

C++ code 11.4.7: Sub-problem (11-4.e): function `solveLaxWendroff()` → [GITHUB](#)

```
2 Eigen::VectorXd LaxWendroffRhs(const Eigen::VectorXd &mu, double gamma) {
3     int N = mu.size();
4     Eigen::VectorXd result(N);
5
6     auto f = [](double x) { return std::exp(x); };
7     auto df2 = [](double x) { return Square(std::exp(x)); };
8
9     // Lax-Wendroff fully discrete evolution (11.4.1) for
10    //  $f(u) = e^u$ . Store the values of  $f(x)$  and  $(f'(x))^2$  from the
11    // previous iteration:
12
13    // We extend mu to the left by mu(0):
14    double mu_left = mu(0);
15
16    //  $f'(\frac{1}{2}(\mu_j + \mu_{j-1}))^2$ :
17    double df2_old = df2(0.5 * (mu(0) + mu_left));
18
19    //  $f'(\frac{1}{2}(\mu_{j+1} + \mu_j))^2$ :
20    double df2_new = df2(0.5 * (mu(1) + mu(0)));
21
22    double f_old = f(mu_left); //  $f(\mu_{j-1})$ 
23    double f_mid = f(mu(0));   //  $f(\mu_j)$ 
24    double f_new = f(mu(1));   //  $f(\mu_{j+1})$ 
25
26    result(0) = mu(0) - 0.5 * gamma * (f_new - f_old) +
27                0.5 * Square(gamma) *
28                (df2_new * (mu(1) - mu(0)) - df2_old * (mu(0) - mu_left));
29
30    for (int j = 1; j < N - 1; ++j) {
31        df2_old = df2_new;
32        df2_new = df2(0.5 * (mu(j + 1) + mu(j)));
33        f_old = f_mid;
34        f_mid = f_new;
35        f_new = f(mu(j + 1));
36        result(j) =
37            mu(j) - 0.5 * gamma * (f_new - f_old) +
38            0.5 * Square(gamma) *
39            (df2_new * (mu(j + 1) - mu(j)) - df2_old * (mu(j) - mu(j - 1)));
40    }
41
42    // We extend mu to the right by mu(N-1):
43    double mu_right = mu(N - 1);
44
45    df2_old = df2_new;
46    df2_new = df2(0.5 * (mu_right + mu(N - 1)));
47
48    f_old = f_mid;
49    f_new = f(mu_right);
50
51    result(N - 1) = mu(N - 1) - 0.5 * gamma * (f_new - f_old) +
52                    0.5 * Square(gamma) *
53                    (df2_new * (mu_right - mu(N - 1)) -
54                     df2_old * (mu(N - 1) - mu(N - 2)));
55
56    return result;
```