

NUMERICAL RESOLUTION OF ONE NONLINEAR PARTIAL DIFFERENTIAL
SYSTEM

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Abstract. The one-dimensional analog of the nonlinear system of partial differential equations arising in process of vein formation of young leaves is considered. Finite difference schemes for initial-boundary value problems are constructed. Numerical experiments are done and respective graphical illustrations are presented.

Keywords and phrases: System of nonlinear partial differential equations, vein formation of young leaves, finite difference schemes.

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In [1] system of two-dimensional nonlinear differential equations is proposed which is connected with process of vein formation in meristematic tissues of young leaves.

Note, that one-dimensional analogous of this system is studied in work [2]. Here the following boundary-value problem is considered:

$$\begin{aligned} \frac{\partial U}{\partial t} &= \frac{\partial}{\partial x} \left(V \frac{\partial U}{\partial x} \right), & (x, t) \in (0, 1) \times (0, T], \\ \frac{\partial V}{\partial t} &= -V + g \left(V \frac{\partial U}{\partial x} \right), & (x, t) \in [0, 1] \times (0, T], \\ U(0, t) &= 0, \quad V \frac{\partial U}{\partial x} \Big|_{x=1} = \psi, & t \in [0, T], \\ U(x, 0) &= U_0(x); \quad V(x, 0) = V_0(x) \geq \delta_0, & x \in [0, 1], \end{aligned} \tag{1}$$

where g, U_0, V_0 are known sufficiently smooth functions, $g_0 \leq g(\xi) \leq G_0$; $T, g_0, G_0, \delta_0, \psi$ are given positive constants.

Theorems of solvability, uniqueness and asymptotic behavior of solution of problem (1) are proved in [2]. Using following notation $W(x, t) = V \frac{\partial U}{\partial x}$ the authors reduced problem (1) to the equivalent form:

$$\begin{aligned} \frac{\partial W}{\partial t} &= V \frac{\partial^2 W}{\partial x^2} + \left[\frac{g(W)}{V} - 1 \right] W, \\ \frac{\partial V}{\partial t} &= -V + g(W), \\ \frac{\partial W}{\partial x} \Big|_{x=0} &= 0, \quad W(1, t) = \psi, \\ W(x, 0) &= W_0(x) = V_0(x) \frac{dU_0(x)}{dx}, \quad V(x, 0) = V_0(x). \end{aligned} \tag{2}$$

The solvability of solutions of the problem (2) are studied by following iterative

procedure:

$$\begin{aligned}
\frac{\partial W^n}{\partial t} &= V^{n-1} \frac{\partial^2 W^n}{\partial x^2} + \left[\frac{g(W^{n-1})}{V^{n-1}} - 1 \right] W^{n-1}, \\
\frac{\partial V^n}{\partial t} &= -V^n + g(W^{n-1}), \\
\frac{\partial W^n}{\partial x} \Big|_{x=0} &= 0, \quad W^n(1, t) = \psi, \\
W^n(x, 0) &= W_0(x), \quad V^n(x, 0) = V_0(x), \\
n &= 1, 2, \dots
\end{aligned} \tag{3}$$

Many scientific works are devoted to the investigation and numerical resolution of (1) type problem and its multi-dimensional analogs (see, for example, [2]-[7] and references therein)

The purpose of our note is to construct approximate solutions of the problems (1) and (2) by using finite difference schemes.

For problem (1) in [3] the following semi-discrete scheme is constructed and the convergence in the norm of the usual space C_h is studied:

$$\begin{aligned}
\frac{du}{dt} - (vu_{\bar{x}})_x &= 0, \\
\frac{dv}{dt} &= -v + g(vu_{\bar{x}}), \\
u(x, 0) &= U_0(x), \quad v(x, 0) = V_0(x), \\
u(0, t) &= 0, \quad v_{M-1/2} u_{\bar{x}, M} + \frac{h}{2} \left(\frac{du}{dt} \right) \Big|_M = \psi.
\end{aligned} \tag{4}$$

Here function u is defined on the set $\bar{\omega}_h \times [0, T]$ with the grid $\bar{\omega}_h = \{x_i = ih, i = 0, 1, \dots, M; h = 1/M\}$ and the function v on the set $\omega_h^* \times [0, T]$ with the grid $\omega_h^* = \{x_i = (i - 1/2)h, i = 1, 2, \dots, M\}$ respectively.

Let us problem (1) has sufficiently smooth solution [2]. The following statement takes place.

Theorem 1. *The semi-discrete scheme (4) converges to the solution of problem (1) in the norm of the space C_h with the rate $O(h^2)$.*

On the grids $\bar{\omega}_h \times \omega_\tau$ and $\omega_h^* \times \omega_\tau$, where $\omega_\tau = \{t_j = j\tau, j = 0, 1, \dots, N, \tau = T/N\}$, the fully-discrete finite difference scheme for problem (1) based on (3) is also constructed and investigated [3]. This scheme has the form:

$$\begin{aligned}
u_{t,i}^j &= (v_i^{j+1} u_{\bar{x},i}^{j+1})_x, \\
v_{t,i-1/2}^j &= -v_{i-1/2}^{j+1} + g(v_{i-1/2}^{j+1} u_{\bar{x},i}^{j+1}), \\
u_i^0 &= U_{0,i}, \quad v_{i-1/2}^0 = V_{0,i-1/2}, \\
u_0^j &= 0, \quad v_{M-1/2}^j u_{\bar{x},M}^j + \frac{h}{2} u_{t,M}^j = \psi.
\end{aligned} \tag{5}$$

Theorem 2. *The finite difference scheme (5) converges to the solution of problem (1) in the norm of the space C_h with the rate $O(\tau + h^2)$.*

The algorithm of solution of nonlinear system of equations (5) is based on Newton iterative procedure [8].

The finite difference scheme of rate $O(\tau + h^2)$ for problem (2) is also constructed. The numerical solution of this scheme is realized by using (3) type iterative process.

The results of numerical experiments by the algorithms based on (3) type iterative process are given on the Fig. 1 and by algorithm based on (5) are shown on Fig. 2.

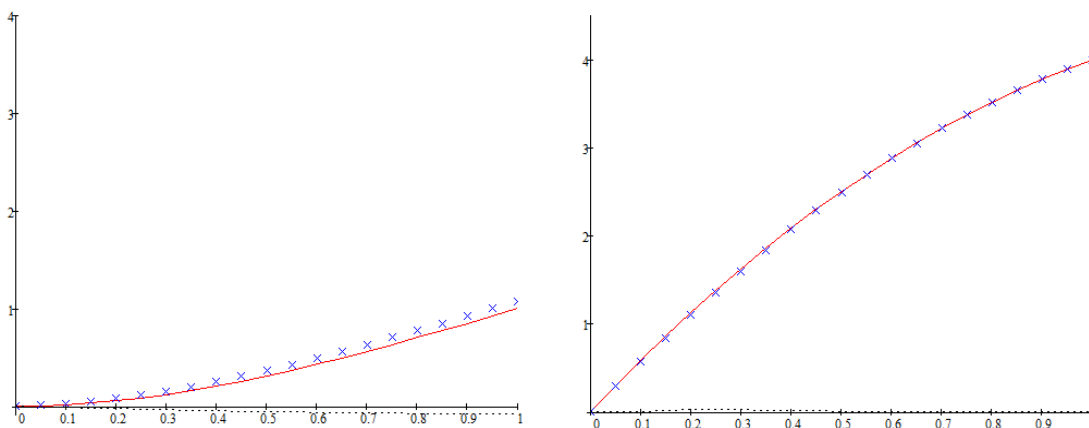


Fig. 1. Exact (solid line) and numerical (marked with \times) solutions and differences between exact and numerical solutions (marked with \bullet).

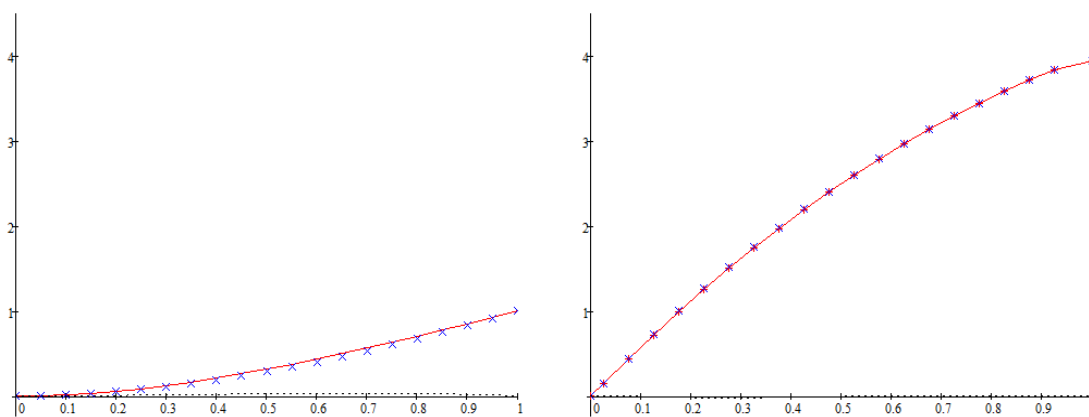


Fig. 2. Exact (solid line) and numerical (marked with \times) solutions and differences between exact and numerical solutions (marked with \bullet).

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