

AN AVERAGED-SEPARATION OF VARIABLES SOLUTION TO THE BURGER EQUATION

'Kale Oyedeji & Ronald E. Mickens*

Department of Physics
Morehouse College
Atlanta, GA 30314-3773
koyedeji@morehouse.edu

&

Department of Physics
Clark Atlanta University
Atlanta, GA 30314

Separation of Variables for PDE's

Separation of Variables for PDE's

- $F(u, u_t, u_x, u_{xx}), u = u(x, t)$

Separation of Variables for PDE's

Separation of Variables for PDE's

- $F(u, u_t, u_x, u_{xx}), u = u(x, t)$
- Assume $u(x,t)=X(x)T(t)$

Separation of Variables for PDE's

Separation of Variables for PDE's

- $F(u, u_t, u_x, u_{xx}), u = u(x, t)$
- Assume $u(x,t)=X(x)T(t)$
- Substitute in PDE. If the resulting expression takes the form

Separation of Variables for PDE's

Separation of Variables for PDE's

- $F(u, u_t, u_x, u_{xx}), u = u(x, t)$
- Assume $u(x,t)=X(x)T(t)$
- Substitute in PDE. If the resulting expression takes the form

$$F_1(T, T') = F_2(X, X', X''),$$

Separation of Variables for PDE's

Separation of Variables for PDE's

- $F(u, u_t, u_x, u_{xx}), u = u(x, t)$
- Assume $u(x,t)=X(x)T(t)$
- Substitute in PDE. If the resulting expression takes the form

$$F_1(T, T') = F_2(X, X', X''),$$

where $T' = \frac{dT}{dt}$, and $X' = \frac{dX}{dx}$.

Separation of Variables for PDE's

Separation of Variables for PDE's

- $F(u, u_t, u_x, u_{xx}), u = u(x, t)$
- Assume $u(x,t)=X(x)T(t)$
- Substitute in PDE. If the resulting expression takes the form

$$F_1(T, T') = F_2(X, X', X''),$$

where $T' = \frac{dT}{dt}$, and $X' = \frac{dX}{dx}$.

then we have a separation of variables and both $X(x)$ and $T(t)$ can, in principle, be calculated.

Comments

- Most PDE's can not be solved using SOV.

Comments

- Most PDE's can not be solved using SOV.
- Also, SOV, generally produces only special solutions and not a general solution.

Comments

- Most PDE's can not be solved using SOV.
- Also, SOV, generally produces only special solutions and not a general solution.
- However, almost all of these special solutions have some physical application if the original PDE models a given physical phenomenon.

Major Goal

Major Goal

Investigate the possibility of combining the SOV methods with an "averaging" technique... to see if this methodology can be used to generalize the SOV procedure.

Comments

- SOV generated solutions do not, in general, give valid solutions of initial-value and/or boundary-value problem.
- Our test equation is the Burger's equation

$$u_t + uu_x = 0, \quad u = u(x, t) \quad u(x, 0) \quad \textit{given}$$

Exact Solution

$$u_t + uu_x = 0, u(x,0) \text{ given,}$$

\therefore

$$u(x,t) = u(x-ut, 0)$$

Proof: Substitute the above expression in the PDE and carry out the required differentiations. This is done in (almost) all introductory text books on PDE's.

Let

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

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

∴, exact solution is

$$u=(x-ut)-(x-ut)^2$$

and the bounded, non-negative solution is

$$u(x,t)=\left(\frac{1}{2t^2}\right) \left[-(1 - 2xt + t) + \sqrt{(1 - 2xt + t)^2 + 4t^2x(1 - x)} \right].$$

Note

Note

- $u(0,t)=u(1,t)=0$
- For x fixed in $0 < x < 1$, then for large t ,

$$u(x,t) \sim \left(\frac{1}{2t^2}\right) \left[(2xt - t) + \sqrt{(2xt - t)^2 + 4t^2x(1-x)} \right].$$

$$u(x,t) \sim \frac{x}{2t}.$$

Exact SOV Solution

$$u_t + uu_x = 0$$

- Assume $u(x,t) = X(x)T(t)$
- $\therefore u(x,t) = Ax + B \frac{1}{At+1}$, (A,B) arbitrary constants.

$$u(x,t) \xrightarrow[\substack{t\text{-large} \\ x\text{-fixed}}]{} \frac{x + \frac{B}{A}}{t}.$$

- Since for this solution, $u(x,0) = Ax + B$, this implies that $u(x,0) = x(1-x)$ does not correspond to any SOV solution.

An Averaging Based Solution

- Assume $u(x,t)=x(1-x)$ and $u(x,t)=x(1-x)T(t)$.
- Substitution into the PDE gives

$$(x-x^2)T' + (x-x^2)(1-2x)T^2 = 0$$

$$\langle (x-x^2) \rangle = \frac{1}{6}, \quad \langle (x-x^2)(1-2x) \rangle = 0,$$

where

$$\langle (\dots) \rangle \equiv \int_0^1 (\dots) dx$$

- $\therefore T' = 0, \quad T(0) = 1$

\therefore Averaged equation gives $T'(t) = 0 \quad T(t) = T_0 = \text{constant}$.

Averaged solution is then

$$u_a(x, t) = x(1-x).$$

The solution, in this approximation is independent of time!

$$u_a(x, 0) = x(1-x) \quad \implies \quad u_a(x, t) = x(1-x).$$

$$T(t) = \frac{1}{1+2t}.$$

Averaged/SOV Solution

$$u_t + uu_x = 0, \quad u(0, t) = 0, \quad u(1, t) = 0.$$

Assume $u(x, 0) = (x - x^2)[1 + 0(x^2)]$

and take $u_a(x, t) = xf_1(t) - x^2f_2(t)$,

with

$$f_1(0) = f_2(0) = 1, \quad u_a(x, 0) = x(1 - x).$$

Differentiating, we have

$$u_t = xf_1' - x^2f_2', \quad u_x = f_1 - 2xf_2. \quad 0(x^2).$$

Putting these back in the PDE and collecting terms gives

$$x(f_1' + f_1^2) - x^2(f_2' + 3f_1f_2) + x^3(2f_2^2) \doteq 0$$

Requiring coefficients of x and x^2 to be zero gives

$$f_1' + f_1^2 = 0$$

Integrating and using the initial condition $f_1(0) = 1$ gives

$$f_1(t) = \frac{1}{1+t}.$$

Similarly,

$$f_2' = -3f_1f_2 = -\frac{3}{1+t}f_2.$$

Integration gives

$$\ln(f_2(1+t)^3) = c, \text{ a constant.}$$

When $t=0$, $\ln(f_2(1+t)^3) = 0$

or

$$f_2(t) = \frac{1}{(1+t)^3}.$$

Hence

$$u_a(x, t) = \frac{x}{1+t} - \frac{x^2}{(1+t)^3}.$$

$$u_{exact}(x, t) \xrightarrow[\substack{t\text{- large} \\ x\text{- fixed}}]{\quad\quad\quad} \frac{x}{t}.$$

Conclusions

- Both the approximate and exact solutions satisfy the initial and boundary-value conditions, and the condition of positivity.
- The extension of the assumed averaged solution has many features in common with the exact solution.
- **General Conclusion:** Space averaging techniques may give qualitative correct results for approximations to the solution of the PDE's, but the qualitative details may not be accurate. The generalization of this method, where the coefficients depend on time may be a valuable new procedure to study.