

HW3 Shushu Qin.

Perturbed Burger's Equation
$$\begin{cases} u_t^\epsilon + u^\epsilon u_x^\epsilon = \epsilon u_{xx}^\epsilon & (x,t) \in [-1,1] \times [0,\tau] \\ u^\epsilon(x,0) = u(x) & x \in [-1,1] \\ u^\epsilon(-1,t) = u^\epsilon(1,t) = 0 & t \in [0,\tau] \end{cases}$$

To simplify the notation, superscript "E" is omitted in the following parts.

- One-step Taylor-Galerkin method.

$$u_t + f_x(u) = \epsilon u_{xx} \quad \text{where } f(u) = \frac{1}{2} u^2 \quad (1)$$

Replace the first and second time derivatives in the Taylor expansion with spatial derivatives using equation (1). This gives.

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

$$u_{tt} = (-f_{xx} + \epsilon u_{xxx})_t$$

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

$$= -\left(\frac{\partial f}{\partial u} \frac{\partial u}{\partial t}\right)_x + \epsilon (u_{xx} - f_x)_{xx}$$

$$= -[a(-f_x + \epsilon u_{xx})]_x + \epsilon^2 u_{xxxx} - \epsilon f_{xxx}$$

$$= (af_x - \epsilon a u_{xx})_x + \epsilon^2 u_{xxxx} - \epsilon f_{xxx} \quad (2)$$

Introduce (2) into the Taylor series expansion.

$$\frac{u^{n+1} - u^n}{\Delta t} = -f_x^n + \epsilon u_{xx}^n + \frac{\Delta t}{2} [(af_x - \epsilon a u_{xx})_x + \epsilon^2 u_{xxxx} - \epsilon f_{xxx}]^n$$

Apply the Galerkin formulation in space, we have.

$$\begin{aligned} (w, \frac{u^{n+1} - u^n}{\Delta t}) &= (w_x, f_x^n) - \langle w_n, f_x^n \rangle = (w_x, \epsilon u_{xx}^n) + \langle w_n, \epsilon u_{xx}^n \rangle \\ &\quad - \frac{\Delta t}{2} (w_x, af_x^n - \epsilon a u_{xx}^n) + \frac{\Delta t}{2} \langle w_n, af_x^n - \epsilon a u_{xx}^n \rangle \\ &\quad + \frac{\Delta t}{2} \epsilon^2 (w, u_{xxxx}^n) - \frac{\Delta t}{2} \epsilon (w, f_{xxx}^n) \end{aligned} \quad (3)$$

where $n = 1/\Delta t$ for 1D problem. (\cdot, \cdot) integration over domain.

① $= -(w_x, u_{xxx}^n) + \langle w_n, u_{xxx}^n \rangle$ $\langle \cdot, \cdot \rangle$ integration along the boundary.

$$= (w_{xxx}, u_{xx}^n) - \langle w_{xx}^n, u_{xx}^n \rangle + \langle w_n, u_{xxx}^n \rangle$$

$$= \text{B.C. terms} + (w_{xxx}, u_{xx}^n) \quad (4)$$

$$\textcircled{2} = -(w_x, f_{xxx}^n) + \langle w_n, f_{xxx}^n \rangle \quad (5)$$

Substitute (4), (5) into (3) we will have the final form of the Galerkin formulation. The one-step method is not trivial in implementation as we need to carefully choose the shape functions in order to make sure (w_{xx}, u_{xx}) in (4) and (w_x, f_{xxx}) are integrable and have physical meaning

If we turn to Two-step Taylor-Galerkin, we will observe that only first order derivative appears. Therefore it's easier to apply two-step method in this case.

• Two-step Taylor-Galerkin method

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

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

$$\text{Where } f^n = f(u^n), f^{n+1/2} = f(u^{n+1/2})$$

In weak form, the problem in the second integration step is

$$\begin{aligned} (w, \frac{u^{n+1} - u^n}{\Delta t}) &= (w_n, f^{n+1/2}) - \langle w_n, f^{n+1/2} \rangle + \Delta t \epsilon \langle w_n, u_{xx}^{n+1/2} \rangle \\ &\quad - \Delta t \epsilon \langle w_x, u_x^{n+1/2} \rangle \end{aligned}$$