Scheme for Wave Equations on Spherical Surfaces

Numerical Results

Numerical Partial Differential Equations: Pseudospectral Methods for Wave Equations on Spherical Surfaces

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Numerical Results

Outline



Numerical Methods for Wave Equations

- Pseudospectral Method for Model Wave Problem
- Runge-Kutta Methods

2 Scheme for Wave Equations on Spherical Surfaces

- Cubed Sphere
- Numerical Method for Wave Equations on Spherical Surfaces

3 Numerical Results

Legendre Pseudospectral Method I

Concepts and Notations

- $P_N(x)$: Legendre polynomial of degree N.
- Legendre-Gauss-Lobatto (LGL) grid points x_i

 $-1 = x_0 < x_1 < x_2 < \dots < x_{N-1} < x_N = 1$, roots of $(1 - x^2)P'_N(x)$

• Lagrange interpolation polynomials:

$$l_j(x) = \frac{-(1-x^2)P_N'(x)}{N(N+1)(x-x_j)P_N(x_j)}, \quad l_j(x_i) = \delta_{ij} = \left\{ \begin{array}{ll} 1 & \text{if } i=j\\ 0 & \text{otherwise} \end{array} \right.$$

• Approximation of *u*(*x*) defined on [-1, 1] and its derivative *u*':

$$u(x) \approx \mathcal{I}_N u(x) = \sum_{j=0}^N l_j(x) u(x_j), \quad u'(x) \approx \frac{d}{dx} \mathcal{I}_N u(x) = \sum_{j=0}^N l'_j(x) u(x_j)$$

• LGL quadrature integration rule:

$$\int_{-1}^{1} f(x) dx = \sum_{i=0}^{N} \omega_i f(x_i), \quad \omega_i$$
: quadrature weights

provided that f(x) is a polynomial of degree at most 2N - 1.

Scheme for Wave Equations on Spherical Surfaces

Numerical Results

Legendre Pseudospectral Method II

Exponential Convergency

• Numerical derivatives at the LGL points:

$$u'(x_i) \approx \frac{d}{dx} \mathcal{I}_N u(x_i) = \sum_{j=0}^N l'_j(x_i) u(x_j)$$



Figure: Errors of the numerical differentiation $u'(x_i) - \frac{d}{dx}\mathcal{I}_N u(x_i)$ for $u = \sin(k\pi x)$ for various values of *k*.

Scheme for Wave Equations on Spherical Surfaces

Numerical Results

Model Wave Problem

Consider u(x, t) satisfying the problem:

$$\frac{\partial u}{\partial t} + \frac{\partial u}{\partial x} = 0 \quad x \in [-1, 1] \quad t \ge 0$$

$$u(x, 0) = f(x) \quad x \in [-1, 1] \quad t = 0$$

$$u(-1, t) = g(t) \quad x = -1 \quad t \ge 0.$$

Define the energy-norm for *u* as

$$E(t) = \int_{-1}^{1} u^2(x, t) \, dx$$

Then we have

$$\frac{dE(t)}{dt} = \frac{d}{dt} \int_{-1}^{1} u^2 dx = \int_{-1}^{1} 2u \frac{\partial u}{\partial t} dx = -\int_{-1}^{1} 2u \frac{\partial u}{\partial x} dx = -\int_{-1}^{1} \frac{\partial u^2}{\partial x} dx$$
$$= u^2(-1,t) - u^2(1,t) = g^2(t) - u^2(1,t) \le g^2(t)$$

implying that

$$E(t) \le E(0) + \int_0^t g^2(\xi) \, d\xi \le E(0) + t \cdot G, \quad G = \max_{\xi \in [0,t]} g^2(\xi)$$

$$\Rightarrow \int_{-1}^1 u^2(x,t) \, dx \le \int_{-1}^1 f^2(x) \, dx + t \cdot G$$

The solution is bounded by the prescribed data.

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Pseudospectral Penalty Method for Wave Problem I

Consider the problem:

satisfying the energy estimate

We seek a numerical solution of the form

$$v(x,t) = \sum_{j=0}^{N} l_j(x)v_j(t)$$
 (polynomial of degree N in x)

satisfying the collocation equations:

$$\frac{\partial v(x_i,t)}{\partial t} + \frac{\partial v(x_i,t)}{\partial x} = -\tau \cdot \delta_{0i} \cdot (v_0(t) - g(t)), \quad v_i(0) = f(x_i), \quad i = 0, 1, \cdots, N$$

where the boundary condition is imposed weakly and τ is a parameter.

Pseudospectral Penalty Method for Wave Problem II Semi-discrete scheme:

$$\frac{\partial v(x_i,t)}{\partial t} + \frac{\partial v(x_i,t)}{\partial x} = -\tau \,\delta_{0i} \left(v(-1,t) - g(t) \right), \quad \forall i = 0, 1, 2, \dots, N$$

Observe that¹

• Consistency: Replacing $v(x_i, t)$ by $u(x_i, t)$ we obtain

$$\frac{\partial u(x_i,t)}{\partial t} + \frac{\partial u(x_i,t)}{\partial x} = 0, \quad \forall i = 0, 1, 2, \dots, N \quad (\text{recover PDE})$$

independent of τ .

¹D. Funaro and D. Gottlieb, A new method of imposing boundary conditions in pseudospectral approximations of hyperbolic equations, Math. Comp., 51 (1988) 599-613.

Pseudospectral Penalty Method for Wave Problem III

Numerical Energy Estimate

We have the scheme:

$$\frac{\partial v(x_i,t)}{\partial t} + \frac{\partial v(x_i,t)}{\partial x} = -\tau \,\delta_{0i} \,(v_0 - g(t)), \quad \forall i = 0, 1, 2, \dots, N$$

Define the discrete energy-norm as

$$E_{D}(t) = \sum_{i=0}^{N} v_{j}^{2}(t)\omega_{i} = \sum_{i=0}^{N} v^{2}(x_{i}, t)\omega_{i} \quad (\text{mimicking} \quad E = \int_{-1}^{1} u^{2}(x, t)dx)$$

We have the energy rate equation as

$$\frac{dE_D(t)}{dt} = \sum_{i=0}^N 2v_i \frac{dv_i}{dt} \omega_i = -\sum_{i=0}^N 2v(x_i, t) \frac{\partial v(x_i, t)}{\partial x} \omega_i - \sum_{i=0}^N 2\tau \,\delta_{0i} \,\omega_i \,v_i \,(v_0 - g(t))$$
$$= \int_{-1}^1 2v(x, t) \frac{\partial v(x_i, t)}{\partial x} \,dx - 2\tau \omega_0 v_0 (v_0 - g(t))$$
$$= -v(x, t)|_{-1}^1 - 2\tau \omega_0 v_0 (v_0 - g(t)) = -v_N^2 + v_0^2 - 2\tau \omega_0 v_0 (v_0 - g(t))$$

Pseudospectral Penalty Method for Wave Problem IV

We obtain the energy rate equation as

$$\frac{dE_D(t)}{dt} = -v_N^2 + v_0^2 - 2\tau\omega_0 v_0(v_0 - g(t))$$

Taking $\tau = 1/\omega_0$ we obtain

$$\frac{dE_D(t)}{dt} = -v_N^2 + \frac{v_0^2 - 2v_0^2 + 2v_0g(t) - g^2(t)}{g^2(t)} + g^2(t)$$
$$= -v_N^2 - \frac{(v_0 - g(t))^2}{g^2(t)} + g^2(t) \le g^2(t)$$

implying

$$E_D(t) \le E_D(0) + \int_0^t g^2(\xi) \, d\xi \le E_D(0) + t \, G, \quad G = \max_{\xi \in [0,t]} g^2(\xi)$$

or equivalently,

$$\sum_{i=0}^N v_j^2(t)\omega_i \leq \sum_{i=0}^N f_j^2\omega_i + tG \quad \text{mimicking} \quad \int_{-1}^1 u^2(x,t)dx \leq \int_{-1}^1 f^2(x)dx + t \cdot G.$$

The numerical solution is bounded by the prescribed data independent of N, implying stability.

Numerical Results

Numerical Computations

Semi-discrete scheme:

$$\frac{\partial v(x_i, t)}{\partial t} + \frac{\partial v(x_i, t)}{\partial x} = -\tau \,\delta_{0i} \left(v(-1, t) - g(t) \right), \quad \forall i = 0, 1, 2, \dots, N$$
$$v(x_i, 0) = f(x_i)$$

Introducing the following notations

$$\mathbf{v}(t) = \begin{bmatrix} v_0 \\ v_1 \\ \vdots \\ v_N \end{bmatrix}, \mathbf{f} = \begin{bmatrix} f(x_0) \\ f(x_1) \\ \vdots \\ f(x_N) \end{bmatrix}, \mathbf{e}_0 = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \mathbf{D} = \begin{bmatrix} l'_0(x_0) & l'_1(x_0) & \cdots & l'_N(x_0) \\ l'_0(x_1) & l'_1(x_1) & \cdots & l'_N(x_1) \\ \vdots & & \vdots \\ l'_0(x_N) & l'_1(x_N) & \cdots & l'_N(x_N) \end{bmatrix}$$

We can express the scheme as a system of ODEs:

$$\frac{d\mathbf{v}(t)}{dt} = -\mathbf{D}\mathbf{v} - \tau \mathbf{e}_0(\mathbf{v}_0(t) - g(t))$$
$$\mathbf{v}(0) = \mathbf{f}$$

which can be solved by ODE integration methods, for example, Runge-Kutta methods.

Scheme for Wave Equations on Spherical Surfaces

Numerical Results

Convergence Test

Test example:

 $u(x,t) = \sin(\pi(x-t))$ $u(x,0) = \sin(\pi x)$ $u(-1,t) = \sin(\pi(-1-t))$

Legendre method in space

Runge-Kutta 4th order in time

N	Error	Order
8	5.3860e-03	—
12	7.7090e-06	16.15
16	2.4318e-06	4.01
20	9.9604e-07	4.00
24	4.8032e-07	4.00



Figure: Left: Computed wave profile at time = 1.00. Right: Maximum errors $|u(x, t) - v_j(t)|$ for different values of *N* at time = 1.00.

Instability and Penalty Boundary Conditions Scheme:

$$\frac{d\boldsymbol{v}(t)}{dt} = -\boldsymbol{D}\boldsymbol{v} - \tau \boldsymbol{e}_0(\boldsymbol{v}_0(t) - \boldsymbol{g}(t)), \quad \boldsymbol{v}(0) = \boldsymbol{f}$$

For stability we need $\tau \ge 0.5/\omega_0$.



Figure: Left: Solution profile obtained by $au=0.5/\omega_0.$ Right: Solution profile obtained by $au=0.47/\omega_0$

Scheme for Wave Equations on Spherical Surfaces

Numerical Results

Multidomian Pseudospectral Penalty Formulation

- Multidomian formulation
- Complex Physics Problems
 - Elastodynamics
 - Fluid dynamics
 - Electromagnetics





General Runge-Kutta (RK) Methods

All discretizations of the spatial operator in a PDE, result in a system of ODEs of the form

$$\frac{du_N}{dt} = \mathcal{L}_N(u_N(x,t), x, t),$$

or in matrix-vector form

$$\frac{d\boldsymbol{u}(t)}{dt} = \mathbf{L}(\boldsymbol{u}(t), t), \quad \boldsymbol{u} = [u_0(t) \, u_1(t) \, \dots \, u_N(t)]^T,$$

L : matrix representation of \mathcal{L}_N .

s-stage explicit Runge-Kutta scheme:

$$k_{1} = L(\boldsymbol{u}^{n}, n\Delta t), \quad \boldsymbol{u}^{n} = \boldsymbol{u}(t_{n})$$
$$k_{i} = L\left(\boldsymbol{u}^{n} + \Delta t \sum_{j=1}^{i-1} a_{ij} \boldsymbol{k}_{i}, (n+c_{i})\Delta t\right)$$
$$\boldsymbol{u}^{n+1} = \boldsymbol{u}^{n} + \Delta t \sum_{i=1}^{s} b_{i} \boldsymbol{k}_{i}$$

The choice of the constants a_{ij} , c_i and b_i determines the accuracy and efficiency of the overall scheme.

Fourth-Order Four-Stage RK Methods

The classical fourth-order accurate, four-stage scheme is

$$k_1 = \mathcal{L}(\boldsymbol{u}^n, n\Delta t)$$

$$k_2 = \mathcal{L}\left(\boldsymbol{u}^n + \frac{1}{2}\Delta t \, \boldsymbol{k}_1, \, \left(n + \frac{1}{2}\right)\Delta t\right)$$

$$k_3 = \mathcal{L}\left(\boldsymbol{u}^n + \frac{1}{2}\Delta t \, \boldsymbol{k}_2, \, \left(n + \frac{1}{2}\right)\Delta t\right)$$

$$k_4 = \mathcal{L}\left(\boldsymbol{u}^n + \Delta t \, \boldsymbol{k}_3, \, (n+1)\Delta t\right)$$

$$\boldsymbol{u}^{n+1} = \boldsymbol{u}^n + \frac{\Delta t}{6}(\boldsymbol{k}_1 + 2\boldsymbol{k}_2 + 2\boldsymbol{k}_3 + \boldsymbol{k}_4).$$

- The Runge-Kutta schemes require more evaluations of L then the multi-step schemes require to advance a time-step.
- Unlike the multi-step schemes, the Runge-Kutta methods require no information from previous time-steps.

Satbility Region of RK Methods I

To study the linear stability of these schemes we consider the linear scalar equation

$$\frac{du}{dt} = \lambda \, u,$$

The general s-stage scheme can be expressed as a truncated Taylor expansion of the exponential functions

$$u^{n+1} = \sum_{i=1}^{s} \frac{(\lambda \Delta t)^i}{i!} u^n.$$

Thus, the scheme is stable for a region of $\lambda \Delta t$ for which

$$\left|\sum_{i=1}^{s} \frac{(\lambda \,\Delta t)^{i}}{i!}\right| \leq 1.$$

Scheme for Wave Equations on Spherical Surfaces

Numerical Results

Stability Region of RK Methods II



Figure: Stability regions for Runge-Kutta methods

Necessary condition for stability: All the eigenvalues of $L(u, t) \cdot \Delta t$ must lie in the stability region for a given method.

Low-Storage RK Methods (RK3S4) The s-stage low-storage method is

$$\forall j \in [1, \dots, s]: \begin{cases} \boldsymbol{u}_0 = \boldsymbol{u}^n \\ \boldsymbol{k}_j = a_j \boldsymbol{k}_{j-1} + \Delta t \operatorname{L} (\boldsymbol{u}_j, (n+c_j) \Delta t) \\ \boldsymbol{u}_j = \boldsymbol{u}_{j-1} + b_j \boldsymbol{k}_j \\ \boldsymbol{u}^{n+1} = \boldsymbol{u}_s \end{cases}$$

- a_i , b_i and c_i are chosen to yield a scheme of order s 1.
- For the scheme to be self-starting we require that $a_1 = 0$.
- We need only two storage levels containing *k_j* and *u_j* to advance the solution.

A four-stage third-order RK scheme is obtained using the constants

$$a_1 = 0 \qquad b_1 = \frac{1}{3} \quad c_1 = 0 \quad a_2 = -\frac{11}{15} \quad b_2 = \frac{5}{6} \quad c_2 = \frac{1}{3}$$
$$a_3 = -\frac{5}{3} \quad b_3 = \frac{3}{5} \quad c_3 = \frac{5}{9} \quad a_4 = -1 \quad b_4 = \frac{1}{4} \quad c_4 = \frac{8}{9}.$$

Low-Storage RK Methods (RK4S5)

The s-stage low-storage method is

$$\forall j \in [1, \dots, s]: \begin{cases} \boldsymbol{u}_0 = \boldsymbol{u}^n \\ \boldsymbol{k}_j = a_j \boldsymbol{k}_{j-1} + \Delta t \operatorname{L} (\boldsymbol{u}_j, (n+c_j) \Delta t) \\ \boldsymbol{u}_j = \boldsymbol{u}_{j-1} + b_j \boldsymbol{k}_j \\ \boldsymbol{u}^{n+1} = \boldsymbol{u}_s \end{cases}$$

The constants for a five-stage fourth-order Runge-Kutta scheme are

$$\begin{array}{ll} a_1 = 0 & b_1 = \frac{1432997174477}{9575080441755} & c_1 = 0 \\ \\ a_2 = -\frac{567301805773}{1357537059087} & b_2 = \frac{5161836677717}{13612068292357} & c_2 = \frac{1432997174477}{9575080441755} \\ \\ a_3 = -\frac{2404267990393}{2016746695238} & b_3 = \frac{1720146321549}{2090206949498} & c_3 = \frac{2526269341429}{6820363962896} \\ \\ a_4 = -\frac{3550918686646}{2091501179385} & b_4 = \frac{3134564353537}{4481467310338} & c_4 = \frac{2006345519317}{3224310063776} \\ \\ a_5 = -\frac{1275806237668}{842570457699} & b_5 = \frac{2277821191437}{14882151754819} & c_5 = \frac{2802321613138}{2924317926251} \end{array}$$

Scheme for Wave Equations on Spherical Surfaces

Numerical Results

Low-Storage and Classical RK Methods



Figure: (left) Stability regions for RK4S5

• The stability region of the RK4S5 method is larger and it is suitable for advection-diffusion equation.

Wave Equation on Spherical Surface

Consider the wave equation on a spherical surface:

$$\begin{aligned} \frac{\partial h}{\partial t} + \boldsymbol{V} \cdot \nabla h &= 0, \\ h(\lambda, \phi, t = 0) &= h_0(\lambda, \phi), \\ \boldsymbol{V} &= V_\lambda(\lambda, \phi)\hat{\lambda} + V_\phi(\lambda, \phi)\hat{\phi}, \quad \nabla \cdot \boldsymbol{V} = 0. \end{aligned}$$

- h: depth field
- λ, φ: longitude and latitude coordinates
- λ̂, φ̂: unit vector in λ and φ directions
- ∇: surface gradient
- V: wind field
- h₀: initial depth field

Notice that the wave equation can be expressed as

$$\frac{\partial h}{\partial t} + \mathbf{V} \cdot \nabla h = 0 \implies \frac{\partial h}{\partial t} + \mathbf{V} \cdot \nabla h + h \nabla \cdot \mathbf{V} = 0 \implies \frac{\partial h}{\partial t} + \nabla \cdot (\mathbf{V}h) = 0$$



Cubed Sphere Mapping ¹

Decompose the spherical surface into 6 equal area surfaces and map them to planar surfaces of a cube.



¹Nari, R. D., Thomas, S. J., and Loft, R. D., A discontinuous Galerkin transport scheme on the cubed sphere, Mon. Wea. Rev., 117, 130-137

Scheme for Wave Equations on Spherical Surfaces

Numerical Results

Multidomain Mesh on Spherical Surface



Wave Equation on Cube Face

On each planar surface a local coordinate (x_1, x_2) is set. The wave problem on each cube surface takes the form:

$$\frac{\partial Jh}{\partial t} + \frac{\partial Ju^1h}{\partial x_1} + \frac{\partial Ju^2h}{\partial x_2} = 0, \quad -\frac{\pi}{4} \le x_1, x_2 \le \frac{\pi}{4}$$
$$h(x_1, x_2, t = 0) = h_0(x_1, x_2)$$

- $h = h(x_1, x_2, t)$: mapped depth field
- J: coordinate mapping jacobian function
- u^1, u^2 : contravarient components of V

$$u^1 = \nabla x_1 \cdot V$$
$$u^2 = \nabla x_2 \cdot V$$



Numerical Scheme

Introduce a linear mapping

$$\nu = 1, 2$$
 $x_{\nu} = x_{\nu}(\xi_{\nu}), (x_1, x_2) \in D \to (\xi_1, \xi_2) \in [-1, 1]^2$

The wave problem defined on *D* can be mapped to $I = [-1, 1]^2$:

$$\frac{\partial Jh}{\partial t} + \frac{\partial Ju^{1}h}{\partial x_{1}} + \frac{\partial Ju^{2}h}{\partial x_{2}} = 0, (x_{1}, x_{2}) \in D \quad \frac{\partial Jh}{\partial t} + \xi_{1}^{\prime} \frac{\partial Ju^{1}h}{\partial \xi_{1}} + \xi_{2}^{\prime} \frac{\partial Ju^{2}h}{\partial \xi_{2}} = 0, (\xi_{1}, \xi_{2}) \in I$$

We propose the scheme in skew-symmetric form:

$$\begin{split} \frac{d}{dt}J_{ij}h_{ij} &= -\frac{1}{2}\xi_1'\frac{\partial(Ju^1h)}{\partial\xi_1}\Big|_{ij} - \frac{1}{2}\xi_1'(J_{ij}u_{ij}^1)\frac{\partial h}{\partial\xi_1}\Big|_{ij} - \frac{1}{2}\xi_1'\frac{\partial(Ju^1)}{\partial\xi_1}\Big|_{ij}h_{ij} \\ &- \frac{1}{2}\xi_2'\frac{\partial(Ju^2h)}{\partial\xi_2}\Big|_{ij} - \frac{1}{2}\xi_2'(J_{ij}u_{ij}^2)\frac{\partial h}{\partial\xi_2}\Big|_{ij} - \frac{1}{2}\xi_2'\frac{\partial(Ju^2)}{\partial\xi_2}\Big|_{ij}h_{ij} \\ &- \frac{1}{2\omega_N^{\xi_1}}\tau_{Nj}J_{Nj}\delta_{Nj}\xi_1'\frac{|u_{Nj}^1| - u_{Nj}^1}{2}(h_{Nj} - h_j^+) - \frac{1}{2\omega_0^{\xi_1}}\tau_{0j}J_{0j}\delta_{0j}\xi_1'\frac{|u_{0j}^1| + u_{0j}^1}{2}(h_{0j} - h_j^-) \\ &- \frac{1}{2\omega_N^{\xi_2}}\tau_{iN}J_{NN}\delta_{Nj}\xi_2'\frac{|u_{iN}^2| - u_{iN}^2}{2}(h_{iN} - h_i^+) - \frac{1}{2\omega_0^{\xi_2}}\tau_{i0}J_{i0}\delta_{i0}\xi_2'\frac{|u_{i0}^2| + u_{i0}^2}{2}(h_{i0} - h_i^-) \end{split}$$

where $h_{j/i}^{+/-}$ are the field information from other connecting elements, τ_{ij} are the point parameters, and $|u_{ij}^{1/2}| \pm u_{ij}^{1/2}|$ are called the inflow-outflow operators

Scheme for Wave Equations on Spherical Surfaces

Numerical Results

Stability

Choosing $\tau = 2$, one can show that the discrete energy rate of the scheme is bounded by the prescribed data:

$$\begin{split} \frac{dE(t)}{dt} &= \frac{d}{dt} \sum_{k=1}^{K} \sum_{j=0}^{N} \sum_{i=0}^{N} \omega_{ij} J_{ij}^{(k)} (h_{ij}^{(k)}(t))^2 \\ &= -\sum_{k=1}^{K} \sum_{j=0}^{N} \sum_{i=0}^{N} \omega_{ij} \left((\xi_1')^{(k)} \frac{\partial (J^{(k)} u^{1}^{(k)})}{\partial \xi_1} \Big|_{ij} + (\xi_2')^{(k)} \frac{\partial (J^{(k)} (u^2)^{(k)})}{\partial \xi_2} \Big|_{ij} \right) (h_{ij}^{(k)})^2 \\ &\leq \alpha \sum_{k=1}^{K} \sum_{j=0}^{N} \sum_{i=0}^{N} \omega_{ij} J_{ij}^{(k)} (h_{ij}^{(k)}) \end{split}$$

implying

$$E(t) = \sum_{k=1}^{K} \sum_{j=0}^{N} \sum_{i=0}^{N} \omega_{ij} J_{ij}^{(k)}(h_{ij}^{(k)}(t))^{2} \le e^{\alpha t} \sum_{k=1}^{K} \sum_{j=0}^{N} \sum_{i=0}^{N} \omega_{ij} J_{ij}^{(k)}(h_{ij}^{(k)}(0))^{2}$$

Scheme for Wave Equations on Spherical Surfaces

Numerical Results

Solid Body Rotation

Animation of Wave Propogating on a Spherical Surface



Scheme for Wave Equations on Spherical Surfaces

Numerical Results

h-*p* type Convergence



- *p* type: Error driven down by increasing the number of elements while the degree of the approximation polynomial *N* is fixed.
- *h* type: Error driven down by increasing the degree of the approximation polynomial *N* while the number of elements is fixed.

Scheme for Wave Equations on Spherical Surfaces

Error History

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• The error nearly grow in time (20 periods).



Numerical Results 000