

THE SPACE SPECTRAL INTERPOLATION COLLOCATION METHOD FOR REACTION-DIFFUSION SYSTEMS

by

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A space spectral interpolation collocation method is proposed to study non-linear reaction-diffusion systems with complex dynamics characters. A detailed solution process is elucidated, and some pattern formations are given. The numerical results have a good agreement with theoretical ones. The method can be extended to fractional calculus and fractal calculus.

Key words: *numerical simulation, reaction-diffusion, fractal derivative, complex dynamics characters, turing bifurcation condition, space spectral interpolation collocation method*

Introduction

Reaction diffusion systems are a class of parabolic PDE arising in physics, chemistry, engineering, biology and ecology [1-9]. In this paper, we consider the following reaction-diffusion system [5-6]:

$$\begin{cases} \frac{\partial u}{\partial t} = \delta_1 \nabla^2 u + f(u, v) \\ \frac{\partial v}{\partial t} = \delta_2 \nabla^2 v + g(u, v) \end{cases}, \quad (x, y) \in \Omega, t > 0 \quad (1)$$

with boundary conditions:

$$\frac{\partial u}{\partial n} \Big|_{\partial\Omega} = \frac{\partial v}{\partial n} \Big|_{\partial\Omega} = 0 \quad (2)$$

where $u(x, y, t)$ and $v(x, y, t)$ are unknown functions, δ_1 and δ_2 – the diffusion coefficients, $\nabla^2 = \partial^2/\partial x^2 + \partial^2/\partial y^2$, $\partial\Omega$ – the boundary, f and g the – functions of u and v .

Many approaches are used to solve reaction-diffusion systems. These methods include the finite difference method [10], Galerkin finite element method [11], the best uniform rational approximation [12], the variational iteration method [13, 14] and the homotopy perturbation methods [15-17], the barycentric interpolation collocation method [18-20], and the reproducing kernel method [21-25], *etc.*

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Description of the space spectral interpolation collocation method

In this section, we use the n^{th} spectral differential matrix to solve system of eq. (1). From [18], the interpolation function $I_N u(x)$ of the discrete sequence u_1, u_2, \dots, u_N can be written:

$$u(x) \sim I_N u(x) = \sum_{m=1}^N u_m S_N(x - x_m) \quad (3)$$

where

$$S_N(x) = \frac{\sin\left(\frac{\pi x}{h}\right)}{\left(\frac{2\pi}{h}\right) \tan\left(\frac{x}{2}\right)}$$

I_N – the interpolation operator such that for any a function $u(x)$ defined on $[0, 2\pi]$, $u_j = u(jh)$, $j = 1, \dots, N$, $x_j - x_m = (j - m)h$ the interpolation space is $\text{span}\{S_N(x - jh), j = 1, 2, \dots, N\}$.

It is not difficult to derive simple expressions of the n^{th} derivatives of $I_N u(x)$ at $x_j = jh$:

$$I_N u^{(n)}(x_j) = \sum_{m=1}^N u_m S_N^{(n)}(x_j - x_m)$$

where

$$D_N^{(n)} = [S_N^{(n)}(x_j - x_m)]_{i,j=1,2,\dots,N}$$

is called the n^{th} spectral differential matrix [26].

Here we consider a finite spatial domain $\Omega = [0, 2\pi] \times [0, 2\pi]$. We define equally spaced N_2 grid points over Ω :

$$(x_i, y_j) = (ih, jh), \quad i, j = 1, 2, 3, \dots, N$$

where $h = 2\pi/N$ for a given finite natural number $N \in \mathbb{N}$. Using eq. (3), the interpolation function $I_N u(x, y, t)$ and $I_N v(x, y, t)$ of function $u(x, y, t)$ and $v(x, y, t)$ can be written:

$$\begin{aligned} u(x, y, t) &\sim I_N u(x, y, t) = \sum_{i=1}^N \sum_{j=1}^N S_N(x - x_i) S_N(y - y_j) u(x_i, y_j, t) \\ v(x, y, t) &\sim I_N v(x, y, t) = \sum_{i=1}^N \sum_{j=1}^N S_N(x - x_i) S_N(y - y_j) v(x_i, y_j, t) \end{aligned} \quad (4)$$

where $u_{ij} = u(x, y, t)$, $v_{ij} = v(x, y, t)$, $i, j = 1, 2, \dots, N$. Thus the following relations is hold at collocation points (x_p, y_q) :

$$\begin{aligned} u(x_p, y_q, t) &\sim I_N u(x_p, y_q, t) = \sum_{i=1}^N \sum_{j=1}^N S_N(x_p - x_i) S_N(y_q - y_j) u(x_i, y_j, t) \\ v(x_p, y_q, t) &\sim I_N v(x_p, y_q, t) = \sum_{i=1}^N \sum_{j=1}^N S_N(x_p - x_i) S_N(y_q - y_j) v(x_i, y_j, t) \end{aligned} \quad (5)$$

$$u^{(2,0)}(x_p, y_q, t) \sim I_N u^{(2,0)}(x_p, y_q, t) = \frac{\partial^2 u(x_p, y_q, t)}{\partial x^2} = \sum_{i=1}^N \sum_{j=1}^N S_N^{(2)}(x_p - x_i) S_N(y_q - y_j) u(x_i, y_j, t)$$

$$u^{(0,2)}(x_p, y_q, t) \sim I_N u^{(0,2)}(x_p, y_q, t) = \frac{\partial^2 u(x_p, y_q, t)}{\partial y^2} = \sum_{i=1}^N \sum_{j=1}^N S_N(x_p - x_i) S_N^{(2)}(y_q - y_j) u(x_i, y_j, t)$$

$$v^{(2,0)}(x_p, y_q, t) \sim I_N v^{(2,0)}(x_p, y_q, t) = \frac{\partial^2 v(x_p, y_q, t)}{\partial x^2} = \sum_{i=1}^N \sum_{j=1}^N S_N^{(2)}(x_p - x_i) S_N(y_q - y_i) v(x_i, y_j, t)$$

$$v^{(0,2)}(x_p, y_q, t) \sim I_N v^{(0,2)}(x_p, y_q, t) = \frac{\partial^2 v(x_p, y_q, t)}{\partial y^2} = \sum_{i=1}^N \sum_{j=1}^N S_N(x_p - x_i) S_N^{(2)}(y_q - y_i) v(x_i, y_j, t)$$

Noting

$$u = [u_{11}, u_{21}, \dots, u_{N1}, u_{12}, u_{22}, \dots, u_{N2}, u_{1N}, \dots, u_{NN}]^T$$

$$v = [v_{11}, v_{21}, \dots, v_{N1}, v_{12}, v_{22}, \dots, v_{N2}, v_{1N}, \dots, v_{NN}]^T \quad (6)$$

Therefore, the formula eq. (5) can be written as matrix forms:

$$u^{(2,0)} = D_N^{(2,0)} u, \quad u^{(0,2)} = D_N^{(0,2)} u, \quad v^{(2,0)} = D_N^{(2,0)} v, \quad v^{(0,2)} = D_N^{(0,2)} v \quad (7)$$

$$D_N^{(2,0)} u = D_N^{(2)} \otimes E_N, \quad D_N^{(0,2)} = E_N \otimes D_N^{(2)}, \quad D_N^{(0,0)} = E_N \otimes E_N \quad (8)$$

where E_N is N order unit matrix, \otimes – the Kronecker product of matrix.

Employing eqs. (6) and (7), eq. (1) can be written:

$$\frac{\partial}{\partial t} \begin{bmatrix} u \\ v \end{bmatrix} = \begin{bmatrix} \delta_1 D & 0 \\ 0 & \delta_2 D \end{bmatrix} \begin{bmatrix} u \\ v \end{bmatrix} = \begin{bmatrix} f_2(u, v) \\ f_3(u, v) \end{bmatrix} \quad (9)$$

here

$$[u, v] = [u_{11}, \dots, u_{N1}, u_{12}, \dots, u_{N2}, u_{1N}, \dots, u_{NN}, v_{11}, \dots, v_{N1}, v_{12}, \dots, v_{N2}, v_{1N}, \dots, v_{NN}]$$

$$D = D_N^{(2,0)} + D_N^{(0,2)} = D_N^{(2)} \otimes E_N + E_N \otimes D_N^{(2)}$$

$$[f_1(u, v), f_2(u, v)] = [f_1(u_{11}, v_{11}), \dots, f_1(u_{NN}, v_{NN}), f_2(u_{11}, v_{11}), \dots, f_2(u_{NN}, v_{NN}), f_3(u_{11}, v_{11}), \dots, f_3(u_{NN}, v_{NN})]$$

We can get the numerical solution of system (1).

Numerical simulation

As an example, we consider [7-9]:

$$\begin{cases} \frac{\partial u}{\partial t} = \delta_1 \Delta u + u(1-u) - \frac{uv}{u+\alpha} \\ \frac{\partial v}{\partial t} = \delta_2 \Delta v + \frac{\beta uv}{u+\alpha} - rv \end{cases} \quad (10)$$

where α, β , and r are constants.

The equilibrium point of the non-diffusive system (10) is $E^* = (u_0, v_0)$, where $\beta > (\alpha + 1)\gamma$:

$$u_0 = \frac{\alpha\gamma}{\beta - \gamma}, \quad v_0 = \frac{\alpha\beta(\beta - \gamma - \alpha\gamma)}{(\beta - \gamma)^2}$$

The Jacobian matrix A_0 of the non-diffusive system (10) at E^* reads:

$$A_0 = \begin{bmatrix} 1 - 2u_0 - \frac{\alpha v_0}{(u_0 + \alpha)^2} & -\frac{u_0}{u_0 + \alpha} \\ \frac{\alpha\beta v_0}{(u_0 + \alpha)^2} & \frac{\beta u_0}{u_0 + \alpha} - \gamma \end{bmatrix} = \begin{bmatrix} \frac{(1 - \alpha)\beta - (1 + \alpha - \alpha^2)\gamma}{\beta - \gamma} & -\frac{\gamma}{\beta} \\ (1 - \alpha)\beta - \gamma & 0 \end{bmatrix} \quad (11)$$

The Turing bifurcation conditions of eq. (10) can be written:

$$(\alpha+1)\gamma < \beta < \frac{1+\alpha-\alpha^2}{1-\alpha}\gamma$$

$$\delta_2\beta[\beta-\alpha\beta-(1+\alpha-\alpha^2)\gamma]^2 > 4\delta_1\gamma(\beta-\alpha\beta-\gamma)(\beta-\gamma)^2$$

Taking the parameters $\alpha = 0.4$, $\gamma = 0.6$, $\beta = 1$, $\delta_1 = 1$, $\delta_2 = 1$. Using the present method, numerical solution and patterns of eq. (10) with different initial conditions are showed in figs. 1 and 2.

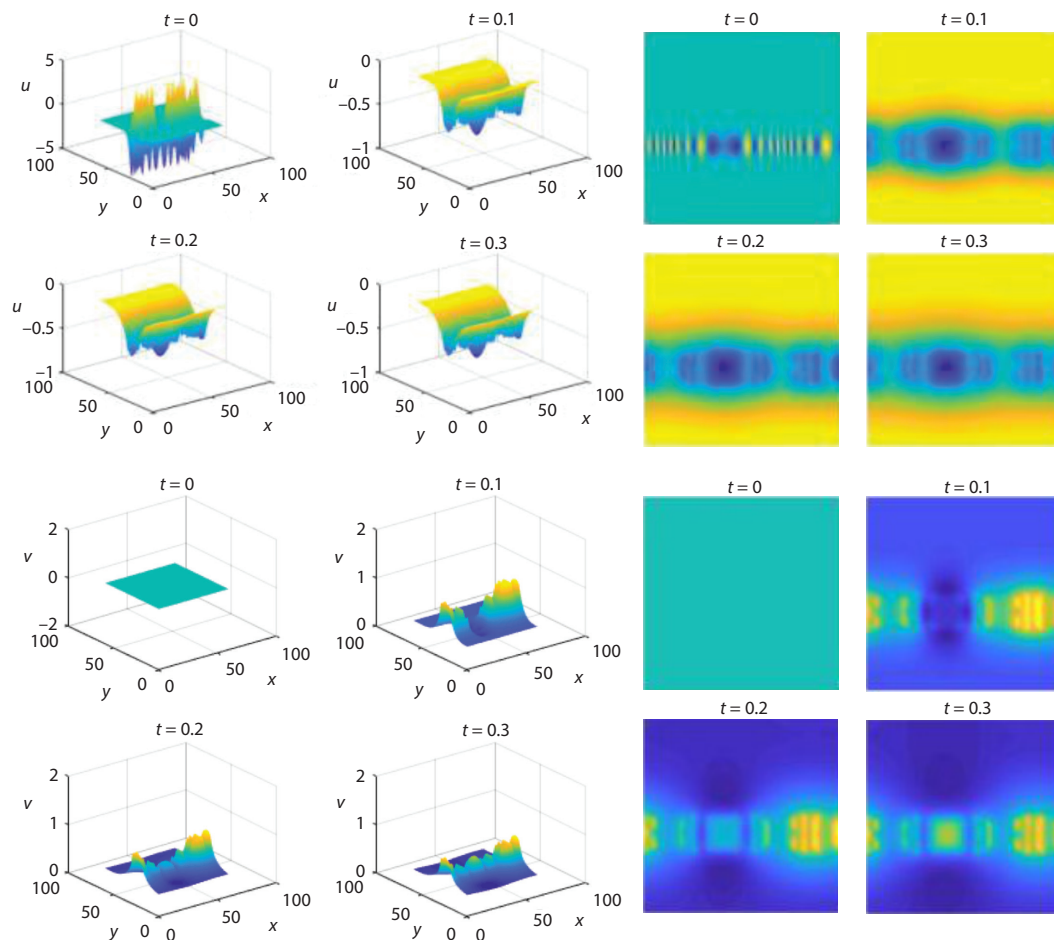


Figure 1. Numerical solution and pattern of eq. (10) with initial condition $v(x, y, 0) = 1$, $u(x, y, 0) = e^{-20[(x-0.4)^2 + (y-0.4)^2]} \sin\{-20[(x-0.4)^2 + (y-0.4)^2]\}$

Conclusion

This paper proposes a new numerical method called as the space spectral interpolation collocation method to investigate a class of reaction-diffusion systems with complex dynamics characters. Numerical results show some interesting pattern dynamic behaviors, and our results are consistent with theoretical results given in [7-9], showing the reliability of the numerical technique, which can be easily extended to fractal reaction-diffusion system [27-33]:

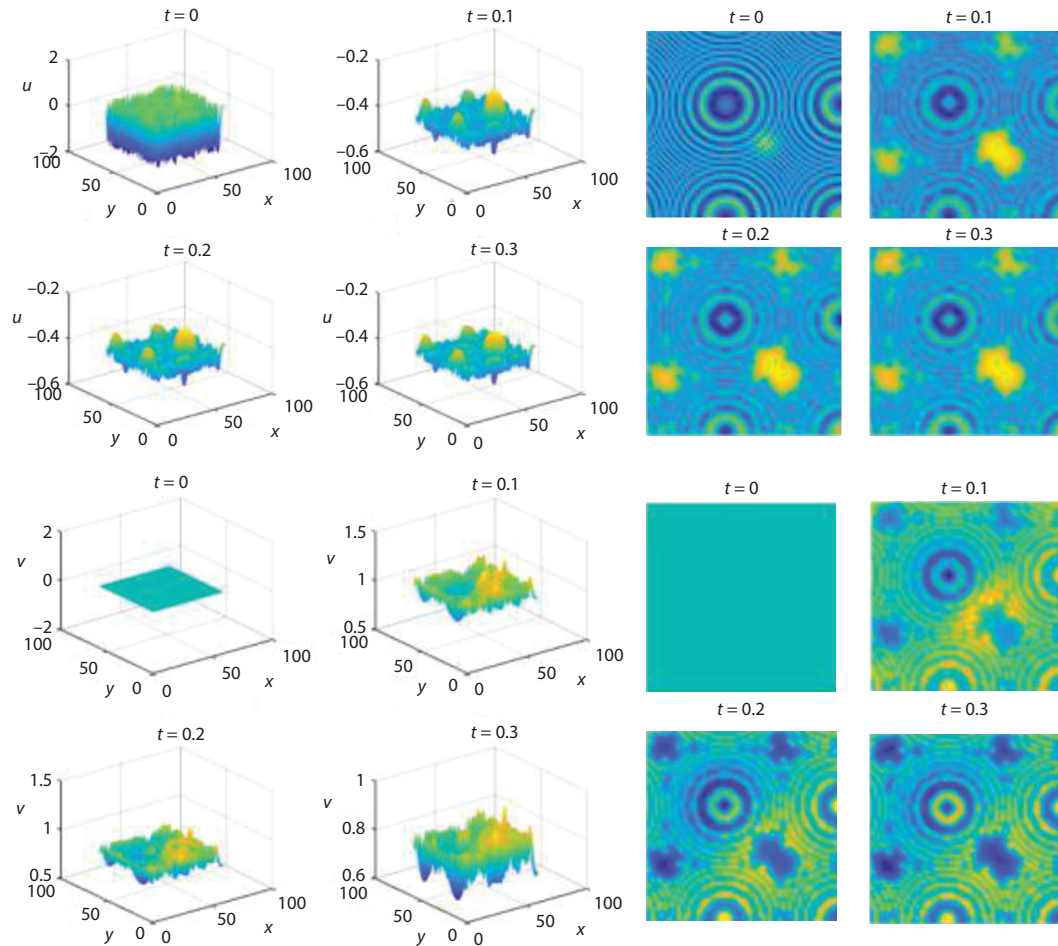


Figure 2. Numerical solution and pattern of eq. (10) with initial condition $v(x, y, 0) = 1$, $u(x, y, 0) = e^{-20[(x-0.4)^2 + (y-0.4)^2]} \sin\{-20[(x-0.4)^2 + (y-0.4)^2]\}$

$$\begin{cases} \frac{\partial u}{\partial t^\alpha} = \delta_1 \nabla^{2\alpha} u + f(u, v) \\ \frac{\partial v}{\partial t^\beta} = \delta_2 \nabla^{2\beta} v + g(u, v) \end{cases} \quad (12)$$

where $2/\partial t^\alpha$ is the fractal derivative, $\nabla^{2\alpha} = \partial^2/\partial x^{2\alpha} + \partial^2/\partial y^{2\alpha}$.

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