial z} + \frac{\partial w^{n-1}}{\partial z} \right) \right) \right] = 0 \quad (4)$$

Rearrange equation (1) with unknown terms $(n + 1)$ on LHS

$$b^{n+1} = b^{n-1} - 2\Delta t (N^2 w^n) \quad (5)$$

Rearrange equation (2) with unknown terms $(n + 1)$ on LHS

$$\begin{aligned} u^{n+1} &= u^{n-1} + 2\Delta t \left[-\frac{1}{2} \left(\frac{\partial P^{n+1}}{\partial x} + \frac{\partial P^{n-1}}{\partial x} \right) - u^n \frac{\partial u^n}{\partial x} \right] \\ u^{n+1} + \Delta t \frac{\partial P^{n+1}}{\partial x} &= u^{n-1} - \Delta t \frac{\partial P^{n-1}}{\partial x} - 2\Delta t u^n \frac{\partial u^n}{\partial x} \\ u^{n+1} + \Delta t \frac{\partial P^{n+1}}{\partial x} &= F, \quad \text{where } F = u^{n-1} - \Delta t \frac{\partial P^{n-1}}{\partial x} - 2\Delta t u^n \frac{\partial u^n}{\partial x} \end{aligned} \quad (6)$$

Rearrange equation (3) with unknown terms $(n + 1)$ on LHS

$$\begin{aligned}
w^{n+1} &= w^{n-1} + 2\Delta t \left[b - \frac{1}{2} \left(\frac{\partial P^{n+1}}{\partial z} + \frac{\partial P^{n-1}}{\partial z} \right) - u^n \frac{\partial w^n}{\partial x} \right] \\
w^{n+1} &= w^{n-1} + \left[2\Delta t b - 2\Delta t \frac{1}{2} \left(\frac{\partial P^{n+1}}{\partial z} + \frac{\partial P^{n-1}}{\partial z} \right) - 2\Delta t u^n \frac{\partial w^n}{\partial x} \right] \\
w^{n+1} &= w^{n-1} + 2\Delta t b - \Delta t \left(\frac{\partial P^{n+1}}{\partial z} + \frac{\partial P^{n-1}}{\partial z} \right) - 2\Delta t u^n \frac{\partial w^n}{\partial x} \\
w^{n+1} + \Delta t \frac{\partial P^{n+1}}{\partial z} &= w^{n-1} + 2\Delta t b - \Delta t \frac{\partial P^{n-1}}{\partial z} - 2\Delta t u^n \frac{\partial w^n}{\partial x}
\end{aligned}$$

$$w^{n+1} + \Delta t \frac{\partial P^{n+1}}{\partial z} = G, \quad \text{where } w^{n-1} + 2\Delta t b - \Delta t \frac{\partial P^{n-1}}{\partial z} - 2\Delta t u^n \frac{\partial w^n}{\partial x} \quad (7)$$

Rearrange equation (4) with unknown terms $(n + 1)$ on LHS

$$\begin{aligned}
P^{n+1} &= P^{n-1} + 2\Delta t \left[-c_s^2 \left[\left(\frac{1}{2} \left(\frac{\partial u^{n+1}}{\partial x} + \frac{\partial u^{n-1}}{\partial x} \right) \right) + \left(\frac{1}{2} \left(\frac{\partial w^{n+1}}{\partial z} + \frac{\partial w^{n-1}}{\partial z} \right) \right) \right] - u^n \frac{\partial P^n}{\partial x} \right] \\
P^{n+1} &= P^{n-1} - 2\Delta t c_s^2 \left[\left(\frac{1}{2} \left(\frac{\partial u^{n+1}}{\partial x} + \frac{\partial u^{n-1}}{\partial x} \right) \right) + \left(\frac{1}{2} \left(\frac{\partial w^{n+1}}{\partial z} + \frac{\partial w^{n-1}}{\partial z} \right) \right) \right] - 2\Delta t u^n \frac{\partial P^n}{\partial x} \\
P^{n+1} &= P^{n-1} - 2\Delta t c_s^2 \left[\left(\frac{1}{2} \left(\frac{\partial u^{n+1}}{\partial x} + \frac{\partial u^{n-1}}{\partial x} \right) \right) + \left(\frac{1}{2} \left(\frac{\partial w^{n+1}}{\partial z} + \frac{\partial w^{n-1}}{\partial z} \right) \right) \right] - 2\Delta t u^n \frac{\partial P^n}{\partial x} \\
P^{n+1} &= P^{n-1} - 2\Delta t c_s^2 \left(\frac{1}{2} \left(\frac{\partial u^{n+1}}{\partial x} + \frac{\partial u^{n-1}}{\partial x} \right) \right) - 2\Delta t c_s^2 \left(\frac{1}{2} \left(\frac{\partial w^{n+1}}{\partial z} + \frac{\partial w^{n-1}}{\partial z} \right) \right) - 2\Delta t u^n \frac{\partial P^n}{\partial x} \\
P^{n+1} &= P^{n-1} - \Delta t c_s^2 \left(\frac{\partial u^{n+1}}{\partial x} + \frac{\partial u^{n-1}}{\partial x} \right) - \Delta t c_s^2 \left(\frac{\partial w^{n+1}}{\partial z} + \frac{\partial w^{n-1}}{\partial z} \right) - 2\Delta t u^n \frac{\partial P^n}{\partial x} \\
P^{n+1} &= P^{n-1} - \Delta t c_s^2 \frac{\partial u^{n+1}}{\partial x} - \Delta t c_s^2 \frac{\partial u^{n-1}}{\partial x} - \Delta t c_s^2 \frac{\partial w^{n+1}}{\partial z} - \Delta t c_s^2 \frac{\partial w^{n-1}}{\partial z} - 2\Delta t u^n \frac{\partial P^n}{\partial x} \\
P^{n+1} + \Delta t c_s^2 \frac{\partial u^{n+1}}{\partial x} + \Delta t c_s^2 \frac{\partial w^{n+1}}{\partial z} &= P^{n-1} - \Delta t c_s^2 \frac{\partial u^{n-1}}{\partial x} - \Delta t c_s^2 \frac{\partial w^{n-1}}{\partial z} - 2\Delta t u^n \frac{\partial P^n}{\partial x}
\end{aligned}$$

$$P^{n+1} + \Delta t c_s^2 \frac{\partial u^{n+1}}{\partial x} + \Delta t c_s^2 \frac{\partial w^{n+1}}{\partial z} = H, \quad \text{where } H = P^{n-1} - \Delta t c_s^2 \frac{\partial u^{n-1}}{\partial x} - \Delta t c_s^2 \frac{\partial w^{n-1}}{\partial z} - 2\Delta t u^n \frac{\partial P^n}{\partial x} \quad (8)$$

Rewrite (8)

$$P^{n+1} + \Delta t c_s^2 \nabla u^{n+1} = H \quad (9)$$

Take $\frac{\partial}{\partial x}$ (6)

$$\begin{aligned}
u^{n+1} + \Delta t \frac{\partial P^{n+1}}{\partial x} &= F, \quad \text{where } F = u^{n-1} - \Delta t \frac{\partial P^{n-1}}{\partial x} - 2\Delta t u^n \frac{\partial u^n}{\partial x} \\
\frac{\partial}{\partial x} \left[u^{n+1} + \Delta t \frac{\partial P^{n+1}}{\partial x} \right] &= \frac{\partial}{\partial x} \left[u^{n-1} - \Delta t \frac{\partial P^{n-1}}{\partial x} - 2\Delta t u^n \frac{\partial u^n}{\partial x} \right] \\
\frac{\partial u^{n+1}}{\partial x} + \Delta t \frac{\partial^2 P^{n+1}}{\partial x^2} &= \frac{\partial u^{n-1}}{\partial x} - \Delta t \frac{\partial^2 P^{n-1}}{\partial x^2} - 2\Delta t \left[\frac{\partial u^n}{\partial x} \frac{\partial u^n}{\partial x} + u^n \frac{\partial^2 u^n}{\partial x^2} \right] \\
\frac{\partial u^{n+1}}{\partial x} &= \frac{\partial u^{n-1}}{\partial x} - \Delta t \frac{\partial^2 P^{n-1}}{\partial x^2} - 2\Delta t \left[\frac{\partial u^n}{\partial x} \frac{\partial u^n}{\partial x} + u^n \frac{\partial^2 u^n}{\partial x^2} \right] - \Delta t \frac{\partial^2 P^{n+1}}{\partial x^2}
\end{aligned} \tag{10}$$

Take $\frac{\partial}{\partial z}$ (7)

$$\begin{aligned}
\frac{\partial}{\partial z} \left[w^{n+1} + \Delta t \frac{\partial P^{n+1}}{\partial z} \right] &= \frac{\partial}{\partial z} \left[w^{n-1} + 2\Delta t b - \Delta t \frac{\partial P^{n-1}}{\partial z} - 2\Delta t u^n \frac{\partial w^n}{\partial x} \right] \\
\frac{\partial}{\partial z} w^{n+1} + \Delta t \frac{\partial^2 P^{n+1}}{\partial z^2} &= \frac{\partial}{\partial z} w^{n-1} + 2\Delta t \frac{\partial}{\partial z} b - \Delta t \frac{\partial^2 P^{n-1}}{\partial z^2} - 2\Delta t \left[\frac{\partial u^n}{\partial z} \frac{\partial w^n}{\partial x} + u^n \frac{\partial w^n}{\partial z \partial x} \right] \\
\frac{\partial}{\partial z} w^{n+1} &= \frac{\partial}{\partial z} w^{n-1} + 2\Delta t \frac{\partial}{\partial z} b - \Delta t \frac{\partial^2 P^{n-1}}{\partial z^2} - 2\Delta t \left[\frac{\partial u^n}{\partial z} \frac{\partial w^n}{\partial x} + u^n \frac{\partial w^n}{\partial z \partial x} \right] - \Delta t \frac{\partial^2 P^{n+1}}{\partial z^2}
\end{aligned} \tag{11}$$

Substitute (10) and (11) into (8)

$$\begin{aligned}
P^{n+1} + \Delta t c_s^2 \left[\frac{\partial u^{n-1}}{\partial x} - \Delta t \frac{\partial^2 P^{n-1}}{\partial x^2} - 2\Delta t \left[\frac{\partial u^n}{\partial x} \frac{\partial u^n}{\partial x} + u^n \frac{\partial^2 u^n}{\partial x^2} \right] - \Delta t \frac{\partial^2 P^{n+1}}{\partial x^2} \right] + \\
\Delta t c_s^2 \left[\frac{\partial}{\partial z} w^{n-1} + 2\Delta t \frac{\partial}{\partial z} b - \Delta t \frac{\partial^2 P^{n-1}}{\partial z^2} - 2\Delta t \left[\frac{\partial u^n}{\partial z} \frac{\partial w^n}{\partial x} + u^n \frac{\partial w^n}{\partial z \partial x} \right] - \Delta t \frac{\partial^2 P^{n+1}}{\partial z^2} \right] = H
\end{aligned} \tag{12}$$

Rewrite (12)

$$\begin{aligned}
P^{n+1} + \Delta t c_s^2 \left[\frac{\partial u^{n-1}}{\partial x} - \Delta t \frac{\partial^2 P^{n-1}}{\partial x^2} - 2\Delta t \left[\frac{\partial u^n}{\partial x} \frac{\partial u^n}{\partial x} + u^n \frac{\partial^2 u^n}{\partial x^2} \right] - \Delta t \frac{\partial^2 P^{n+1}}{\partial x^2} \right] + \\
\Delta t c_s^2 \left[\frac{\partial}{\partial z} w^{n-1} + 2\Delta t \frac{\partial}{\partial z} b - \Delta t \frac{\partial^2 P^{n-1}}{\partial z^2} - 2\Delta t \left[\frac{\partial u^n}{\partial z} \frac{\partial w^n}{\partial x} + u^n \frac{\partial w^n}{\partial z \partial x} \right] - \Delta t \frac{\partial^2 P^{n+1}}{\partial z^2} \right] = H
\end{aligned}$$

$$\begin{aligned}
& P^{n+1} + \Delta t c_s^2 \frac{\partial u^{n-1}}{\partial x} - \Delta t c_s^2 \Delta t \frac{\partial^2 P^{n-1}}{\partial x^2} - \Delta t c_s^2 2\Delta t \left[\frac{\partial u^n}{\partial x} \frac{\partial u^n}{\partial x} + u^n \frac{\partial^2 u^n}{\partial x^2} \right] - \Delta t c_s^2 \Delta t \frac{\partial^2 P^{n+1}}{\partial x^2} + \\
& \Delta t c_s^2 \frac{\partial}{\partial z} w^{n-1} + \Delta t c_s^2 2\Delta t \frac{\partial}{\partial z} b - \Delta t c_s^2 \Delta t \frac{\partial^2 P^{n-1}}{\partial z^2} - \Delta t c_s^2 2\Delta t \left[\frac{\partial u^n}{\partial z} \frac{\partial w^n}{\partial x} + u^n \frac{\partial w^n}{\partial z \partial x} \right] - \Delta t c_s^2 \Delta t \frac{\partial^2 P^{n+1}}{\partial z^2} = H
\end{aligned}$$

Rewrite in Helmholtz form

$$\begin{aligned}
& P^{n+1} + \Delta t c_s^2 \frac{\partial u^{n-1}}{\partial x} - \Delta t c_s^2 \Delta t \frac{\partial^2 P^{n-1}}{\partial x^2} - \Delta t c_s^2 2\Delta t \left[\frac{\partial u^n}{\partial x} \frac{\partial u^n}{\partial x} + u^n \frac{\partial^2 u^n}{\partial x^2} \right] - \Delta t c_s^2 \Delta t \frac{\partial^2 P^{n+1}}{\partial x^2} + \\
& \Delta t c_s^2 \frac{\partial}{\partial z} w^{n-1} + \Delta t c_s^2 2\Delta t \frac{\partial}{\partial z} b - \Delta t c_s^2 \Delta t \frac{\partial^2 P^{n-1}}{\partial z^2} - \Delta t c_s^2 2\Delta t \left[\frac{\partial u^n}{\partial z} \frac{\partial w^n}{\partial x} + u^n \frac{\partial w^n}{\partial z \partial x} \right] - \Delta t c_s^2 \Delta t \frac{\partial^2 P^{n+1}}{\partial z^2} = H
\end{aligned}$$

\Rightarrow

$$\begin{aligned}
& -\Delta t c_s^2 \Delta t \left(\frac{\partial^2 P^{n+1}}{\partial x^2} + \frac{\partial^2 P^{n+1}}{\partial z^2} \right) + P^{n+1} = H - \Delta t c_s^2 \frac{\partial u^{n-1}}{\partial x} + \Delta t c_s^2 \Delta t \frac{\partial^2 P^{n-1}}{\partial x^2} + \Delta t c_s^2 2\Delta t \left[\frac{\partial u^n}{\partial x} \frac{\partial u^n}{\partial x} + u^n \frac{\partial^2 u^n}{\partial x^2} \right] - \\
& \Delta t c_s^2 \frac{\partial}{\partial z} w^{n-1} - \Delta t c_s^2 2\Delta t \frac{\partial}{\partial z} b + \Delta t c_s^2 \Delta t \frac{\partial^2 P^{n-1}}{\partial z^2} + \Delta t c_s^2 2\Delta t \left[\frac{\partial u^n}{\partial z} \frac{\partial w^n}{\partial x} + u^n \frac{\partial w^n}{\partial z \partial x} \right] \\
& \Rightarrow \nabla^2 P^{n+1} - \frac{1}{\Delta t c_s^2 \Delta t} P^{n+1} = -\frac{1}{\Delta t c_s^2 \Delta t} \left[\begin{aligned} & H - \Delta t c_s^2 \frac{\partial u^{n-1}}{\partial x} + \Delta t c_s^2 \Delta t \frac{\partial^2 P^{n-1}}{\partial x^2} + \Delta t c_s^2 2\Delta t \left[\frac{\partial u^n}{\partial x} \frac{\partial u^n}{\partial x} + u^n \frac{\partial^2 u^n}{\partial x^2} \right] - \\ & \Delta t c_s^2 \frac{\partial}{\partial z} w^{n-1} - \Delta t c_s^2 2\Delta t \frac{\partial}{\partial z} b + \Delta t c_s^2 \Delta t \frac{\partial^2 P^{n-1}}{\partial z^2} + \\ & \Delta t c_s^2 2\Delta t \left[\frac{\partial u^n}{\partial z} \frac{\partial w^n}{\partial x} + u^n \frac{\partial w^n}{\partial z \partial x} \right] \end{aligned} \right]
\end{aligned}$$

Simplify

$$\nabla^2 P^{n+1} + \lambda P^{n+1} = \lambda \left[\begin{aligned} & H - \Delta t c_s^2 \frac{\partial u^{n-1}}{\partial x} + \Delta t c_s^2 \Delta t \frac{\partial^2 P^{n-1}}{\partial x^2} + \Delta t c_s^2 2\Delta t \left[\frac{\partial u^n}{\partial x} \frac{\partial u^n}{\partial x} + u^n \frac{\partial^2 u^n}{\partial x^2} \right] - \\ & \Delta t c_s^2 \frac{\partial}{\partial z} w^{n-1} - \Delta t c_s^2 2\Delta t \frac{\partial}{\partial z} b + \Delta t c_s^2 \Delta t \frac{\partial^2 P^{n-1}}{\partial z^2} + \\ & \Delta t c_s^2 2\Delta t \left[\frac{\partial u^n}{\partial z} \frac{\partial w^n}{\partial x} + u^n \frac{\partial w^n}{\partial z \partial x} \right] \end{aligned} \right]$$

$$\text{where } \lambda = -\frac{1}{c_s^2 \Delta t^2}$$