

A TWO-LEVEL HIGH ACCURACY LINEARIZED DIFFERENCE SCHEME FOR THE BENJAMIN-BONA-MAHONY EQUATION

by

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In this article we propose the anomalous diffusion models with respect to monotone increasing functions. The Riesz-type fractional order derivatives operators with respect to power-law function are considered based on the extended work of Riesz. Two models for the anomalous diffusion processes are given to describe the special behaviors in the complex media.

Key words: *anomalous diffusion, Riesz fractional derivative, Riesz-type fractional derivative with respect to monotone increasing function, Riesz-type fractional derivative with respect to power-law function*

Introduction

To consider the dissipation principle of the non-linear wave propagation, the Benjamin-Bona-Mahony (BBM) equation [1] is proposed in the study of long waves in non-linear dispersion systems. Authors [2, 3] studied the attenuation of its solution, and the existence, uniqueness and convergence of the solution of BBM equation are also proved in [4-6]. Various numerical methods also have attracted the attention of many researchers [7-16]. In this paper, the following initial value condition and boundary value conditions of BBM equation are considered. Moreover, the following problem:

$$u_t - u_{xx} + u_x - u_{xx} + uu_x = 0, \quad (x, t) \in (x_L, x_R) \times (0, T] \quad (1)$$

$$u(x, 0) = u_0(x), \quad x \in [x_L, x_R] \quad (2)$$

$$u(x_L, t) = u(x_R, t) = 0, \quad t \in [0, T] \quad (3)$$

has the conserved quantities [15];

$$Q(t) = \int_{x_L}^{x_R} u(x, t) dx = \int_{x_L}^{x_R} u(x) dx = Q(0) \quad (4)$$

where $u_0(x)$ is a smooth functions and $Q(0)$ is a constant only related to the initial conditions.

In recent years, numerous numerical methods have been proposed for solving BBM eqs. (1)-(4). Huang *et al.* [15] proposes a two-layer non-linear Crank-Nicolson difference scheme with the theoretical accuracy of $O(\tau^2 + h^4)$ for problem (1)-(3) in which the non-linear iteration is required for numerical solutions. Zhang *et al.* [16] put forward a three-level

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linear difference scheme with the theoretical accuracy of $O(\tau^2 + h^4)$, which can improve the efficiency of numerical solutions. However, this scheme is not self-starting.

In this paper, following the aforementioned work, the discretization of the non-linear term uu_x is used by a two-level linearization, and a two-level linearization difference scheme of the theoretical accuracy $O(\tau^2 + h^4)$ is obtained for problem (1)-(3), the conserved quantity (4) is reasonably simulated. Since only the data of the previous time layer need to be stored, the advantages of linear scheme without non-linear iteration are maintained in numerical solutions. That is, the proposed scheme has higher numerical efficiency, and the numerical results also show that the accuracy is obviously better than the other high-accuracy schemes in [15].

The finite difference scheme and conservation law

Firstly, for the domain $[x_R, x_L] \times [0, T]$, let $h = (x_R - x_L)/J$ be the step size for the spatial grid, and τ be the step size for the temporal direction such that $x_j = x_L + jh (0 \leq j \leq J)$, $t_n = n\tau (n = 0, 1, 2, \dots, N, N = [T/\tau])$.

Denote:

$$u_j^n = u(x_j, t_n), \quad U_j^n \approx u(x_j, t_n), \quad Z_h^0 = \{U = (U_j) \mid U_0 = U_J = 0, \quad j = 0, 1, \dots, J-1, J\}$$

and

$$(U_j^n)_x = \frac{U_{j+1}^n - U_j^n}{h}, \quad (U_j^n)_{\bar{x}} = \frac{U_j^n - U_{j-1}^n}{h}, \quad (U_j^n)_{\hat{x}} = \frac{U_{j+1}^n - U_{j-1}^n}{2h}$$

$$(U_j^n)_t = \frac{U_j^{n+1} - U_j^n}{\tau}, \quad U_j^{n+\frac{1}{2}} = \frac{U_j^{n+1} + U_j^n}{2}$$

$$\langle U^n, V^n \rangle = h \sum_{j=1}^{J-1} U_j^n V_j^n, \quad \|U^n\|^2 = \langle U^n, U^n \rangle, \quad \|U^n\|_\infty = \max_{1 \leq j \leq J-1} |U_j^n|, \quad (U_j^n)_{\bar{\bar{x}}} = \frac{U_{j+2}^n - U_{j-2}^n}{4h}$$

We propose a two-level linear finite difference scheme for the initial boundary value problem (1)-(3):

$$(U_j^n)_t - \frac{4}{3}(U_j^n)_{x\bar{x}} + \frac{1}{3}(U_j^n)_{\hat{x}\hat{x}} + \frac{4}{3}(U_j^{n+\frac{1}{2}})_{\hat{x}} - \frac{1}{3}(U_j^{n+\frac{1}{2}})_{\bar{x}} -$$

$$- \frac{4}{3}(U_j^{n+\frac{1}{2}})_{\bar{\bar{x}}} + \frac{1}{3}(U_j^{n+\frac{1}{2}})_{\hat{\hat{x}}} + P_1(U_j^n, U_j^{n+1}) - P_2(U_j^n, U_j^{n+1}) = 0$$

$$j = 1, 2, \dots, J-1, \quad n = 1, 2, \dots, N-1 \quad (5)$$

$$U_j^0 = u_0(x_j), \quad j = 0, 1, 2, \dots, J \quad (6)$$

$$U^n \in Z_h^0, \quad n = 0, 1, 2, \dots, N \quad (7)$$

where

$$P_1(U_j^n, U_j^{n+1}) = \frac{2}{3}[U_j^n (U_j^{n+1})_{\hat{x}} + U_j^{n+1} (U_j^n)_{\hat{x}}]$$

and

$$P_2(U_j^n, U_j^{n+1}) = \frac{1}{6}[U_j^n (U_j^{n+1})_{\bar{\bar{x}}} + U_j^{n+1} (U_j^n)_{\bar{\bar{x}}}]$$

Let $u(x, t)$ be the solution of problem (1)-(3), $u_j^n = u(x_j, t_n)$. The truncation error of (1)-(3) is in the following:

$$r_j^n = (u_j^n)_t - \frac{4}{3}(u_j^n)_{x\bar{x}} + \frac{1}{3}(u_j^n)_{\hat{x}\hat{x}t} + \frac{4}{3}\left(u_j^{n+\frac{1}{2}}\right)_{\hat{x}} - \frac{1}{3}\left(u_j^{n+\frac{1}{2}}\right)_{\ddot{x}} - \frac{4}{3}\left(u_j^{n+\frac{1}{2}}\right)_{x\bar{x}} + \frac{1}{3}\left(u_j^{n+\frac{1}{2}}\right)_{\hat{x}\hat{x}} + \\ + P_1(u_j^n, u_j^{n+1}) - P_2(u_j^n, u_j^{n+1}), \quad j = 1, 2, \dots, J-1, \quad n = 1, 2, \dots, N-1 \quad (8)$$

$$u_j^0 = u_0(x_j), \quad j = 0, 1, 2, \dots, J \quad (9)$$

$$u^n \in Z_h^0, \quad n = 0, 1, 2, \dots, N \quad (10)$$

By the Taylor expansion, we know that:

$$|r_j^n| = O(\tau^2 + h^4) \quad (11)$$

holds if $h, \tau \rightarrow 0$.

Theorem 1 The difference scheme (5)-(7) is conserved with respect to the following discrete energy, i.e.:

$$Q^n = h \sum_{j=1}^{J-1} U_j^n = Q^{n-1} = \dots = Q^0, \quad n = 1, 2, \dots, N \quad (12)$$

Convergence and stability

Lemma 1 [16] For any $U \in Z_h^0$, there has always $\|U_{\ddot{x}}\| \leq \|U_{\hat{x}}\| \leq \|U_x\|$.

Lemma 2 [15] Suppose that $u_0 \in H^1$, then the solutions of the initial boundary value problem (1)-(3) satisfy $\|u\|_{L_2} \leq C$, $\|u_x\|_{L_2} \leq C$, $\|u\|_{L_\infty} \leq C$.

Theorem 2 Suppose $u_0 \in H^1$. For sufficiently small temporal step τ and spatial step h , the solutions of scheme (5)-(7) converge to the solution of the initial boundary value problem (1)-(3) with the convergence order of $O(\tau^2 + h^4)$ by the norm $\|\cdot\|_\infty$ for U^n .

Proof. Subtracting (8)-(10) from (5)-(7) and letting $e_j^n = u_j^n - U_j^n$, we have:

$$r_j^n = (e_j^n)_t - \frac{4}{3}(e_j^n)_{x\bar{x}} + \frac{1}{3}(e_j^n)_{\hat{x}\hat{x}t} + \frac{4}{3}\left(e_j^{n+\frac{1}{2}}\right)_{\hat{x}} - \frac{1}{3}\left(e_j^{n+\frac{1}{2}}\right)_{\ddot{x}} - \frac{4}{3}\left(e_j^{n+\frac{1}{2}}\right)_{x\bar{x}} + \frac{1}{3}\left(e_j^{n+\frac{1}{2}}\right)_{\hat{x}\hat{x}} + \\ + P_1(u_j^n, u_j^{n+1}) - P_1(U_j^n, U_j^{n+1}) - P_2(u_j^n, u_j^{n+1}) + P_2(U_j^n, U_j^{n+1}) \quad (13)$$

$$e_j^0 = 0, \quad j = 0, 1, 2, \dots, J \quad (14)$$

$$e^n \in Z_h^0, \quad n = 0, 1, 2, \dots, N \quad (15)$$

Next, we use the mathematical induction to prove the error estimates. From **Lemma 2** and eq. (12), there exist constants C_u, C_r , which are independent of τ and h , satisfy that:

$$\|u^n\|_\infty \leq C_u, \quad \|r^n\|_\infty \leq C_r(\tau^2 + h^2), \quad n = 1, 2, \dots, N \quad (16)$$

It follows from (14) and the initial conditions (6) that the following estimates:

$$\|e^0\| = 0, \quad \|U^0\|_\infty \leq C_u \quad (17)$$

Suppose that:

$$\|e^l\| + \|e_x^l\| \leq C_l(\tau^2 + h^4), \quad l = 2, 3, \dots, n, \quad n \leq N-1 \quad (18)$$

where $C_l (l = 2, 3, \dots, n)$ is also independent of τ and h . By the discrete Sobolev inequality [17] and the Cauchy-Schwarz inequality, we get:

$$\|e^l\|_\infty \leq C_0 \sqrt{\|e^l\|} \sqrt{\|e_x^l\| + \|e^l\|} \leq \frac{1}{2} C_0 (2\|e^l\| + \|e_x^l\|) \leq \frac{3}{2} C_0 C_l (\tau^2 + h^2), \quad l = 1, 2, \dots, n \quad (19)$$

$$\|U^l\|_\infty \leq \|u^l\|_\infty + \|e^l\|_\infty \leq C_u + \frac{3}{2} C_0 C_l (\tau^2 + h^2), \quad l = 2, 3, \dots, n \quad (20)$$

Taking the inner product of (13) with $e^{n+1/2}$ and using the summation by part [17], we get:

$$\begin{aligned} \frac{1}{2} \|e^n\|_t^2 + \frac{2}{3} \|e_x^n\|_t^2 - \frac{1}{6} \|e_{\hat{x}}^n\|_t^2 &= \langle r^n, e^{n+\frac{1}{2}} \rangle + \frac{4}{3} \left\| e_x^{n+\frac{1}{2}} \right\|^2 - \frac{1}{3} \left\| e_{\hat{x}}^{n+\frac{1}{2}} \right\|^2 - \\ &- \left\langle P_1(u_j^n, u_j^{n+1}) - P_1(U_j^n, U_j^{n+1}), e^{n+\frac{1}{2}} \right\rangle + \left\langle P_2(u_j^n, u_j^{n+1}) - P_2(U_j^n, U_j^{n+1}), e^{n+\frac{1}{2}} \right\rangle \end{aligned} \quad (21)$$

According to Lemma 2 and the mean value theorem, the following result:

$$(u_j^{n+1})_{\hat{x}} = \frac{u(x_{j+1}, t_{n+1}) - u(x_{j-1}, t_{n+1})}{2h} = \frac{\partial}{\partial x} u(x_{\xi_j}, t_{n+1}), \quad (x_{j-1} \leq \xi_j \leq x_{j+1})$$

holds, that is:

$$\|u_{\hat{x}}^{n+1}\|_\infty \leq C_u \quad (22)$$

Similarly, we have:

$$\|u_{\ddot{x}}^{n+1}\|_\infty \leq C_u \quad (23)$$

If h and τ are sufficiently small and satisfy that:

$$\frac{3}{2} C_0 \left(\max_{0 \leq l \leq n} C_l \right) (\tau^2 + h^2) \leq 1 \quad (24)$$

then, it follows from (21)-(23) and the Cauchy-Schwarz inequality that:

$$\begin{aligned}
 & -\left\langle P_1(u^n, u^{n+1}) - P_1(U^n, U^{n+1}), e^{n+\frac{1}{2}} \right\rangle = \\
 & = -\frac{2}{3}h \sum_{j=1}^{J-1} [e_j^n (u_j^{n+1})_{\hat{x}} + U_j^n (e_j^{n+1})_{\hat{x}}] e_j^{n+\frac{1}{2}} - \frac{2}{3}h \sum_{j=1}^{J-1} [u_j^{n+1} (e_j^n)_{\hat{x}} + e_j^{n+1} (U_j^n)_{\hat{x}}] e_j^{n+\frac{1}{2}} = \\
 & = -\frac{2}{3}h \sum_{j=1}^{J-1} [e_j^n (u_j^{n+1})_{\hat{x}} + U_j^n (e_j^{n+1})_{\hat{x}}] e_j^{n+\frac{1}{2}} - \frac{2}{3}h \sum_{j=1}^{J-1} u_j^{n+1} (e_j^n)_{\hat{x}} e_j^{n+\frac{1}{2}} + \\
 & + \frac{2}{3}h \sum_{j=1}^{J-1} U_j^n \left[(e_j^{n+1})_{\hat{x}} e_j^{n+\frac{1}{2}} + e_j^{n+1} \left(e_j^{n+\frac{1}{2}} \right)_{\hat{x}} \right] \leq \frac{1}{3}C_u \left(\|e^n\|^2 + \|e_x^n\|^2 + 2\left\| e^{n+\frac{1}{2}} \right\|^2 \right) + \\
 & + \frac{1}{3} \left[C_u + \frac{3}{2}C_0C_n(\tau^2 + h^4) \right] \left(2\|e_x^{n+1}\|^2 + 2\left\| e^{n+\frac{1}{2}} \right\|^2 + \|e^{n+1}\|^2 + \left\| e_x^{n+\frac{1}{2}} \right\|^2 \right) \leq \\
 & \leq \frac{1}{3}C_u \left(2\|e^n\|^2 + \|e_x^n\|^2 + \|e^{n+1}\|^2 \right) + \frac{1}{6}(C_u + 1) \left(5\|e_x^{n+1}\|^2 + \|e_x^n\|^2 + 4\|e^{n+1}\|^2 + 2\|e^n\|^2 \right) \quad (25)
 \end{aligned}$$

$$\begin{aligned}
 & \left\langle P_2(u^n, u^{n+1}) - P_2(U^n, U^{n+1}), e^{n+\frac{1}{2}} \right\rangle = \\
 & = -\frac{1}{6}h \sum_{j=1}^{J-1} [e_j^n (u_j^{n+1})_{\ddot{x}} + U_j^n (e_j^{n+1})_{\ddot{x}}] e_j^{n+\frac{1}{2}} + \frac{1}{6}h \sum_{j=1}^{J-1} [u_j^{n+1} (e_j^n)_{\ddot{x}} + e_j^{n+1} (U_j^n)_{\ddot{x}}] e_j^{n+\frac{1}{2}} = \\
 & = -\frac{1}{6}h \sum_{j=1}^{J-1} [e_j^n (u_j^{n+1})_{\ddot{x}} + U_j^n (e_j^{n+1})_{\ddot{x}}] e_j^{n+\frac{1}{2}} + \frac{1}{6}h \sum_{j=1}^{J-1} u_j^{n+1} (e_j^n)_{\ddot{x}} e_j^{n+\frac{1}{2}} + \\
 & + \frac{1}{6}h \sum_{j=1}^{J-1} U_j^n [(e_j^{n+1})_{\ddot{x}} e_j^{n+\frac{1}{2}} + e_j^{n+1} (e_j^{n+\frac{1}{2}})_{\ddot{x}}] \leq \frac{1}{12}C_u \left(\|e^n\|^2 + \|e_x^n\|^2 + 2\left\| e^{n+\frac{1}{2}} \right\|^2 \right) + \\
 & + \frac{1}{12} \left[C_u + \frac{3}{2}C_0C_n(\tau^2 + h^4) \right] \left(2\|e_x^{n+1}\|^2 + 2\left\| e^{n+\frac{1}{2}} \right\|^2 + \|e^{n+1}\|^2 + \left\| e_x^{n+\frac{1}{2}} \right\|^2 \right) \leq \\
 & \leq \frac{1}{12}C_u \left(2\|e^n\|^2 + \|e_x^n\|^2 + \|e^{n+1}\|^2 \right) + \frac{1}{24}(C_u + 1) \left(5\|e_x^{n+1}\|^2 + \|e_x^n\|^2 + 4\|e^{n+1}\|^2 + 2\|e^n\|^2 \right) \quad (26)
 \end{aligned}$$

and

$$\langle r^n, e^{n+\frac{1}{2}} \rangle = \frac{1}{2} \langle r^n, e^{n+1} + e^n \rangle \leq \frac{1}{2} \|r^n\|^2 + \frac{1}{4} [\|e^{n+1}\|^2 + \|e^n\|^2] \quad (27)$$

Substituting (25)-(27) into (21), we get:

$$\begin{aligned}
 & \left(\|e^{n+1}\|^2 - \|e^n\|^2 \right) + \frac{4}{3} \left(\|e_x^{n+1}\|^2 - \|e_x^n\|^2 \right) - \frac{1}{3} \left(\|e_{\hat{x}}^{n+1}\|^2 - \|e_{\hat{x}}^n\|^2 \right) \leq \\
 & \leq \tau \|r^n\|^2 + \frac{1}{2} \tau \left(\|e^{n+1}\|^2 + \|e^n\|^2 \right) + 2\tau \left(\|e_x^{n+1}\|^2 + \|e_x^n\|^2 \right) + \frac{5}{12} \tau C_u \left(2\|e^n\|^2 + \|e_x^n\|^2 + \|e^{n+1}\|^2 \right) + \\
 & \quad + \frac{5}{24} \tau (C_u + 1) \left(5\|e_x^{n+1}\|^2 + \|e_x^n\|^2 + 4\|e^{n+1}\|^2 + 2\|e^n\|^2 \right) \leq \\
 & \leq \tau \|r^n\|^2 + 3\tau (C_u + 1) \left(\|e^{n+1}\|^2 + \|e^n\|^2 + \|e_x^{n+1}\|^2 + \|e_x^n\|^2 \right) \quad (28)
 \end{aligned}$$

Setting

$$B^n = \|e^n\|^2 + \frac{4}{3} \|e_x^n\|^2 - \frac{1}{3} \|e_{\hat{x}}^n\|^2$$

and summing up (28) from 1 to n , we get:

$$B^{n+1} \leq B^1 + \tau \sum_{k=1}^n \|r^k\|^2 + 6(C_u + 1) \tau \sum_{k=1}^{n+1} \left(\|e^k\|^2 + \|e_x^k\|^2 \right) \quad (29)$$

It follows from (16) and (28) that:

$$\tau \sum_{k=1}^n \|r^k\|^2 \leq n\tau \max_{1 \leq k \leq n} \|r^k\|^2 \leq T(C_r)^2 (\tau^2 + h^4)^2 \quad (30)$$

$$B^1 = C_1^2 (\tau^2 + h^4)^2 \quad (31)$$

Then, substituting (30) and (31) into (29), and applying the discrete Gronwall inequality [17], if h and τ are sufficiently small and satisfy that $\tau < 1/[12(C_u + 1)]$, we get:

$$\begin{aligned}
 \|e^{n+1}\|^2 + \|e_x^{n+1}\|^2 & \leq B^{n+1} \leq [T(C_r)^2 + C_1^2] (\tau^2 + h^4)^2 e^{2T[6(C_u + 1)]} \leq \\
 & \leq (C_{n+1})^2 (\tau^2 + h^4)^2, \quad n = 1, 2, \dots, N-1
 \end{aligned}$$

where

$$C_{n+1} = (\sqrt{T}C_r + C_1) e^{6T(C_u + 1)}$$

Obviously, C_{n+1} is a constant independent of n . Therefore, by the mathematical induction, we get:

$$\|e^n\| \leq O(\tau^2 + h^4), \quad \|e_x^n\| \leq O(\tau^2 + h^4), \quad n = 1, 2, \dots, N$$

Finally, it follows from the discrete Sobolev inequality [18] that:

$$\|e^n\|_{\infty} \leq O(\tau^2 + h^4), \quad n = 1, 2, \dots, N$$

Theorem 3 Suppose that $u_0 \in H^2$. If h and τ are sufficiently small, then the solutions of difference scheme (5)-(7) satisfy $\|U^n\|_{\infty} \leq \tilde{C}_0$, $n = 1, 2, \dots, N$, where \tilde{C}_0 is also independent of τ and h .

Proof For sufficiently small h and τ , by *Theorem 2*, we get:

$$\|U^n\|_{\infty} \leq \|u^n\|_{\infty} + \|e^n\|_{\infty} \leq \tilde{C}_0$$

Remark 1. *Theorem 3* shows that the numerical solution of the difference scheme (5)-(7) is unconditionally stable.

Numerical experiments

In the following experiments, the initial function of problem (1)-(3) can be set in the following form [15]: $u(x, 0) = \sec h^2(x/4)$.

We take $x_L = 20$, $x_R = 40$, and $T = 10$. Since the exact solutions of the BBM eqs. (1)-(3) is unknown, we set the numerical solutions on the mesh $\tau = h = 1/160$ as the reference solution. For comparison in this paper, the two-layers linear scheme (5)-(7) is named as Scheme 1, and the two-level non-linear scheme in [15] is named as Scheme 2, the three layer linear scheme in [16] as Scheme 3. For different values of τ and h , l_{∞} error at several different times are shown in tab. 1. Finally, the conserved quantity (4) of numerical solutions is shown in tab. 2.

Table 1. The l_{∞} error comparison of the three schemes at several different times

	$\tau = 0.4, h = 0.2$			$\tau = 0.1, h = 0.1$			$\tau = 0.025, h = 0.05$		
	Scheme1	Scheme 2	Scheme 3	Scheme 1	Scheme 2	Scheme 3	Scheme 1	Scheme 2	Scheme 3
$t = 2$	$2.2303 \cdot 10^{-3}$	$2.5132 \cdot 10^{-3}$	$2.7454 \cdot 10^{-3}$	$1.3951 \cdot 10^{-4}$	$1.5724 \cdot 10^{-4}$	$1.9144 \cdot 10^{-4}$	$8.2092 \cdot 10^{-6}$	$9.2532 \cdot 10^{-6}$	$1.1577 \cdot 10^{-5}$
$t = 4$	$2.7610 \cdot 10^{-3}$	$2.9814 \cdot 10^{-3}$	$3.6096 \cdot 10^{-3}$	$1.7223 \cdot 10^{-4}$	$1.8561 \cdot 10^{-4}$	$2.4630 \cdot 10^{-4}$	$1.0132 \cdot 10^{-5}$	$1.0919 \cdot 10^{-5}$	$1.4812 \cdot 10^{-5}$
$t = 6$	$2.7384 \cdot 10^{-3}$	$2.8743 \cdot 10^{-3}$	$3.7131 \cdot 10^{-3}$	$1.7042 \cdot 10^{-4}$	$1.7857 \cdot 10^{-4}$	$2.5183 \cdot 10^{-4}$	$1.0025 \cdot 10^{-5}$	$1.0506 \cdot 10^{-5}$	$1.5127 \cdot 10^{-5}$
$t = 8$	$2.5592 \cdot 10^{-3}$	$2.6313 \cdot 10^{-3}$	$3.5723 \cdot 10^{-3}$	$1.5900 \cdot 10^{-4}$	$1.6345 \cdot 10^{-4}$	$2.4195 \cdot 10^{-4}$	$9.3522 \cdot 10^{-6}$	$9.6135 \cdot 10^{-6}$	$1.4531 \cdot 10^{-5}$
$t = 10$	$2.3464 \cdot 10^{-3}$	$2.6313 \cdot 10^{-3}$	$3.3579 \cdot 10^{-3}$	$1.4566 \cdot 10^{-4}$	$1.4758 \cdot 10^{-4}$	$2.2774 \cdot 10^{-4}$	$8.5670 \cdot 10^{-6}$	$8.6801 \cdot 10^{-6}$	$1.3683 \cdot 10^{-5}$

Table 2. Numerical simulations of the conservation invariant (4)

	$\tau = 0.4, h = 0.2$	$\tau = 0.1, h = 0.1$	$\tau = 0.025, h = 0.05$
$t = 2$	7.999477502867281	7.999450190471835	7.999443302979656
$t = 4$	7.999468843609141	7.999449092562881	7.999442201778074
$t = 6$	7.999415162464388	7.999440961334592	7.999434116090026
$t = 8$	7.999135825831214	7.999390383543243	7.999383814257381
$t = 10$	7.999135825831214	7.999124287260258	7.999118965471003

It can be seen from the numerical experiments that Scheme 1 has the theoretical accuracy of the second order in time and the fourth order in space, and is obviously better than the two-level non-linear Scheme 2 and the three-level linear Scheme 3. Table 2 also shows the reasonably simulations of the conserved quantity (4).

Conclusion

A novel numerical scheme for the initial-boundary value problem of BBM equation with a homogeneous boundary is considered. A two-level linearized difference scheme is pro-

posed with theoretical accuracy $O(\tau^2 + h^4)$. Also, the conservation property of the problem is verified. Therefore, the two-level linear difference scheme proposed in this paper for the initial boundary value problem (1)-(3) is more effective.

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Nomenclature

t – time, [s]

u – velocity, [ms⁻¹]

x – co-ordinates, [m]

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