

A parameter-uniform numerical method for singularly perturbed Burgers' equation

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Outline of this talk

- Introducing the problem
- Some properties of the problem
- Numerical method
- Convergence analysis
- Numerical results

The problem

Consider the 1D singularly perturbed Burgers' IVP

$$L_\varepsilon u := \frac{\partial u}{\partial t}(x, t) - \varepsilon \frac{\partial^2 u}{\partial x^2}(x, t) + u(x, t) \frac{\partial u}{\partial x}(x, t) = 0, \quad (1)$$

$$(x, t) \in D \equiv \Omega \times (0, T] \equiv (0, 1) \times (0, T],$$

$$u(x, 0) = f(x), \quad x \in \Omega, \quad (2)$$

and boundary conditions

$$u(0, t) = 0, \quad u(1, t) = 0, \quad t \in [0, T], \quad (3)$$

$0 < \varepsilon \ll 1$: small parameter

The prescribed function $f(x)$ is sufficiently smooth.

Compatibility conditions $f(0) = 0 = f(1)$ at $(0, 0)$ and $(1, 0)$ of the domain $\bar{D}$.

Compatibility conditions + suitable continuity of $f(x)$: IBVP (1)-(3) has a unique solution $u(x, t)$.

When $\varepsilon \rightarrow 0$: boundary layer near to $x = 1$.

Properties of the continuous problem

Lemma

(Maximum principle) Let $\Phi(x, t) \in C^{2,1}(\bar{D})$. Then if $\Phi(x, t) \geq 0$, $\forall (x, t) \in \partial D$ and $L_\varepsilon \Phi(x, t) \geq 0$, $\forall (x, t) \in D$, implies $\Phi(x, t) \geq 0$, $\forall (x, t) \in \bar{D}$.

Proof.

Let (x^*, t^*) be such that $\Phi(x^*, t^*) = \min_{(x,t) \in \bar{D}} \Phi(x, t) < 0$. From the hypotheses we have $(x^*, t^*) \notin \partial D$, $\Phi_x(x^*, t^*) = \Phi_t(x^*, t^*) = 0$, and $\Phi_{xx}(x^*, t^*) > 0$. Thus

$$L_\varepsilon \Phi(x^*, t^*) = \Phi_t(x^*, t^*) - \varepsilon \Phi_{xx}(x^*, t^*) + \Phi(x^*, t^*) \Phi_x(x^*, t^*) = -\varepsilon \Phi_{xx}(x^*, t^*) < 0$$

which contradicts to the assumption $L_\varepsilon \Phi \geq 0$ on D and hence $\Phi(x, t) \geq 0$, $\forall (x, t) \in \bar{D}$. □

Properties of the continuous problem (cont'd)

Lemma

Let $u(x, t)$ be the solution of (1)-(3). There exists a positive number C , which is independent of ε , such that for all small values of the perturbation parameter ε

$$|u(x, t) - f(x)| \leq Ct, \quad \forall (x, t) \in \bar{D}.$$

Furthermore,

$$|u(x, t)| \leq C, \quad \forall (x, t) \in \bar{D}.$$

Lemma

Let $u(x, t)$ be the solution of (1)-(3). By keeping x fixed along the line $\{(x, t) \in D : 0 \leq t \leq T\}$ the bounds of u_t and u_{tt} are given by

$$\frac{\partial^i u(x, t)}{\partial t^i} \leq C, \quad \forall (x, t) \in D, \quad \text{for } i = 1, 2.$$

Numerical method

M, N : positive integers and $\bar{D}_M^N$: rectangular grid discretization of the rectangular domain $\bar{D} = \bar{\Omega} \times [0, T]$

Nodes are the (x_m, t_n) for $m = 0, 1, \dots, M$ and $n = 0, 1, \dots, N$

$$t_n = nk, \quad k = \frac{T}{N}, \quad n = 0, 1, \dots, N,$$

$$x_m = mh, \quad h = \frac{1}{M}, \quad m = 0, 1, \dots, M.$$

$u_m^n \approx u(x_m, t_n)$ at an arbitrary grid point (x_m, t_n) .

Numerical method (cont'd)

Time discretization with the averaged Crank-Nicolson method.

At the point $(x, t_{n+\frac{1}{2}})$, equation (1) can be approximated as

$$u_t^{n+\frac{1}{2}} = \varepsilon u_{xx}^{n+\frac{1}{2}} - (uu_x)^{n+\frac{1}{2}}, \quad (4)$$

where $u^{n+\frac{1}{2}}(x)$ is the approximate of $u(x, t_{n+\frac{1}{2}})$.

Using Taylor series expansion, the time derivative of u at $n + \frac{1}{2}$ time level is given by

$$u_t^{n+\frac{1}{2}} = \frac{u^{n+1} - u^n}{k} + \tau, \quad (5)$$

where $\tau = -\frac{k^2}{24} u_{ttt}(x, \eta)$, $t_n \leq \eta \leq t_{n+1}$.

Substitute (5) in (4) and approximate the right side of equation (4) by the average of n and $n + 1$ time level, we obtain

$$\frac{u^{n+1} - u^n}{k} + \tau = \varepsilon \frac{u_{xx}^{n+1} + u_{xx}^n}{2} - \frac{u^{n+1} u_x^{n+1} + u^n u_x^n}{2}. \quad (6)$$

Numerical method (cont'd)

$$-\varepsilon u_{xx}^{n+1} + u^{n+1} u_x^{n+1} + \frac{2}{k} u^{n+1} = \varepsilon(u_{xx}^n) - u^n u_x^n + \frac{2}{k} u^n - 2\tau. \quad (7)$$

The semi-discrete problem can now be written as

$$u^0 = u(x, 0) = f(x),$$
$$-\varepsilon u_{xx}^{n+1} + u^{n+1} u_x^{n+1} + \frac{2}{k} u^{n+1} = \varepsilon(u_{xx}^n) - u^n u_x^n + \frac{2}{k} u^n, \quad (8)$$

with boundary conditions

$$u^{n+1}(0) = 0, \quad u^{n+1}(1) = 0, \quad n = 0, 1, \dots, N-1.$$

Equation (8) is a nonlinear two-point boundary value problem for each $n = 0, 1, \dots, N-1$.

Numerical method (cont'd)

Linearize the nonlinear BVP (8) by using Newton's quasilinearization approach. The nonlinear eq. (8) can be written as

$$\varepsilon u_{xx}^{n+1} = F(u^{n+1}, u_x^{n+1}), \quad (9)$$

where

$$F(u^{n+1}, u_x^{n+1}) = u^{n+1} u_x^{n+1} + \frac{2}{k} u^{n+1} - \varepsilon(u_{xx}^n) + u^n u_x^n - \frac{2}{k} u^n. \quad (10)$$

Suppose $(u^{n+1,(j)}(x), u_x^{n+1,(j)}(x))$ be the (j) th nominal solution to (9). Taking the Taylor series expansion of F up to first-order terms around the nominal solution $(u^{n+1,(j)}, u_x^{n+1,(j)})$, we obtain

Numerical method (cont'd)

$$\begin{aligned} F\left(u^{n+1,(j+1)}, u_x^{n+1,(j+1)}\right) &= F\left(u^{n+1,(j)}, u_x^{n+1,(j)}\right) \\ &+ \left(u^{n+1,(j+1)} - u^{n+1,(j)}\right) F_{u^{n+1}}\left(u^{n+1,(j)}, u_x^{n+1,(j)}\right) \\ &+ \left(u_x^{n+1,(j+1)} - u_x^{n+1,(j)}\right) F_{u_x^{n+1}}\left(u^{n+1,(j)}, u_x^{n+1,(j)}\right) \end{aligned}$$

Substitute (11) in (9) and after simplification, we obtain the following sequence of linear second order differential equations

$$\begin{aligned} -\varepsilon u_{xx}^{n+1,(j+1)} + u^{n+1,(j)} u_x^{n+1,(j+1)} + \left(u_x^{n+1,(j)} + \frac{2}{k}\right) u^{n+1,(j+1)} & \quad (11) \\ = \varepsilon u_{xx}^{n,(j+1)} + \left(\frac{2}{k} - u_x^{n,(j+1)}\right) u^{n,(j+1)} + u^{n+1,(j)} u_x^{n+1,(j)}, & \end{aligned}$$

with BCs

$$u^{n+1,(j+1)}(0) = 0, \quad u^{n+1,(j+1)}(1) = 0, \quad n = 0, 1, \dots, N-1,$$

Iteration index $j = 0, 1, 2, \dots$, init. guess: $u^{n+1,(0)}(x)$.

Numerical method (cont'd)

For the sake of simplicity, use the following notations

$$U(x) = u^{n+1,(j+1)}(x), \quad a(x) = u^{n+1,(j)}(x), \quad b(x) = u_x^{n+1,(j)}(x) + \frac{2}{k},$$

$$H(x) = \varepsilon u_{xx}^{n,(j+1)} + \left(\frac{2}{k} - u_x^{n,(j+1)} \right) u^{n,(j+1)} + u^{n+1,(j)} u_x^{n+1,(j)}.$$

Eq. (11) can be written as

$$L_\varepsilon^N U(x) = H(x), \quad x \in \Omega, \quad (12)$$

with BCs $U(0) = 0$, $U(1) = 0$,

$$L_\varepsilon^N U(x) = -\varepsilon U_{xx} + a(x)U_x + b(x)U.$$

Assume $a(x)$, $b(x)$ and $H(x)$ are sufficiently smooth functions and $a(x) \geq \alpha > 0$, $b(x) \geq \beta > 0$.

Under these conditions, the linear SP BVP (12) has a unique solution that exhibits a boundary layer at $x = 1$ when $\varepsilon \rightarrow 0$.

Numerical method (cont'd)

Let $(u^{n+1,(j)}(x), (u_x)^{n+1,(j)}(x))$ be the j th nominal solution to (9) and

$$p = \max_{\|u^{n+1}\| \leq 1} |F_{u^{n+1}}|, \quad q = \max_{\|u^{n+1}\| \leq 1} |F_{u^{n+1}u^{n+1}}|. \quad (13)$$

In [2] the following inequality was proved

$$\max_x |u^{n+1,(j+2)} - u^{n+1,(j+1)}| \leq \frac{q}{8\varepsilon(1 - p/4\varepsilon)} \max_x |u^{n+1,(j+1)} - u^{n+1,(j)}|^2 \quad (14)$$

Thus the sequence of linear equations converges quadratically provided that

$$\frac{q}{8\varepsilon(1 - p/4\varepsilon)} < 1. \quad (15)$$

The inequality (15) holds by choosing an appropriate initial approximation $u^{n+1,(0)}$ such that $|u^{n+1,(1)} - u^{n+1,(0)}|$ is small.

Numerical method (cont'd)

The linear L_ε^N defined in (12) satisfies the following maximum principle.

Lemma

(Semi-discrete maximum principle) Assume that $\phi(0) \geq 0$, $\phi(1) \geq 0$ and $L_\varepsilon^N \phi(x) \geq 0$ for all $x \in \Omega$ then $\phi(x) \geq 0$ for all $x \in \bar{\Omega}$.

Proof.

Suppose there exist x^* such that $\phi(x^*) = \min_{x \in \bar{\Omega}} \phi(x) < 0$. From the hypothesis we have $x^* \neq 0$, $x^* \neq 1$, $\phi_x(x^*) = 0$ and $\phi_{xx}(x^*) > 0$. Then, we have

$$\begin{aligned} L_\varepsilon^N \phi(x^*) &= -\varepsilon \phi_{xx}(x^*) + a(x^*) \phi_x(x^*) + b(x^*) \phi(x^*) \\ &= -\varepsilon \phi_{xx}(x^*) + b(x^*) \phi(x^*) < 0, \text{ since } b(x^*) > 0, \end{aligned}$$

which contradicts the assumption and hence $\phi(x) \geq 0$ for all $x \in \bar{\Omega}$. □

Numerical method (cont'd)

Local error $e_{n+1} = u(x, t_{n+1}) - U(x)$.

Lemma

The local error estimate in the temporal direction is given by

$$\|e_{n+1}\|_{\infty} \leq Ck^3.$$

The global error of the time semi-discretization is $E_n = \sum_{i=1}^n e_i$.

Theorem

The global error estimate at t_n is given by

$$\|E_n\|_{\infty} \leq Ck^2, \quad nk \leq T.$$

Numerical method (cont'd)

Lemma

Let $U(x)$ be the solution of (12), the bounds of $U(x)$ and its derivatives are

$$\left| \frac{\partial^i U}{\partial x^i} \right| \leq C (1 + \varepsilon^{-i} \exp(-\alpha(1-x)/\varepsilon)), \quad i = 0, 1, 2, 3. \quad (16)$$

Numerical method (cont'd)

$$L_{\varepsilon}^{M,N} U_m := -\varepsilon \left[\frac{U_{m+1} - 2U_m + U_{m-1}}{\psi_m^2} \right] + a_m \left[\frac{U_m - U_{m-1}}{h} \right] + b_m U_m = H_m, \quad (17)$$

where $\psi_m^2 = \frac{h\varepsilon}{a_m} \left(\exp\left(\frac{a_m}{\varepsilon}\right) - 1 \right)$, $m = 1, 2, \dots, M-1$.

$$E_m U_{m-1} + F_m U_m + G_m U_{m+1} = H_m, \quad m = 1, 2, \dots, M-1, \quad (18)$$

where

$$E_m = \frac{-\varepsilon}{\psi_m^2} - \frac{a_m}{h}, \quad (19)$$

$$F_m = \frac{2\varepsilon}{\psi_m^2} + \frac{a_m}{h} + b_m, \quad (20)$$

$$G_m = -\frac{\varepsilon}{\psi_m^2}, \quad (21)$$

$$H_m = \frac{\varepsilon}{\psi_m^2} (u_{m-1}^{n,(j+1)} - 2u_m^{n,(j+1)} + u_{m+1}^{n,(j+1)}) \quad (22)$$

Convergence analysis

Lemma

(Fully discrete maximum principle) Suppose for any mesh function ϕ^M , $\phi^M(x_0) \geq 0$, $\phi^M(x_M) \geq 0$ and $L_\varepsilon^{M,N} \phi_m^M \geq 0$ for $1 \leq m \leq M-1$ then $\phi_m^M \geq 0$ for $0 \leq m \leq M$.

Proof.

Suppose there exist m^* be such that $\phi^M(x_{m^*}) = \min_{0 \leq m \leq M} \phi^M(x_m) < 0$. From the hypothesis we have $m^* \neq 0$, $m^* \neq M$. Thus, we have

$$\begin{aligned} L_\varepsilon^{M,N} \phi^M(x_{m^*}) &= -\varepsilon \left[\frac{\phi_{m^*+1}^M - 2\phi_{m^*}^M + \phi_{m^*-1}^M}{\psi_{m^*}^2} \right] + a(x_{m^*}) \left[\frac{\phi_{m^*}^M - \phi_{m^*-1}^M}{h} \right] \\ &\quad + b(x_{m^*}) \phi_{m^*}^M < 0, \end{aligned}$$

which contradicts the assumption and hence $\phi_m^M \geq 0$ for $0 \leq m \leq M$. $\square$

Convergence analysis (cont'd)

Lemma

Let ϕ^M be any mesh function such that $\phi_0^M = \phi_M^M = 0$, then

$$|\phi_m^M| \leq \frac{1}{\beta} \max_{1 \leq i \leq M-1} |L_\varepsilon^{M,N} \phi_i^M|, \quad 0 \leq m \leq M.$$

Proof.

Consider the barrier functions $\Psi_m^\pm = \frac{1}{\beta} \max_{1 \leq i \leq M-1} |L_\varepsilon^{M,N} \phi_i^M| \pm \phi_m^M$. We see that $\Psi^\pm(0) \geq 0$, $\Psi^\pm(1) \geq 0$. and $L_\varepsilon^{M,N} \Psi_m^\pm \geq 0$, $1 \leq m \leq M-1$. An application of Lemma 8 yields

$$|\phi_m^M| \leq \frac{1}{\beta} \max_{1 \leq i \leq M-1} |L_\varepsilon^{M,N} \phi_i^M|, \quad 0 \leq m \leq M.$$



Convergence analysis (cont'd)

Theorem

(Error in the spatial direction) Let $U(x)$ be the solution of the problem (12) after temporal discretization and U_m be the solution of (17) after the full discretization. Then, the error estimate is given by

$$|U(x_m) - U_m| \leq CM^{-1}, \quad 0 \leq m \leq M.$$

Proof.

The local trunc. error of the FOFDM(17) is given by

$$\begin{aligned} L_{\varepsilon}^{M,N}(U(x_m) - U_m) &= [-\varepsilon U''(x_m) + a(x_m)U'(x_m) + b(x_m)U(x_m)] \\ &\quad - [-\varepsilon \frac{h^2}{\psi^2} D^+ D^- U(x_m) + a(x_m)D^- U(x_m) + b(x_m)U(x_m)] \\ &= \varepsilon \left(\frac{h^2}{\psi^2} D^+ D^- - \frac{d^2}{dx^2} \right) U(x_m) + a(x_m) \left(\frac{d}{dx} - D^- \right) U(x_m), \end{aligned}$$

$$\text{where } D^+ D^- U(x_m) = \frac{U(x_{m+1}) - 2U(x_m) + U(x_{m-1}))}{h^2}.$$

Convergence analysis (cont'd)

Proof.

$$\begin{aligned} |L_{\varepsilon}^{M,N}(U(x_m) - U_m)| &\leq \varepsilon |(\frac{h^2}{\psi^2} - 1)D^+ D^- U(x_m)| + \varepsilon |(D^+ D^- - \frac{d^2}{dx^2})U(x_m)| \\ &\quad + |a(x_m)(\frac{d}{dx} - D^-)U(x_m)|. \end{aligned} \quad (23)$$

Simplifying as,

$$\frac{h^2}{\psi^2} - 1 = -\frac{a(\eta)h}{2\varepsilon + ha(\eta)}, \quad (24)$$

$$(D^+ D^- - \frac{d^2}{dx^2})U(x_m) = \frac{h^2}{16} \frac{d^4 U}{dx^4}(\eta), \quad (25)$$

$$(\frac{d}{dx} - D^-)U(x_m) = \frac{h}{2} \frac{d^2 U}{dx^2}(\eta), \quad (26)$$

for some η , $x_{m-1} \leq \eta \leq x_{m+1}$.

Convergence analysis (cont'd)

Proof.

Using (24)-(26), equation (23) leads to,

$$|L_\varepsilon^{M,N}(U(x_m) - U_m)| \leq \varepsilon \frac{a(\eta)h}{2\varepsilon + ha(\eta)} \left\| \frac{d^2 U}{dx^2}(\eta) \right\| + \varepsilon \frac{h^2}{16} \left\| \frac{d^4 U}{dx^4}(\eta) \right\| + a(x_m) \frac{h}{2} \left\| \frac{d^2 U}{dx^2}(x_m) \right\| \quad (27)$$

Using the bounds of derivatives in (16) and the boundedness of $a(x)$, we obtain

$$\begin{aligned} |L_\varepsilon^{M,N}(U(x_m) - U_m)| &\leq \frac{h}{2\varepsilon + ha(\eta)} C_\varepsilon \left(1 + \varepsilon^{-2} \exp\left(\frac{-\alpha(1-x_m)}{\varepsilon}\right) \right) + Ch^2 \varepsilon \\ &\quad + Ch \left(1 + \varepsilon^{-2} \exp\left(\frac{-\alpha(1-x_m)}{\varepsilon}\right) \right) \leq \\ &\quad + Ch \left(1 + \varepsilon^{-2} \exp\left(\frac{-\alpha(1-x)}{\varepsilon}\right) \right) \end{aligned}$$

Convergence analysis (cont'd)

Proof.

Apply limit as ε approaches to zero, we have

$$\lim_{\varepsilon \rightarrow 0} |L_{\varepsilon}^{M,N}(U(x_m) - U_m)| \leq Ch, \quad m = 0, 1, \dots, M.$$

Lemma 9 leads to

$$\lim_{\varepsilon \rightarrow 0} |U(x_m) - U_m| \leq Ch. \quad (28)$$



Convergence analysis (cont'd)

The combination of Theorems 6 and 10 gives the following ε -uniform convergence estimate for the total discrete scheme.

Theorem

Let $u(x, t)$ be the solution of the problem (1) and U_m be the approximation to the solution $u(x_m, t_{n+1})$ of the fully discretized scheme given by (17). Then, the error estimate for the totally discrete scheme is given by

$$|u(x_m, t_{n+1}) - U_m| \leq C(h + k^2), \quad 0 \leq m \leq M.$$

Convergence analysis (cont'd)

The maximum nodal error

$$E_{\varepsilon}^{M,N} = \max_{(x_m, t_n) \in D_M^N} |u_{m;M}^{n;N} - u_{m;2M}^{n;2N}|,$$

The ε -uniform maximum nodal error is defined by $E^{M,N} = \max_{\varepsilon} E_{\varepsilon}^{M,N}$.

Rate of convergence $R_{\varepsilon}^{M,N} = \log_2 \left(\frac{E_{\varepsilon}^{M,N}}{E_{\varepsilon}^{2M,2N}} \right)$, and the numerical ε -uniform rate of convergence is defined as $R^{M,N} = \max_{\varepsilon} R_{\varepsilon}^{M,N}$.

Stopping criterion for Newton quasilinearization:

$$\|u_m^{n+1,(j+1)} - u_m^{n+1,(j)}\| \leq 10^{-6}. \quad (29)$$

Numerical results

Example

Consider the singularly perturbed Burgers' problem:

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

subject to the conditions:

$$u(x, 0) = \sin(\pi x), \quad 0 < x < 1,$$

$$u(0, t) = 0 = u(1, t), \quad 0 \leq t \leq 1.$$

The Fourier series solution for this example is known using Cole-Hopf transformation [?], that is,

$$u(x, t) = 2\varepsilon\pi \frac{\sum_{n=1}^{\infty} \exp(-\varepsilon n^2 \pi^2 t) n A_n \sin(n\pi x)}{A_0 + \sum_{n=1}^{\infty} \exp(-\varepsilon n^2 \pi^2 t) A_n \cos(n\pi x)}, \quad (30)$$

Numerical results (cont'd)

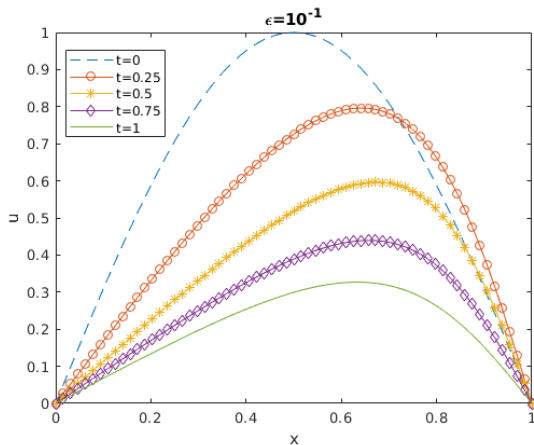


Figure: Numerical solutions for Example 12 at different time levels with $M = 64$, $N = 40$.

Numerical results (cont'd)

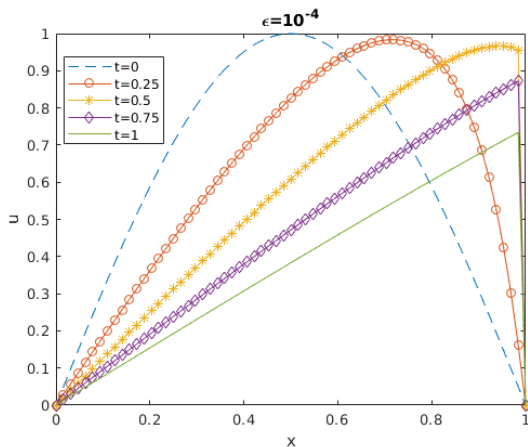


Figure: Numerical solutions for Example 12 at different time levels with $M = 64$, $N = 40$.

Numerical results (cont'd)

$\varepsilon \downarrow$	N=20	N=40	N=80	N=160	320
10^0	1.041e-02	2.294e-03	5.120e-04	1.266e-04	3.150e-05
	2.182	2.164	2.016	2.006	
10^{-2}	8.208e-03	2.260e-03	5.752e-04	1.439e-04	3.599e-05
	1.861	1.974	1.998	2.000	
10^{-4}	1.354e-02	4.330e-03	1.167e-03	2.921e-04	7.305e-05
	1.645	1.892	1.998	2.000	
10^{-6}	1.354e-02	4.330e-03	1.167e-03	2.921e-04	7.305e-05
	1.645	1.892	1.998	2.000	
10^{-8}	1.354e-02	4.330e-03	1.167e-03	2.921e-04	7.305e-05
	1.645	1.892	1.998	2.000	
10^{-10}	1.354e-02	4.330e-03	1.167e-03	2.921e-04	7.305e-05
	1.645	1.892	1.998	2.000	
10^{-12}	1.354e-02	4.330e-03	1.167e-03	2.921e-04	7.305e-05
	1.645	1.892	1.998	2.000	

Table: Maximum nodal errors and numerical rate of convergence for Example 12 at the number of intervals N by fixing the spatial mesh size $M = 64$.

Numerical results (cont'd)

$\varepsilon \downarrow$	M=64	M=128	M=256	M=512	1024
10^0	6.355e-05	1.589e-05	3.972e-06	9.931e-07	2.483e-07
	2.000	2.000	2.000	2.000	
10^{-2}	2.408e-02	5.413e-03	1.310e-03	3.274e-04	8.168e-05
	2.153	2.047	2.000	2.003	
10^{-4}	5.802e-02	3.501e-02	1.927e-02	1.003e-02	4.835e-03
	0.729	0.862	0.942	1.052	
10^{-6}	5.802e-02	3.500e-02	1.921e-02	1.002e-02	5.100e-03
	0.729	0.866	0.939	0.974	
10^{-8}	5.802e-02	3.500e-02	1.921e-02	1.002e-02	5.100e-03
	0.729	0.866	0.939	0.974	
10^{-10}	5.802e-02	3.500e-02	1.921e-02	1.002e-02	5.100e-03
	0.729	0.866	0.939	0.974	
10^{-12}	5.802e-02	3.500e-02	1.921e-02	1.002e-02	5.100e-03
	0.729	0.866	0.939	0.974	

Table: Maximum nodal errors and numerical rate of convergence for Example 12 at the number of intervals M by fixing the temporal mesh size $N = 10$.

References



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