

The ENIAC Integrations

Numerical Solution of the BVE

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



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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:

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



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

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

$$\nabla^2 \frac{\partial \psi}{\partial t} = \frac{\partial \zeta}{\partial t} \quad (3)$$



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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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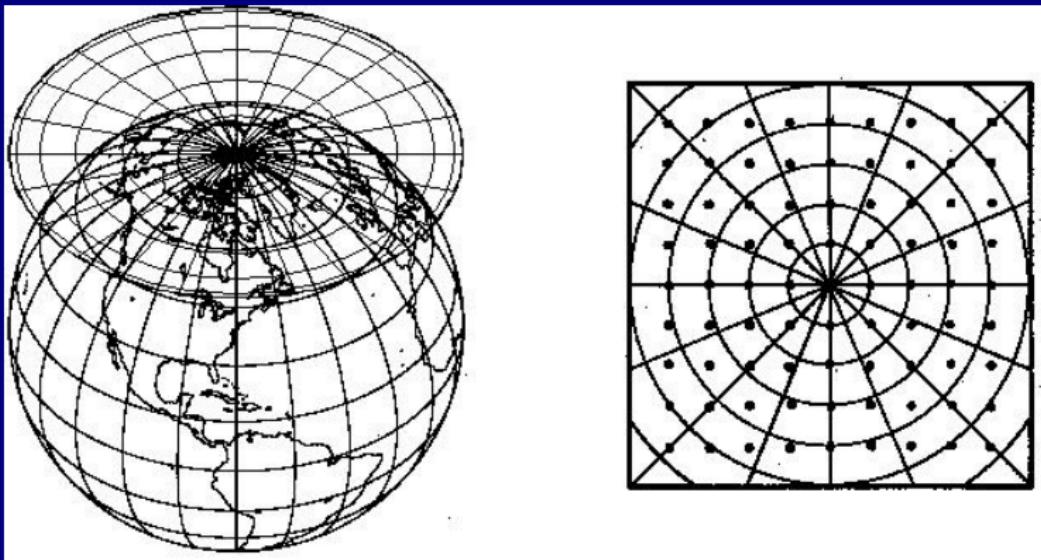


Figure: Polar Stereographic projection

Map Factor

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



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We introduce a discrete grid

$$\begin{aligned} x &\longrightarrow \{x_0, x_1, x_2, \dots, x_M = M\Delta x\} \\ y &\longrightarrow \{y_0, y_1, y_2, \dots, y_N = N\Delta y\} \end{aligned}$$



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For simplicity, we assume

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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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- ▶ PHONIAC on a mobile phone.
- ▶
- ▶ What about an iPod?

