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Բնական և ֆիզիկամաթեմատիկական գիտություններ

(աշխարհագրություն և երկրաբանություն, ինֆորմատիկա և կիրառական
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քիմիա, ֆարմացիա, ֆիզիկա)

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ընկերություն
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Էլ. փոստ՝ sss@ysu.am
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THE EXACTNESS OF AN ALGORITHM STEP FOR A DYNAMIC BEAM

AMS subject classifications: 65M60, 65M15.

1. Problem statement

Let us consider the nonlinear differential equation

$$\frac{\partial^2 u}{\partial t^2}(x, t) + \frac{\partial^4 u}{\partial x^4}(x, t) - h \frac{\partial^4 u}{\partial x^2 \partial t^2}(x, t) - \left(\lambda + \int_0^L \left(\frac{\partial u}{\partial \xi}(\xi, t) \right)^2 d\xi \right) \frac{\partial^2 u}{\partial x^2} = f(x, t), \quad (1.1)$$

$$0 < x < L, \quad 0 < t \leq T,$$

with the initial boundary conditions

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

$$u(0, t) = u(L, t) = 0, \quad \frac{\partial^2 u}{\partial x^2}(0, t) = \frac{\partial^2 u}{\partial x^2}(L, t) = 0, \quad (1.2)$$

where $h \geq 0$ and $\lambda > 0$ are some given constants, $u^0(x)$, $u^1(x)$ and $f(x, t)$ are the given functions and $u(x, t)$ is the function we want to obtain.

Equation (1.1) is given in E. Henriques de Brito [2] and belongs to the class of equations based on the Timoshenko theory [6]. Here we consider one of the questions of approximate algorithms for equation (1.1). Numerical algorithms for nonlinear integro-differential dynamic beam equations are investigated in [1, 3, 4, 5, 7].

2. Solvability

In [2], the existence and uniqueness of a generalised solution of the Cauchy problem is proved for the equation

$$(I + hA)u'' + A^2u + \left[\lambda + M \left(\left| A^{\frac{1}{2}}u \right|^2 \right) \right] Au = f$$

a particular case of which is equation (1.1). Let us apply the result of [2] to our case.

The symbol $(,)$ will be understood as a scalar product in $L_2(0, L)$. Let $\overset{0}{W}_2^2(0, L)$ consist of functions of the space $\overset{0}{W}_2^2(0, L) \cap W_2^2(0, L)$.

According to [2], if

$$u^0(x) \in \overset{0}{W}_2^2(0, L), \quad u^1(x) \in \overset{0}{W}_2^1(0, L), \quad f(x, t) \in L_2 \left(0, L; \overset{0}{W}_2^1(0, L) \right), \quad (2.1)$$

then there is a unique function $u = u(x, t)$,

$$u \in L^\infty \left(0, T; W_2^0(0, L) \right), \quad \frac{\partial u}{\partial t} \in L^\infty(0, T; W_2^1(0, L)), \quad (2.2)$$

such that u is a weak solution of problem (1.1), (1.2), i.e. for every $v = v(x) \in W_2^0(0, L)$,

$$\frac{d}{dt} \left[\left(\frac{\partial u}{\partial t}, v \right) + h \left(\frac{\partial^2 u}{\partial x \partial t}, \frac{\partial v}{\partial x} \right) \right] + \left(\frac{\partial^2 u}{\partial x^2}, \frac{\partial^2 v}{\partial x^2} \right) + \left(\lambda + \int_0^L \left(\frac{\partial u}{\partial x} \right)^2 dx \right) \left(\frac{\partial u}{\partial x}, \frac{\partial v}{\partial x} \right) = (f, v) \quad (2.3)$$

and

$$u(x, 0) = u^0(x), \quad \frac{\partial u}{\partial t}(x, 0) = u^1(x). \quad (2.4)$$

Let us make the conclusions needed in the sequel.

With (2.2) taking into account, we can write the solution of the problem (1.1), (1.2) in the form

$$u(x, t) = \sum_{i=1}^{\infty} u_i(t) \sin \frac{i\pi x}{L}. \quad (2.5)$$

Let us also represent $u^0(x), u^1(x), f(x, t)$ functions by the series

$$u^l(x) = \sum_{i=1}^{\infty} u_i^{(l)} \sin \frac{i\pi x}{L}, \quad l = 0, 1, \quad f(x, t) = \sum_{i=1}^{\infty} f_i(t) \sin \frac{i\pi x}{L}. \quad (2.6)$$

As follows from (2.1)-(2.4), after replacing the function v by the function $\sin \frac{i\pi x}{L}$, $i = 1, 2, \dots$, the coefficients $u_i(t)$ in (2.5) satisfy the system of ordinary differential equations

$$\left(1 + h \left(\frac{\pi i}{L} \right)^2 \right) u_i''(t) + \left(\frac{\pi i}{L} \right)^4 u_i(t) + \left(\lambda + \frac{L}{2} \sum_{j=1}^{\infty} \left(\frac{\pi j}{L} \right)^2 u_j^2(t) \right) \left(\frac{\pi i}{L} \right)^2 u_i(t) = f_i(t),$$

$$i = 1, 2, \dots, \quad 0 < t \leq T,$$

with the initial conditions

$$u_i(0) = u_i^{(0)}, \quad u_i'(0) = u_i^{(1)}, \quad i = 1, 2, \dots,$$

where in (2.6)

$$f_i(t) = \frac{2}{L} \int_0^L f(x, t) \sin \frac{i\pi x}{L} dx,$$

$$u_i^{(0)} = \frac{2}{L} \int_0^L u^0(x) \sin \frac{i\pi x}{L} dx, \quad u_i^{(1)} = \frac{2}{L} \int_0^L u^1(x) \sin \frac{i\pi x}{L} dx.$$

Finally, in view of (2.5) and (2.2) we conclude that the series $\sum_{i=1}^{\infty} i^4 u_i^2(t)$ and $\sum_{i=1}^{\infty} i^2 u_i'^2(t)$ converge.

3. Algorithm

a. Galerkin method. An approximate solution of problem (1.1), (1.2) is written in the form

$$u_n(x, t) = \sum_{i=1}^n u_{ni}(t) \sin \frac{i\pi x}{L},$$

where the coefficients $u_{ni}(t)$ are defined by Galerkin method from the system of nonlinear differential equations

$$\begin{aligned} & \left(1 + h \left(\frac{i\pi}{L}\right)^2\right) u_{ni}''(t) + \left(\frac{i\pi}{L}\right)^4 u_{ni}(t) + \left(\lambda + \frac{L}{2} \sum_{j=1}^{\infty} \left(\frac{j\pi}{L}\right)^2 u_{nj}^2(t)\right) \left(\frac{i\pi}{L}\right)^2 u_{ni}(t) \\ & = f_i(t), \quad (3.1) \\ & i = 1, 2, \dots, n, \quad 0 < t \leq T, \end{aligned}$$

and the conditions

$$u_{ni}(0) = u_i^{(0)}, \quad u_{ni}'(0) = u_i^{(1)}, \quad i = 1, 2, \dots, n. \quad (3.2)$$

b. Difference scheme. Problem (3.1), (3.2) will be solved using the difference method. On the time interval $[0, T]$ we introduce a net with step $\tau = \frac{T}{M}$ and nodes $t_m = m\tau$, $m = 0, 1, \dots, M$. In the m -th node, i.e. for $t = t_m$, the approximate values of $u_{ni}(t)$ is denoted by u_{ni}^m . We use a symmetric difference scheme $\left(1 + h \left(\frac{i\pi}{L}\right)^2\right) \left(\frac{u_{ni}^{m+1} - 2u_{ni}^m + u_{ni}^{m-1}}{\tau^2}\right) +$

$$\left\{ \left(\frac{i\pi}{L}\right)^4 + \left(\frac{i\pi}{L}\right)^2 \left[\lambda + \frac{L}{4} \sum_{j=1}^n \left(\frac{j\pi}{L}\right)^2 \left(\left(\frac{u_{nj}^{m+1} + u_{nj}^m}{2}\right)^2 + \left(\frac{u_{nj}^m + u_{nj}^{m-1}}{2}\right)^2 \right) \right] \right\} \frac{u_{ni}^{m+1} - 2u_{ni}^m + u_{ni}^{m-1}}{4} = f_i^m, \quad (3.3)$$

$$m = 1, 2, \dots, M-1, \quad i = 1, 2, \dots, n,$$

with conditions

$$u_{ni}^0 = u_i^{(0)}, \quad u_{ni}^1 = u_i^{(0)} + \tau u_i^{(1)}, \quad i = 1, 2, \dots, n, \quad (3.4)$$

In (3.3) $f_i^m = f_i(t_m)$, $m = 1, 2, \dots, M$, $i = 1, 2, \dots, n$,

c. Iteration method. Let us introduce the notation

$$v_{ni}^{m+1} = \frac{u_{ni}^{m+1} - u_{ni}^m}{\tau}, \quad w_{ni}^{m+1} = \frac{i\pi}{L} \frac{u_{ni}^{m+1} + u_{ni}^m}{2}$$

and rewrite system (3.3), (3.4) as follows

$$\left(1 + h \left(\frac{i\pi}{L}\right)^2\right) \left(\frac{v_{ni}^{m+1} - v_{ni}^m}{\tau^2}\right) + \left\{ \left(\frac{i\pi}{L}\right)^3 + \frac{i\pi}{L} \left[\lambda + \frac{L}{4} \sum_{j=1}^n \left(\frac{j\pi}{L}\right)^2 \left((w_{nj}^{m+1})^2 + (w_{nj}^m)^2 \right) \right] \right\} \frac{w_{ni}^{m+1} + w_{ni}^m}{2} = f_i^m, \quad (3.5)$$

$$\frac{w_{ni}^{m+1} - w_{ni}^m}{\tau} = \frac{i\pi}{L} \frac{v_{ni}^{m+1} + v_{ni}^m}{2}, \quad m = 1, 2, \dots, M-1. \quad (3.6)$$

$$v_{ni}^1 = u_i^{(1)}, w_{ni}^1 = \frac{i\pi}{L} \left(u_i^0 + \frac{1}{2} \tau u_i^1 \right).$$

On expressing v_{ni}^{m+1} in (3.6) through v_{ni}^m , w_{ni}^m and $w_{ni}^{m+1} v_{ni}^{m+1} = -v_{ni}^m + \frac{2L}{i\pi} \frac{w_{ni}^{m+1} + w_{ni}^m}{\tau}$

and substituting into (3.5), we come to the system of equations

$$\varphi_i(w_{n1}^m, w_{n2}^m, \dots, w_{nn}^m) = 0, \quad (3.7)$$

$$m = 1, 2, \dots, M-1, \quad i = 1, 2, \dots, n,$$

where

$$\varphi_i = \left(1 + h \left(\frac{i\pi}{L}\right)^2\right) \frac{2L}{\tau^2 i\pi} w_{ni}^m +$$

$$\left\{ \left(\frac{i\pi}{L}\right)^3 + \frac{i\pi}{L} \left[\lambda + \frac{L}{4} \sum_{j=1}^n \left(\frac{j\pi}{L}\right)^2 \left((w_{nj}^m)^2 + (w_{nj}^{m-1})^2 \right) \right] \right\} \frac{w_{ni}^m}{2} + \frac{i\pi L}{4} \left(\sum_{j=1}^n (w_{nj}^m)^2 \right) \frac{w_{ni}^{m-1}}{2} + \psi_i$$

and

$$\psi_i = - \left(1 + h \left(\frac{i\pi}{L}\right)^2\right) \frac{v_{nj}^{m-1}}{\tau} + \left\{ \left(\frac{i\pi}{L}\right)^3 + \frac{i\pi}{L} \left[\lambda + \frac{L}{4} \sum_{j=1, j \neq i}^n \left((w_{nj}^{m-1})^2 \right) \right] \right\} \frac{w_{ni}^{m-1}}{2} - f_i^m.$$

System (3.7) will be solved node-by-node. Assuming that the solution has already been obtained at (m-1)-th node, to find it at the m-th node we use the Newton iteration method

$$w_{nk+1}^m = w_{nk}^m - J^{-1}(w_{nk}^m) \varphi(w_{nk}^m).$$

where $w_{nk}^m = (w_{nik}^m)_{i=1}^n$ is the k-th iteration approximation of $w_n^m = (w_{ni}^m)_{i=1}^n$ and $J(w_{nk}^m)$ is the Jacobi matrix.

4. Galerkin method error

Assume that in (2.6)

$$u_i^{(0)2} \leq \frac{\omega_0}{i^{p_0+5}}, \quad u_i^{(1)2} \leq \frac{\omega_1}{i^{p_1+3}}, \quad i = 1, 2, \dots, \quad (4.1)$$

and

$$f_i^2(t) \leq \frac{\omega}{i^{p+1}}, \quad 0 \leq t \leq T, \quad i = 1, 2, \dots \quad (4.2)$$

Here $p_l, \omega_l, = 0, 1$, and p, ω are some positive numbers.

Now our aim is to estimate the error of the Galerkin method, which is defined as follows

$$\delta_n(x, t) = u_n(x, t) - u(x, t).$$

By the coefficients of decomposition (2.5), we form the function

$$\pi_n u(x, t) = \sum_{i=1}^n u_i(t) \sin \frac{i\pi x}{L}.$$

Below, we will denote by $\| \cdot \|$ the norm in the space $L_2(0, L)$.

Let us formulate the main result.

Theorem. The inequality

$$\begin{aligned} & \left\| (u_n(x, t) - u(x, t))_t \right\|^2 + h \left\| (u_n(x, t) - u(x, t))_{xt} \right\|^2 + \left\| (u_n(x, t) - u(x, t))_{xx} \right\|^2 + \\ & + \lambda \left\| (u_n(x, t) - u(x, t))_x \right\|^2 \leq r_n(t) + \frac{1}{2} \left(\int_0^T \sigma_1(t) r_n^2(t) dt \right) \exp \left(\int_0^t \sigma_2(\tau) d\tau \right) \end{aligned}$$

(4.3)

is fulfilled for the error of the Galerkin method.

Here

$$r_n = 2 \left(\psi_n + \frac{\alpha_2^2}{\alpha_0 \alpha_1^2} \int_0^t \frac{1}{c_1^2(\tau)} \|\Delta_n f(x, \tau)\|^2 d\tau \right) \exp \left(\alpha_0 \alpha_1^2 \int_0^t c_1^2(\tau) d\tau \right),$$

$$\psi_n = \|\Delta_n u^1(x)\|^2 + \|\Delta_n u^{0''}(x)\|^2 + h \|\Delta_n u^{1'}(x)\|^2 + (\lambda + \|u^{0'}(x)\|^2) \|\Delta_n u^{0'}(x)\|^2,$$

$$\sigma_1(t) = \frac{1}{2\alpha_0} \alpha_1^2 \alpha_2^2 \frac{c_1^2(t)}{c_1^2(t) + c_3^2(t)}, \quad \sigma_2(t) = \alpha_1 \left(\alpha_0 \alpha_1 (c_1^2(t) + c_3^2(t)) + \alpha_2 (c_0(t) + c_2(t)) (c_1(t) + c_3(t)) \right),$$

$$\Delta_n u^l(x) = \sum_{i=n+1}^{\infty} u_i^{(l)} \sin \frac{i\pi x}{L}, \quad l = 0, 1, \quad \Delta_n f(x, t) = \sum_{i=n+1}^{\infty} f_i(t) \sin \frac{i\pi x}{L},$$

$$\begin{aligned} \alpha_0 &= \frac{1}{1+(h\lambda)^{\frac{1}{2}}}, \quad \alpha_1 = \left(\frac{1}{1+\lambda\left(\frac{L}{\pi}\right)^2} \right)^{\frac{1}{2}} \frac{L}{\pi}, \quad \alpha_2 = \left(\frac{1}{1+h\left(\frac{\pi}{L}\right)^2} \right)^{\frac{1}{2}}, \quad c_0(t) = \left(\left(\frac{\pi}{L} \right)^4 + 2\lambda \left(\frac{\pi}{L} \right)^2 + \right. \\ & \left. 2ke^t \right)^{\frac{1}{2}} - \left(\frac{\pi}{L} \right)^2 - \lambda \Big)^{\frac{1}{2}}, \end{aligned}$$

$$c_1(t) = (ke^t)^{\frac{1}{2}}, \quad c_2(t) = \left(\left(\left(\frac{\pi}{L} \right)^4 + 2\lambda \left(\frac{\pi}{L} \right)^2 + 2k_n e^t \right)^{\frac{1}{2}} - \left(\frac{\pi}{L} \right)^2 - \lambda \right)^{\frac{1}{2}}, \quad c_3(t) = (k_n e^t)^{\frac{1}{2}},$$

$$k = \|u^1(x)\|^2 + \|u^{0''}(x)\|^2 + h \left\| \|u^{1'}(x)\|^2 \right\| + \frac{1}{2} (\lambda + \|u^{0'}(x)\|^2)^2 + \alpha_2^2 \int_0^T \|f(x, t)\|^2 dt,$$

$$k_n = \|\pi_n u^1(x)\|^2 + \|\pi_n u^{0''}(x)\|^2 + h \left\| \|\pi_n u^{1'}(x)\|^2 \right\| + \frac{1}{2} (\lambda + \|\pi_n u^{0'}(x)\|^2)^2 + \alpha_2^2 \int_0^T \|\pi_n f(x, t)\|^2 dt,$$

$$\pi_n u^l(x) = \sum_{i=1}^n u_i^{(l)} \sin \frac{i\pi x}{L}, \quad l = 0, 1, \quad \pi_n f(x, t) = \sum_{i=1}^n f_i(t) \sin \frac{i\pi x}{L}.$$

Using (4.1), (4.2) it is possible to derive formulas, which allow to estimate right side of inequality (4.3) by parameters $p_l, \omega_l, l = 0, 1, p, \omega$ and n . Same formulas can be also obtained in case, when $u_i^{(l)}, l = 0, 1$, and $f_i(t)$ change by a rule different from (4.1), (4.2).

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THE EXACTNESS OF AN ALGORITHM STEP FOR A DYNAMIC BEAM

Key words: beam equation, numerical algorithm, Galerkin method, error estimate.

The initial boundary value problem is posed for the Timoshenko type nonlinear integro-differential inhomogeneous equation, which describes the dynamic behaviour of a beam. A numerical algorithm is proposed for the solution of the problem. One of the parts of the algorithm is the Galerkin method, the error of which is estimated.

Կալիչավա Ջվիադ

ԱԼԳՈՐԻԹԻ ՔԱՅԼԻ ՃՇԳՐՏՈՒԹՅՈՒՆԸ ԴԻՆԱՄԻԿ ՃԱՌԱԳԱՅԹԻ ՀԱՄԱՐ

Բանալի բառեր՝ ճառագայթային հավասարում, թվային ալգորիթմ, Գալերկինի մեթոդ, սխալականության գնահատում:

Նախնական սահմանանշանակիչ առաջադրանք է տրվել Տիմոշենկոյի տիպի ոչ գծային, ինտեգրո-դիֆերենցիալ հավասարմանը, որը նկարագրում է դինամիկ ճառագայթը: Խնդրի լուծման համար առաջարկվում է թվային ալգորիթմ: Ալգորիթմի մասերց մեկն է Գալերկինի մեթոդը, որի սխալականությունը գնահատվում է մեր հոդվածում:

Каличава Звиад

ТОЧНОСТЬ АЛГОРИТМИЧЕСКОГО ШАГА ДЛЯ ДИНАМИЧЕСКОГО ЛУЧА

Ключевые слова: лучевое уравнение, численный алгоритм, метод Галеркина, оценка погрешности.

Начальная гранично-определенная задача задана нелинейному неоднородному интегро-дифференциальному уравнению типа Тимошенко, которое описывает динамическое поведение луча. Для решения задачи предложен численный алгоритм. Одним из частей алгоритма является метод Галеркина, ошибочность которого измерена в нашей статье.