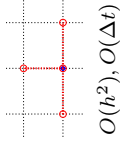
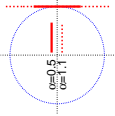
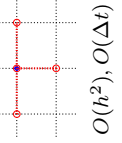
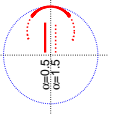
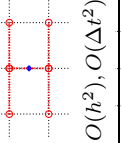
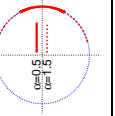
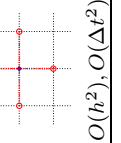
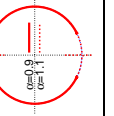
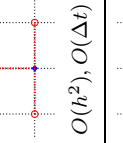
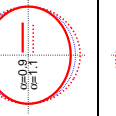
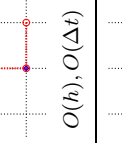
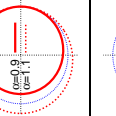
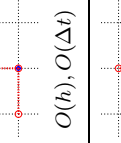
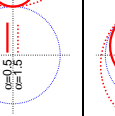
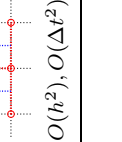
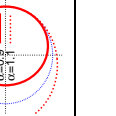


Tabulka 1.1: Tabulka diferenčních schémat pro difúzní rovnici  $u_t = cu_{xx}$ . V tabulce  $\sigma = c\frac{\Delta t}{h^2}$ , pro Schrödingerovu rovnici  $\sigma = ic\frac{\Delta t}{h^2}$ .

NÁZEV	DIF. FORMULE	FAKTOR ZESÍLENÍ	STABILITA	STABILITA (SR)
Expl. Euler (EE)	 $O(h^2), O(\Delta t)$ $v_j^{n+1} = v_j^n + \sigma(v_{j+1}^n - 2v_j^n + v_{j-1}^n)$	$g = 1 + 2\sigma(\cos \kappa - 1)$	 $\sigma \leq \frac{1}{2}$	 Ne
Impl. Euler (IE)	 $O(h^2), O(\Delta t)$ $v_j^{n+1} = v_j^n + \sigma(v_{j+1}^{n+1} - 2v_j^{n+1} + v_{j-1}^{n+1})$	$g = \frac{1}{1 - 2\sigma(\cos \kappa - 1)}$	Ano	Ano
Crank-Nicolsonová (CN)	 $O(h^2), O(\Delta t^2)$ $v_j^{n+1} = v_j^n + \frac{\sigma}{2}(v_{j+1}^n - 2v_j^n + v_{j-1}^n + v_{j+1}^{n+1} - 2v_j^{n+1} + v_{j-1}^{n+1})$	$g = \frac{1 + \sigma(\cos \kappa - 1)}{1 - \sigma(\cos \kappa - 1)}$	Ano	Ano
Leap Frog (LF)	 $O(h^2), O(\Delta t^2)$ $v_j^{n+1} = v_j^{n-1} + 2\sigma(v_{j+1}^n - 2v_j^n + v_{j-1}^n)$	$G = \begin{pmatrix} 4\sigma(\cos \kappa - 1) & 1 \\ 1 & 0 \end{pmatrix}$	 Ne	 $\sigma < \frac{1}{4}$
DuFort-Frankel (DF)	 $O(h^2), O(\Delta t^2)$ $v_j^{n+1} = v_j^{n-1} + 2\sigma(v_{j+1}^n - v_j^{n-1} - v_{j-1}^n + v_{j-1}^{n-1})$	$G = \begin{pmatrix} \frac{4\sigma \cos \kappa}{1+2\sigma} & \frac{1-2\sigma}{1+2\sigma} \\ 1 & 0 \end{pmatrix}$	 Ano?	 $\sigma < 0.5?$
Box	$O(?)$ $O(\Delta t?)$ $v_j^{n+1} = v_j^n + \dots$	$g = \dots$		Ne
CN4	$O(h?)$ $O(\Delta t?)$ $v_j^{n+1} = v_j^n + \dots$	$g = \dots$		Ne

Tabulka 1.2: Tabulka možných diferenčních schémat pro advekcí  $u_t = cu_x$ , používáme zkratku  $\alpha = c\frac{\Delta t}{h}$ .

NÁZEV	DIF. FORMULE	FAKTOR ZESÍLENÍ	STABILITA
Expl. Euler (EE)	 $O(h^2), O(\Delta t)$	$g = 1 + i\alpha \sin \kappa$	 Ne
Impl. Euler (IE)	 $O(h^2), O(\Delta t)$	$g = \frac{1}{1 - i\alpha \sin \kappa}$	 Ano
Crank-Nicolsonová (CN)	 $O(h^2), O(\Delta t^2)$	$g = \frac{2 + i\alpha \sin \kappa}{2 - i\alpha \sin \kappa}$	 Ano
Leap Frog (LF)	 $O(h^2), O(\Delta t^2)$	$G = \begin{pmatrix} 2i\alpha \sin \kappa & 1 \\ 1 & 0 \end{pmatrix}$	 $\alpha < 1$
Lax-Friedrichs (LXF)	 $O(h^2), O(\Delta t)$	$g = \cos \kappa + i\alpha \sin \kappa$	 $\alpha \leq 1$
Upwind (UW)	 $O(h), O(\Delta t)$	$g = 1 + \alpha(e^{i\kappa} - 1)$	 $\alpha \leq 1$
Downwind (DW)	 $O(h), O(\Delta t)$	$g = 1 + \alpha(1 - e^{-i\kappa})$	 Ne
Lax-Wendroff (LW)	 $O(h^2), O(\Delta t^2)$	$g = 1 + i\alpha \sin \kappa + \alpha^2(\cos \kappa - 1)$	 $\alpha \leq 1$