

ASYMPTOTIC BEHAVIOR OF THE SOLUTION AND FINITE DIFFERENCE
SCHEME FOR ONE NONLINEAR INTEGRO-DIFFERENTIAL MODEL WITH
SOURCE TERMS

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Abstract. One nonlinear integro-differential system with source terms is considered. The model arises at describing penetration of a magnetic field into a substance and is based on the well known Maxwell system. Large time behavior of solutions of the initial-boundary value problem is studied. Corresponding finite difference scheme is considered as well.

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One kind of nonlinear integro-differential model arises on mathematical simulation of the process of penetration of a magnetic field into a substance [1]. This model was introduced after reduction of well known nonlinear Maxwell's differential system [2] to the integro-differential form. In [3] some generalization of such type models is given. One-dimensional simple analog called by averaged integro-differential model by the author describing the same physical process has the following form

$$\frac{\partial U}{\partial t} - a \left(\int_0^t \int_0^1 \left(\frac{\partial U}{\partial x} \right)^2 dx d\tau \right) \frac{\partial^2 U}{\partial x^2} = 0, \quad (1)$$

where $a = a(S) \geq a_0 = Const > 0$ is a given function of its argument.

Many works are dedicated to the investigation and numerical resolution of the integro-differential models described in [1] and [3]. Especially, in [1], [3]-[10] solvability and uniqueness of the initial-boundary value problems for equations and systems of this type are studied. Asymptotic behavior of solutions as $t \rightarrow \infty$ is investigated in many works as well (see, for example, [8],[10]-[25] and references therein). Numerical resolution by finite difference scheme is given in [10], [14], [17]-[24], [26], [27] and in a number of other papers as well.

The aim of this note is to study asymptotic behavior of solution $t \rightarrow \infty$ and to construct approximate solutions for one generalization of the system of type (1) by adding monotonic nonlinear terms. This system has the form:

$$\begin{aligned} \frac{\partial U}{\partial t} - \left(1 + \int_0^t \int_0^1 \left[\left(\frac{\partial U}{\partial x} \right)^2 + \left(\frac{\partial V}{\partial x} \right)^2 \right] dx d\tau \right) \frac{\partial^2 U}{\partial x^2} + |U|^{q-2}U &= 0, \\ \frac{\partial V}{\partial t} - \left(1 + \int_0^t \int_0^1 \left[\left(\frac{\partial U}{\partial x} \right)^2 + \left(\frac{\partial V}{\partial x} \right)^2 \right] dx d\tau \right) \frac{\partial^2 V}{\partial x^2} + |V|^{q-2}V &= 0, \end{aligned} \quad (2)$$

where $q \geq 2$.

Let us note that generalizations of such kind for the equation described in [1] are made in [22] and for (2) type averaged equation is discussed in [24].

In $[0, 1] \times [0, \infty)$ let us consider the following initial-boundary value problem

$$\begin{aligned} U(0, t) = U(1, t) = V(0, t) = V(1, t) = 0, \\ U(x, 0) = U_0(x), \quad V(x, 0) = V_0(x), \end{aligned} \quad (3)$$

where $U_0 = U_0(x)$ and $V_0 = V_0(x)$ are given functions.

The following statement is true.

Theorem 1. *If $q \geq 2$ and $U_0, V_0 \in H_0^1(0, 1)$, then problem (2),(3) does not have more than one solution and the following asymptotic property takes place*

$$\|U\| + \left\| \frac{\partial U}{\partial x} \right\| + \|V\| + \left\| \frac{\partial V}{\partial x} \right\| \leq C \exp\left(-\frac{t}{2}\right).$$

Here $\|\cdot\|$ is the usual norm of the space $L_2(0, 1)$ and C denotes the positive constant, independent of t .

On $[0, 1] \times [0, T]$ let us introduce a grid with mesh points denoted by $(x_i, t_j) = (ih, j\tau)$, where $i = 0, 1, \dots, M$; $j = 0, 1, \dots, N$, with $h = 1/M$, $\tau = T/N$. The initial line is denoted by $j = 0$. The discrete approximation at (x_i, t_j) is designed by u_i^j, v_i^j and the exact solution to problem (2), (3) by U_i^j, V_i^j . We will use the following known notations:

$$r_{t,i}^j = \frac{r_i^{j+1} - r_i^j}{\tau}, \quad r_{\bar{t},i}^j = r_{t,i}^{j-1} = \frac{r_i^j - r_i^{j-1}}{\tau}.$$

Using usual methods of construction of difference schemes (see, for example, [28]) let us construct, as in [17], [21] for the same problem without the force terms, the following finite difference scheme for problem (2),(3):

$$\begin{aligned} \frac{u_i^{j+1} - u_i^j}{\tau} - \left(1 + \tau h \sum_{k=1}^{j+1} \sum_{l=1}^M \left[(u_{\bar{x},l}^k)^2 + (v_{\bar{x},l}^k)^2 \right] \right) u_{\bar{x},i}^{j+1} + |u_i^{j+1}|^{q-2} u_i^{j+1} = 0, \\ \frac{v_i^{j+1} - v_i^j}{\tau} - \left(1 + \tau h \sum_{k=1}^{j+1} \sum_{l=1}^M \left[(u_{\bar{x},l}^k)^2 + (v_{\bar{x},l}^k)^2 \right] \right) v_{\bar{x},i}^{j+1} + |v_i^{j+1}|^{q-2} v_i^{j+1} = 0, \end{aligned} \quad (4)$$

$$i = 1, 2, \dots, M-1; \quad j = 0, 1, \dots, N-1,$$

$$u_0^j = u_M^j = v_0^j = v_M^j = 0, \quad j = 0, 1, \dots, N,$$

$$u_i^0 = U_{0,i}, \quad v_i^0 = V_{0,i}, \quad i = 0, 1, \dots, M.$$

The following statement takes place.

Theorem 2. *If $q \geq 2$ and the initial-boundary value problem (2),(3) has the sufficiently smooth solution $U = U(x, t)$, $V = V(x, t)$, then the finite difference scheme (4) converges and the following estimate is true*

$$\|u^j - U^j\| + \|v^j - V^j\| \leq C(\tau + h).$$

Here $\|\cdot\|$ is a discrete analog of the norm of the space $L_2(0, 1)$ and C is a positive constant, independent of τ and h .

Note that for solving the finite difference scheme (4) we use an algorithm analogical to [17], [21]. So, it is necessary to use Newton iterative process [29]. According to this method the great numbers of numerical experiments are carried out. These experiments agree with the theoretical results given in Theorems 1 and 2.

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