

Numerical Methods for the Nonlocal Wave Equation of the Peridynamics

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Abstract

In this paper we will consider the peridynamic equation of motion which is described by a second order in time partial integro-differential equation. This equation has recently received great attention in several fields of Engineering because seems to provide an effective approach to modeling mechanical systems avoiding spatial discontinuous derivatives and body singularities. In particular, we will consider the linear model of peridynamics in a one-dimensional spatial domain. Here we will review some numerical techniques to solve this equation and propose some new computational methods of higher order in space; moreover we will see how to apply the methods studied for the linear model to the nonlinear one. Also a spectral method for the spatial discretization of the linear problem will be discussed. Several numerical tests will be given in order to validate our results.

Keywords: peridynamic equation, quadrature formula, spectral methods, trigonometric time discretization.

2010 MSC: 35L05, 35Q74, 65D32, 65M12, 65M70

1. Introduction

Nonlocal continuum mechanics aims at modeling long-range interactions occurring in real materials, ruling several phenomena like fracture instabilities, damage, defects, phase boundaries, etc. Capturing these effects is a long standing problem in continuum physics and different models have been proposed in literature (see [1, 2, 3, 4]). More recent studies show that nonlocal models based only on derivatives of integer order are not completely satisfactory to depict the nature of several phenomena and therefore, on the basis of physical and mathematical considerations, in order to model such situations, differential operators of fractional orders may be introduced [5, 6, 7, 8]. In [9] Silling introduced **peridynamics** as a nonlocal elasticity theory: he proposed a model describing the motion of a material body

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31 based on integro-differential partial equations, not involving spatial derivatives. The main
 32 idea underlying peridynamic theory relies in assuming a force f , acting on a spatial region
 33 V_x , occupied by a material body, as the fundamental interaction between the particle x and
 34 the particle \hat{x} belonging to V_x , which represents the peridynamic neighborhood of x . This
 35 basic assumption also suggests that peridynamics could be suitable for multiscale material
 36 modeling ([10, 11, 12]).

37 We fix $[0, T]$ as the time interval under consideration. Let $V \subset \mathbb{R}^d$, with $d \in \{1, 2, 3\}$, be
 38 the rest configuration of a material body endowed with a mass density $\rho : V \times [0, T] \rightarrow \mathbb{R}_+$
 39 and let $u : V \times [0, T] \rightarrow \mathbb{R}^d$ be the displacement field assigning at the particle having position
 40 $x \in V$ at time $t = 0$ the new position $x + u(x, t)$ at time t . Peridynamics postulates the
 41 existence of a long range internal force field, in place of the classical contact forces, hence,
 42 the evolution of the material body is governed by the following non-local version of the linear
 43 momentum balance:

$$\rho(x)u_{tt}(x, t) = \int_V f(\hat{x} - x, u(\hat{x}, t) - u(x, t))d\hat{x} + b(x, t), \quad (1)$$

44 usually enriched by the initial conditions

$$u(x, 0) = u_0(x), \quad u_t(x, 0) = v(x), \quad x \in V, \quad (2)$$

45 where $b(x, t)$ describes the external forces. The integrand f is called **pairwise force func-**
 46 **tion** and gives the force density per unit reference volume that the particle \hat{x} exerts on the
 47 particle x . It depends on the material of the body and, in particular, different forms of f
 48 appear in literature depending on the characteristic of the material, see, for instance, [13, 9].

49 In (1), the integral term sums up the forces that all particles in the volume V exert on
 50 the particle x and these interactions are called **bonds**. Setting

$$\xi = \hat{x} - x, \quad \text{and} \quad \eta = u(\hat{x}; t) - u(x; t), \quad (3)$$

51 we observe that f has to satisfy the general principles of mechanics. Then, Newton's third
 52 law and the conservation of angular momentum deliver:

$$f(-\xi, -\eta) = -f(\xi, \eta) \quad \text{and} \quad \eta \times f(\xi, \eta) = 0. \quad (4)$$

53 It is reasonable to assume that there are no interactions between particles separated by a
 54 distance greater than a fixed value, namely, we require that there exists a positive constant
 55 δ , called **horizon**, such that

$$|\xi| > \delta \Rightarrow f(\xi, \eta) = 0, \quad \text{for every } \eta,$$

thus the integral in (1) can be understood as

$$\int_V f(\hat{x} - x, \hat{u}(x, t) - u(x, t))d\hat{x} = \int_{V \cap B_\delta(x)} f(\hat{x} - x, \hat{u}(x, t) - u(x, t))d\hat{x},$$

56 where $B_\delta(x) \subset \mathbb{R}^d$ denotes the open ball centered at x with radius $\delta > 0$ (see [13]).

57 In this paper we restrict our attention to the one-dimensional version of this theory, for
 58 an homogeneous bar of infinite length, so that equation (1) is replaced by

$$\rho(x) u_{tt}(x, t) = \int_{-\infty}^{\infty} f(\hat{x} - x, u(\hat{x}, t) - u(x, t)) d\hat{x} + b(x, t), \quad x \in \mathbb{R}, t \geq 0, \quad (5)$$

59 and in particular we focus on the following **linear peridynamic** model

$$\rho u_{tt}(x, t) = \int_{-\infty}^{\infty} C(\hat{x} - x)(u(\hat{x}, t) - u(x, t)) d\hat{x} + b(x, t), \quad x \in \mathbb{R}, t \geq 0, \quad (6)$$

60 where ρ denotes the constant mass density, u the displacement field of the body, b collects
 61 the external forces. The function C , called **micromodulus function**, is a non negative
 62 even function, namely $C(\xi) = C(-\xi)$ with $\xi = \hat{x} - x$.

63 The equation (6) is associated to the initial conditions

$$u(x, 0) = u_0(x), \quad u_t(x, 0) = v(x), \quad x \in \mathbb{R}. \quad (7)$$

64 The aim of this paper is to review some numerical techniques for the linear model and
 65 propose new computational techniques based on accurate spatial discretizations together
 66 with trigonometric schemes for the time discretization. For the linear model also a spatial
 67 discretization by spectral techniques is studied. Furthermore, we extend some of these
 68 methods to the nonlinear case.

69 The paper is organized as follows. In Section 2, we present the main theoretical results for
 70 this problem. In Section 3 we discretize in space the equation (6) by composite quadrature
 71 formulas. Spectral spatial discretization methods and their convergence are discussed in
 72 Section 4. Section 5 is devoted to the time discretization techniques. In Section 6 we
 73 extend the numerical methods implemented for the linear model to the nonlinear model (5).
 74 Section 7 is devoted to numerical tests, and finally, Section 8 concludes the paper.

75 2. Preliminary results

76 The study of well-posedness of the peridynamic problem crucially depends on the con-
 77 stitutive assumptions made on the pairwise force f and several results appear in litera-
 78 ture [13, 8, 14]. In what follows, we briefly recall the main results. Identifying $u : V \times [0, T] \rightarrow$
 79 \mathbb{R}^d with $\bar{u} : [0, T] \rightarrow X$, for a function space X which is a subset of the maps from \bar{V} into
 80 \mathbb{R}^d defined by $[\bar{u}(t)](x) = u(x, t)$, and denoting again \bar{u} with u , we derive the equivalent
 81 abstract formulation of the problem (1):

$$u''(t) = g(u(t), t), \quad t \in [0, T], \quad u(0) = u_0, \quad u'(0) = v, \quad (8)$$

82 where g is defined as $g(v, t) = (Kv + b(t))/\rho$ and the integral operator K is given by

$$(Ku)(x) := \int_{V \cap B_\delta(x)} f(\hat{x} - x, u(\hat{x}) - u(x)) d\hat{x}. \quad (9)$$

83 Let $C(V)^d$ be the space of continuous \mathbb{R}^d valued functions defined on $V \subset \mathbb{R}^d$. Let us
 84 recall the following result concerning with the nonlinear model.

Theorem 1. (see [13]). Let $u_0, v \in C(\overline{V})^d$ and $b \in C([0, T]; C(\overline{V})^d)$. Assume that $f : \overline{B_\delta(0)} \times \mathbb{R}^d \rightarrow \mathbb{R}^d$ is a continuous function and that there exists a nonnegative function $\ell \in L^1(B_\delta(0))$ such that for all $\xi \in \mathbb{R}^d$ with $|\xi| \leq \delta$ and $\eta, \hat{\eta} \in \mathbb{R}^d$ there holds

$$|f(\xi, \hat{\eta}) - f(\xi, \eta)| \leq \ell(\xi)|\hat{\eta} - \eta|.$$

85 Then, the integral operator $K : C(\overline{V})^d \rightarrow \mathbb{R}$ is well-defined and Lipschitz-continuous, and
 86 the initial-value problem (8) is globally well-posed with solution $u \in C^2([0, T]; C(\overline{V})^d)$.

87 For a **microelastic** material (see [9]), the pairwise force function $f(x, \hat{x}, \eta)$ may be
 88 derived from a scalar-valued function $w(x, \hat{x}, \eta)$ called **pairwise potential function** (see
 89 [15]), such that

$$f(x, \hat{x}, \eta) = \nabla_\eta w(x, \hat{x}, \eta), \quad (10)$$

90 and the peridynamic equation (1) derives from the variational problem: find

$$u = \arg \min J(u), \quad J(u) = \int_0^T \int_V e(x, u(x, t), t) dx dt, \quad (11)$$

where $e = e_{kin} - e_{el} - e_{ext}$ is the Lagrangian density, and incorporates the kinetic energy density, the elastic energy density and the density due to the external force density, given respectively by

$$e_{kin} = \frac{1}{2} \rho(x) u_t^2(x, t), \quad e_{el} = \frac{1}{2} \int_V w(x, \hat{x}, u(\hat{x}, t) - u(x, t)) d\hat{x}, \quad e_{ext} = -b(x, t)u(x, t).$$

91 In particular, in the one-dimensional linear peridynamic model (6), the potential function
 92 is given by

$$w(x, \hat{x}, \eta) = \frac{1}{2} C(\hat{x} - x) \eta^2,$$

93 and we have the following result.

Theorem 2. (see [15]). Assume the function $C \in C^2(\mathbb{R})$. Then for any initial value u_0 and v in $C^0(\mathbb{R})$ and for any $T > 0$, the Cauchy problem (6)-(7) admits a unique solution $u \in C^2([0, T]; C(\mathbb{R}))$. Moreover for such a problem the total energy remains constant if the external forces are autonomous, i.e. b does not depend on t :

$$\frac{d}{dt} (E_{kin}(t) + E_{el}(t) + E_{ext}(t)) = 0, \quad t \geq 0,$$

where $E_i(t) = \int_V e_i(x, u, t) dx$, for $i \in \{kin, el, ext\}$. Otherwise, for all $\nu > 0$ and $t > 0$, the following inequality holds true

$$\begin{aligned} & e_{kin}(t) + e_{el}(t) + \nu \int_0^t e^{\nu(t-s)} e_{ext}(s) ds \\ & \leq e^{\nu t} (e_{kin}(0) + e_{el}(0)) + \frac{1}{2\nu} \int_0^t \int_{-\infty}^{\infty} \frac{e^{\nu(t-s)}}{\rho} |b(x, t)|^2 dx ds. \end{aligned}$$

94 Additionally, in [8], the authors proved the well-posedness of the nonlinear peridynamic
 95 equation assuming very general constitutive assumptions in the framework of fractional
 96 Sobolev spaces.

97 Moreover, we have to observe that the connections between the linear 1D peridynamic
 98 equation (6) and the linear 1D classical wave equation are well known (see for example
 99 [16], [17]). Indeed, if we consider $u_0(x) = U \exp[(-x/L)^2]$, $v(x) = 0$ with U and L suitable
 100 constants, and the micromodulus function

$$C(\hat{x} - x) = 4E \exp[-(\hat{x} - x)^2/l^2]/(l^3\sqrt{\pi}), \quad \hat{x}, x \in \mathbb{R}, \quad (12)$$

101 where E denotes the Young modulus, and $l > 0$ a length-scale parameter, then for $l \rightarrow 0$,
 102 (6) becomes the wave equation of the classical elasticity theory, that is:

$$\rho u_{tt}(x, t) = E u_{xx}(x, t) + b(x, t), \quad x \in \mathbb{R}, t \geq 0, \quad (13)$$

103 Therefore, l can be seen as a degree of nonlocality.

104 3. Spatial discretization by composite quadrature formulas

105 A common way to approximate the solution of the equation (6) is to apply a quadrature
 106 formula to discretize in space, in order to obtain a second order finite system of ordinary
 107 differential equations which has to be integrated in time. The order of accuracy of this
 108 formula will provide the discretization error in the space variable. Here we describe briefly
 109 this approach.

110 Let $N > 0$ be an even (large) integer, $h > 0$ be the spatial step size. Let us discretize
 111 the spatial domain $(-\infty, \infty)$ by a compact set $[-D, D]$, for some positive large constant D ,
 112 and such interval by means of the points $x_j = -D + jh = -D + j\frac{2D}{N}$, for $j = 0, \dots, N$, and
 113 use a quadrature formula of order s (that is the error of which is $O(h^s)$) on these points,
 114 then:

$$\int_{-\infty}^{\infty} C(\hat{x} - x)(u(\hat{x}, t) - u(x, t))d\hat{x} \approx h \sum_{j=0}^N w_j C(x_j - x)(u(x_j, t) - u(x, t)), \quad (14)$$

115 where w_j are the weights of the formula. Then, the equation (6) may be approximated at
 116 each $x = x_i$ for $i = 0, \dots, N$ by

$$\rho u_{tt}(x_i, t) \approx h \sum_{j=0}^N w_j C(x_j - x_i)(u(x_j, t) - u(x_i, t)) + b(x_i, t), \quad t \geq 0. \quad (15)$$

Let $K = (k_{ij})$ be the $(N + 1) \times (N + 1)$ **stiffness matrix** whose generic entry is given by

$$k_{ij} = \alpha_i \delta_{ij} - w_j C_{ij},$$

117 for $i, j = 0, \dots, N$, with $C_{ij} = C(x_j - x_i)$, $\alpha_i = \sum_{k=0}^N w_k C_{ik}$, and δ_{ij} is the Kronecker Delta.

In this case, the $(i + 1) - th$ row of K is given by

$$[-w_0 C_{i0} \dots - w_{i-1} C_{ii-1} \quad (\alpha_i - w_i C_{ii}) \quad - w_{i+1} C_{ii+1} \dots - w_N C_{iN}],$$

for $i = 0, \dots, N$, and even if $C_{ij} = C_{ji}$, **the matrix K is not symmetric, unless the weights are constant with respect to j** , i.e. $w_j = w$ for all $j = 0, \dots, N$. Then, the $(i + 1) - th$ row of K becomes

$$w[-C_{i0} \dots C_{ii-1} \quad \sum_{k=0, k \neq i}^N C_{ik} \quad - C_{ii+1} \dots C_{iN}].$$

118 This is the case of **the composite midpoint rule**: here, we approximate the spatial do-
 119 main $(-\infty, \infty)$ by the interval $[-(N + 1)h/2, (N + 1)h/2]$ and the points of the discretization
 120 x_j^{MR} are taken as the midpoints of the subintervals $[-(N + 1)h/2 + jh, -(N - 1)h/2 + jh]$, for
 121 $j = 0, \dots, N$. For a sufficiently smooth problem (i.e. C and u bounded smooth functions),
 122 this formula is of the second order of accuracy in space, that is the error is $O(h^2)$, with
 123 constant weights given by $w_j = 1$ for $j = 0, \dots, N$ (see for instance [15, 18]).

124 Instead, under more regularity on C and u , if we employ **the composite Gauss two**
 125 **points formula** [19], which has fourth order accuracy, we can derive a symmetric stiffness
 126 matrix K . Let us briefly recall this formula. We fix $M > 0$ and to evaluate the integral of
 127 a sufficiently smooth function $\psi(x)$ we approximate $(-\infty, \infty)$ by the interval $[-D, D]$ and
 128 consider a partition of such interval given by the sequence $\tilde{x}_j = -D + jh$ for $j = 0, \dots, M$,
 129 where $h = 2D/M = (\tilde{x}_M - \tilde{x}_0)/M$. Then on each subinterval $[\tilde{x}_{j-1}, \tilde{x}_j]$ for $j = 1, \dots, M$, the
 130 formula uses two points where the function $\psi(x)$ is evaluated, that is:

$$\int_{\tilde{x}_0}^{\tilde{x}_M} \psi(x) dx \approx \frac{h}{2} \sum_{j=1}^M [\psi(m_j^-) + \psi(m_j^+)], \quad (16)$$

where

$$m_j = \frac{\tilde{x}_{j-1} + \tilde{x}_j}{2}, \quad m_j^- = m_j - \frac{h}{2\sqrt{3}}, \quad m_j^+ = m_j + \frac{h}{2\sqrt{3}},$$

131 for $j = 1, \dots, M$. Setting

$$x_j = \begin{cases} m_{\frac{j+1}{2}}^-, & \text{if } j \text{ is even,} \\ m_{\frac{j+1}{2}}^+, & \text{if } j \text{ is odd,} \end{cases}$$

for $j = 0, \dots, N$ with $N = 2M - 1$, then we can rewrite the quadrature formula (16) in the following way:

$$\int_{x_0}^{x_M} \psi(x) dx \approx \frac{h}{2} \sum_{j=1}^M [\psi(m_j^-) + \psi(m_j^+)] = \frac{h}{2} \sum_{j=0}^N \psi(x_j),$$

132 in order to have a formula on $N + 1$ points and constant weights given by $w_j = \frac{1}{2}$ for
 133 $j = 0, 1, \dots, N$.

Remark 1. Using the composite midpoint rule, or the composite Gauss two points formula, the stiffness matrix $K = (k_{ij})$ (where $k_{ij} = \alpha_i \delta_{ij} - w_j C_{ij}$) is of size $(N + 1) \times (N + 1)$ and such that

$$k_{ii} = - \sum_{j=0, j \neq i}^N k_{ij}, \text{ for all } i = 0, \dots, N,$$

134 with $k_{ii} > 0$; hence K is a positive semidefinite matrix with nonnegative eigenvalues.

135 In general K is not sparse because of the infinite horizon, however, its entries may
136 decrease when their distance from the diagonal increases. For instance, if the micromodulus
137 function is the one in (12) then a banded approximation of K which preserves the accuracy
138 of the numerical procedure can be used instead of K .

139 In case of finite horizon $\delta > 0$ (see [20, 18]), that is $C(x - \hat{x}) = 0$, when $|x - \hat{x}| > \delta$,
140 then K has a banded structure with the size of the band depending on δ and h . In this case
141 we set $r = \lfloor \delta/h \rfloor$ in order to have that K is a r -band matrix.

Thus the stiffness matrix K results to be symmetric with the $(i + 1)$ -th row given by

$$w [0 \dots 0 \quad -C_{ii-r} \dots -C_{ii-1} \quad \sum_{k=-r, k \neq i}^r C_{ik} \quad -C_{ii+1} \dots -C_{ii+r} \quad 0 \dots 0]$$

142 for $i = 0, \dots, N$.

143 3.1. The semidiscretized problem

We set

$$U(t) = [U_0(t), U_1(t), \dots, U_N(t)],$$

where the component $U_j(t)$ denotes an approximation of the solution at the spatial node x_j ,
i.e. $U_j(t) \approx u(x_j, t)$ for $j = 0, \dots, N$, and

$$B(t) = \frac{1}{\rho} [b(x_0, t), \dots, b(x_N, t)]^T.$$

144 Then, the equation (6) may be approximated by the following second order differential
145 system:

$$U''(t) + \Omega^2 U(t) = B(t), \tag{17}$$

with $\Omega^2 = \frac{h}{\rho} K$ (or $\Omega^2 = \frac{hw}{\rho} K'$, where K' depends only on the micromodulus function C),
where K is a positive semidefinite matrix, and with the initial conditions

$$U_0 = [u_0(x_0), \dots, u_0(x_N)]^T \quad \text{and} \quad V_0 = [v(x_0), \dots, v(x_N)]^T.$$

146 **Remark 2.** In order to avoid computational problems, particularly, when we will consider
147 trigonometric schemes where the square root Ω of Ω^2 is required or the inverse of Ω is
148 necessary, we regularize the matrix Ω^2 by adding a diagonal matrix of the form $h^s I$, where s
149 is the order of accuracy of the quadrature formula used (see also [21], pag. 1979). Notice that

150 choosing a perturbation having the same order of the accuracy of the quadrature formula, we
 151 do not affect the accuracy of the numerical solution. With this choice, the matrix Ω^2 will
 152 be symmetric and positive definite, and when it will be necessary we can compute its square
 153 root Ω which will be unique, symmetric and positive definite; in particular the eigenvalues
 154 of Ω^2 close to zero will be increased in Ω .

155 **Remark 3.** The total energy $\mathcal{E}(t)$ of the semidiscretized system (17) is the sum of the kinetic
 156 $\mathcal{E}_{kin}(t)$, elastic $\mathcal{E}_{el}(t)$ and external $\mathcal{E}_{ext}(t)$ energy:

$$\mathcal{E}(t) = \mathcal{E}_{kin}(t) + \mathcal{E}_{el}(t) + \mathcal{E}_{ext}(t), \quad \text{for } t \geq 0, \quad (18)$$

157 with

$$\mathcal{E}_{kin}(t) = \frac{1}{2}[U'(t)]^T U'(t), \quad \mathcal{E}_{el}(t) = \frac{1}{2}[U(t)]^T \Omega^2 U(t), \quad \mathcal{E}_{ext}(t) = -[U(t)]^T B(t). \quad (19)$$

158 It is trivial to prove that if the problem is autonomous (that is $b(x, t) = b(x)$) then $\mathcal{E}(t) =$
 159 $\mathcal{E}(0)$, for all $t \geq 0$, while for nonautonomous problems, the semidiscretized energy has a
 160 behavior similar to the one in Theorem 2.

However, even if the total energy $E(t)$ and the semidiscretized energy $\mathcal{E}(t)$ are constant
 in time, we have that

$$|E(t) - \mathcal{E}(t)| = |E_0 - \mathcal{E}_0| = O(h^s),$$

161 where s is the accuracy of the quadrature formula used.

162 The system (17) is equivalent to the following first order differential system

$$\begin{pmatrix} U' \\ V' \end{pmatrix} = \begin{pmatrix} 0 & I \\ -\Omega^2 & 0 \end{pmatrix} \begin{pmatrix} U \\ V \end{pmatrix} + \begin{pmatrix} 0 \\ B(t) \end{pmatrix}, \quad (20)$$

163 where $V = U'$, with the initial conditions U_0 and V_0 . The exact solution of (20) may be
 164 written as (see [22])

$$\begin{pmatrix} U(t) \\ V(t) \end{pmatrix} = \exp(tA) \begin{pmatrix} U_0 \\ V_0 \end{pmatrix} + \int_0^t \exp[(t-s)A] \begin{pmatrix} 0 \\ B(s) \end{pmatrix} ds, \quad (21)$$

165 with $A = \begin{pmatrix} 0 & I \\ -\Omega^2 & 0 \end{pmatrix}$.

166 4. Spectral semi-discretization in space

167 Spectral spatial discretization is often obtained by means of a Fourier series expansion
 168 (with respect to the space variable) of the solution $u(x, t)$ of the partial differential equation
 169 studied (see for instance [23]), followed by a numerical approximation obtained a trunca-
 170 tion of the series expansion. We now consider spectral semi-discretization in space with
 171 equidistant collocation points.

172 Let $N > 0$ be an even large integer and $h > 0$ be the space step. We approximate the
 173 spatial domain \mathbb{R} by a compact set $D = [-M\pi, M\pi]$, with $M > 0$ and the boundary con-
 174 ditions by the periodic boundary conditions on $[-M\pi, M\pi]$, that is $u(-M\pi, t) = u(M\pi, t)$.
 175 It is expected that the initial-boundary valued problem can provide a good approximation
 176 to the original initial-valued problem as long as the solution does not reach the boundaries.
 177 We assume that $C(x, \hat{x}) = 0$ for $x, \hat{x} \notin [-M\pi, M\pi]$. We discretize the compact set by means
 178 of the equidistant points $x_j = jh = j\frac{M\pi}{N}$, for $j = -N, \dots, N-1$.

179 We seek an approximation in form of real-valued trigonometric polynomials

$$u_N(x, t) = \sum_{|k| \leq N} \tilde{u}_k(t) e^{\Im k x}, \quad v_N(x, t) = \sum_{|k| \leq N} \tilde{v}_k(t) e^{\Im k x} \quad (22)$$

180 where $\tilde{v}_k(t) = \frac{d}{dt} \tilde{u}_k(t)$ and \Im is the imaginary unit $\Im = \sqrt{-1}$.

181 Notice that $\tilde{u}_k(t)$, for all k , are unknown coefficients and for such method they represent
 182 the discrete Fourier transform

$$\tilde{u}_k(t) = \frac{1}{2N c_k} \sum_{j=-N}^{N-1} u(x_j, t) e^{-\Im k x_j}, \quad k = -N, \dots, N, \quad (23)$$

where

$$c_k = \begin{cases} 2, & \text{if } k = \pm N, \\ 1, & \text{otherwise.} \end{cases}$$

Substituting (22) in (6) and in (2), we obtain

$$\begin{aligned} \sum_{|k| \leq N} \rho \tilde{u}_k''(t) e^{\Im k x} &= \int_{-\infty}^{\infty} C(\hat{x} - x) \left(\sum_{|k| \leq N} \tilde{u}_k(t) e^{\Im k \hat{x}} - \sum_{|k| \leq N} \tilde{u}_k(t) e^{\Im k x} \right) d\hat{x} + \sum_{|k| \leq N} \tilde{b}_k(t) e^{\Im k x} = \\ &= \sum_{|k| \leq N} \left(\int_{-\infty}^{\infty} C(\hat{x} - x) (e^{\Im k \hat{x}} - e^{\Im k x}) d\hat{x} \right) \tilde{u}_k(t) + \sum_{|k| \leq N} \tilde{b}_k(t) e^{\Im k x} = \\ &= \sum_{|k| \leq N} \left(\left(\int_{-\infty}^{\infty} C(\hat{x} - x) (e^{\Im k (\hat{x} - x)} - 1) d\hat{x} \right) \tilde{u}_k(t) + \tilde{b}_k(t) \right) e^{\Im k x}, \end{aligned}$$

and

$$u_0(x) = \sum_{|k| \leq N} \tilde{u}_{0,k} e^{\Im k x}, \quad v(x) = \sum_{|k| \leq N} \tilde{v}_{0,k} e^{\Im k x}.$$

183 Therefore, the $2N + 1$ independent frequencies $\tilde{u}_k(t)$ are the solutions of the following
 184 set of Cauchy problems:

$$\begin{cases} \tilde{u}_k''(t) + \frac{1}{\rho} \omega_k^2 \tilde{u}_k(t) = \frac{1}{\rho} \tilde{b}_k(t), \\ \tilde{u}_k(0) = \tilde{u}_{0,k}, \quad \tilde{u}_k'(0) = \tilde{v}_{0,k}, \end{cases} \quad k = -N, \dots, N, \quad (24)$$

185 where

$$\omega_k^2 = \int_{-\infty}^{\infty} C(\hat{x} - x) (1 - e^{\Im k(\hat{x} - x)}) d\hat{x}. \quad (25)$$

186 We notice that ω_k^2 is real, in fact, setting $\xi = \hat{x} - x$ and observing that $C(\xi) = C(-\xi)$ we
187 can easily prove that

$$\omega_k^2 = 2 \int_0^{\infty} C(\xi) (1 - \cos k\xi) d\xi.$$

188 The ODE system (24) can be solved by a numerical method. Finally, we can obtain the
189 solution in the physical space by using (22).

190 4.1. Convergence of the Semi-Discrete Scheme

191 This section is devoted to the study of the convergence of the spectral semi-discrete
192 scheme. Throughout this section, L denotes a generic constant. We use (\cdot, \cdot) and $\|\cdot\|$ to
193 denote the inner product and the norm of $L^2(D)$, respectively, namely

$$(u, v) = \int_D u(x)v(x) dx, \quad \|u\|^2 = (u, u).$$

194 Let S_N be the space of trigonometric polynomials of degree N ,

$$S_N = \text{span} \{e^{\Im kx} \mid -N \leq k \leq N\},$$

195 and $P_N : L^2(D) \rightarrow S_N$ be an orthogonal projection operator

$$P_N u(x) = \sum_{|k| \leq N} \tilde{u}_k e^{\Im kx},$$

196 such that for any $u \in L^2(D)$, the following equality holds

$$(u - P_N u, \varphi) = 0, \quad \text{for every } \varphi \in S_N. \quad (26)$$

197 The projection operator P_N commutes with derivatives in the distributional sense:

$$\partial_x^q P_N u = P_N \partial_x^q u, \quad \text{and} \quad \partial_t^q P_N u = P_N \partial_t^q u.$$

198 We denote by $H_p^s(D)$ the periodic Sobolev space and by $X_s = \mathcal{C}^1(0, T; H_p^s(D))$ the space
199 of all continuous functions in $H_p^s(D)$ whose distributional derivative is also in $H_p^s(D)$, with
200 norm

$$\|u\|_{X_s}^2 = \max_{t \in [0, T]} (\|u(\cdot, t)\|^2 + \|u_t(\cdot, t)\|^2),$$

201 for any $T > 0$.

The semi-discrete Fourier spectral scheme for (6)-(7) with periodic boundary conditions
is

$$\rho u_{tt}^N = P_N g(u^N) + P_N b(x, t), \quad (27)$$

$$u^N(x, 0) = P_N u_0(x), \quad u_t^N(x, 0) = P_N v(x), \quad (28)$$

202 where $u^N(x, t) \in S_N$ for every $0 \leq t \leq T$, and $g(u)$ denotes the integral operator of (6),
 203 namely

$$g(u(x, t)) = \int_D C(\hat{x} - x) (u(\hat{x}, t) - u(x, t)) d\hat{x}, \quad x \in D, 0 \leq t \leq T. \quad (29)$$

204 To obtain the convergence of the semi-discrete scheme, we need of the following lemma.

205 **Lemma 1** (see [24]). *For any real $0 \leq \mu \leq s$, there exists a constant L such that*

$$\|u - P_N u\|_{H_p^\mu(D)} \leq L N^{\mu-s} \|u\|_{H_p^s(D)}, \quad \text{for every } u \in H_p^s(D). \quad (30)$$

206 Now we can prove the following theorem.

207 **Theorem 3.** *Let $s \geq 1$, $u(x, t) \in X_s$ be the solution of the initial-valued problem (6)-(7) with*
 208 *periodic boundary conditions and $u^N(x, t)$ be the solution of the semi-discrete scheme (27)-*
 209 *(28). If $C \in L^\infty(D)$, then, there exists a constant L , independent on N , such that*

$$\|u - u^N\|_{X_1} \leq L(T) N^{1-s} \|u\|_{X_s}, \quad (31)$$

210 for any initial data $u_0, v \in H_p^s(D)$ and for any $T > 0$.

211 *Proof.* Let $s \geq 1$. Using the triangular inequality, we have

$$\|u - u^N\|_{X_1} \leq \|u - P_N u\|_{X_1} + \|P_N u - u^N\|_{X_1}. \quad (32)$$

212 Lemma 1 implies

$$\|(u - P_N u)(\cdot, t)\|_{H_p^1(D)} \leq L N^{1-s} \|u(\cdot, t)\|_{H_p^s(D)},$$

213 and

$$\|(u - P_N u)_t(\cdot, t)\|_{H_p^1(D)} \leq L N^{1-s} \|u_t(\cdot, t)\|_{H_p^s(D)}.$$

214 Therefore,

$$\|(u - P_N u)_t\|_{X_1} \leq L N^{1-s} \|u_t\|_{X_s}. \quad (33)$$

215 Subtracting (27) from (6) and taking the inner product with $(P_N u - u^N)_t \in S_N$, we have

$$\begin{aligned} 0 &= \underbrace{\int_D \rho(u_{tt}(x, t) - u_{tt}^N(x, t)) (P_N u(x, t) - u^N(x, t))_t dx}_{=: I_1} \\ &\quad - \underbrace{\int_D (g(u(x, t)) - P_N g(u^N(x, t))) (P_N u(x, t) - u^N(x, t))_t dx}_{=: I_2} \\ &\quad - \underbrace{\int_D (b(x, t) - P_N b(x, t)) (P_N u(x, t) - u^N(x, t))_t dx}_{=: I_3}. \end{aligned} \quad (34)$$

216 The orthogonal condition (26) implies that

$$\int_D (u_{tt}(x, t) - P_N u_{tt}(x, t)) (P_N u(x, t) - u^N(x, t))_t dx = 0,$$

217 and

$$\int_D (b(x, t) - P_N b(x, t)) (P_N u(x, t) - u^N(x, t))_t dx = 0.$$

218 Thus,

$$\begin{aligned} I_1 &= \int_D \rho (u_{tt}(x, t) - P_N u_{tt}(x, t)) (P_N u(x, t) - u^N(x, t))_t dx \\ &+ \int_D \rho (P_N u_{tt}(x, t) - u_{tt}^N(x, t)) (P_N u(x, t) - u^N(x, t))_t dx \\ &= \frac{\rho}{2} \frac{d}{dt} \|(P_N u - u^N)_t(\cdot, t)\|_{H_p^1(D)}^2, \end{aligned} \quad (35)$$

219 and $I_3 = 0$.

220 Now we focus on I_2 . Thanks to (26), we have

$$\int_D (g(u^N(x, t)) - P_N g(u^N(x, t))) (P_N u(x, t) - u^N(x, t))_t dx = 0.$$

221 Since $u(\cdot, t), u^N(\cdot, t) \in H_p^1(D)$, there exists $L > 0$ such that

$$\|(u - u^N)(\cdot, t)\|_{H_p^1(D)}^2 \leq 2 \left(\|u(\cdot, t)\|_{H_p^1(D)}^2 + \|u^N(\cdot, t)\|_{H_p^1(D)}^2 \right) \leq L.$$

222 As a consequence, since $C \in L^\infty(D)$ and using the Cauchy's inequality, we obtain

$$\begin{aligned} I_2 &= \int_D (g(u(x, t)) - g(u^N(x, t))) (P_N u(x, t) - u^N(x, t))_t dx \\ &= \int_D \int_D C(\hat{x} - x) (u(\hat{x}, t) - u(x, t) - u^N(\hat{x}, t) + u^N(x, t)) (P_N u(x, t) - u^N(x, t))_t d\hat{x} dx \\ &\leq L \int_D (u(x, t) - u^N(x, t)) (P_N u(x, t) - u^N(x, t))_t dx \\ &+ \frac{1}{2} \|(u - u^N)(\cdot, t)\|_{H_p^1(D)}^2 \int_D (u(x, t) - u^N(x, t)) (P_N u(x, t) - u^N(x, t))_t dx \\ &\leq L \|(u - u^N)(\cdot, t)\|_{H_p^1(D)}^2 + L \|(P_N u - u^N)_t(\cdot, t)\|_{H_p^1(D)}^2. \end{aligned} \quad (36)$$

223 Substituting (35) and (36) in (34), we have

$$\frac{\rho}{2} \frac{d}{dt} \|(P_N u - u^N)_t(\cdot, t)\|_{H_p^1(D)}^2 \leq L \|(u - u^N)(\cdot, t)\|_{H_p^1(D)}^2 + L \|(P_N u - u^N)_t(\cdot, t)\|_{H_p^1(D)}^2. \quad (37)$$

224 Adding to both sides of equation (37) the term

$$\frac{1}{2} \frac{d}{dt} \|(P_N u - u^N)(\cdot, t)\|_{H_p^1(D)}^2 = \int_D (P_N u(x, t) - u^N(x, t)) (P_N u(x, t) - u^N(x, t))_t dx,$$

we obtain

$$\begin{aligned} & \frac{d}{dt} \left(\|(P_N u - u^N)_t(\cdot, t)\|_{H_p^1(D)}^2 + \|(P_N u - u^N)(\cdot, t)\|_{H_p^1(D)}^2 \right) \\ & \leq L \left(\|(P_N u - u^N)_t(\cdot, t)\|_{H_p^1(D)}^2 + \|(P_N u - u^N)(\cdot, t)\|_{H_p^1(D)}^2 + \|(u - P_N u)(\cdot, t)\|_{H_p^1(D)}^2 \right). \end{aligned}$$

Since $\|(P_N u - u^N)_t(\cdot, 0)\|_{H_p^1(D)} = 0$ and $\|(P_N u - u^N)(\cdot, 0)\|_{H_p^1(D)} = 0$, Lemma 1 and Gronwall's inequality imply that

$$\begin{aligned} & \left(\|(P_N u - u^N)_t(\cdot, t)\|_{H_p^1(D)}^2 + \|(P_N u - u^N)(\cdot, t)\|_{H_p^1(D)}^2 \right) \\ & \leq \int_0^t e^{L(t-\tau)} \|(u - P_N u)(\cdot, \tau)\|_{H_p^1(D)}^2 d\tau \\ & \leq L(T) N^{2-2s} \int_0^t \|u(\cdot, \tau)\|_{H_p^1(D)}^2 d\tau. \end{aligned}$$

225 Thus,

$$\|P_N u - u^N\|_{X_1}^2 \leq L(T) N^{1-s} \|u\|_{X_s}. \quad (38)$$

226 Finally, using (33) and (38) in (32), we complete the proof. \square

227 5. Time discretization

228 In this section we consider the full discretization (time discretization) of the semidis-
 229 cretized system (20) obtained by applying a quadrature formula to the original problem.
 230 Let us consider the time step size $\tau > 0$ and the partition of the time interval $[0, T]$ by
 231 means of $t_n = n\tau$, for $n = 0, \dots, N_T$, where $N_T = \lfloor \frac{T}{\tau} \rfloor$. Let us denote $U_n \approx U(t_n)$ and
 232 $V_n \approx U'(t_n)$. In what follows, we consider standard time discretization schemes, such as
 233 the Störmer-Verlet scheme and the implicit midpoint method, together with less standard
 234 procedures based on a **trigonometric** approach.

235 5.1. Störmer-Verlet scheme

236 This is a symplectic, second order in time, explicit scheme [25]:

$$\begin{cases} V_{n+\frac{1}{2}} = V_n + \frac{\tau}{2}[-\Omega^2 U_n + B(t_n)], \\ U_{n+1} = U_n + \tau V_{n+\frac{1}{2}}, \\ V_{n+1} = V_{n+\frac{1}{2}} + \frac{\tau}{2}[-\Omega^2 U_{n+1} + B(t_{n+1})]. \end{cases} \quad (39)$$

237 The error, for the time discretization of the Störmer-Verlet scheme is well known to be
 238 $O(\tau^2)$, while the error in the spatial discretization by the composite midpoint quadrature
 239 is $O(h^2)$; therefore, the overall error of the procedure (39) is $O(\tau^2) + O(h^2)$ under sufficient
 240 smoothness assumptions on C and u . In the case of discontinuities or unboundness of the
 241 spatial derivatives of C and/or u , the overall error reduces to $O(\tau^2) + O(h)$.

242 *5.1.1. von Neumann linear stability of the Störmer-Verlet scheme*

Let us consider the von Neumann analysis to study the stability of the Störmer-Verlet scheme (see [26, 27]). Let us consider the two-step formulation of the scheme applied to the case in which $b(x, t) = 0$, that is:

$$U_{n+1} - 2U_n + U_{n-1} = \tau^2[-\Omega^2 U_n].$$

243 Suppose to use the midpoint composite formula to approximate the integral in (6). Let $U_{n,i}$
 244 be the i -th component of U_n and reorder the spatial index so that i and j vary between
 245 $-N/2$ and $N/2$ instead of from 0 to N . Then the i -th component of the previous equation
 246 satisfies:

$$\rho \frac{U_{n+1,i} - 2U_{n,i} + U_{n-1,i}}{\tau^2} = h \sum_{j=-N/2}^{N/2} C_{ij}(U_{n,j} - U_{n,i}). \quad (40)$$

247 Let us assume $U_{n,i} = \mu^n \exp(\phi i \Im)$, \Im the imaginary unit, μ is a complex number while ϕ is a
 248 positive real number. We need to determine the conditions on τ and h under which $|\mu| \leq 1$
 249 (see also [18]). Thus, by replacing $U_{n,i} = \mu^n \exp(\phi i \Im)$ into the numerical scheme (40) we
 250 obtain:

$$\rho \frac{\mu^{n+1} - 2\mu^n + \mu^{n-1}}{\tau^2} \exp(\phi i \Im) = h \sum_{j=-N/2}^{N/2} C_{ij} \mu^n [\exp(\phi j \Im) - \exp(\phi i \Im)], \quad (41)$$

251 hence,

$$\rho \frac{\mu - 2 + \mu^{-1}}{\tau^2} = h \sum_{j=-N/2}^{N/2} C_{ij} [\exp(\phi(j-i)\Im) - 1]. \quad (42)$$

252 Setting $q = j - i$, $C_q = C_{ij}$ and using the fact that C_q is an even function (i.e. $C_q = C_{-q}$) we
 253 have

$$\rho \frac{\mu - 2 + \mu^{-1}}{\tau^2} = h \sum_{q=-N'/2}^{N'/2} C_q [\exp(\phi q \Im) - 1] = 2h \sum_{q=0}^{N'/2} C_q [\cos(\phi q) - 1], \quad (43)$$

254 where N' depends on i .

255 Setting $\Lambda = \sum_{q=0}^{N'/2} C_q [1 - \cos(\phi q)]$, then

$$\rho \frac{\mu - 2 + \mu^{-1}}{\tau^2} + 2h\Lambda = 0 \iff \mu^2 - 2 \left(1 - \frac{h\tau^2}{\rho} \Lambda\right) \mu + 1 = 0, \quad (44)$$

256 whose roots are

$$\mu_{1/2} = \left(1 - \frac{h\tau^2}{\rho}\Lambda\right) \pm \sqrt{\frac{h\tau^2}{\rho}\Lambda \left(\frac{h\tau^2}{\rho}\Lambda - 2\right)}.$$

257 Therefore, the condition such that $|\mu| \leq 1$ is given by

$$\frac{h\tau^2}{\rho}\Lambda - 2 < 0 \iff \tau < \sqrt{\frac{2\rho}{h\Lambda}},$$

258 and since $\Lambda \leq 2 \sum_{q=0}^{N'/2} \mathcal{C}_q$, then

$$\tau < \sqrt{\frac{\rho}{h \sum_{q=0}^{N'/2} \mathcal{C}_q}} \quad (45)$$

259 is the condition on τ and h that should be satisfied in order to have the numerical stability
260 of the scheme.

261 5.2. Implicit Midpoint scheme

262 This is a symplectic implicit second order scheme:

$$\begin{cases} U_{n+1} = U_n + \frac{\tau}{2}(V_{n+1} + V_n), \\ V_{n+1} = V_n + \frac{\tau}{2}[-\Omega^2(U_{n+1} + U_n) + (B(t_n) + B(t_{n+1}))]. \end{cases} \quad (46)$$

263 Such a scheme, being implicit, will allow us to consider larger time step values with respect
264 to the ones used in the explicit formulas. In particular it is linearly unconditionally stable.

265 5.3. Trigonometric schemes

266 Thanks to the variation-of-constants formula, the solution in (21) is

$$\begin{cases} U(t) = \cos(t\Omega)U_0 + t \operatorname{sinc}(t\Omega)V_0 + \int_0^t (t-s)\operatorname{sinc}((t-s)\Omega)B(s)ds, \\ V(t) = -\Omega \sin(t\Omega)U_0 + \cos(t\Omega)V_0 + \int_0^t \cos((t-s)\Omega)B(s)ds, \end{cases} \quad (47)$$

267 where Ω is the unique positive definite square root of Ω^2 and $\operatorname{sinc}(x) = \frac{\sin x}{x}$.

268 A discretization of the variation-of-constants formula (47) provides the following explicit
269 numerical procedure

$$\begin{cases} U_{n+1} = \cos(\tau\Omega)U_n + \tau \operatorname{sinc}(\tau\Omega)V_n + \int_0^\tau (\tau-s) \operatorname{sinc}((\tau-s)\Omega)B(t_n+s)ds, \\ V_{n+1} = -\Omega \sin(\tau\Omega)U_n + \cos(\tau\Omega)V_n + \int_0^\tau \cos((\tau-s)\Omega)B(t_n+s)ds, \end{cases} \quad (48)$$

270 enriched by the initial conditions U_0 and V_0 [$\text{sinc}(x) = \frac{\sin x}{x}$]. Since we are supposing that
 271 Ω^2 is symmetric and definite positive (see Remark 2), then Ω is the unique positive definite
 272 square root of Ω^2 .

273 When B is constant (i.e. $b(x, t)$ is independent on t), this method provides the exact
 274 solution at time t_{n+1} ; while, in the case of B depending on t , we need to use a quadrature
 275 formula to evaluate the integrals in (48); in particular we will use a formula with the same
 276 accuracy of the one used in the space discretization.

277 For instance, using the midpoint quadrature formula we derive the following trigonomet-
 278 ric scheme of the second order in space and time:

$$\begin{cases} U_{n+1} = \cos(\tau\Omega)U_n + \tau\text{sinc}(\tau\Omega)V_n + \frac{\tau^2}{2} \text{sinc}\left(\frac{\tau}{2}\Omega\right) B\left(t_{n+\frac{1}{2}}\right), \\ V_{n+1} = -\Omega \sin(\tau\Omega)U_n + \cos(\tau\Omega)V_n + \tau \cos\left(\frac{\tau}{2}\Omega\right) B\left(t_{n+\frac{1}{2}}\right). \end{cases} \quad (49)$$

279 Instead, using the two-point Gauss quadrature we derive a scheme of the fourth order in
 280 space and time:

$$\begin{cases} U_{n+1} = \cos(\tau\Omega)U_n + \tau\text{sinc}(\tau\Omega)V_n + \frac{\tau^2}{4} \left[\alpha \text{sinc}\left(\frac{\tau}{2}\alpha\Omega\right) B\left(t_n + \frac{\tau}{2}\beta\right) + \beta \text{sinc}\left(\frac{\tau}{2}\beta\Omega\right) B\left(t_n + \frac{\tau}{2}\alpha\right) \right], \\ V_{n+1} = -\Omega \sin(\tau\Omega)U_n + \cos(\tau\Omega)V_n + \frac{\tau}{2} \left[\cos\left(\frac{\tau}{2}\alpha\Omega\right) B\left(t_n + \frac{\tau}{2}\beta\right) + \cos\left(\frac{\tau}{2}\beta\Omega\right) B\left(t_n + \frac{\tau}{2}\alpha\right) \right], \end{cases} \quad (50)$$

281 where $\alpha = (1 + \frac{1}{\sqrt{3}})$ and $\beta = (1 - \frac{1}{\sqrt{3}})$.

282 Of course the matrices Ω in (49) and (50) are different and come respectively from the
 283 discretization of the spatial integral by the midpoint and the two-points Gauss formula.

284 These schemes require the evaluation of the matrix functions $\cos(\tau\Omega)$ and $\text{sinc}(\tau\Omega)$, and
 285 while it is possible to compute $\cos(\tau\Omega)$ by using a MATLAB routine, this is not possible for
 286 $\text{sinc}(\tau\Omega)$. A way to overcome this difficulty is to employ the series expression for $\text{sinc}(\tau\Omega)$
 287 but this often results to be expensive and, more seriously, it can be very inaccurate [28]. If
 288 the diagonalization of Ω is not too expensive then it is better to first diagonalize Ω in order
 289 to work with $\cos(\tau\cdot)$ and $\text{sinc}(\tau\cdot)$ of scalar entries.

290 When Ω is of large dimension, the computation of products of functions of matrices (i.e.
 291 $\cos(\tau\Omega)$ and $\text{sinc}(\tau\Omega)$) by vectors could be efficiently done by means of Krylov subspace
 292 methods (see for instance [29, 30]). For a review of the computation of the functions \cos
 293 and sinc for matrix arguments, the interested reader may refer to [31].

294 In order to avoid the cost for the inverse of Ω , required in the computation of $\text{sinc}(\tau\Omega)$,
 295 we can multiply the first row of (49) by Ω

$$\begin{cases} \Omega U_{n+1} = \Omega \cos(\tau\Omega)U_n + \sin(\tau\Omega)V_n + \tau \sin\left(\frac{\tau}{2}\Omega\right) B(t_{n+\frac{1}{2}}), \\ V_{n+1} = -\Omega \sin(\tau\Omega)U_n + \cos(\tau\Omega)V_n + \tau \cos\left(\frac{\tau}{2}\Omega\right) B(t_{n+\frac{1}{2}}), \end{cases} \quad (51)$$

296 and then solve at each time step a linear system of algebraic equations with the same
 297 coefficient matrix Ω . Similarly, we may reduce the number of flops of (50).

298 However, in this case a deep study of the conditioning of Ω should be done.

299 5.3.1. Spectral linear stability

300 Let us consider the scalar version of the problem (20) with $B(t) = 0$, that is

$$\begin{pmatrix} u' \\ v' \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -\omega^2 & 0 \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix}, \quad (52)$$

301 where $v = u'$, the initial conditions are u_0 and v_0 and ω^2 is the modulus of the largest
 302 eigenvalue of Ω^2 .

303 If we apply the Störmer-Verlet method to such a scalar problem we derive

$$\begin{pmatrix} u_{n+1} \\ v_{n+1} \end{pmatrix} = M(\tau\omega) \begin{pmatrix} u_n \\ v_n \end{pmatrix}, \quad (53)$$

where

$$M(\tau\omega) = \begin{pmatrix} (1 - \frac{\tau^2}{2}\omega^2) & \tau \\ \frac{\tau}{2}(-\omega^2)(2 - \frac{\tau^2}{2}\omega^2) & (1 - \frac{\tau^2}{2}\omega^2) \end{pmatrix}.$$

The characteristic polynomial of $M(\tau\omega)$ is given by $\lambda^2 - (2 - \tau^2\omega^2)\lambda + 1$, thus the eigenvalues
 of $M(\tau\omega)$ are in modulus equal to 1 if and only if $0 < \tau\omega \leq 2$, that is

$$\tau < 2\sqrt{\frac{\rho}{hk}},$$

304 being $\omega^2 = hk/\rho$, where k is the largest eigenvalue of the stiffness matrix K . Hence the
 305 method results to be conditionally stable and this stability condition should be compared
 306 with (45) obtained by the von Neumann approach.

307 As far as the linear stability of the implicit midpoint scheme is concerned we have (53)
 308 with

$$M(\tau\omega) = \frac{1}{1 + \frac{\tau^2}{4}\omega^2} \begin{pmatrix} (1 - \frac{\tau^2}{4}\omega^2) & \tau \\ -\tau\omega^2 & (1 - \frac{\tau^2}{4}\omega^2) \end{pmatrix},$$

whose characteristic polynomial is given by

$$p(\lambda) = \frac{1}{1 + \frac{\tau^2}{4}\omega^2} [\lambda^2 - 2(1 - \frac{\tau^2}{4}\omega^2)\lambda + (1 - \frac{\tau^2}{4}\omega^2)^2 + \tau^2\omega^2].$$

309 Thus, the eigenvalues of $M(\tau\omega)$ are in modulus equal to 1 for each value of $\tau\omega$. Hence the
 310 method results to be unconditionally stable.

311 If the trigonometric method is applied to the linear scalar problem we derive (53) with

$$M(\tau\omega) = \begin{pmatrix} \cos(\tau\omega) & \tau\text{sinc}(\tau\omega) \\ -\omega \sin(\tau\omega) & \cos(\tau\omega) \end{pmatrix},$$

312 whose characteristic polynomial is given by $\lambda^2 - 2\cos(\tau\omega)\lambda + 1$. Thus, the eigenvalues of
 313 $M(\tau\omega)$ are in modulus equal to 1 for each value of $\tau\omega$, this means that no restriction on $\tau\omega$
 314 will be imposed and the method results to be unconditionally stable. This is also justified
 315 from the fact that in this case the trigonometric method provides the exact solution then
 316 no condition on the time step will follow and the only restriction on τ and h will be given
 317 by accuracy reasons.

318 **Remark 4.** *In the case of autonomous problems (i.e. $B(t)=\text{constant}$), the total semidis-*
 319 *cretized energy in (18) is a quadratic invariant of the second order differential system (17).*
 320 *The total discretized energy at $t = t_n$ is given by*

$$\mathcal{E}_n = \frac{1}{2}V_n^T V_n + \frac{1}{2}U_n^T \Omega^2 U_n - U_n^T B, \quad \text{for every } n \geq 0, \quad (54)$$

321 *and it is well known that symplectic methods, as the implicit midpoint method and the*
 322 *Störmer-Verlet method, preserve \mathcal{E}_n , that is $\mathcal{E}_n = \mathcal{E}_0$ (see [32]). Moreover, even if, the*
 323 *trigonometric methods derived in this paper are not symplectic, our numerical tests provide*
 324 *a very good energy preservation, as the numerical tests will show.*

325 6. The nonlinear model of the peridynamics

326 In this section we consider the one-dimensional nonlinear model (5) for an homogeneous
 327 bar of infinite length and propose a numerical approach which allows us to use the numerical
 328 methods studied for the linear case. Set $\xi = \hat{x} - x$, and $\eta = u(\hat{x}; t) - u(x; t)$. The pairwise
 329 force function $f(\xi, \eta)$ may be considered 0 outside the interval horizon $(-\delta, \delta)$.

330 The general form of a pairwise force function, describing **isotropic** materials, is given
 331 by

$$f(\xi, \eta) = \phi(|\xi|, |\eta|)\eta. \quad (55)$$

332 An example of such a function leads to the so-called **bondstretch** model

$$f(\xi, \eta) = c s(|\xi|, |\eta|) \frac{\eta}{|\eta|}, \quad (56)$$

where c is a constant (depending on the material parameters, the dimension and the horizon),
 while

$$s(|\xi|, |\eta|) = \frac{|\eta| - |\xi|}{|\xi|},$$

333 describes the relative change of the Euclidean distance of the particles. Notice that here the
 334 function f is discontinuous in its first argument, and this will reduce the theoretical order
 335 of the numerical scheme used.

336 Other examples are

$$f(\xi, \eta) = c (|\eta| - |\xi|)^2 \eta, \quad (57)$$

337 with another constant c (depending on the material parameters, the dimension and the
338 horizon) and

$$f(\xi, \eta) = a(|\xi|) (|\eta|^2 - |\xi|^2) \eta, \quad (58)$$

339 for a continuous function a (depending on material parameters, the dimension and the
340 horizon) (see for instance [13, 9]).

341 Now, in order to apply the results of the previous section, we linearize the model. Let
342 us assume that $|\eta| \ll 1$ and that $f(\xi, \eta)$ is sufficiently smooth. In particular we linearize
343 the function $f(\xi, \cdot)$ with respect to the second variable

$$f(\xi, \eta) \approx f(\xi, 0) + C(\xi)\eta \quad (59)$$

where $C(\xi)$ is given by

$$C(\xi) = \frac{\partial f(\xi, 0)}{\partial \eta}$$

344 and the term $O(\eta^2)$ has been omitted. Thus, if in (1) we replace $f(\xi, \eta)$ with its linear
345 approximation, we derive a model of the form (6). [Usually $f(\xi, 0) = 0$, otherwise it can
346 be incorporated into b]. In this way the results shown for the linear model hold for the
347 linearized model too, even if, this linearization will reduce the accuracy of the theoretical
348 and numerical solution.

A more accurate method may be derived using the integral form

$$f(\xi, \eta) = f(\xi, 0) + \int_0^\eta \frac{\partial f(\xi, s)}{\partial \eta} (\eta - s) ds,$$

and then applying an accurate quadrature formula

$$f(\xi, \eta) \approx f(\xi, 0) + \sum_{r=1}^m w_r \frac{\partial f(\xi, s_r)}{\partial \eta} (\eta - s_r),$$

349 where w_r are the weights while s_r are the nodes of this formula. In general this approach
350 leads to implicit methods, in fact, if we use the trapezoidal formula

$$f(\xi, \eta) \approx f(\xi, 0) + \frac{\eta}{2} \left[\frac{\partial f(\xi, 0)}{\partial \eta} + \frac{\partial f(\xi, \eta)}{\partial \eta} \right], \quad (60)$$

351 we derive a second order implicit method. If $f(\xi, \eta)$ is sufficiently smooth, an alternative is
352 using a Taylor expansion

$$f(\xi, \eta) \approx f(\xi, 0) + C_1(\xi)\eta + \dots + C_s(\xi)\eta^s, \quad (61)$$

where

$$C_i(\xi) = \frac{\partial^i f(\xi, 0)}{\partial \eta^i}, \quad i = 1, \dots, s,$$

353 providing an explicit scheme where higher derivatives of f with respect to η are required.

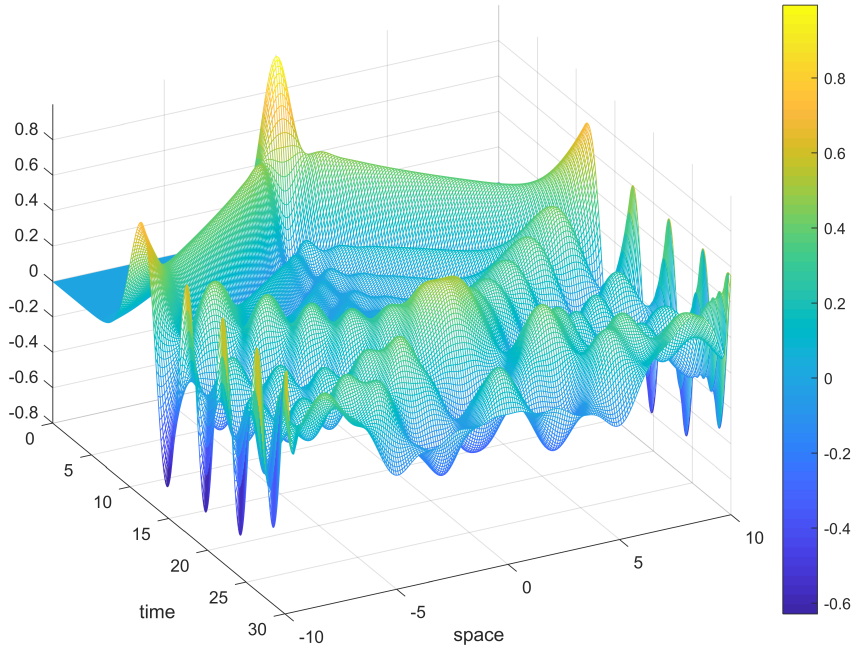


Figure 1: With reference to Test 1: the numerical solution obtained by the MSV method. The parameters for the simulations are $h = \tau = 0.1$, $N = 200$, $N_T = 300$, $\rho = E = l = L = 1$.

354 7. Numerical tests and simulations

355 In this section we will provide some numerical simulation to confirm our results. All our
 356 codes have been written in MATLAB using an Intel(R) Core(TM) i7-5500U CPU @ 2.40GHz
 357 computer.

358 We start with the linear model (6) with $b(x, t) = 0$ where the micromodulus function is
 359 given by (12). Assume the following initial condition: $u_0(x) = e^{-(x/L)^2}$ $x \in \mathbb{R}$ and $v = 0$,
 360 and consider, for simplicity, the parameters ρ , E , l and L equal to 1.

361 The choice of this function is justified by the fact that the decay at infinity makes possible
 362 to consider a bounded domain of integration and this approximation improves as $l \rightarrow 0$.

363 The theoretical solution for (6) is [33]

$$u^*(x, t) = \frac{2}{\sqrt{\pi}} \int_0^\infty \exp(-s^2) \cos(2sx) \cos\left(2t\sqrt{1 - \exp(-s^2)}\right) ds. \quad (62)$$

364 We denote by $\mathbf{u}^*(t) = (u^*(x_0, t), \dots, u^*(x_N, t))^T$ the theoretical solution vector at the
 365 time t and at the points of the spatial discretized domain.

366 Unless otherwise specified, in what follows, we employ the Mathematica library to com-
 367 pute the reference solution (62).

368 To show the errors and the orders of accuracy, we define \mathbf{e}_k as

$$\mathbf{e}_k = \|\mathbf{u}(t_k) - \mathbf{u}^*(t_k)\|_\infty := \max\left\{|u(x_i, t_k) - u^*(x_i, t_k)| : i = 0, \dots, N, \right\},$$

Methods	$h = \tau$	N	N_T	$\ \mathbf{e}\ _\infty$	$\log_2(R_n)$
MSV	0.100	200	30	1.2911×10^{-3}	-
	0.050	400	60	3.2340×10^{-4}	1.9971
	0.025	800	120	8.0821×10^{-5}	2.0004
MT	0.100	200	30	5.9276×10^{-3}	-
	0.050	400	60	1.1126×10^{-3}	2.3959
	0.025	800	120	2.1350×10^{-4}	2.3992
MMI	0.100	200	30	2.5754×10^{-3}	-
	0.050	400	60	6.4621×10^{-4}	1.9946
	0.025	800	120	1.6106×10^{-4}	2.0043
GT	0.100	400	30	1.4940×10^{-4}	-
	0.050	800	60	9.3380×10^{-6}	3.9998
	0.025	1600	120	5.8300×10^{-7}	4.0015

Table 1: With reference to Test 1: the comparison among MSV, MT, MMI and GT methods by varying h , τ , N and N_T . The parameters for the simulation are $\rho = E = l = L = 1$.

then, for each method, we take the maximum error in the time interval $[0, T]$, namely

$$\|\mathbf{e}\|_\infty := \max \{\mathbf{e}_k : k = 1, \dots, N_T\}.$$

369 We denote by MT, MSV, MMI and GT the methods consisting of the Midpoint+Trigonometric
370 method, the Midpoint+Störmer-Verlet method, the Midpoint+Implicit Midpoint method
371 and the Gauss two points+Trigonometric method, respectively.

372 7.1. Test 1: Comparison between MT, MSV, MMI and GT methods

373 In this section we study the performance of the MT, MSV, MMI and GT methods by
374 varying the time and space steps. In particular, we compute the error between the exact
375 and the numerical solution and we study the rate of convergence.

376 Figure 1 shows the numerical solution computed by MSV method, while Table 1 sum-
377 marizes the errors of the different methods by varying the spatial and time discretization
378 steps. In particular, in the MT method we have replaced the matrix Ω^2 with the positive
379 definite matrix $\Omega^2 + h^\gamma I$, with $\gamma = 2.4$. Moreover, for such test, we have assumed that the
380 spatial and time step were equal: $h = \tau$. Finally, R_n denotes the ratio between the errors
381 corresponding to h and $h/2$, therefore, $\log_2(R_n)$ represents the order of convergence of the
382 method.

383 Looking at $\log_2(R_n)$, in the last column of Table 1, we see that the methods MSV, MT,
384 MMI are of the second order of accuracy while GT is of the fourth order, but GT is more

Methods	h	τ	N	N_T	$\ \mathbf{e}\ _\infty$
MSV	0.100	0.100	200	300	1.0543
	0.050	0.200	400	150	2.6300×10^{168}
	0.025	0.400	800	75	4.3600×10^{131}
MT	0.100	0.100	200	300	1.0941
	0.050	0.200	400	150	1.1081
	0.025	0.400	800	75	1.2987
MMI	0.100	0.100	200	300	1.0923
	0.050	0.200	400	150	1.0925
	0.025	0.400	800	75	8.2060×10^{-1}

Table 2: With reference to Test 1: the maximum error for the methods MSV, MT and MMI for different choices of h , τ , N and N_T . The parameters for the simulation are $\rho = l = L = 1$, $E = 100$.

385 expensive because it uses a double number of nodes compared with MT and the evaluation of
386 functions of matrices. The method MSV is computationally less expensive than the others,
387 but it has a bounded stability region, see Table 2 where we have placed the Young's modulus
388 $E = 100$.

389 7.2. Test 2: The conservation of the total semidiscretized energy in the autonomous case

390 As far as the conservation of the energy of the semidiscretized problem is concerned, we
391 should have that $\mathcal{E}_n - \mathcal{E}_0 = 0$, see (54), and in Figure 2 we show the comparison between
392 the energy conservation obtained by the MSV and MT methods in the time interval $[0, 30]$
393 and for a number of spatial nodes equal to 200. We observe that the maximum variation of
394 the numerical energy is of order 10^{-2} . If we double the number of spatial nodes to 400, the
395 maximum variation of the energy is of order 10^{-3} showing that \mathcal{E}_n depends also on the error
396 of the quadrature formula used to discretize the spatial domain.

397 7.3. Test 3: A comparison between the numerical solution of the linear peridynamic equation 398 with the solution of the wave equation

399 We now compare the numerical solution of the linear peridynamic equation with the
400 solution of the wave equation in (13). We define the difference vector

$$\mathbf{d}_k = \|\mathbf{u}^*(t_k) - \mathbf{u}^{**}(t_k)\|_\infty, \quad \text{for } k = 1, \dots, n,$$

401 where $\mathbf{u}^*(t) = (u(x_0, t), \dots, u(x_N, t))^T$ is the numerical solution at the spatial points of the
402 peridynamic equation, while $\mathbf{u}^{**}(t) = (u(x_0, t), \dots, u(x_N, t))^T$ is the numerical solution at the
403 spatial points of the wave equation.

404 In Table 3, we have reported the maximum difference between $\mathbf{u}^*(t)$ and $\mathbf{u}^{**}(t)$ as l goes
405 to zero.

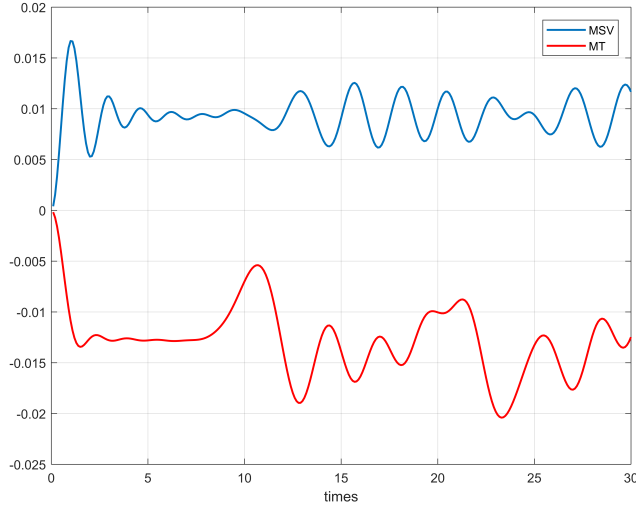


Figure 2: With reference to Test 2: the energy variation $\mathcal{E}_n - \mathcal{E}_0$ associated with MSV and MT methods for $N = 200$.

Methods	l/L	$\ \mathbf{d}\ _\infty$
MSV	0.400	5.4948×10^{-2}
	0.200	1.2269×10^{-2}
	0.100	2.4625×10^{-3}
MT	0.400	5.2569×10^{-2}
	0.200	1.5168×10^{-2}
	0.100	6.0420×10^{-3}
GT	0.400	5.6887×10^{-2}
	0.200	1.4646×10^{-2}
	0.100	3.7111×10^{-3}
MMI	0.400	6.0951×10^{-2}
	0.200	1.9493×10^{-2}
	0.100	9.6978×10^{-3}

Table 3: With reference to Test 3: the maximum distance between $\mathbf{u}^*(t)$ and $\mathbf{u}^{**}(t)$ as function of the ratio l/L for different methods.

406 *7.4. Test 4: Validation of spectral semi-discretization scheme*

407 In this section we implement and validate the scheme proposed in Section 4. We consider
 408 the linear model (6) and we take the micromodulus function $C(x) = \frac{4}{\sqrt{\pi}} \exp(-x^2)$, as in (12),
 409 where for simplicity we take $E = l = 1$. We assume that the body is not subject to external
 410 forces, namely $b(x, t) \equiv 0$ and the density of the body is $\rho(x) = 1$. As initial condition, we
 411 choose $u_0(x) = \exp(-x^2)$ and $v(x) = 0$.

412 We denote by $u^*(x, t)$ the reference solution for the problem given by (62). Since $u^*(x, t)$
 413 decays exponentially to zero as $|x| \rightarrow \infty$, we can truncate the infinite interval to a finite
 414 one $[-M\pi, M\pi]$, with $M > 0$, and we approximate the boundary conditions by the periodic
 415 boundary conditions on $[-M\pi, M\pi]$. It is expected that the initial-boundary valued problem
 416 can provide a good approximation to the original initial-valued problem as long as the
 417 solution does not reach the boundaries.

418 Notice that, in this simple case, we do not need to use a time discretization for solv-
 419 ing (24). Indeed, we have

$$\omega_k^2 = \frac{8}{\sqrt{\pi}} \int_0^\infty \exp(-\xi^2) (1 - \cos(k\xi)) d\xi = 4 \left(1 - \exp\left(-\frac{k^2}{4}\right) \right),$$

420 hence, the solution of the homogeneous Cauchy problem (24) in the frequencies space is

$$\tilde{u}_k(t) = \tilde{u}_{0,k} \cos(\omega_k t).$$

421 We fix a constant space step $h = 10^{-3}$, $M = 2.5$ and we set $N = 2 \lfloor \frac{\pi}{h} \rfloor = 6284$. Fig-
 422 ure 3 shows the comparison between the exact solution and its numerical approximation at
 423 different times.

424 In Figure 4 we plot respectively the distance and the square distance between the exact
 425 solution and its numerical approximation for various N using the semilogy scale. The
 426 appearance of “spikes” in the error approaching zero confirms the interpolating nature of
 427 the spectral operator. Observe that the error grows as we approach the boundaries. This
 428 is a typical phenomenon when dealing with spectral methods. More precisely, such aspect
 429 occurs whenever one approximate an initial-valued problem with an initial-boundary valued
 430 problem with periodic boundary conditions. Therefore, in order to avoid such aspect and
 431 to perform an error study, we restrict our attention to a suitable subinterval of the domain.
 432 For simplicity, we work on the interval $[-\pi, \pi]$.

433 We perform an error study for this test in $[-\pi, \pi]$: we introduce the relative pointwise-
 434 error and the relative L^2 -error respectively as follows

$$E_{L^\infty}^t = \frac{\max_j |u_N(x_j, t) - u^*(x_j, t)|}{\max_j |u_N(x_j, t)|}, \quad E_{L^2}^t = \frac{\sum_j |u_N(x_j, t) - u^*(x_j, t)|^2}{\sum_j |u_N(x_j, t)|^2}.$$

435 Table 4 and Figure 5 depict the relative pointwise error and the relative L^2 -error for
 436 increasing resolution at the fixed time $t = 3.5$.

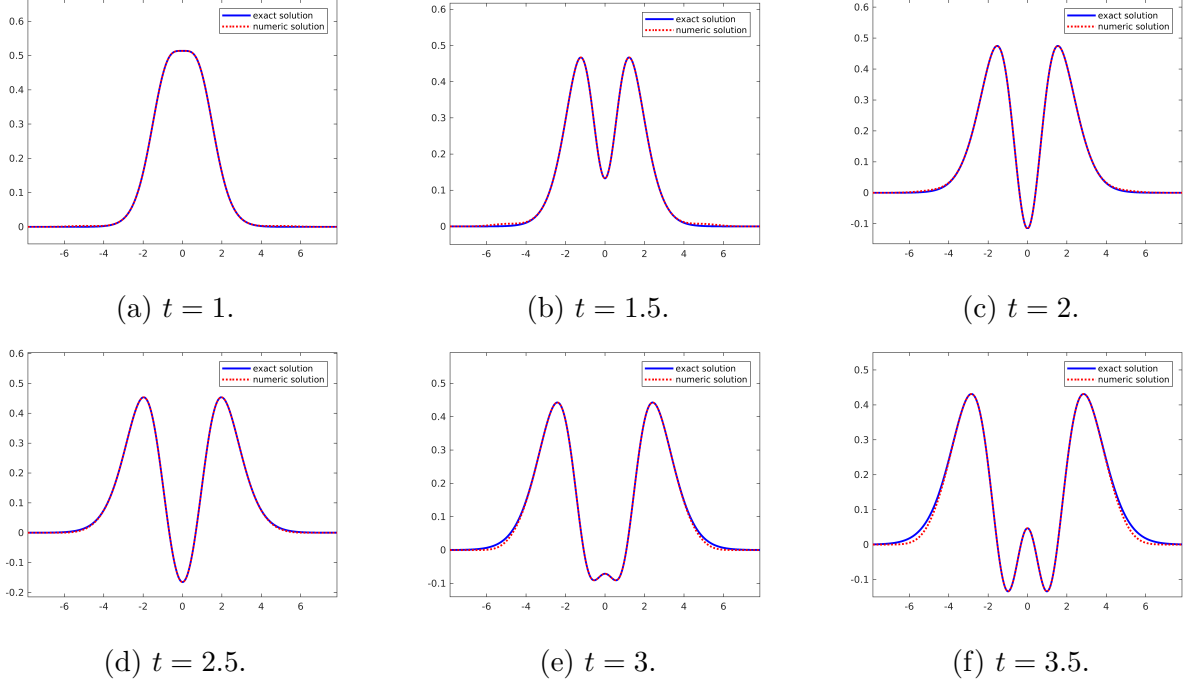


Figure 3: With reference to Test 4: the comparison between exact and approximated solution at six different times. The parameters for the simulation are $E = l = \rho = 1$, $h = 10^{-3}$, $M = 2.5$, $N = 6284$.

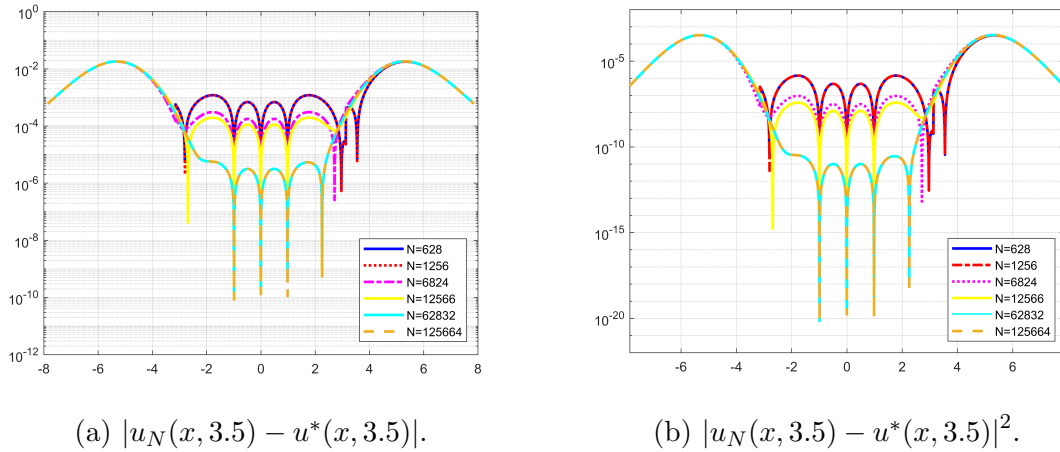
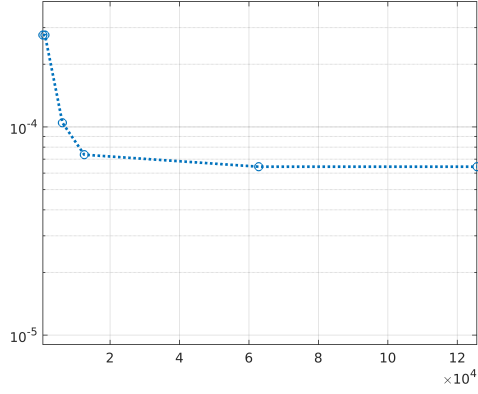
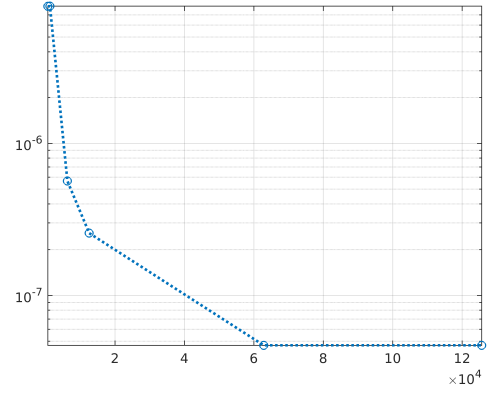


Figure 4: With reference to Test 4: the error for various N using the semilogy scale. The parameters of the simulation are $E = l = \rho = 1$, $h = 10^{-3}$, and $M = 2.5$.



(a) $E_{L^\infty}^t$ by varying N .



(b) $E_{L^2}^t$ by varying N .

Figure 5: With reference to Test 4: the comparison between the errors by varying N , using the semilogy scale. The parameters for the simulation are $h = 10^{-3}$, $t = 3.5$, $M = 1$, $E = l = L = \rho = 1$.

N	$E_{L^\infty}^t$	$E_{L^2}^t$
628	2.7628×10^{-4}	7.9603×10^{-6}
1256	2.7628×10^{-4}	7.9774×10^{-6}
6284	1.0474×10^{-4}	5.6593×10^{-7}
12566	7.3552×10^{-5}	2.5697×10^{-7}
62832	6.4412×10^{-5}	4.7057×10^{-8}
125664	6.4412×10^{-5}	4.7048×10^{-8}

Table 4: With reference to Test 4: the relative pointwise-error and relative L^2 -error at time $t = 3.5$ for different values of N in the computational domain $[-\pi, \pi]$.

Methods	h	τ	N	N_T	$\ \mathbf{e}\ _\infty$	$\log_2(R_n)$
MSV	0.1000	0.0100	10	1000	5.4590×10^{-2}	-
	0.0500	0.0050	20	2000	2.7285×10^{-2}	1.0007
	0.0250	0.0025	40	4000	1.3605×10^{-2}	1.0007
MMI	0.1000	0.0100	10	1000	5.3895×10^{-2}	-
	0.0500	0.0050	20	2000	2.7281×10^{-2}	0.9819
	0.0250	0.0025	40	4000	1.3603×10^{-2}	1.0036

Table 5: With reference to Test 5: the comparison among the performance of MSV and MMI methods in the nonlinear case by varying h , τ , N and N_T .

7.5. Test 5: Comparison between MSV and MMI in the nonlinear case

We now consider the case in which the pairwise force function is non linear with a finite horizon $\delta > 0$. In particular, we will deal with the model in which f has the following form

$$f(\xi, \eta) = \begin{cases} c \frac{|\xi+\eta|-|\xi|}{|\xi|} \frac{\xi+\eta}{|\xi+\eta|}, & \text{if } 0 < |\xi| \leq \delta, \\ 0, & \text{if } |\xi| > \delta, \end{cases}$$

[$c > 0$ is a positive constant], which has a singularity in $\xi = 0$.

If we take the initial condition $u_0(x) = \epsilon x$, $\epsilon > 0$, the theoretical solution is (see [34])

$$u_x(x, t) = \frac{8\epsilon L}{\pi^2} \sum_{k=0}^{\infty} \frac{(-1)^k}{(2k+1)^2} \sin\left(\frac{(2k+1)\pi x}{2L}\right) \cos\left(\sqrt{\frac{E}{\rho}} \frac{(2k+1)\pi t}{2L}\right)$$

In Table 5, we report the maximum errors by varying the spatial and time discretization steps. We can see how all methods become of the first order of accuracy due to the singularity of the pairwise function force and because of the linearization of the function f .

8. Conclusions and future work

In this paper we have considered the linear peridynamic equation of motion which is described by a second order in time partial integro-differential equation. We have analyzed numerical techniques of higher order in space to compute a numerical solution, moreover, we have seen how applying similar techniques to the nonlinear model. Also a spectral method to discretize the space domain has been discussed. Thanks to the numerical simulations, we can deduce that it is possible to treat the linear problem in a not expensive way by implementing the Störmer-Verlet method, which is of the second order and is conditionally stable. While, a greater accuracy can be achieved by using Gauss two points formula for space discretization and the Trigonometric scheme for time discretization. Spectral techniques perform very well in the linear case, but they require to deal with periodic boundary conditions. Additionally,

453 all the implemented methods can be applied to the nonlinear case using a linearization of
454 the pairwise force f . Also spectral methods can be extended to nonlinear problem, and it
455 could be the aim of future works. Furthermore, in future we would apply similar techniques
456 to the nonlinear model using interpolation of the nonlinear terms in order to improve the
457 accuracy in space and extend the results to space domains of dimension greater than 1, using
458 finite element methods or mimetic finite difference methods (see for example [35, 36]).

459 Acknowledgements

460 This paper has been partially supported by GNCS of Italian Istituto Nazionale di Alta
461 Matematica. GMC, FM and SFP are members of the Gruppo Nazionale per l'Analisi Matem-
462 atica, la Probabilità e le loro Applicazioni (GNAMPA) of the Istituto Nazionale di Alta
463 Matematica (INdAM). The authors thank the anonymous referees for the careful reading of
464 the manuscript.

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