# A GALERKIN METHOD FOR THE FORWARD-BACKWARD HEAT EQUATION

#### A. K. AZIZ AND J.-L. LIU

ABSTRACT. In this paper a new variational method is proposed for the numerical approximation of the solution of the forward-backward heat equation. The approach consists of first reducing the second-order problem to an equivalent first-order system, and then using a finite element procedure with continuous elements in both space and time for the numerical approximation. Under suitable regularity assumptions, error estimates and the results of some numerical experiments are presented.

# 1. Introduction

In this paper we consider a new Galerkin method for approximating the following parabolic boundary value problem:

$$\begin{aligned} \sigma(x\,,\,t)\phi_t(x\,,\,t) - \phi_{xx}(x\,,\,t) &= f(x\,,\,t) \quad \forall (x\,,\,t) \in \Omega\,, \\ \left\{ \begin{array}{ll} \phi(\pm 1\,,\,t) &= 0 \quad \forall t \in [0\,,\,1]\,, \\ \phi(x\,,\,0) &= 0 \quad \forall x \in [0\,,\,1]\,, \\ \phi(x\,,\,1) &= 0 \quad \forall x \in [-1\,,\,0]\,, \end{array} \right. \end{aligned}$$

where  $\Omega = (-1, 1) \times (0, 1)$ , and the coefficient  $\sigma(x, t)$  changes sign in  $\Omega$ .

Problems of the type  $\sigma\phi_t = \phi_{xx}$  with  $\sigma$  taking both positive and negative values appear to have been considered by Gevrey in [5, 6], who specifically treated the case  $\sigma(x,t) = x^m$  with m an odd integer. Much later, in 1968, a detailed treatment of the case  $\sigma(x,t) = x$  was given by Baouendi and Grisvard [3]. A similar treatment in a context where the second-order derivative is replaced by a suitable nonlinear differential operator may be found in Lions' book [10]. Recently, Goldstein and Mazumdar proved [7] that problem (1.1), (1.2) is well posed in a suitable function space.

Problem (1.1), (1.2) arises in boundary layer problems in fluid dynamics (cf. Stewartson [11, 12] and the references contained therein), in plasma physics, and in astrophysics in the study of propagation of an electron beam through the solar corona (see LaRosa [8]).

Received August 7, 1989; revised January 19, 1990 and March 1, 1990. 1980 Mathematics Subject Classification (1985 Revision). Primary 65N30, 35K20. Key words and phrases. Finite element, first-order system, error estimates.

As far as the numerical treatment of (1.1), (1.2) is concerned, very little can be found in the literature. In [14] this problem is dealt with by a finite difference method, where a rather delicate piecing together on the dividing line is considered. The main drawback of this approach is that it requires a high-degree regularity of solutions in order to obtain a reasonable rate of convergence. For example, in [14] it is required that the solution possesses continuous derivatives of order 4 in x and order 2 in t to obtain the rate of convergence  $O(k + h^2)$ , where k and k are mesh sizes in time and in space, respectively. These regularity assumptions appear to be unrealistic in view of the fact that the solution may not even be  $H^1$  in t.

By a change of dependent variables,

$$\mathbf{u} = \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}, \qquad u_1 = e^{-\lambda t} \phi, \ u_2 = e^{-\lambda t} \phi_x,$$

equation (1.1) may be written as the symmetric first-order system

(1.3) 
$$A_1 \mathbf{u}_x + A_2 \mathbf{u}_t + A_3 \mathbf{u} = \mathbf{f},$$

where

$$A_1 = \begin{bmatrix} 0 & -1 \\ -1 & 0 \end{bmatrix}, \quad A_2 = \begin{bmatrix} \sigma & 0 \\ 0 & 0 \end{bmatrix}, \quad A_3 = \begin{bmatrix} \lambda \sigma & 0 \\ 0 & 1 \end{bmatrix}, \quad \mathbf{f} = \begin{bmatrix} e^{-\lambda t} f \\ 0 \end{bmatrix}.$$

We shall examine a finite element procedure for the numerical approximation of the solution for this system of first-order partial differential equations. Our results show that the  $L^2$  rate of convergence is  $\mathbf{O}(h^k)$ , where h is the mesh size of space and time, if the solution  $\mathbf{u} \in (H^{k+1}(\Omega))^2$ .

The finite element approximation for first-order systems in connection with the mixed type equations has been studied by Aziz, Leventhal, and Werschulz [2]. Many finite element methods for the heat equation have been proposed and analyzed in the literature (cf. Thomée [13]). A common approach, often referred to as the method of lines, is to first apply the Galerkin method in space to reduce the heat equation to a set of ordinary differential equations. Then a suitable method is applied to integrate the ordinary differential equation. However, our problem (1.1), (1.2) does not fit into this category, simply because the coefficient  $\sigma(x, t)$  changes sign, i.e.,  $\sigma(x, t) \ge 0$  for  $x \ge 0$  and  $\sigma(x, t) < 0$  for x < 0. In contrast to the method of lines described above, we use finite elements to discretize the first-order system (1.3) in space and time simultaneously.

The use of continuous finite element methods to discretize time-dependent problems has been proposed in the past. For example, Aziz and Monk [1] proposed a continuous finite element method for the second-order heat equation; however, it does not appear that this method can be extended to our problem. Lesaint and Raviart [9] also proposed a collocation method for solving the heat

equation, rewritten as a first-order positive symmetric system; however, our first-order system is not positive in the sense of Friedrichs [4].

#### 2. NOTATION AND DEFINITIONS

Let  $\Omega$  be a bounded domain in the (x, t) plane with boundary  $\partial \Omega$ . We denote by  $\mathbf{n} = (n_x, n_t)$  the outward unit vector normal to  $\partial \Omega$ .

We consider the following problem: Given a vector-valued function  $\mathbf{f} = (f_1, f_2) \in (L^2(\Omega))^2$ , find a vector-valued function  $\mathbf{u} = (u_1, u_2) \colon \Omega \to \mathbf{R}^2$ , which is a solution of the first-order system

(2.1) 
$$L\mathbf{u} \equiv A_1\mathbf{u}_r + A_2\mathbf{u}_t + A_3\mathbf{u} = \mathbf{f} \quad \text{in } \Omega,$$

with the boundary condition

$$M\mathbf{u} \equiv u_1 = 0 \quad \text{on } \Gamma,$$

where  $\Gamma \equiv \Gamma_2 \cup \Gamma_3 \cup \Gamma_5 \cup \Gamma_6$  and the  $\Gamma_i$  are defined as follows:

$$\begin{split} &\Gamma_1 = \{(x\,,\,t)\colon x \in [-1\,,\,0],\ t=0\}\,,\\ &\Gamma_2 = \{(x\,,\,t)\colon x=-1\,,\ t\in [0\,,\,1]\}\,,\\ &\Gamma_3 = \{(x\,,\,t)\colon x\in [-1\,,\,0],\ t=1\}\,,\\ &\Gamma_4 = \{(x\,,\,t)\colon x\in [0\,,\,1],\ t=1\}\,,\\ &\Gamma_5 = \{(x\,,\,t)\colon x=1\,,\ t\in [0\,,\,1]\}\,,\\ &\Gamma_6 = \{(x\,,\,t)\colon x\in [0\,,\,1],\ t=0\}\,, \end{split}$$

hence  $\partial \Omega = \Gamma_1 \cup \cdots \cup \Gamma_6$ . In order to give a weak formulation of problem (2.1), (2.2), we define a  $2 \times 2$  matrix-valued function T and a function space V as follows:

$$T\mathbf{v} = \begin{bmatrix} \alpha & 0 \\ \beta \sigma & \alpha \end{bmatrix} \mathbf{v},$$

where  $\alpha$  and  $\beta$  are known functions in x and t to be specified such that T is bounded, and

$$V = \{ \mathbf{u} \in (H^{1}(\Omega))^{2} : M\mathbf{u} = 0 \}.$$

We shall make constant use of the classical Sobolev space  $H^m(\Omega)$  provided with the norm

$$||v||_{m,\Omega} = \left(\sum_{|\alpha| \le m} \int_{\Omega} |\partial^{\alpha} v|^2 dx\right)^{1/2},$$

and the seminorm

$$|v|_{m,\Omega} = \left(\sum_{|\alpha|=m} \int_{\Omega} |\partial^{\alpha} v|^2 dx\right)^{1/2},$$

where  $\alpha$  is a multi-index.

Define the bilinear form  $B: V \times V \to \mathbf{R}$  by  $B(\mathbf{u}, \mathbf{v}) = (L\mathbf{u}, T\mathbf{v})$ , where  $(\cdot, \cdot)$  denotes the  $(L^2(\Omega))^2$  inner product. Thus the weak formulation of (2.1) for a given  $\mathbf{f} \in (L^2(\Omega))^2$  is: To find a  $\mathbf{u} \in V$  such that

$$(2.3) B(\mathbf{u}, \mathbf{v}) = (\mathbf{f}, T\mathbf{v}) \quad \forall \mathbf{v} \in V.$$

# 3. THE GALERKIN PROCEDURE

In this section we shall derive an a priori estimate for the solution of (2.3) and describe our finite element scheme.

We assume the constants  $k_1 > 0$  and  $k_2 > 0$  are chosen so that

$$\begin{split} &H1\colon \lambda\alpha\sigma - \tfrac{1}{2}(\alpha\sigma)_t + \tfrac{1}{2}(\beta\sigma)_x \geq k_1\,,\\ &H2\colon \alpha \geq k_2\,,\\ &H3\colon \alpha_x + \beta\sigma < 2\sqrt{k_1k_2}\,,\\ &H4\colon \sigma n_t|_{\Gamma_{\cdot}\cup\Gamma_{\cdot}} \geq 0\,. \end{split}$$

Now we state the fundamental result of this section as

**Theorem 3.1.** If H1-H4 hold, then there exists a constant C depending only on the constants  $k_1$  and  $k_2$  such that

$$\|\mathbf{u}\|_{0,\Omega}^2 \le CB(\mathbf{u},\mathbf{u}) \quad \forall \mathbf{u} \in V.$$

Proof. We have

$$\begin{split} \boldsymbol{B}(\mathbf{u}\,,\,\mathbf{u}) &= (L\mathbf{u}\,,\,T\mathbf{u}) = \int_{\Omega} (\sigma\alpha\boldsymbol{u}_{1_{l}}\boldsymbol{u}_{1} - \alpha\boldsymbol{u}_{2_{x}}\boldsymbol{u}_{1} + \lambda\sigma\alpha\boldsymbol{u}_{1}^{2} - \beta\sigma\boldsymbol{u}_{1}\boldsymbol{u}_{1_{x}} \\ &\quad - \alpha\boldsymbol{u}_{1}\,\,\boldsymbol{u}_{2} + \beta\sigma\boldsymbol{u}_{1}\boldsymbol{u}_{2} + \alpha\boldsymbol{u}_{2}^{2})\,d\Omega\,. \end{split}$$

Since

$$\begin{split} \sigma \alpha u_{1_t} u_1 &= \tfrac{1}{2} (\sigma \alpha u_1^2)_t - \tfrac{1}{2} (\sigma \alpha)_t u_1^2, \\ -\alpha u_{2_x} u_1 - \alpha u_{1_x} u_2 &= -(\alpha u_1 u_2)_x + \alpha_x u_1 u_2, \\ -\beta \sigma u_1 u_{1_x} &= -\tfrac{1}{2} (\beta \sigma u_1^2)_x + \tfrac{1}{2} (\beta \sigma)_x u_1^2, \end{split}$$

we now let

$$\begin{split} I_1 &= \int_{\Omega} \left[ \left( -\frac{1}{2} (\sigma \alpha)_t + \lambda \alpha \sigma + \frac{1}{2} (\beta \sigma)_x \right) u_1^2 + (\alpha_x + \beta \sigma) u_1 u_2 + \alpha u_2^2 \right] d\Omega \,, \\ I_2 &= \int_{\Omega} \left[ \left( \frac{1}{2} \alpha \sigma u_1^2 \right)_t - (\alpha u_1 u_2 + \frac{1}{2} \beta \sigma u_1^2)_x \right] d\Omega \,. \end{split}$$

Applying Green's formula to  $I_2$ , we obtain

$$I_2 = \int_{\Gamma_1 \cup \dots \cup \Gamma_6} (\frac{1}{2} \alpha \sigma n_t u_1^2 - \alpha n_x u_1 u_2 - \frac{1}{2} \beta \sigma n_x u_1^2) ds.$$

From the boundary conditions we then have:

on 
$$\Gamma_2 \cup \Gamma_3 \cup \Gamma_5 \cup \Gamma_6$$
:  $I_2 = 0$ , since  $u_1 = 0$ ;  
on  $\Gamma_1$ :  $n_x = 0$ ,  $n_t = -1$ , and by  $H2$  and  $H4$ ,  $I_2 \ge 0$ ;  
on  $\Gamma_4$ :  $n_x = 0$ ,  $n_t = 1$ , and by  $H2$  and  $H4$ ,  $I_2 \ge 0$ .

By H1 and H2, we have

$$I_1 \ge \int_{\Omega} [k_1 u_1^2 - (\alpha_x + \beta \sigma) |u_1| |u_2| + k_2 u_2^2] d\Omega.$$

If H3 holds, then it is possible to choose  $0 < c_1 < k_1$  and  $0 < c_2 < k_2$  such that  $\alpha_x + \beta \sigma < 2\sqrt{c_1c_2} < 2\sqrt{k_1k_2}$ . Since  $-2\sqrt{c_1c_2}|u_1|\,|u_2| \ge -c_1u_1^2 - c_2u_2^2$ , we get

$$I_1 \ge \int_{\Omega} [(k_1 - c_1)u_1^2 + (k_2 - c_2)u_2^2] d\Omega.$$

The result now follows with  $1/C = \min\{k_1 - c_1, k_2 - c_2\}$ .  $\square$ 

To approximate problem (2.3), we in essence replace the Hilbert space V by a finite-dimensional subspace  $V^h$  which satisfies the boundary condition (2.2). Here, h>0 is a real parameter such that as  $h\to 0$ ,  $\dim V^h\to \infty$ . The Galerkin approximation is: Find a  $\mathbf{u}^h\in V^h$  such that

(3.2) 
$$B(\mathbf{u}^h, \mathbf{v}^h) = (\mathbf{f}, T\mathbf{v}^h) \quad \forall \mathbf{v}^h \in V^h.$$

Equation (3.2) is equivalent to a set of linear equations. Indeed, let  $\{\phi^j\}_{j=1}^n$  be a basis for  $V^h$  and denote

$$\mathbf{u}^h = \begin{bmatrix} u_1^h \\ u_2^h \end{bmatrix} , \qquad \phi^j = \begin{bmatrix} \phi_1^j \\ \phi_2^j \end{bmatrix} , \qquad N^j = \begin{bmatrix} \phi_1^j & 0 \\ 0 & \phi_2^j \end{bmatrix} ;$$

then

$$\mathbf{u}^{h} = \begin{bmatrix} u_{1}^{h} \\ u_{2}^{h} \end{bmatrix} = \begin{bmatrix} \sum_{j=1}^{n} u_{1}^{j} \phi_{1}^{j} \\ \sum_{j=1}^{n} u_{2}^{j} \phi_{2}^{j} \end{bmatrix}$$
$$= \sum_{j=1}^{n} \begin{bmatrix} \phi_{1}^{j} & 0 \\ 0 & \phi_{2}^{j} \end{bmatrix} \begin{bmatrix} u_{1}^{j} \\ u_{2}^{j} \end{bmatrix} = \sum_{j=1}^{n} N^{j} \mathbf{u}^{j},$$

where

$$\mathbf{u}^j = \begin{bmatrix} u_1^j \\ u_2^j \end{bmatrix} .$$

If we denote  $U = (\mathbf{u}^1, \dots, \mathbf{u}^n)^T$  and  $\mathbf{b} = (\mathbf{b}^1, \dots, \mathbf{b}^n)^T$  with

$$\mathbf{b}^{j} = \begin{bmatrix} b_{1}^{j} \\ b_{2}^{j} \end{bmatrix} = (\mathbf{f}, TN^{j}), \qquad 1 \le j \le n,$$

then U is given by the linear system

$$\mathbf{A}U=\mathbf{b}\,,$$

where  $\mathbf{A} = (a_{ij})_{1 \le i, j \le n}$  and  $a_{ij} = (LN^j, TN^i)$ .

Lemma 3.1. A is invertible.

*Proof.* Suppose that there is a vector Z such that AZ = 0. Letting

$$\mathbf{z}^h = \sum_{j=1}^n N^j \mathbf{z}^j,$$

we find that

$$Z^{T}AZ = (\mathbf{z}^{1^{T}}, \dots, \mathbf{z}^{n^{T}})A\begin{bmatrix} \mathbf{z}^{1} \\ \vdots \\ \mathbf{z}^{n} \end{bmatrix} = \sum_{i=1}^{n} \mathbf{z}^{i^{T}}A_{i}Z$$

$$= \sum_{i=1}^{n} \mathbf{z}^{i^{T}} \left( \sum_{j=1}^{n} (LN^{j}, TN^{i})\mathbf{z}^{j} \right) = \sum_{i=1}^{n} \mathbf{z}^{i^{T}} (L\mathbf{z}^{h}, TN^{i})$$

$$= (L\mathbf{z}^{h}, T\mathbf{z}^{h}) = B(\mathbf{z}^{h}, \mathbf{z}^{h});$$

since  $Z^T A Z = 0$ , and by (3.1), we then have

$$C \|\mathbf{z}^h\|_{0,\Omega}^2 \leq B(\mathbf{z}^h, \mathbf{z}^h) = 0.$$

Hence  $\mathbf{z}^h = 0$ . Now  $\{\phi^j\}_{j=1}^n$  is linearly independent (being a basis for  $V^h$ ), so that (3.4) and  $\mathbf{z}^h = 0$  imply that Z = 0. Since **A** is a square matrix with trivial nullspace, **A** is invertible.  $\square$ 

We now prove existence, uniqueness, and uniform stability of solutions to (3.2).

**Theorem 3.2.** If H1-H4 hold, then there is a unique  $\mathbf{u}^h \in V^h$  satisfying (3.2). Moreover, there exists a constant C depending only on the constants  $k_1$  and  $k_2$  such that

(3.5) 
$$\|\mathbf{u}^h\|_{0,\Omega} \le C\|\mathbf{f}\|_{0,\Omega}$$
.

*Proof.* The existence and uniqueness follow from Lemma 3.1; inequality (3.5) is an immediate consequence of Theorem 3.1 and the boundedness of T.  $\Box$ 

## 4. ERROR ANALYSIS

In this section we shall derive  $L^2$  error estimates for the Galerkin approximation problem (3.2). The problem of estimating the error may be reduced to a problem in approximation theory.

**Theorem 4.1.** Let  $\mathbf{u}$  and  $\mathbf{u}^h$  be solutions of problems (2.3) and (3.2), respectively. If H1-H4 hold, then there exists a C>0 depending only on the constants  $k_1$  and  $k_2$  such that

(4.1) 
$$\|\mathbf{u} - \mathbf{u}^h\|_{0,\Omega} \le C \inf_{\mathbf{v}^h \in V^h} \|\mathbf{u} - \mathbf{v}^h\|_{1,\Omega}.$$

*Proof.* Given  $\mathbf{v}^h \in V^h$ , we use Theorem 3.1 to find

$$\begin{aligned} C_1 \| \mathbf{u}^h - \mathbf{v}^h \|_{0,\Omega}^2 &\leq B(\mathbf{u}^h - \mathbf{v}^h, \, \mathbf{u}^h - \mathbf{v}^h) \\ &= (L(\mathbf{u} - \mathbf{v}^h), \, T(\mathbf{u}^h - \mathbf{v}^h)) \leq C_2 \| \mathbf{u} - \mathbf{v}^h \|_{1,\Omega} \| \mathbf{u}^h - \mathbf{v}^h \|_{0,\Omega}. \end{aligned}$$

Setting  $C_3 = C_2/C_1$ , we find

$$\|\mathbf{u}^h - \mathbf{v}^h\|_{0,\Omega} \leq C_3 \|\mathbf{u} - \mathbf{v}^h\|_{1,\Omega}$$

Since

$$\|\mathbf{u} - \mathbf{u}^h\|_{0,\Omega} \le \|\mathbf{u} - \mathbf{v}^h\|_{0,\Omega} + \|\mathbf{u}^h - \mathbf{v}^h\|_{0,\Omega}$$

the desired result (4.1) follows with  $C = 1 + C_3$ .  $\square$ 

We now make the following assumptions:

- (i) There is an  $s \ge 0$  such that  $\mathbf{u} \in V \cap (H^s(\Omega))^2$ . (ii)  $\{V^h\}_{h>0}$  is a regular family of finite elements, where  $V^h$  is a subspace of V consisting of piecewise polynomials of degree k, where  $k \le s-1$ (and thus,  $\mathbf{u} \in (H^{k+1}(\Omega))^2$ ).

Then we have the following error estimate.

**Theorem 4.2.** Suppose that the hypotheses of Theorem 4.1, and (i), (ii) hold. Then there is a constant C > 0 depending only on  $k_1$  and  $k_2$  such that

$$\|\mathbf{u} - \mathbf{u}^h\|_{0,\Omega} \le Ch^k |\mathbf{u}|_{k+1,\Omega}.$$

*Proof.* Immediate from Theorem 4.1 and the usual interpolation-theoretic results.

## 5. Examples

We present here some examples to verify that the assumptions made in §3 are indeed not very restrictive. Some numerical implementations of the finite element method to a particular example will be given.

**Example 1.** Consider the following second-order parabolic equation:

$$(5.1) x\phi_t(x,t) - \phi_{xx}(x,t) = f(x,t) \quad \forall (x,t) \in \Omega,$$

where  $\Omega = (-1, 1) \times (0, 1)$ , with the boundary conditions

(5.2) 
$$\phi(\pm 1, t) = 0 \quad \forall t \in [0, 1],$$
$$\phi(x, 0) = 0 \quad \forall x \in [0, 1],$$
$$\phi(x, 1) = 0 \quad \forall x \in [-1, 0]$$

where f is chosen as

$$f(x,t) = \begin{cases} 2x(x^2 - 1)t[(t - 1)^2 - 4x^2 + t(t - 1)] \\ -2t^2[(t - 1)^2 - 24x^2 + 4] \quad \forall x \ge 0, \ t \in [0, 1], \\ 2x(x^2 - 1)(t - 1)(2t^2 - t - 4x^2) \\ -2(t - 1)^2(t^2 - 24x^2 + 4) \quad \forall x \le 0, \ t \in [0, 1]. \end{cases}$$

It is easy to show that

$$\phi(x, t) = \begin{cases} (x^2 - 1)t^2[(t - 1)^2 - 4x^2] & \forall x \ge 0, \ t \in [0, 1], \\ (x^2 - 1)(t^2 - 4x^2)(t - 1)^2 & \forall x \le 0, \ t \in [0, 1], \end{cases}$$

is an exact solution to the boundary value problem (5.1), (5.2). This typical example will be used for all numerical calculations.

**Example 2.** For  $\sigma(x, t) = x^m$  with m an odd positive integer, we choose  $\lambda = 0.1$ ,  $\alpha = 1$ , and  $\beta = x^{-m+1}$ . We then have

$$\begin{split} H1: & \frac{1}{2}(1+0.2x^m) \geq 0.4 = k_1, \\ H2: & 1 = k_2, \\ H3: & x < 2\sqrt{0.4} = 1.2649, \\ H4: & x^m n_t|_{\Gamma_1 \cup \Gamma_1} \geq 0. \end{split}$$

**Example 3.** We now give an example for which  $\sigma(x, t) = x + \frac{1}{8}t$ . Let  $\lambda = 0.1$ ,  $\alpha = 2$ , and  $\beta = 1$ . We then have

$$\begin{split} H1: & \tfrac{3}{8} + 0.2(x + \tfrac{1}{8}t) \geq \tfrac{7}{40} = k_1 \,, \\ H2: & 2 = k_2 \,, \\ H3: & x + \tfrac{1}{8}t \leq \tfrac{9}{8} = 1.125 < 2\sqrt{\tfrac{14}{40}} = 1.1832 \,, \\ H4: & (x + \tfrac{1}{8}t)n_t|_{\Gamma, \cup \Gamma_*} \geq 0 \,. \end{split}$$

For the finite element procedure, we formulate (5.1) as a first-order system which is not symmetric positive.

Now, the parameters  $\lambda$ ,  $\alpha$ , and  $\beta$  are chosen as

$$\lambda = 0.1, \quad \alpha = 2, \quad \beta = 2.$$

If

(5.4) 
$$\mathbf{u} = \begin{bmatrix} u_1 \\ u_2 \end{bmatrix} = \begin{bmatrix} e^{-0.1t} \phi \\ e^{-0.1t} \phi_x \end{bmatrix},$$

then using (5.1), we obtain the system of first-order equations

(5.5) 
$$L\mathbf{u} = A_1\mathbf{u}_x + A_2\mathbf{u}_t + A_3\mathbf{u}$$

$$= \begin{bmatrix} 0 & -1 \\ -1 & 0 \end{bmatrix} \mathbf{u}_x + \begin{bmatrix} x & 0 \\ 0 & 0 \end{bmatrix} \mathbf{u}_t + \begin{bmatrix} -0.1x & 0 \\ 0 & 1 \end{bmatrix} \mathbf{u}$$

$$= \begin{bmatrix} e^{-0.1t} f \\ 0 \end{bmatrix} \text{ in } \Omega,$$

with boundary condition

$$(5.6) u_1(x,t) = 0 \quad \forall (x,t) \in \Gamma_2 \cup \Gamma_3 \cup \Gamma_5 \cup \Gamma_6.$$

With the choice of (5.3), we then have the bounded operator

$$T = \begin{bmatrix} 2 & 0 \\ 2x & 2 \end{bmatrix}.$$

Let us verify the hypotheses

$$\begin{split} H1: & 1 + 0.2x \ge \frac{4}{5} = k_1, \\ H2: & 2 = k_2, \\ H3: & 2x < 2\sqrt{\frac{8}{5}}, \\ H4: & xn_t|_{\Gamma_1 \cup \Gamma_4} \ge 0. \end{split}$$

After subdividing  $\Omega$  into squares, we choose the space of approximating functions  $V^h$  as the set of piecewise bivariate polynomials with degree  $\leq 2$  on the squares which satisfy boundary condition (5.6).

In Table 5.1 we see the  $L^2$  error and the  $L^2$  rate of convergence for various mesh sizes h. These results show  $O(h^2)$  accuracy.

Table 5.1 Finite element computation

## **BIBLIOGRAPHY**

- A. K. Aziz and P. Monk, Continuous finite elements in space and time for the heat equation, Math. Comp. 52 (1989), 255-274.
- 2. A. K. Aziz, S. Leventhal, and A. Werschulz, *Higher-order convergence for a finite element method for the Tricomi problem*, Numer. Funct. Anal. Optim. 2 (1980), 65–78.
- 3. M. S. Baouendi and P. Grisvard, Sur une équation d'évolution changeant de type, J. Funct. Anal. 2 (1968), 352-367.
- 4. K. O. Friedrichs, Symmetric positive differential equations, Comm. Pure Appl. Math. 11 (1958), 333-418.
- M. Gevrey, Sur les équations aux dérivées partielles du type parabolique, J. Math. Pures Appl. (6) 9 (1913), 305-475.
- 6. \_\_\_\_, Sur les équations aux dérivées partielles du type parabolique (suite), J. Math. Pures Appl. (6) 10 (1914), 105-148.
- 7. J. A. Goldstein and T. Mazumdar, A heat equation in which the diffusion coefficient changes sign, J. Math. Anal. Appl. 103 (1984), 533-564.
- 8. T. LaRosa, *The propagation of an electron beam through the solar corona*, Ph.D. Dissertation, Department of Physics and Astronomy, University of Maryland, 1986.
- 9. P. Lesaint and P. A. Raviart, Finite element collocation methods for first order systems, Math. Comp. 33 (1979), 891-918.
- 10. J. Lions, Quelques méthodes de résolution des problèmes aux limites non linéaires, Dunod Gauthier-Villars, Paris, 1969.

- 11. K. Stewartson, Multistructural boundary layers on flat plates and related bodies, Adv. in Appl. Mech. 14 (1974), 145-239.
- 12. \_\_\_\_, D'Alembert's paradox, SIAM Rev. 23 (1981), 308-343.
- 13. V. Thomée, Galerkin finite element methods for parabolic problems, Lecture Notes in Math., vol. 1054, Springer-Verlag, 1972.
- 14. V. Vanaja, *Iterative solutions of backward-forward heat equation*, Ph.D. Dissertation, Department of Mathematics, University of Maryland, 1988.

Department of Mathematics, University of Maryland Baltimore County, Baltimore, Maryland 21228

Department of Mathematics and Statistics, University of Pittsburgh, Pennsylvania 15260