

A method of verified computations for nonlinear homogeneous heat equations, Part II: Semigroup approach to construct an exact solution for time variable

Makoto Mizuguchi¹, Akitoshi Takayasu², Takayuki Kubo³,
and Shin'ichi Oishi^{2,4}

¹Graduate School of Fundamental Science and Engineering, Waseda University,

²Department of Applied Mathematics, Faculty of Science and Engineering, Waseda University,

³Institute of Mathematics, University of Tsukuba

⁴CREST, JST

makoto.math@fuji.waseda.jp

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Let $\Omega \subset \mathbb{R}^2$ be a bounded polygonal domain. In this talk, we consider a method of verified computations for nonlinear heat equations of the form:

$$\begin{cases} \partial_t u = \Delta u + f(u) & \text{in } (0, \infty) \times \Omega, \\ u|_{\partial\Omega} = 0 & \text{in } (0, \infty), \\ u(0, x) = u_0(x), & \text{in } \Omega, \end{cases} \quad (1)$$

where $f : L^\infty((0, \infty); H_0^1(\Omega)) \rightarrow L^\infty((0, \infty); L^2(\Omega))$ be a nonlinear mapping. We assume the Fréchet differentiable of f with respect to u on the spatial direction. Furthermore, let $u_0 \in D(\Delta)$ be a given initial function. Let $n \in \mathbb{N}$ be a fixed natural number. We divide the time: $0 = t_0 < t_1 < \dots < t_n < \infty$. For $k = 1, 2, \dots, n$, we define $T_k := (t_{k-1}, t_k]$, $\tau_k := t_k - t_{k-1}$, and $T := \bigcup T_k$. We can compute $\hat{u}_k \approx u(t_k)$ using the scheme established in [1]. Then we construct an approximate solution of (1), which is denoted by $\omega(t) \in L^\infty(T; H_0^1(\Omega))$:

$$\omega(t) := \sum_{k=1}^n \hat{u}_k \phi_k(t), \quad t \in T,$$

where $\phi_k(t)$ is piecewise linear Lagrange basis on each T_k defined by

$$\phi_k(t) := \begin{cases} \frac{t - t_{k-1}}{t_k - t_{k-1}}, & t \in T_k, \\ \frac{t_{k+1} - t}{t_{k+1} - t_k}, & t \in T_{k+1}, \\ 0, & \text{otherwise.} \end{cases}$$

In this part, we introduce how to construct explicitly $u(t)$ of (1) on the basis of the ideal approximate solution $\bar{u}(t) \in W^{1,1}(T; H_0^1(\Omega))$ defined by

$$\bar{u}(t) := \sum_{k=1}^n u_k \phi_k(t), \quad t \in T.$$

By using several techniques [2,3,4,5] of verified computations for elliptic problems, we can enclose the ideal approximate solution based on $\omega(t)$. For a given $v \in L^\infty(T_k; H_0^1(\Omega))$ and $\rho > 0$, we define a closed ball $B_k(v, \rho)$ centered at v with radius ρ . Let us assume that it satisfies

$$L_k(v, \rho) := \sup_{y \in B_k(v, \rho), t \in T_k} \|f'[y(t)]\|_{V, X} < \infty$$

Then we have the following theorem on each time interval T_k .

Theorem 1. *Let λ_{\min} be the minimal eigenvalue of the Laplacian with homogeneous boundary condition. We set*

$$\alpha := \left(2\sqrt{\frac{\tau_k}{e}} L_k(\bar{u}, \|u_k - u_{k-1}\|_V) + 1 + \frac{1 - e^{-\tau_k \lambda_{\min}}}{\tau_k \lambda_{\min}} \right) \|u_k - u_{k-1}\|_V.$$

If $\beta_k > 0$ satisfies

$$\left(1 - 2\sqrt{\frac{\tau_k}{e}} L_k(\bar{u}, \beta_k) \right) \beta_k - \alpha \geq 0 \quad \text{and} \quad \sqrt{\frac{\tau_k}{e}} L_k(2\bar{u}, \beta_k) < \frac{1}{2},$$

then the weak solution $u(t)$ of (1) uniquely exists in $B_k(\bar{u}, \beta_k)$ for $t \in T_k$.

The proof of theorem 1 will be introduced in the talk. The semigroup theory becomes a key part of the proof based on Banach's fixed point theorem. Furthermore, the convergence ratio of our estimates will be shown using some numerical experiments.

References:

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