

Solving Two-Dimensional PDE's with PDETWO

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Supposed one wanted to solve the following system of partial differential equations

$$\begin{aligned}\frac{\partial u_l}{\partial t} &= f_l(t, x, y, u_1, \dots, u_{\text{NPDE}}, \frac{\partial u_1}{\partial x}, \dots, \frac{\partial u_{\text{NPDE}}}{\partial x}, \frac{\partial u_1}{\partial y}, \dots, \frac{\partial u_{\text{NPDE}}}{\partial y}, \\ &\quad \frac{\partial}{\partial x} \left(\text{DH}_{l,1} \frac{\partial u_1}{\partial x} \right), \dots, \frac{\partial}{\partial x} \left(\text{DH}_{l,\text{NPDE}} \frac{\partial u_{\text{NPDE}}}{\partial x} \right), \\ &\quad \frac{\partial}{\partial y} \left(\text{DV}_{l,1} \frac{\partial u_1}{\partial y} \right), \dots, \frac{\partial}{\partial y} \left(\text{DV}_{l,\text{NPDE}} \frac{\partial u_{\text{NPDE}}}{\partial y} \right)\end{aligned}$$

for $a_1 < x < b_1$, $a_2 < y < b_2$, $t > t_0$, $l = 1, 2, \dots, \text{NPDE}$. The horizontal boundary conditions must satisfy

$$\text{AH}_l u_l + \text{BH}_l \frac{\partial u_l}{\partial y} = \text{CH}_l \quad (1)$$

$$\text{AV}_l u_l + \text{BV}_l \frac{\partial u_l}{\partial x} = \text{CV}_l \quad (2)$$

with initial conditions given by

$$u_l(t_0, x, y) = \phi_l(x, y) \quad \text{for } (x, y) \in R, \quad l = 1, 2, \dots, \text{NPDE} \quad (3)$$

Example 1

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} - 6xye^xe^y(xy + x + y - 3) \quad \text{for } 0 \leq x \leq 1, \quad 0 \leq y \leq 1 \quad (4)$$

with boundary conditions given by

$$u(t, x, y) = 0 \quad (5)$$

with initial conditions given by the exact solution of

$$u(0, x, y) = 0 \quad (6)$$

It is known that the steady state solution to this problem is given by

$$u(x, y) = 3e^xe^y(x - x^2)(y - y^2) \quad (7)$$

Example 2

$$\frac{\partial u}{\partial t} = -u \left(\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \right) + 0.01 \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) \quad (8)$$

with initial conditions given by the exact solution of

$$u(0, x, y) = (1 + e^{x+y-t})^{-1} \quad (9)$$

Example 3

$$\begin{aligned} \frac{\partial u_1}{\partial t} &= u_2 \left(\frac{\partial}{\partial y} \left(u_2 \frac{\partial u_1}{\partial y} \right) + \frac{\partial}{\partial y} \left(u_1 \frac{\partial u_2}{\partial y} \right) \right) - 3u_2 \frac{\partial u_2}{\partial x} + 4u_1 \frac{\partial u_1}{\partial y} - \frac{\partial u_2}{\partial y} \\ \frac{\partial u_2}{\partial t} &= \frac{\partial}{\partial x} \left(u_2 \frac{\partial u_1}{\partial x} \right) + \frac{\partial}{\partial x} \left(u_1 \frac{\partial u_2}{\partial x} \right) - \frac{\partial u_2}{\partial y} \end{aligned}$$

with vertical boundary conditions