Problem set and assignments

Krzysztof Szyszkiewicz-Warzecha

Problem 1

Write the program for numerical solution of the initial-boundary value problem

$$\begin{cases} \frac{\partial u}{\partial t} = \frac{\partial}{\partial x} \left(D(u) \frac{\partial u}{\partial x} \right), & x \in (0, 1), \quad t > 0, \\ u(0, t) = d_0(t), & u(1, t) = d_1(t), \\ u(x, 0) = u_0(x), \end{cases}$$
(1)

for the nonlinear diffusion equation on the interval [0, 1]. The input data for the program are: a function $u_0: [0, 1] \rightarrow \mathbb{R}$ and a concentration dependent diffusion coefficient D(u) > 0.

(a) Assume that the diffusion coefficient function is constant, e.g. $D(u) \equiv 1$, and $d_0(t) = d_0 = const$, $d_1(t) = d_1$. Check the results of the program with the results produced by the program written specifically for linear diffusion (labs 2 and 3). Especially confirm that for long time the solution tends to $(d_1 - d_0)x + d_0$.

(b) Solve numerically the problem (1) with diffusion coefficient $D(u) = \frac{1+2u^2}{1+u^2}$. Does it approach the solution of linear diffusion with D = 1 for long time?

Problem 2

Consider the simple reaction-diffusion problem (Fisher's model)

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} + \alpha u(1-u), \quad x \in (0, 1), \ t > 0,$$

$$\frac{\partial u}{\partial x}(0,t) = 0, \ \frac{\partial u}{\partial x}(1,t) = 0,$$

$$u(x,0) = u_0(x),$$
(2)

where $u_0(x)$ is the initial profile assumed to have range in the unit interval ($0 \le u_0(x) \le 1$).

(a) Define an explicit finite difference scheme for numerical treatment of this problem.

(b) Write a program which computes the numerical solution to (2).

(c) Perform test of the code for the following data: $\alpha = 1$, $u_0(x) = \cos^2 \pi x$. Plot the profiles for t = 0, 0.05, 05, 5.

(d) How the numerical simulations behave if the stability condition for Fisher's equation is not met?