MIXED GALERKIN FINITE ELEMENT SOLUTION OF THE HOMOGENEOUS BURGERS EQUATION

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element, Diffusive term

Abstract—

The Burgers' equation is a very useful mathematical model and can be used in solving a variety of interesting problems in applied mathematics. It models effectively certain problems of a fluid flow nature, in which either shocks or viscous dissipation is a significant factor. The mathematical theory behind the Burgers' equation is rich and interesting, and, in the broad sense, is a topic of active mathematical research. In this study we solve the homogeneous Burgers' equation using Galerkin mixed finite element method with Robin's boundary conditions. We use our results to find out the effect of removing the diffusive term and the convective term on the solution of the Burgers' equation. Our numerical results suggest that the omission of the convective term gives linear results. It is also observed that the approximations obtained without the diffusive term are not steady and they are non-convergent.

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Keywords—: Burgers' equation, Galerkin Method, Robin's boundary conditions, Finite

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I. INTRODUCTION

Burgers' equation was proposed as a mathematical model of turbulence [3]. Since then, this model equation has been found applicable in many disciplines such as number theory, gas dynamics, heat conduction, elasticity etc. Since Burgers' equation involves non linear advection term and dissipation term, it is used to simulate wave motion. Comparison of numerical solutions can be made due to having analytical solutions of the Burgers' equation. Various numerical techniques have been applied to solve the equation. The Burgers' equation is a non linear partial differential equation of second order as follows

$$\frac{\partial w}{\partial t}(t,x) + w(t,x)\frac{\partial w}{\partial x}(t,x) = \varepsilon \frac{\partial^2 w}{\partial x^2}(t,x) + f(t,x) \quad (1.1.1)$$

where $\frac{\partial w}{\partial t}(t,x)$ is the dependent variable

$$w(t,x)\frac{\partial w}{\partial x}(t,x)$$
 Is the convective term

$$\frac{\partial^2 w}{\partial x^2}(t,x)$$
 Is the diffusive term

f(t,x) is the forcing term

 ε Is the viscosity constant.

It is used in fluid dynamics teaching and in engineering as a simplified model for turbulence, boundary layer behaviour, shock wave formation and mass transport. It has been studied and applied for many decades. Many different closed form, series approximations and numerical solutions are known for particular set of boundary conditions. The study of the properties of Burgers' equation has attracted considerable attention due to its application in various theories. The equation plays a very vital role both for the conceptual understanding of a class of physical flows and for testing various numerical algorithms. A great deal of effort has been expended in the past years to compute efficiently the numerical solutions of this great equation. The Burgers' equation has been used to study a number of physically important phenomena, including shock waves, acoustic transmission and traffic flow [3]. Besides its importance in understanding

convection-diffusion phenomena, Burgers' equation can be used, especially for computational purposes for fluid flow problems.

In spite the fact that the numerical solution of Burgers' equation has received a fair amount of attention it seems to draw more and more attention every day. Actually some of the importance of Burgers' equation stems from the fact that it is one of the few non-linear equations with known exact solutions in low dimensions.

However the equation gets its name from the extensive research of Burgers' [4] beginning in 1939. He basically focussed on modelling turbulence, but the equation is useful in modelling such diverse physical phenomena as shock flows, traffic flow, acoustic transmission in fog etc. In fact, it can be used as a model for any non-linear wave propagation problem subject to dissipation.

Depending on what one is modelling this dissipation may result from viscosity, heat conduction, mass diffusion, thermal radiation, chemical reaction, or other source. We intend to take the point of view that Burgers' equation is a perturbation of the linear heat equation.

In particular, we consider the Burgers' Equation without a forcing term

$$\frac{\partial w}{\partial t}(t,x) + w(t,x)\frac{\partial w}{\partial x}(t,x) = \varepsilon \frac{\partial^2 w}{\partial x^2}(t,x) \quad (1.1.2)$$

Where $\varepsilon > 0$ is a viscosity constant in most problems. In this paper, ε is the thermal diffusivity.

There are several attempts that have been made to solve different kinds of Burgers' equation as discussed below.

Burgers' equation was first studied by Bateman [3] and then studied extensively by Burgers' [4] Fletcher also illustrated some of the dynamics and difficulties of solving the Burgers' equation.

Pugh [16] compares the Galerkin finite element method and the Garlerkin/conservation method in solving the homogenous Burgers' equation

$$\frac{\partial w}{\partial t}(t,x) + w(t,x)\frac{\partial w}{\partial x}(t,x) = \varepsilon \frac{\partial^2 w}{\partial x^2}(t,x) \qquad (1.1.3)$$

With homogenous Neumann boundary conditions on the interval [0, 1]

$$\frac{\partial w}{\partial x}(t,0) = 0 \; ; \; \frac{\partial w}{\partial x}(t,1) = 0$$
 (1.1.4)

with initial condition



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$$w(0,x) = w_0(x) \tag{1.1.5}$$

In the conservation method, the homogenous Burgers' equation is written as

$$\frac{\partial w}{\partial t}(t,x) + \frac{1}{2} \frac{\partial}{\partial x} (w^2(t,x)) = \varepsilon \frac{\partial^2 w}{\partial x^2}(t,x) \qquad (1.1.6)$$

He further discovered that the Galerkin/conservation method computed more quickly with less error than the Galerkin finite element method. In some cases the Galerkin/conservation method converged to a solution when the Galerkin finite element method diverged. Byrnes, Gilliam, and Shubov [6] proved that for a sufficiently small initial condition, the solution of the Burgers' equation with Neumann boundary conditions must converge to a constant as time approaches infinity. Burns et. al. later showed that this was true for any initial condition, provided the steady-state limit exists. Pugh [16], however, obtained non-constant steady-state solutions for larger initial conditions and smaller ε ($R_e = 120,240$).

Huanzen Chen and Ziwen Jiang [10] in their paper propose a new mixed finite element method called the characteristics-mixed method for approximating the solution to Burgers' equation. The hyperbolic part of the equation is approximated along the characteristics in time and the diffusion part of the equation is approximated by a mixed finite element method of lowest order. The scheme is locally conservative since fluid is transported along the approximate characteristics on the discrete level and the test function can be piece-wise constant. Their analysis showed that the new method approximate the scalar unknown and the vector flux optimally and simultaneously. They also showed that this scheme has much smaller time-truncation errors than those of standard methods.

K. Altiparmak [2] in his work, presented the Economized-rational approximations to find numerical solution of the one-dimensional Burgers' equation by discretizing the region in space over which the P.D.E.s are to be integrated using some mesh or grid, following which the space derivatives in the P.D.E.s and in the boundary conditions are replaced by some approximants.

D. S. Zhang, G.W. Wei and D.J. Kouri [7] numerically solved the Burgers' equation involving very high Reynolds numbers. They used a new approach based on the distributed approximating functional for representing spatial derivatives of the velocity field. They discovered that for moderately large Reynolds numbers, this simple approach can provide very high accuracy while

using a small number of grid points. In the case where the Reynolds numbers $\geq 10^5$, the exact solution is not available and the literature had a lot of discrepancy.

Lyle C. Smith [13] did a numerical study of the viscous Burgers' equation with Robins boundary conditions. He developed and tested two separate finite element and Galerkin schemes. He showed that the Galerkin/Conservation method give better results than the Galerkin method. He treated the Burgers' equation as a perturbation of the linear heat equation with the appropriate realistic constants.

In this paper, we use mixed Galerkin finite element method to solve the homogeneous Burgers' equation with Robin's boundary conditions on the interval [0,L]. We go ahead to study the effect of dropping the diffusive term $\varepsilon \frac{\partial^2 w}{\partial x^2}(t,x)$ and the non-linear convective term $w(t,x)\frac{\partial w}{\partial x}(t,x)$ on the approximations obtained. In particular we consider the Homogeneous Burgers' equation

$$\frac{\partial w}{\partial t}(t,x) + w(t,x)\frac{\partial w}{\partial x}(t,x) = \varepsilon \frac{\partial^2 w}{\partial x^2}(t,x)$$
 (1.1.7)

With Robin's boundary conditions

$$\frac{K_1}{L_1}w(t,0) - K\frac{\partial w}{\partial x}(t,0) = \frac{K_1}{L_1}u_1(t)$$
 (1.1.8)

$$\frac{K_2}{L_2} w(t, L) - K \frac{\partial w}{\partial x}(t, L) = \frac{K_2}{L_2} u_2(t)$$
 (1.1.9)

and initial condition

$$w(0,x) = \phi(x) \tag{1.2.0}$$

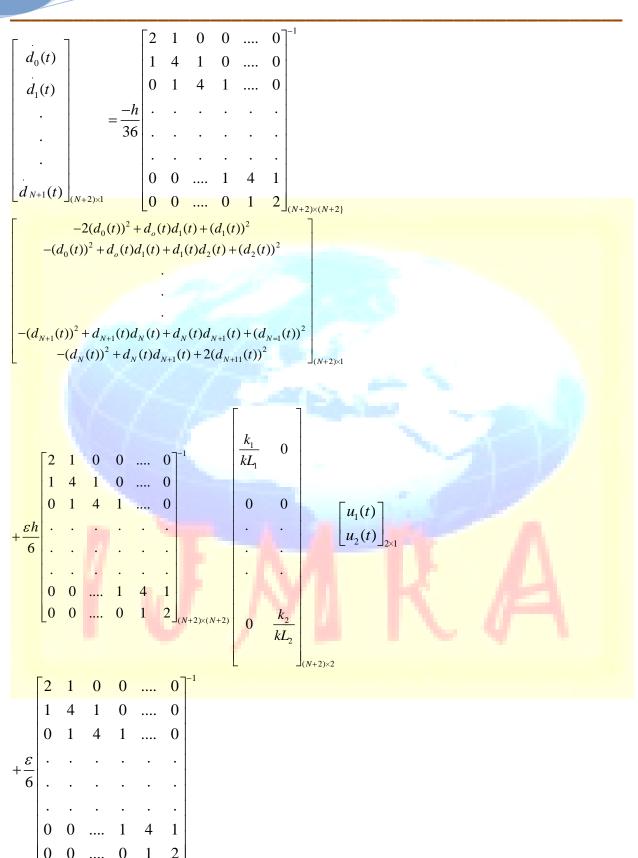
II. GALERKIN METHOD WITH ROBINS BOUNDARY CONDITIONS

Now the final form of our problem is

$$\dot{\mathbf{d}}(t) = - \mathbf{P}(\mathbf{d}(t)) + \varepsilon \mathbf{P}(\mathbf{d}(t)) + \varepsilon \mathbf{A} \mathbf{d}(t) \quad (1.2.1)$$

Given the initial condition $\mathbf{d}_0 = \mathbf{v} \mathbf{v}_0$ which yields the matrix





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$$\begin{bmatrix} -1 - \frac{hk_1}{kL_1} & 1 & 0 & 0 & \dots & 0 \\ 1 & -2 & 1 & 0 & \dots & 0 \\ 0 & 1 & -2 & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 1 & -2 & 1 \\ 0 & 0 & \dots & 0 & 1 & -1 - \frac{hk_2}{kL_2} \end{bmatrix}_{(N+2)\times(N+2)}$$

With initial conditions $\mathbf{d}_0 = [\mathbf{r}] \mathbf{w}_0$

III. GALERKIN METHOD WITH MODIFIED ROBINS BOUNDARY CONDITIONS

Here we solve

$$[\mathbf{Y}]\dot{\mathbf{d}}(t) = -P(\mathbf{d}(t)) - \varepsilon[s]\mathbf{d}(t)$$
 (1.2.2)

This gives us the matrix

$$\begin{bmatrix} d_0(t) \\ d_1(t) \\ \vdots \\ d_{N+1}(t) \end{bmatrix}_{(N+2)\times 1} = \begin{bmatrix} 2 & 1 & 0 & 0 & \dots & 0 \\ 1 & 4 & 1 & 0 & \dots & 0 \\ 0 & 1 & 4 & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \ddots & \ddots & \vdots \\ 0 & 0 & \dots & 1 & 4 & 1 \\ 0 & 0 & \dots & 0 & 1 & 2 \end{bmatrix}_{(N+2)\times (N+2)}$$

$$\begin{bmatrix} -2(d_0(t))^2 + d_o(t)d_1(t) + (d_1(t))^2 \\ -(d_0(t))^2 + d_o(t)d_1(t) + d_1(t)d_2(t) + (d_2(t))^2 \\ \vdots \\ -(d_{N+1}(t))^2 + d_{N+1}(t)d_N(t) + d_N(t)d_{N+1}(t) + (d_{N+1}(t))^2 \\ -(d_N(t))^2 + d_N(t)d_{N+1}(t) + 2(d_{N+11}(t))^2 \end{bmatrix}_{(N+2)\times 1}$$



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IV. BURGERS EQUATION WITHOUT A NON-LINEAR TERM

Here we solve

This yields the matrix

$$\begin{bmatrix} d_0(t) \\ d_1(t) \\ \vdots \\ d_{N+1}(t) \end{bmatrix} = \begin{bmatrix} 2 & 1 & 0 & 0 & \dots & 0 \\ 1 & 4 & 1 & 0 & \dots & 0 \\ 0 & 1 & 4 & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \ddots & \ddots & \vdots \\ 0 & 0 & \dots & 1 & 4 & 1 \\ 0 & 0 & \dots & 0 & 1 & 2 \end{bmatrix}_{(N+2)(t)}$$



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$$\begin{bmatrix} \frac{k_1}{kL_1} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \\ & \ddots & \ddots \\ & \ddots & \ddots \\ & & \ddots \\ \mathbf{0} & \frac{k_2}{kL_2} \end{bmatrix}_{(N+2)\times 2}$$

(1.2.4)

V. BURGERS EQUATION WITHOUT A DIFFUSIVE TERM

Here we seek to solve

$$\dot{\mathbf{d}}(t) = -P[Y]^{-1}(\mathbf{d}(t))$$

(1.2.5)

This yields the matrix

$$\begin{bmatrix} d_0(t) \\ d_1(t) \\ \vdots \\ \vdots \\ d_n(t) \end{bmatrix}$$

 $\begin{bmatrix} \cdot \\ d_{N+1}(t) \end{bmatrix}_{(N+2)X1}$

$$=-\frac{1}{6}\begin{bmatrix} -2(d_0(t))^2+d_o(t)d_1(t)+(d_1(t))^2\\ -(d_0(t))^2+d_o(t)d_1(t)+d_1(t)d_2(t)+(d_2(t))^2\\ & \cdot\\ & \cdot\\ -(d_{N+1}(t))^2+d_{N+1}(t)d_N(t)+d_N(t)d_{N+1}(t)+(d_{N+1}(t))^2\\ -(d_N(t))^2+d_N(t)d_{N+1}(t)+2(d_{N+1}(t))^2 \end{bmatrix}_{(N+2)X1}$$

$$\begin{bmatrix} d_{0}(t) \\ d_{1}(t) \\ \vdots \\ \vdots \\ d_{N+1}(t) \end{bmatrix}_{(N+2)X1}$$
 (1.2.6)

VI. RESULTS

Problems 1.2.1 and 1.2.2 are set up in MATLAB and solved using the ordinary differential equation solver. We employ numerical approximations using N=16 elements. This is the most cost effective number elements [2]. For an initial condition

 $w_0(x) = \frac{1}{4}\cos(\pi x + t)$ And $\varepsilon = \frac{1}{60}$ let's assume a copper rod of length 1 metre and thermal conductivity 0.93 calories/second.centimetre.degrees Celsius having two films on both sides of length 10 cm each and thermal conductivity of 0.55 calories/second.centimetre.degrees Celsius. Setting the controls $u_1(t)$ and $u_2(t)$ at zero and assuming an exact solution of the form $\frac{1}{4}e^{-\alpha}\cos(\pi x + t)$ at a final $t = \frac{1}{2}$ our results are obtained in the following tables.

Results for
$$\varepsilon = \frac{1}{60}$$

Table 1.2.7: Approximate finite element solutions

		Galerkin		
X	Galerkin	with	Exact	
	with Robins	Modified		
	Boundary	Robins		
	Conditions	Boundary		
		Conditions		
0	0.2500	0.2498	0.2479	
0.0588	0.2455	0.2449	0.2437	
0.1176	0.2330	0.2321	0.2312	
0.1765	0.2113	0.2112	0.2108	
0.2353	0.1840	0.1827	0.1832	
0.2941	0.1500	0.1485	0.1494	- N
0.3529	0.1109	0.1100	0.1105	Carrie - market
0.4118	0.0686	0.0662	0.0678	
<mark>0.47</mark> 06	0.0235	0.0221	0.0229	200
0.5294	-0.0235	-0.0221	-0.0229	
0.5882	-0.0686	-0.0662	-0.0678	A SHARM
<mark>0.6471</mark>	-0.1109	-0.1100	-0.1105	
0.7059	-0.1500	-0.1485	-0.1494	K MA
0.7647	-0.1840	-0.1827	-0.1832	
0.8235	-0.2113	-0.21 <mark>1</mark> 1	-0.2108	
0.8824	-0.2330	-0.2318	-0.2312	
0.9412	-0.2455	-0.2449	-0.2437	
1	-0.2500	-0.2498	-0.2479	

With error norms

$$\left\|G_{RBC}-G_{E}\right\|=0.051$$

$$\left\|G_{RBC \to NBC} - G_E\right\| = 0.046$$



Results for
$$\varepsilon = \frac{1}{120}$$

Table 1.2.8: Approximate finite element solutions

		Galerkin with		
V	Galerkin with Robins	Modified Robins	Exact	
X	Boundary Conditions	Boundary	Exact	
		Conditions		
0	0.2600	0.2520	0.2490	
0.0588	0.2509	0.2469	0.2447	
0.1176	0.2383	0.2339	0.2321	
0.1765	0.2147	0.2131	0.2117	
0.2353	0.1868	0.1851	0.1840	
0.2941	0.1549	0.1504	0.150	
0.3529	0.1128	0.1116	0.111	
0.4118	0.0685	0.0684	0.0681	
0.4706	0.0239	0.0234	0.023	
0.5294	-0.0239	-0.0234	-0.023	
0.5882	-0.0685	-0.0684	-0.0681	
0.6471	-0.1128	-0.1116	-0.111	
0.7059	-0.1549	-0.1504	-0.150	
0.7647	-0.1868	-0.1851	-0.1840	
0.8235	-0.2147	-0.2131	-0.2117	
0.8824	-0.2383	-0.2339	-0.2321	
0.9412	-0.2509	-0.2469	-0.2447	
1	-0.2600	-0.2520	-0.2490	

With error norms

$$||G_{RBC} - G_E|| = 0.006524$$

$$\left\|G_{RBC \to NBC} - G_E\right\| = 0.00541$$



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Results for
$$\varepsilon = \frac{1}{240}$$

Table 1.2.9: Approximate finite element solutions

	Galerkin with	Galerkin with	
X	Robins Boundary	Modified Robins	Exact
	Conditions	Boundary Conditions	
0	0.2514	0.2503	0.2495
0.0588	0.2468	0.2459	0.2452
0.1176	0.2340	0.2332	0.2326
0.1765	0.2130	0.2130	0.2121
0.2353	0.1856	0.1850	0.1844
0.2941	0.1517	0.1510	0.1503
0.3529	0.1122	0.1119	0.1112
0.4118	0.0714	0.0712	0.0683
0.4706	0.0340	0.0320	0.023
0.5294	-0.0340	-0.0320	-0.023
0.5882	-0.0714	-0.0712	-0.0683
0.6471	-0.1122	-0.1119	-0.1112
0.7059	-0.1517	-0.1510	-0.1503
0.7647	-0.1856	-0.1850	-0.1844
0.8235	-0.2130	-0.2130	-0.2121
0.8824	-0.2380	-0.2332	-0.2326
0.9412	-0.2468	-0.2459	-0.2452
1	-0.2514	-0.2503	-0.2495

With error norms

$$||G_{RBC} - G_E|| = 0.00734$$

$$||G_{RBC \to NBC} - G_E|| = 0.00604$$



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Approximate results for 1.2.4 and 1.2.6 are recorded below

Table 1.3.0: Approximate solutions without convective and diffusive terms

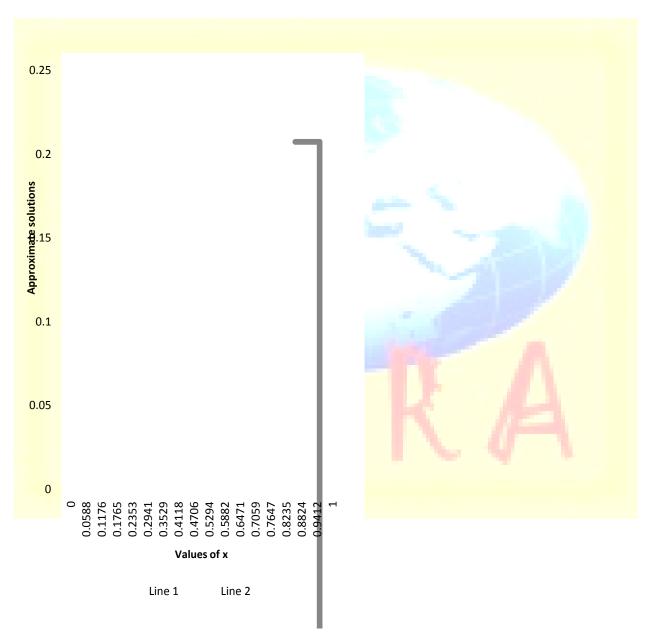
	Homogeneous Burgers	Homogeneous Burgers	
X	Equation without a	Equation without a diffusive	
	convective term	term	
0	0.2432	0.2464	
0.0588	0.2431	0.2333	
0.1176	0.2301	0.2217	
0.1765	0.2176	0.2041	
0.2353	0.2051	0.1983	
0.2941	0.1926	0.1850	
0.3529	0.1801	0.1813	
0.4118	0.1676	0.1776	
0.4706	0.1551	0.1662	
0.5294	0.1426	0.1551	
0.5882	0.1301	0.1423	
0.6471	0.1176	0.1322	
0.7059	0.1051	0.1009	
0.7647	0.1046	0.1211	
0.8235	0.1038	0.1116	
0.8824	0.1021	0.1081	
0.9412	0.1020	0.1076	
1	0.1020	0.1074	

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And graphically represented as

Figure 1.3.1: Graphical solution without convective and diffusive terms

0.3



Line 1 – solution of homogeneous Burgers Equation without a convective term

Line 2 – homogeneous Burgers Equation without a diffusive term



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VII. CONCLUSION

The numerical results obtained in this work clearly show that for a homogeneous Burgers equation there exists steady state solutions which are non-constant for certain initial conditions and Reynolds Numbers. We have noted that as the Reynolds Numbers increase the error norms become large thus lowering the accuracy levels.

We have observed cases where values obtained using pure Robins Boundary Conditions on the homogeneous Burgers equation vary greatly from those obtained using modified Robins Boundary Conditions. But we can confidently say that both approximations are representative of the exact conditions.

On exploring the effect of dropping the diffusive term, we observe that the approximations obtained are not as steady. The solutions are also non-convergent. This can lead us to deduce that the diffusive term is responsible for streamline flow in fluids and the lack of it leads to a disturbed flow or better still a turbulent flow. For the convective term our numerical results suggest that the lack of it from the homogenous Burgers equation gives us linear results.



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