

The ENIAC Integrations

Numerical Solution of the BVE

Peter Lynch

School of Mathematical Sciences



Outline

Background

The Equation for the Streamfunction

Finite Difference Approximation

Polar Stereographic Projection

Solving the Poisson Equation

Conclusion



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Rossby (1939) used a simplified (linear) form of this equation for his study of atmospheric waves.

Charney, Fjørtoft & von Neumann (1950) integrated the BVE to produce the earliest numerical weather predictions on the ENIAC.

They integrated the equation on a rectangular domain, in planar geometry.



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$$\nabla \cdot \mathbf{V} = 0$$

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$$\begin{aligned} \frac{d \bullet}{dt} &= \frac{\partial \bullet}{\partial t} + u \frac{\partial \bullet}{\partial x} + v \frac{\partial \bullet}{\partial y} \\ &= \frac{\partial \bullet}{\partial t} - \frac{\partial \psi}{\partial y} \frac{\partial \bullet}{\partial x} + \frac{\partial \psi}{\partial x} \frac{\partial \bullet}{\partial y} \\ &= \frac{\partial \bullet}{\partial t} + J(\psi, \bullet) \end{aligned}$$



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$$\nabla \cdot \mathbf{V} = 0 \qquad \zeta = \nabla^2 \psi = \frac{\partial^2 \psi}{\partial x^2} + \frac{\partial^2 \psi}{\partial y^2}$$



Since f does not vary with time, we have

$$\frac{\partial}{\partial t}(\zeta + f) = \frac{\partial \zeta}{\partial t} = \frac{\partial \nabla^2 \psi}{\partial t}$$



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Thus, the BVE may be written

$$\frac{\partial \nabla^2 \psi}{\partial t} + J(\psi, \nabla^2 \psi + f) = 0$$

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Once initial and boundary values are given, the equation can be solved for $\psi = \psi(x, y, t)$.



The Jacobian operator is defined as

$$J(\psi, \zeta) = \left(\frac{\partial \psi}{\partial x} \frac{\partial \zeta}{\partial y} - \frac{\partial \psi}{\partial y} \frac{\partial \zeta}{\partial x} \right)$$



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The Jacobian operator represents advection:

$$\begin{aligned} \mathbf{V} \cdot \nabla \zeta &= u \frac{\partial \zeta}{\partial x} + v \frac{\partial \zeta}{\partial y} \\ &= -\frac{\partial \psi}{\partial y} \frac{\partial \zeta}{\partial x} + \frac{\partial \psi}{\partial x} \frac{\partial \zeta}{\partial y} \\ &= \mathbf{J}(\psi, \zeta) \end{aligned}$$



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It is essentially nonlinear. The BVE must be solved by numerical means. We come to this next.



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We write the system of equations

$$\zeta = \nabla^2 \psi \quad (1)$$

$$\frac{\partial \zeta}{\partial t} = -J(\psi, \zeta + f) \quad (2)$$

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We assume that the values of $\psi(x, y)$ on the boundary remain unchanged during the integration.



ALGORITHM:

- ▶
- ▶ **Given:** $\psi^n(x, y)$ at time $t = n\Delta t$.
- ▶
- ▶ **Compute** $\zeta^n(x, y)$ **using (1).**
- ▶
- ▶ **Solve (2) for** $(\partial\zeta/\partial t)^n$.
- ▶
- ▶ **Solve (3) with homogeneous boundary conditions for** $(\partial\psi/\partial t)^n$.
- ▶
- ▶ **Advance** ψ **to time** $t = (n + 1)\Delta t$ **using**
$$\psi^{n+1} = \psi^{n-1} + 2\Delta t(\partial\psi/\partial t)^n.$$



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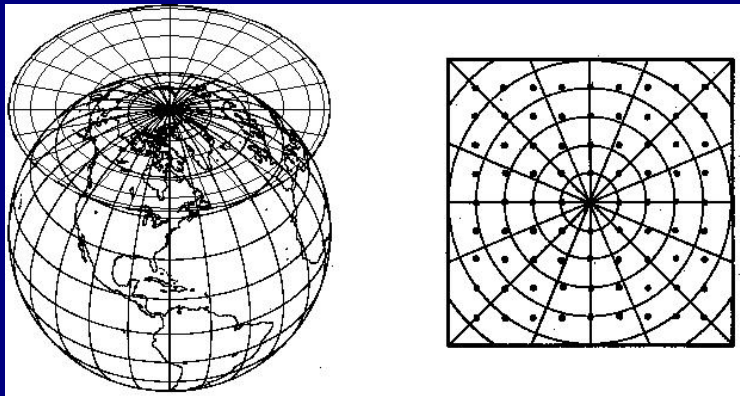


Figure: Polar Stereographic projection

Map Factor

$$\mu = \frac{1}{1 + \sin \phi}$$



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We introduce a discrete grid

$$x \longrightarrow \{x_0, x_1, x_2, \dots, x_M = M\Delta x\}$$

$$y \longrightarrow \{y_0, y_1, y_2, \dots, y_N = N\Delta y\}$$



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For simplicity, we assume

$$\Delta x = \Delta y = \Delta s.$$

We use a spectral method that was devised by John von Neumann for the ENIAC integrations.



We recall some properties of the Fourier expansion:

$$\Phi_{mn} = \sum_{k=1}^{M-1} \sum_{\ell=1}^{N-1} \tilde{\Phi}_{k\ell} \sin\left(\frac{km\pi}{M}\right) \sin\left(\frac{\ell n\pi}{N}\right)$$



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The inverse transform is

$$\tilde{\Phi}_{k\ell} = \left(\frac{2}{M}\right) \left(\frac{2}{N}\right) \sum_{i=1}^{M-1} \sum_{j=1}^{N-1} \Phi_{ij} \sin\left(\frac{ik\pi}{M}\right) \sin\left(\frac{j\ell\pi}{N}\right)$$



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We note that

$$\begin{aligned} & \sum_{i=1}^{M-1} \sum_{j=1}^{N-1} \sin\left(\frac{im\pi}{M}\right) \sin\left(\frac{jn\pi}{N}\right) \sin\left(\frac{km\pi}{M}\right) \sin\left(\frac{\ell n\pi}{N}\right) \\ &= \delta_{ik} \delta_{j\ell} \left(\frac{M}{2}\right) \left(\frac{N}{2}\right) \end{aligned}$$



The usual five-point approximation to $\nabla^2\phi$ is

$$(\nabla^2\phi)_{mn} \approx \left(\frac{\phi_{m+1,n} + \phi_{m-1,n} + \phi_{m,n+1} + \phi_{m,n-1} - 4\phi_{m,n}}{\Delta s^2} \right)$$



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We expand ϕ in a double Fourier series

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We use approximations like the following:

$$\frac{\partial^2}{\partial x^2} \sin\left(\frac{km\pi}{M}\right) \approx -4 \sin^2\left(\frac{k\pi}{2M}\right) \sin\left(\frac{km\pi}{M}\right)$$

[Exercise: confirm the details.]



Thus:

$$\nabla^2 \sin\left(\frac{km\pi}{M}\right) \sin\left(\frac{\ell n\pi}{N}\right) \approx -\frac{4}{\Delta s^2} \left[\sin^2\left(\frac{k\pi}{2M}\right) + \sin^2\left(\frac{\ell\pi}{2N}\right) \right] \sin\left(\frac{km\pi}{M}\right) \sin\left(\frac{\ell n\pi}{N}\right)$$



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The Laplacian is applied term-by-term to Φ :

$$\nabla^2 \Phi_{mn} \approx -\frac{4}{\Delta s^2} \sum_{k=1}^{M-1} \sum_{\ell=1}^{N-1} \left[\sin^2\left(\frac{k\pi}{2M}\right) + \sin^2\left(\frac{\ell\pi}{2N}\right) \right] \tilde{\Phi}_{k\ell} \times \sin\left(\frac{km\pi}{M}\right) \sin\left(\frac{\ell n\pi}{N}\right)$$



We now expand the right hand side function:

$$F_{mn} = \sum_{k=1}^{M-1} \sum_{\ell=1}^{N-1} \tilde{F}_{k\ell} \sin\left(\frac{km\pi}{M}\right) \sin\left(\frac{\ell n\pi}{N}\right)$$



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Now we equate the coefficients of $\nabla^2\phi$ and F :

$$\left[\sin^2\left(\frac{k\pi}{2M}\right) + \sin^2\left(\frac{\ell\pi}{2N}\right) \right] \tilde{\Phi}_{k\ell} = (-\Delta s^2/4) \tilde{F}_{k\ell}$$

or

$$\tilde{\Phi}_{k\ell} = \frac{(-\Delta s^2/4) \tilde{F}_{k\ell}}{\sin^2\left(\frac{k\pi}{2M}\right) + \sin^2\left(\frac{\ell\pi}{2N}\right)}$$



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Now $\tilde{\Phi}_{k\ell}$ is known, and we can invert it:

$$\Phi_{mn} = \frac{\Delta s^2}{MN} \sum_{k=1}^{M-1} \sum_{\ell=1}^{N-1} \tilde{\Phi}_{k\ell} \sin\left(\frac{km\pi}{M}\right) \sin\left(\frac{\ell n\pi}{N}\right)$$



We can compute the inverse transform in one go:

$$\Phi_{mn} = -\frac{\Delta s^2}{MN} \sum_{i=1}^{M-1} \sum_{j=1}^{N-1} \sum_{k=1}^{M-1} \sum_{\ell=1}^{N-1} \left[\sin^2 \left(\frac{k\pi}{2M} \right) + \sin^2 \left(\frac{\ell\pi}{2N} \right) \right]^{-1} \times \\ F_{ij} \sin \left(\frac{im\pi}{M} \right) \sin \left(\frac{jn\pi}{N} \right) \sin \left(\frac{km\pi}{M} \right) \sin \left(\frac{\ell n\pi}{N} \right)$$



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We now substitute

$$F_{ij} \longrightarrow \left(\frac{\partial \zeta}{\partial t} \right)_{ij}.$$

Then

$$\Phi_{mn} = \left(\frac{\partial \psi}{\partial t} \right)_{mn}$$

and we have the solution for Φ .



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Charney, Fjørtoft and von Neumann (*Tellus*, 1950) used z rather than ψ . This necessitates an approximation involving the β -term.

Lynch (*BAMS*, 2008) showed that the ψ -form yields forecasts that are slightly more accurate.

This confirmed a hypothesis advanced earlier by Norman Phillips.



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The ENIAC forecasts had an “electrifying effect” on the meteorological community, and led ultimately to operational NWP.



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- ▶
- ▶ **What about an iPod?**

