Reports of Enlarged Session of the Seminar of I. Vekua Institute of Applied Mathematics Volume 24, 2010

ADDITIVE MODELS FOR ONE NONLINEAR DIFFUSION SYSTEM

Jangveladze T.

Abstract. Nonlinear diffusion parabolic model based on Maxwell's system is considered. Joule's rule and thermal conductivity are taking into account. Semi-discrete averaged additive models are studied for this system.

Keywords and phrases: Nonlinear parabolic diffusion system, Maxwell's system of equations, Joule's rule, thermal conductivity, semi-discrete averaged models.

AMS subject classification: 35Q60, 35Q61, 35K55, 83C50.

Process of penetration of magnetic field into a substance is accompanied with thermal phenomena, which essentially changes process of diffusion and complicates corresponding system of Maxwell's equations [1]. Mentioned system, taking into account Joule's rule and thermal conductivity, has the following form:

$$\frac{\partial \theta}{\partial t} = \nu_m (rot H)^2 + div(\kappa \operatorname{grad} \theta), \qquad \frac{\partial H}{\partial t} = -rot (\nu_m \operatorname{rot} H), \tag{1}$$

where $H = (H_1, H_2, H_3)$ is a vector of the magnetic field, θ - temperature, ν_m and κ are characteristics coefficients of the substance. As a rule these coefficients are functions of argument θ .

The questions of existence, uniqueness, regularity, asymptotic behavior of the solutions and numerical resolution of the initial-boundary value problems to the (1) type models are discussed in many works (see, for example, [2]-[13] and references therein).

Beside of essential nonlinearity, complexities of the mentioned system (1) is caused by its multi-dimensionality. This circumstance is complicating to get numerical results for concrete real problems. Naturally arises the possibility of reduction to suitable one-dimensional models. Complex nonlinearity dictates also to split along the physical process and investigate basic model by them. In particular, it is logical to split system (1) into following two models (see, for example, [3], [13]):

$$\frac{\partial \tilde{H}}{\partial t} = -rot \left(\nu_m(\tilde{\theta})rot \,\tilde{H}\right), \qquad \frac{\partial \tilde{\theta}}{\partial t} = \nu_m(\tilde{\theta})(rot \,\tilde{H})^2 \tag{2}$$

and

$$\frac{\partial \tilde{\tilde{\theta}}}{\partial t} = div \left(\kappa(\tilde{\tilde{\theta}}) grad \,\tilde{\tilde{\theta}} \right). \tag{3}$$

In (2) Joule's rule, while in (3) process of thermal conductivity are considered.

Different type of splitting-up schemes are constructed and investigated for many models of mathematical physics (see, for example, [14]-[18] and references therein).

Note that, system (2) can be reduced to integro-differential form. This reduction at first was made in the work [19]. Many works were followed after publication of this paper (see, for example, [20]-[28] and references therein). The questions of existence, uniqueness, asymptotic behavior of the solutions and numerical resolution of some kind of initial-boundary value problems for this type integro-differential models are studied in these works.

Investigation of splitting-up schemes along the physical processes for one-dimensional analog of system (1) is the natural beginning of studding this issue. In this direction the investigations was made in the works [3] and [13]. In the paper [3] the initial-boundary value problem with the first kind boundary conditions for the temperature are considered.

The aim of this note is to construct and study additive analogues bases on models (2) and (3) for one-dimensional analog of system (1) with one-component magnetic field with the second kind boundary conditions for the temperature. At the end of this note we also state additive model for multi-dimensional system (1).

In the domain $Q = \Omega \times (0, T)$ let us consider following problem for one-dimensional analog of system (1):

$$\frac{\partial U}{\partial t} = \frac{\partial}{\partial x} \left(V^{\alpha} \frac{\partial U}{\partial x} \right), \quad \frac{\partial V}{\partial t} = V^{\alpha} \left(\frac{\partial U}{\partial x} \right)^{2} + \frac{\partial^{2} V}{\partial x^{2}},
U(x,t) = \frac{\partial V(x,t)}{\partial x} = 0, \quad (x,t) \in \partial\Omega \times (0,T),
U(x,0) = U_{0}(x), \quad V(x,0) = V_{0}(x) \ge Const > 0,$$
(4)

where $-1/2 \le \alpha \le 1/2$; U_0 , V_0 are known functions defined on $\Omega = [0, 1]$, T is the fixed positive number.

If we denote $V^{1/2} = W$, $2\alpha = \gamma$, then problem (4) can be rewritten in the following equivalent form:

$$\frac{\partial U}{\partial t} = \frac{\partial}{\partial x} \left(W^{\gamma} \frac{\partial U}{\partial x} \right), \qquad \frac{\partial W}{\partial t} = \frac{1}{2} W^{\gamma - 1} \left(\frac{\partial U}{\partial x} \right)^{2} + \frac{\partial^{2} W}{\partial x^{2}} + \frac{1}{W} \left(\frac{\partial W}{\partial x} \right)^{2}, \qquad (5)$$

$$U(x, t) = \frac{\partial W(x, t)}{\partial x} = 0, \quad (x, t) \in \partial \Omega \times (0, T),$$

$$U(x, 0) = U_{0}(x), \quad W(x, 0) = W_{0}(x) = V_{0}^{1/2}(x),$$

where $-1 \le \gamma \le 1$.

Let us introduce the uniform grid $\omega_{\tau} = \{t_j = j\tau, \ j = 0, 1, ..., N\}$ on [0, T]. Using the notations:

$$y_t = \frac{y^{j+1} - y^j}{\tau}, \quad \eta_1 + \eta_2 = 1, \quad \eta_1 > 0, \quad \eta_2 > 0,$$
$$y = \eta_1 y_1 + \eta_2 y_2, \quad y_{1t} = \frac{y_1^{j+1} - y^j}{\tau}, \quad y_{2t} = \frac{y_2^{j+1} - y^j}{\tau},$$

let us correspond to the initial-boundary value problem (5) following additive averaged semi-discrete scheme:

$$u_{1t} = \frac{d}{dx} \left(w_1^{\gamma} \frac{du_1}{dx} \right), \quad \eta_1 w_{1t} = \frac{1}{2} w_1^{\gamma - 1} \left(\frac{du_1}{dx} \right)^2,$$

$$u_{2t} = \frac{d}{dx} \left(w_2^{\gamma} \frac{du_2}{dx} \right), \quad \eta_2 w_{2t} = \frac{d^2 w_2}{dx^2} + \frac{1}{w_2} \left(\frac{dw_2}{dx} \right)^2,$$

$$u_1^0 = u_2^0 = U_0, \quad \frac{dw_1^0}{dx} = \frac{dw_2^0}{dx} = W_0.$$
(6)

The following statement takes place.

Theorem. If problem (5) has a sufficiently smooth solution, then the solution of the scheme (6) converges to the solution of problem (5) as $\tau \to 0$ and the following estimate is true

 $||U(t_j) - u^j|| + ||W(t_j) + w^j|| = O(\tau^{1/2}).$

Here $\|\cdot\|$ is an usual norm of the space $L_2(0,1)$.

Note also that the result analogical to above theorem is true for the following semidiscrete additive model corresponding again to the problem (5):

$$u_{t} = \frac{d}{dx} \left((\eta_{1} w_{1}^{\gamma} + \eta_{2} w_{2}^{\gamma}) \frac{du}{dx} \right), \quad \eta_{1} w_{1t} = \frac{1}{2} w_{1}^{\gamma - 1} \left(\frac{du}{dx} \right)^{2},$$

$$\eta_{2} w_{2t} = \frac{d^{2} w_{2}}{dx^{2}} + \frac{1}{w_{2}} \left(\frac{dw_{2}}{dx} \right)^{2},$$
(7)

with suitable initial and boundary conditions.

At last we note that we can also construct additive models analogical to (6) and (7) for the system (1). For example, after rewriting system (1) in form analogical to (5):

$$\frac{\partial W}{\partial t} = \frac{1}{2} W^{\gamma - 1} (rot H)^2 + \frac{1}{2W} div(\kappa \operatorname{grad} W), \quad \frac{\partial H}{\partial t} = -rot(W^{\gamma} \operatorname{rot} H). \tag{8}$$

The averaged semi-discrete scheme for (8) has the following form:

$$\eta_1 w_{1t} = \frac{1}{2} w_1^{\gamma - 1} (rot \ u)^2, \quad u_t = -rot(w_1^{\gamma} rot \ u), \quad \eta_2 w_{2t} = \frac{1}{2w_2} div(\kappa \operatorname{grad} \ w_2).$$
(9)

It is proved that the statement analogical to above formulated theorem is true for (9) model as well.

REFERENCES

- 1. Landau L., Lifschitz E. Electrodynamics of Continuous Media. (Russian) Moscow, 1958.
- 2. Dafermos C.M., Hsiao L. Adiabatic shearing of incompressible fluids with temperature dependent viscosity. *Quart. Appl. Mat.*, **41**, 1 (1983), 45-58.
- 3. Abuladze I.O., Gordeziani D.G., Dzhangveladze T.A., Korshiya T.K. Discrete models of a nonlinear magnetic-field-scattering problem with thermal conductivity. (Russian) *Differ. Uravn.*, **22**, 7 (1986), 1119-1129. English translation: *Differ. Equ.*, **22**, 7 (1986), 769-777.
- 4. Cimatti G. Existence of weak solutions for the nonstationary problem of the Joule heating of a conductor. *Ann. Mat. Pura Appl.*, **162**, 4 (1992), 33-42.
- 5. Yin H.M. Global solutions of Maxwell's equations in an electromagnetic field with a temperature-dependent electrical conductivity. *European J. Appl. Math.*, **5**, 1 (1994), 57-64.
- 6. Elliott C.M., Larsson S. A finite element model for the time-dependent Joule heating problem. *Math. Comp.*, **64** (1995), 1433-1453.
- 7. Bien M. Existence of global weak solutions for a class of quasilinear equations describing Joule's heating. *Math. Meth. Appl. Sci.*, **23** (1998), 1275-1291.
- 8. Kiguradze Z. The difference scheme for one system of nonlinear partial differential equations. Rep. Enlarged Sess. Semin. I. Vekua Appl. Math., 14, 3 (1999), 67-70.
- 9. Yin H.-M. On a nonlinear Maxwell's system in quasi-stationary electromagnetic fields. *Math. Models Methods Appl. Sci.*, **14**, 10 (2004), 1521-1539.
- 10. Sun D., Manoranjan V.S., Yin H.-M. Numerical solutions for a coupled parabolic equations arising induction heating processes. *Discrete Contin. Dyn. Syst.*, Supplement, (2007), 956-964.
- 11. Ding S.J., Guo B.L., Lin J.Y., Zeng M. Global existence of weak solutions for Landau-Lifshitz-Maxwell equations. *Discrete Contin. Dyn. Syst.*, **17**, 4 (2007), 867-890.

- 12. Baxevanis Th., Katsaounis Th., Tzavaras A.E. Adaptive finite element computations of shear band formation. *Math. Mod. Meth. Appl. Sci.*, **20**, 3 (2010), 423-448.
- 13. Jangveladze T. Semidiscrete and discrete additive models for nonlinear electromagnetic diffusion system taking into account heat conductivity. *Fifth Congress of Mathematicians of Georgia*. *Abstracts of Contributed Talks*, (2009), 86 (www.rmi.ge/~gmu/GMU_Conference/sarchevi_k.pdf).
- 14. Peaceman D.W., Rachford H.H. The numerical solution of parabolic and elliptic equations. J. Soc. Indust. Appl. Math., 3 (1955), 28-41.
- 15. Douglas J., Peaceman D.W. Numerical solution of two-dimensional heat flow problems. *Amer. Inst. Chem. Eng. J.*, **1** (1955) 505-512.
- 16. Janenko N.N. The Method of Fractional Steps for Multi-dimensional Problems of Mathematical Physics. (Russian) *Moscow*, 1967.
 - 17. Marchuk G.I. The Splitting-up Methods. (Russian) Moscow, 1988.
- 18. Samarskii A,A., Vabishchevich P.N. Additive Schemes for Mathematical Physics Problems. (Russian) *Moscow*, 1999.
- 19. Gordeziani D.G., Dzhangveladze T.A., Korshia T.K. Existence and uniqueness of the solution of a class of nonlinear parabolic problems. *Differ. Uravn.*, **19**, 7 (1983), 1197-1207 (Russian). English translation: *Differ. Equ.*, **19**, 7 (1984), 887-895.
- 20. Dzhangveladze T.A. First boundary-value problem for a nonlinear equation of parabolic type. (Russian) *Dokl. Akad. Nauk SSSR*, **269**, 4 (1983), 839-842. English translation: *Soviet Phys. Dokl.*, **28**, 4 (1983), 323-324.
- 21. Laptev G.I. Mathematical singularities of a problem on the penetration of a magnetic field into a substance. (Russian) *Zh. Vychisl. Mat. Mat. Fiz.*, **28** (1988), 1332-1345. English translation: *U.S.S.R. Comput. Math. Math. Phys.*, **28** (1990), 35-45.
- 22. Lin Y., Yin H.-M. Nonlinear parabolic equations with nonlinear functionals. *J. Math. Anal. Appl.*, **168**, 1 (1992), 28-41.
- 23. Jangveladze T., Kiguradze Z. Asymptotics of a solution of a nonlinear system of diffusion of a magnetic field into a substance. (Russian) *Sibirsk. Mat. Zh.*, **47**, 5 (2006), 1058-1070. English translation: *Siberian Math. J.*, **47**, 5 (2006), 867-878.
- 24. Dzhangveladze T.A., Kiguradze Z.V. Asymptotic behavior of the solution to a nonlinear integro-differential diffusion equation. (Russian) *Differ. Uravn.*, **44**, 4 (2008), 517-529. English translation: *Differ. Equ.*, **44**, 4 (2008), 538-550.
- 25. Jangveladze T., Kiguradze Z. Large time behavior of solutions to one nonlinear integro-differential equation. *Georgian Math. J.*, **15**, 2 (2008), 531-539.
- 26. Aptsiauri M., Jangveladze T., Kiguradze Z. Large time behavior of solutions and numerical approximation of nonlinear integro-differential equation associated with the penetration of a magnetic field into a substance. *J. Appl. Math. Inform. Mech.*, **13**, 2 (2008), 3-17.
- 27. Jangveladze T., Kiguradze Z., Neta B. Large time behavior of solutions to a nonlinear integrodifferential system. *J. Math. Anal. Appl.*, **351**, 1 (2009), 382-391.
- 28. Jangveladze T., Kiguradze Z., Neta B. Finite difference approximation of a nonlinear integrodifferential system. *Appl. Math. Comput.*, **215**, 2 (2009), 615-628.

Received 25.04.2010; accepted 15.09.2010.

Authors' addresses:

T. Jangveladze

I. Vekua Institute of Applied Mathematics

Iv. Javakhishvili Tbilisi State University

2, University St., Tbilisi 0186

Caucasus University Kostava Av. 77, 0175 Georgia

E-mail: tjangv@yahoo.com