

Assignment 3

- Write the one-step and two step Taylor - Galerkin method for the perturbed Burger's equation

$$\begin{aligned}
 u_t + uu_x &= \epsilon u_{xx}, & \text{for } (x,t) \in (-1,1) \times [0,T] \\
 u(x,0) &= u_0(x), & \text{for } x \in [-1,1] \\
 u(-1,t) &= u(1,t) = 0, & \text{for } t \in [0,T]
 \end{aligned}$$

→ a] One-Step Taylor - Galerkin

as we know for second order expansion in time:

$$u^{n+1} = u^n + \Delta t u_t^n + \frac{1}{2} (\Delta t)^2 u_{tt}^n$$

given equation,

$$u_t = -f_x + \epsilon u_{xx} \quad \text{--- (1)}$$

$$\therefore u_{tt} = -f_{xt} + \epsilon u_{xxt}$$

$$= -f_{tx} + \epsilon u_{txx}$$

$$= -(f_u u_t)_x + \epsilon (u_t)_{xx}$$

$$= -(f_u u_t)_x + \epsilon \underbrace{[-f_x + \epsilon u_{xx}]_{xx}}$$

From eq (1)

$$= -(f_u u_t)_x + \epsilon [f_{xx} + \epsilon u_{xxxx}]$$

Thus the equation tends to be describe in time and continuous in space, therefore:

$$\frac{u^{n+1} - u^n}{\Delta t} = u_t^n + \frac{1}{2} \Delta t u_{tt}^n$$

$$\therefore \frac{u^{n+1} - u^n}{\Delta t} = -f_n + \epsilon u_{nx} + \frac{1}{2} \Delta t \left[-(f_u u_x)_x + \epsilon (-f_{xxx} + \epsilon u_{xxxx}) \right]$$

introducing the function w and integrating over the domain

$$\int_{-1}^{+1} w \frac{u^{n+1} - u^n}{\Delta t} = \int_{-1}^{+1} w (-f_n + \epsilon u_{nx}) dx + \frac{\Delta t}{2} \left[\int_{-1}^{+1} w \left[-(f_u u_x)_x + \epsilon (-f_{xxx} + \epsilon u_{xxxx}) \right] dx \right]$$

By using integration by-parts:

$$\circ \int_{-1}^{+1} w f_n = w f_n - \int_{-1}^{+1} f_n w_x dx$$

$$\circ \int_{-1}^{+1} w \epsilon u_{nx} dx = \epsilon w u_x - \int_{-1}^{+1} \epsilon u_x w_x dx$$

$$\circ \int_{-1}^{+1} w [f_u (-f_{nx} + \epsilon u_{nx})] dx = w f_u (-f_{nx} + \epsilon u_{nx}) - \int_{-1}^{+1} f_u (-f_{nx} + \epsilon u_{nx}) w_x dx$$

$$\circ \int_{-1}^{+1} w (-f_{xxx} + \epsilon u_{xxxx}) dx = w (-f_{xxx} + \epsilon u_{xxxx}) - \int_{-1}^{+1} (-f_{xxx} + \epsilon u_{xxxx}) w_x dx$$

Substituting all the integrated values we get,

$$\int_{-1}^1 \omega \frac{U^{n+1} - U^n}{\Delta t} dx = \omega f - \int_{-1}^1 f_u \omega_x dx + \epsilon \omega U_x - \int_{-1}^1 \epsilon U_x \omega_x dx$$

$$+ \frac{\Delta t}{2} \left[- \left[\omega f_u (-f_x + \epsilon U_{xx}) \right] - \int_{-1}^1 f_u (-f_x + \epsilon U_{xx}) dx \right]$$

$$+ \epsilon \omega (-f_{xx} + \epsilon U_{xxx}) - \int_{-1}^1 \epsilon (-f_{xx} + \epsilon U_{xxx}) \omega_x dx$$

∴ Weak form of the solution is

$$\int_{-1}^1 \omega \frac{U^{n+1} - U^n}{\Delta t} dx = - \int_{-1}^1 \omega_x (f_u + \epsilon U_x) dx$$

$$+ \frac{\Delta t}{2} \left[- \int_{-1}^1 \omega_x \left[f_u (-f_x + \epsilon U_{xx}) - \epsilon f_{xx} + \epsilon^2 U_{xxx} \right] dx \right]$$

$$+ \omega \left[f_u + \epsilon U_x \right] \Big|_{-1}^1 + \frac{\Delta t}{2} \omega \left[-f_u (-f_x + \epsilon U_{xx}) \right. \\ \left. - f_{xx} + \epsilon U_{xxx} \right] \Big|_{-1}^1$$

b] Two-Step Galerki Taylor - Galerkin

- For two-step time form with intermediate step,

$$u^{n+1/2} = u^n + \frac{\Delta t}{2} u_t^n$$

$$u^{n+1} = u^n + \Delta t u_t^{n+1/2}$$

$$\therefore \frac{u^{n+1/2} - u^n}{\Delta t} = \frac{u_t^n}{2}$$

Substituting given equation

$$\frac{u^{n+1/2} - u^n}{\Delta t} = \frac{1}{2} (-f_x + \epsilon u_{xx})^{n+1/2}$$

Introducing the test function w and integrating over the domain

$$\int_{-1}^1 w \frac{u^{n+1} - u^n}{\Delta t} = \int_{-1}^1 w (-f_x^{n+1/2} + \epsilon u_{xx}^{n+1/2}) dx$$

$$= w (-f_x^{n+1/2} + \epsilon u_{xx}^{n+1/2}) - \int_{-1}^1 w_x (-f_u^{n+1/2} + \epsilon u_x^{n+1/2}) dx$$

• Therefore weak form of two-step Taylor Galerkin

$$\int_{-1}^1 w \frac{u^{n+1} - u^n}{\Delta t} = - \int_{-1}^1 w_x (-f_u^{n+1/2} + \epsilon u_x^{n+1/2}) + \left[w (-f_u^{n+1/2} + \epsilon u_x^{n+1/2}) \right] \Big|_{-1}^1$$

Thus, we can conclude time discretization in one-step method is complex than two step method, but we obtain final value in one-step where as in two step we get value at intermediate step.