

HW-3

FEF

$$u_t^\epsilon + u^\epsilon u_x^\epsilon = \epsilon u_{xx}^\epsilon \quad \text{for } (x,t) \in [-1,1] \times [0,T]$$

$$u^\epsilon(x,0) = u_0(x) \quad \text{for } x \in [-1,1]$$

$$u^\epsilon(-1,t) = u^\epsilon(1,t) = 0 \quad \text{for } t \in [0,T]$$

One Step T. Galerkin

Sol

let take 2nd-order time expansion

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

$$u_t = -f_x(u) + \epsilon u_{xx}$$

$$u_{tt} = -f_{xx}(u) + \epsilon u_{xxt} \quad \text{where } \epsilon u_{xxt} = -[f_x u_t + \epsilon [-f_x + \epsilon u_{xx}]_{xx}]$$

$$\therefore \epsilon u_{xxt} = -f_{xx} u_t + \epsilon [-f_{xx} + \epsilon u_{xxxx}]_{xx}$$

$$\begin{aligned} \text{So, } u_{tt} &= -f_{xx} u_t + \epsilon [-f_{xx} + \epsilon u_{xxxx}] \\ &= -(f_x u_t)_x + \epsilon [-f_{xxx} + \epsilon u_{xxxxx}] \end{aligned}$$

So, As we have Eq ①

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

Substitute u_t & u_{tt} values in Eq-②

$$\frac{u^{m+1} - u^m}{\Delta t} = (-f_x + \epsilon u_{xx}) + \frac{1}{2} \Delta t \left(-(f_x u_t)_x + \epsilon [-f_{xxx} + \epsilon u_{xxxxx}] \right)$$

Integral Form

$$\int w \left(\frac{u^{m+1} - u^m}{\Delta t} \right) dx = \int w (-f_x + \epsilon u_{xx}) dx + \frac{1}{2} \Delta t \cdot w \left(-(f_x u_t)_x + \epsilon [-f_{xxx} + \epsilon u_{xxxxx}] \right)$$

As we know

(2)

$$uv = \int u dv + \int v du \Rightarrow \int u dv = uv - \int v du$$

Same,

$$\int w f_x dx = wf - \int f w_x dx$$

And

$$\int w \epsilon U_{xx} dx = \epsilon w U_x - \int \epsilon U_x w_x dx$$

And

$$\int w [f_u (-f_{xx} + \epsilon U_{xxx})] dx = w f_u (-f + \epsilon U_x) - \int f_u (-f_{xx} + \epsilon U_{xxx}) w dx$$

And

$$\int w (-f_{xxx} + \epsilon U_{xxxx}) dx = w (-f_{xx} + \epsilon U_{xxx}) - \int (-f_{xxx} + \epsilon U_{xxx}) w_x dx$$

So,

$$\begin{aligned} \int w \left(\frac{U^{m+1} - U^m}{\Delta t} \right) dx &= wf - \int f w_x dx + \epsilon w U_x - \int w_x \epsilon U_x dx \\ &+ \frac{1}{2} \Delta t \left(- [w f_u (-f + \epsilon U_x) - \int f_u (-f_{xx} + \epsilon U_{xxx}) w_x dx] \right) \\ &+ \epsilon w (-f_{xx} + \epsilon U_{xxx}) - \epsilon \int [-f_{xxx} + \epsilon U_{xxx}] w_x dx \end{aligned}$$

Weak Form \rightarrow

2-Step T-Galerkin

let's consider

$$U^{m+1/2} = U^m + \frac{\Delta t}{2} U_t^m \quad \text{--- (i)}$$

$$U^{m+1} = U^m + \Delta t U_t^{m+1/2} \quad \text{--- (ii)}$$

And

$$U_t^m = -f_x + \epsilon U_{xx}$$

$$(i) \quad U^{m+1/2} = U^m + \frac{\Delta t}{2} (\epsilon U_{xx}^m - f_x(U^m))$$

$$(ii) \quad U^{m+1} = U^m + \Delta t (\epsilon U_{xx}^{m+1/2} - f_x(U^{m+1/2}))$$

And

$$\frac{U^{m+1} - U^m}{\Delta t} = \epsilon U_{xx}^{m+1/2} - f_x(U^{m+1/2})$$

Weak Form



$$\int w \left(\frac{U^{m+1} - U^m}{\Delta t} \right) dx = - \int (w_x \epsilon U_x^{m+1/2}) dx + \int_{\Gamma_{out}} w_x \epsilon U_x^{m+1/2} dx + \int w_x f(U^{m+1/2}) dx - \int_{\Gamma_{in}} w_x f(U^{m+1/2}) dx$$

