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Numerical Solutions of Partial Differential Equations



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Foreword

This book contains an expanded and smoothed version of lecture notes delivered by the authors at the Advanced School on *Numerical Solutions of Partial Differential Equations: New Trends and Applications*, which took place at the Centre de Recerca Matemàtica (CRM) in Bellaterra (Barcelona) from November 15th to 22nd, 2007.

The book has three parts. The first part, by Silvia Bertoluzza and Silvia Falletta, is devoted to the use of wavelets to derive some new approaches in the numerical solution of PDEs, showing in particular how the possibility of writing equivalent norms for the scale of Besov spaces allows to write down some new methods. The second part, by Giovanni Russo, provides an overview of the modern finite-volume and finite-difference shock-capturing schemes for systems of conservation and balance laws, with emphasis in giving a unified view of such schemes by identifying the essential aspects of their construction. In the last part Chi-Wang Shu gives a general introduction to the discontinuous Galerkin methods for solving some classes of PDEs, discussing cell entropy inequalities, nonlinear stability and error estimates.

The school that originated these notes was born with the objective of providing an opportunity for PhD students, recent PhD doctorates and researchers in general in fields of applied mathematics and engineering to catch up with important developments in the fields and/or to get in touch with state-of-the-art numerical techniques that are not covered in usual courses at graduate level.

We are indebted to the Centre de Recerca Matemàtica and its staff for hosting the advanced school and express our gratitude to José A. Carrillo (Institutió Catalana de Recerca i Estudis Avançats – Universitat Autònoma de Barcelona), Rosa Donat (Universitat de València), Carlos Parés (Universidad de Málaga) and Yolanda Vidal (Universitat Politècnica de Catalunya) for the mathematical organisation of the course and for making it such a pleasant experience.

Advanced Courses in Mathematics CRM Barcelona

Edited by
Manuel Castellet

Since 1995 the Centre de Recerca Matemàtica (CRM) in Barcelona has conducted a number of annual Summer Schools at the post-doctoral or advanced graduate level. Sponsored mainly by the European Community, these Advanced Courses have usually been held at the CRM in Bellaterra.

The books in this series consist essentially of the expanded and embellished material presented by the authors in their lectures.

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Numerical Solutions of Partial Differential Equations (2008)

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Brady, N. / Riley, T. / Short, H.

The Geometry of the Word Problem for Finitely Generated Groups (2006)
ISBN 978-3-7643-7949-0

The origins of the word problem are in group theory, decidability and complexity, but, through the vision of Gromov and the language of filling functions, the topic now impacts the world of large-scale geometry, including topics such as soap films, isoperimetry, coarse invariants and curvature.

The first part introduces van Kampen diagrams in Cayley graphs of finitely generated, infinite groups; it discusses the van Kampen lemma, the isoperimetric functions or Dehn functions, the theory of small cancellation groups and an introduction to hyperbolic groups. The second part is dedicated to Dehn functions, negatively curved groups, in particular, CAT(0) groups, cubings and cubical complexes. In the last part, filling functions are presented from geometric, algebraic and algorithmic points of view. Many examples and open problems are included.

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Group-based Cryptography (2008)
ISBN 978-3-7643-8826-3

This book is about relations between three different areas of mathematics and theoretical computer science: combinatorial group theory, cryptography, and complexity theory. It is explored how non-commutative (infinite) groups, which are typically studied in combinatorial group theory, can be used in public key cryptography. It is also shown that there is a remarkable feedback from cryptography to combinatorial group theory because some of the problems motivated by cryptography appear to be new to group theory, and they open many interesting research avenues within group theory.

Then, complexity theory, notably generic-case complexity of algorithms, is employed for cryptanalysis of various cryptographic protocols based on infinite groups, and the ideas and machinery from the theory of generic-case complexity are used to study asymptotically dominant properties of some infinite groups that have been applied in public key cryptography so far.

Its elementary exposition makes the book accessible to graduate as well as undergraduate students in mathematics or computer science.

Contents

Foreword	ix
I Wavelets and Partial Differential Equations	
<i>Silvia Bertoluzza and Silvia Falletta</i>	1
Introduction	3
1 What is a Wavelet?	5
1.1 Multiresolution Analysis	5
1.1.1 Example I: The Haar Basis	13
1.1.2 Example II: B-Splines	14
1.1.3 Example III: Daubechies's Wavelets	14
1.1.4 Example IV: The Schauder Basis	15
1.2 Beyond $L^2(\mathbb{R})$	17
2 The Fundamental Property of Wavelets	23
2.1 The case $\Omega = \mathbb{R}$: The Frequency Domain Point of View vs. The Space Domain Point of View	24
2.2 The General Case: Ω Domain of \mathbb{R}^d	32
2.3 The Issue of Boundary Conditions	35
3 Wavelets for Partial Differential Equations	37
3.1 Wavelet Preconditioning	37
3.2 Nonlinear Wavelet Methods for the Solution of PDEs	41
3.2.1 Nonlinear vs. Linear Wavelet Approximation	41
3.2.2 Nonlinear Solution of PDEs	44
3.3 Wavelet Stabilisation of Unstable Problems	47
3.4 A-Posteriori Error Estimates	50
3.5 Operations on Infinite Matrices and Vectors	51
Bibliography	55

II	High Order Shock-Capturing Schemes for Balance Laws	59
	<i>Giovanni Russo</i>	
1	Introduction	61
1.1	Hyperbolic Systems	62
1.2	Simple Three-Point Schemes	64
1.3	Conservation Form, Jump Conditions and Conservative Schemes	68
1.4	Consistency and Convergence	72
1.5	Conservation Properties	72
1.6	Entropy Condition	73
1.7	Discrete Entropy Condition	75
1.8	Dissipation, Dispersion, and the Modified Equation	75
1.9	Second-Order Methods and Dispersion	77
2	Upwind Scheme for Systems	83
2.1	The Riemann Problem	85
2.2	Godunov Scheme	85
3	The Numerical Flux Function	89
3.1	Higher-Order Extensions of the Godunov Method	89
3.2	The Scalar Equation and Monotone Fluxes	90
4	Nonlinear Reconstruction and High-Order Schemes	97
4.1	High-Order Finite-Volume Schemes	97
4.2	Essentially Non-Oscillatory Reconstruction (ENO)	99
4.3	Weighted ENO Reconstruction (WENO)	102
4.4	Conservative Finite-Difference Schemes	104
4.5	Time Integration: Runge-Kutta Methods	106
4.6	SSP Schemes	107
4.7	Extension to More Dimensions	108
5	Central Schemes	109
5.1	Nessyahu-Tadmor Second-Order Scheme	110
5.2	Description of CRK Schemes	112
5.3	A Second-Order Scheme: CRK2	114
5.4	Higher-Order Schemes: CRK3, CRK4, CRK5	114
5.5	Numerical Tests	118
5.6	Systems of Equations	119
5.7	Componentwise Application	120
5.8	Projection Along Characteristic Directions	123

6	Systems with Stiff Source	125
6.1	Systems of Balance Laws	126
6.2	IMEX Runge-Kutta Schemes	128
6.3	Hyperbolic Systems with Relaxation	130
6.3.1	Zero Relaxation Limit	130
6.3.2	Asymptotic Properties of IMEX Schemes	132
6.4	Numerical Tests	134
6.4.1	Broadwell Model	134
6.4.2	Shallow Water	135
6.4.3	Traffic Flows	137
	Appendix: Butcher Tableau of IMEX-RK	141
	Bibliography	143
III	Discontinuous Galerkin Methods: General Approach and Stability	
	<i>Chi-Wang Shu</i>	149
	Preface	151
1	Introduction	153
2	Time Discretization	155
3	Discontinuous Galerkin Method for Conservation Laws	157
3.1	Two-dimensional Steady-State Linear Equations	157
3.2	One-dimensional Time-dependent Conservation Laws	160
3.2.1	Cell Entropy Inequality and L^2 -Stability	162
3.2.2	Limiters and Total Variation Stability	164
3.2.3	Error Estimates for Smooth Solutions	168
3.3	Comments for Multi-dimensional Cases	170
4	Discontinuous Galerkin Method for Convection-Diffusion Equations	175
4.1	LDG Scheme Formulation	176
4.2	Stability Analysis	177
4.3	Error Estimates	179
4.4	Multi-Dimensions	181
5	Discontinuous Galerkin Method for PDEs Containing Higher-Order Spatial Derivatives	183
5.1	LDG Scheme for the KdV Equations	183
5.1.1	Stability Analysis	185
5.1.2	Error Estimates	187

5.2	LDG Schemes for Other Higher-Order PDEs	190
5.2.1	Bi-harmonic Equations	190
5.2.2	Fifth-Order Convection-Dispersion Equations	191
5.2.3	The $K(m, n)$ Equations	191
5.2.4	The KdV-Burgers-Type (KdVB) Equations	191
5.2.5	The Fifth-Order KdV-Type Equations	192
5.2.6	The Fully Nonlinear $K(n, n, n)$ Equations	192
5.2.7	The Nonlinear Schrödinger (NLS) Equation	192
5.2.8	The Kadomtsev-Petviashvili (KP) Equations	193
5.2.9	The Zakharov-Kuznetsov (ZK) Equation	193
5.2.10	The Kuramoto-Sivashinsky-type Equations	193
5.2.11	The Ito-Type Coupled KdV Equations	194
5.2.12	The Camassa-Holm (CH) Equation	194
5.2.13	The Cahn-Hilliard Equation	194
Bibliography		197

Part I

Wavelets and Partial Differential Equations

Silvia Bertoluzza and Silvia Falletta

Introduction

Wavelet bases were introduced in the late 1980s as a tool for signal and image processing. Among the applications considered at the beginning we recall applications in the analysis of seismic signals, the numerous applications in image processing – image compression, edge-detection, denoising, applications in statistics, as well as in physics. Their effectiveness in many of the mentioned fields is nowadays well established: as an example, wavelets are actually used by the US *Federal Bureau of Investigation* (or FBI) in their fingerprint database, and they are one of the ingredients of the new MPEG media compression standard. Quite soon it became clear that such bases allowed to represent objects (signals, images, turbulent fields) with singularities of complex structure with a low number of degrees of freedom, a property that is particularly promising when thinking of an application to the numerical solution of partial differential equations: many PDEs have in fact solutions which present singularities, and the ability to represent such a solution with as little as possible degrees of freedom is essential in order to be able to implement effective solvers for such problems. The first attempts to use such bases in this framework go back to the late 1980s and early 1990s, when the first simple adaptive wavelet methods [32] appeared. In those years the problems to be faced were basic ones. The computation of integrals of products of derivatives of wavelets – objects which are naturally encountered in the variational approach to the numerical solution of PDEs – was an open problem (solved later by Dahmen and Michelli in [25]). Moreover, wavelets were defined on \mathbb{R} and on \mathbb{R}^n . Already solving a simple boundary value problem on $(0, 1)$ (the first construction of wavelets on the interval [20] was published in 1993) posed a challenge.

Many steps forward have been made since those pioneering works. In particular *thinking in terms of wavelets* gave birth to some new approaches in the numerical solution of PDEs. The aim of this course is to show some of these new ideas. In particular we want to show how one key property of wavelets (the possibility of writing equivalent norms for the scale of Besov spaces) allows to write down some new methods.

Chapter 1

What is a Wavelet?

Let us start by explaining what we mean by wavelets. There are in the literature many definitions of wavelets and wavelet bases, going from the more strict ones (a wavelet is the dilated and translated version of a *mother wavelet* satisfying a suitable set of properties) to more and more general definitions. The aim of this chapter is to review the classical definition of wavelets for \mathbb{R} and then point out which of its properties can be retained when replacing \mathbb{R} with a generic domain Ω .

1.1 Multiresolution Analysis

We start by introducing the general concept of multiresolution analysis in the univariate case.

Definition 1.1. A *Multiresolution Analysis* (MRA) of $L^2(\mathbb{R})$ is a sequence $\{V_j\}_{j \in \mathbb{Z}}$ of closed subspaces of $L^2(\mathbb{R})$ verifying:

- i) the subspaces are nested: $V_j \subset V_{j+1}$ for all $j \in \mathbb{Z}$;
- ii) the union of the spaces is dense in $L^2(\mathbb{R})$ and the intersection is null:

$$\overline{\bigcup_{j \in \mathbb{Z}} V_j} = L^2(\mathbb{R}), \quad \bigcap_{j \in \mathbb{Z}} V_j = \{0\}; \quad (1.1)$$

- iii) there exists a *scaling function* $\varphi \in V_0$ such that $\{\varphi(\cdot - k), k \in \mathbb{Z}\}$ is a Riesz's basis for V_0 .

We recall that a set $\{e_k\}$ is a Riesz basis for its linear span in $L^2(\mathbb{R})$ if and only if the functions e_k are linearly independent and the following norm equivalence holds,

$$\left\| \sum_k c_k e_k \right\|_{L^2(\mathbb{R})}^2 \simeq \sum_k |c_k|^2.$$

Here and in the following we use the notation $A \simeq B$ to signify that there exist positive constants c and C , independent of any relevant parameter, such that $cB \leq A \leq CB$. Analogously we will use the notation $A \lesssim B$ (resp. $A \gtrsim B$), meaning that $A \leq CB$ (resp. $A \geq cB$).

It is not difficult to check that the above properties imply that the set

$$\{\varphi_{j,k} = 2^{j/2} \varphi(2^j \cdot - k), k \in \mathbb{Z}\}$$

is a Riesz's basis for V_j , yielding a norm equivalence between the L^2 -norm of a function in V_j and the ℓ^2 -norm of the sequence of its coefficients with constants independent of j .

The inclusion $V_0 \subset V_1$ implies that the scaling function φ can be expanded in terms of the basis of V_1 through the following *refinement equation*

$$\varphi(x) = \sum_{k \in \mathbb{Z}} h_k \varphi(2x - k) \quad (1.2)$$

with $\{h_k\}_{k \in \mathbb{Z}} \in \ell^2(\mathbb{Z})$. The function φ is then said to be a *refinable function* and the coefficients h_k are called *refinement coefficients*.

Since $V_j \subset V_{j+1}$ it is not difficult to realize that an approximation f_{j+1} of a function f at level $j+1$ “contains” more information on f than the approximation f_j at level j . As an example, we can consider $f_j = P_j f$, where $P_j : L^2(\mathbb{R}) \rightarrow V_j$ denotes the $L^2(\mathbb{R})$ -orthogonal projection onto V_j . Remark that $P_{j+1}P_j = P_j$ (a direct consequence of the nestedness of the spaces V_j). Moreover, we have that $P_j P_{j+1} = P_j$: f_{j+1} contains in this case all information needed to retrieve f_j . The idea is now to encode somehow the “loss of information” that we have when projecting f_{j+1} onto V_j . This is done by introducing the complement *wavelet space* W_j . In order to do that, we consider a more general framework, in which P_j is not necessarily the orthogonal projection and which yields the construction of a biorthogonal multiresolution analysis, as specified in the following section.

The Biorthogonal MRA

To be more general, let us start by choosing a sequence of uniformly bounded (not necessarily orthogonal) projectors $P_j : L^2(\mathbb{R}) \rightarrow V_j$ verifying the following properties:

$$P_j P_{j+1} = P_j, \quad (1.3)$$

$$P_j(f(\cdot - k2^{-j}))(x) = P_j f(x - k2^{-j}), \quad (1.4)$$

$$P_{j+1}f((2\cdot))(x) = P_j f(2x). \quad (1.5)$$

Remark again that the inclusion $V_j \subset V_{j+1}$ guarantees that $P_{j+1}P_j = P_j$. On the contrary, property (1.3) is not verified by general non-orthogonal projectors

and expresses the fact that the approximation $P_j f$ can be derived from $P_{j+1} f$. Equations (1.4) and (1.5) require that the projector P_j respects the translation and dilation invariance properties (i) and (ii) of the MRA.

Since $\{\varphi_{0,k}\}$ is a Riesz's basis for V_0 we have that for $f \in L^2(\mathbb{R})$

$$P_0 f = \sum_k \alpha_k(f) \varphi_{0,k}$$

with $\alpha_k : L^2(\mathbb{R}) \rightarrow \mathbb{R}$ linear and continuous. By the Riesz's Representation Theorem, for each k , there exists an element $\tilde{\varphi}_{0,k} \in L^2(\mathbb{R})$ such that

$$\alpha_k(f) = \langle f, \tilde{\varphi}_{0,k} \rangle,$$

where we denote by $\langle \cdot, \cdot \rangle$ the L^2 -scalar product. We have the following lemma:

Lemma 1.2. *The set $\{\tilde{\varphi}_{0,k}, k \in \mathbb{Z}\}$ forms a Riesz's basis for the space $\tilde{V}_0 = P_0^*(L^2(\mathbb{R}))$ (where P_0^* denotes the adjoint of P_0). Moreover we have*

$$\tilde{\varphi}_{0,k}(x) = \tilde{\varphi}_{0,0}(x - k). \quad (1.6)$$

Proof. We start by remarking that since $\varphi_{0,n} \in V_0$, we have that

$$\varphi_{0,n} = P_0 \varphi_{0,n} = \sum_k \langle \varphi_{0,n}, \tilde{\varphi}_{0,k} \rangle \varphi_{0,k},$$

and this implies

$$\langle \tilde{\varphi}_{0,n}, \varphi_{0,k} \rangle = \delta_{n,k}. \quad (1.7)$$

Remark that (1.7) implies that the functions $\tilde{\varphi}_{0,k}$ are linearly independent. By definition, since $\{\varphi_{0,k}\}$ is a Riesz's basis for V_0 there exist constants A and B such that

$$A \left(\sum_k |\alpha_k|^2 \right)^{1/2} \leq \left\| \sum_k \alpha_k \varphi_{0,k} \right\|_{L^2(\mathbb{R})} \leq B \left(\sum_k |\alpha_k|^2 \right)^{1/2}.$$

We have

$$\begin{aligned} \left\| \sum_k \xi_k \tilde{\varphi}_{0,k} \right\|_{L^2(\mathbb{R})} &= \sup_{f \in L^2(\mathbb{R})} \frac{\langle f, \sum_k \xi_k \tilde{\varphi}_{0,k} \rangle}{\|f\|_{L^2(\mathbb{R})}} = \sup_{f \in L^2(\mathbb{R})} \frac{\sum_k \alpha_k(f) \xi_k}{\|f\|_{L^2(\mathbb{R})}} \\ &\lesssim \sup_{f \in L^2(\mathbb{R})} \frac{(\sum_k |\alpha_k(f)|^2)^{1/2} (\sum_k |\xi_k|^2)^{1/2}}{\|f\|_{L^2(\mathbb{R})}} \\ &\lesssim \sup_{f \in L^2(\mathbb{R})} \frac{\|P_0 f\|_{L^2(\mathbb{R})} (\sum_k |\xi_k|^2)^{1/2}}{\|f\|_{L^2(\mathbb{R})}} \lesssim \left(\sum_k |\xi_k|^2 \right)^{1/2}. \end{aligned} \quad (1.8)$$