A new splitting $H^1$-Galerkin mixed method for pseudo-hyperbolic equations

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Abstract—A new numerical scheme based on the $H^1$-Galerkin mixed finite element method for a class of second-order pseudo-hyperbolic equations is constructed. The proposed procedures can be split into three independent differential sub-schemes and does not need to solve a coupled system of equations. Optimal error estimates are derived for both semidiscrete and fully discrete schemes for problems in one space dimension. And the proposed method does not require the LBB consistency condition. Finally, some numerical results are provided to illustrate the efficacy of our method.

Keywords—Pseudo-hyperbolic equations, Splitting system, $H^1$-Galerkin mixed method, Error estimates.

I. INTRODUCTION

In this paper, we consider the following initial-boundary value problem of pseudo-hyperbolic system

\[
\begin{aligned}
&u_t - (a(x)u_x + a(x)u_y)_x + u_t = f(x,t), (x,t) \in \Omega \times J, \\
&u(0,t) = a(1,t) = 0, t \in J, \\
&u(x,0) = u_0(x), u_t(x,0) = u_1(x), x \in \Omega,
\end{aligned}
\]

where $\Omega = (0,1)$, $J = (0,T]$ is the time interval with $0 < T < \infty$, $a(x)$ is smooth functions with bounded derivatives, $f(x,t)$, $u_0(x)$ and $u_1(x)$ are given functions, and

\[0 < a_{\text{min}} \leq a(x) \leq a_{\text{max}}, x \in \Omega\]

for positive constants $a_{\text{min}}$ and $a_{\text{max}}$.

The pseudo-hyperbolic equations are a class of high-order hyperbolic partial differential equations with mixed partial derivative with respect to time and space, which describe heat and mass transfer, reaction-diffusion and nerve conduction, and other physical phenomena \cite{1,2,3,4,5}. In \cite{6}, Guo and Rui used two least-squares Galerkin finite element schemes to solve pseudo-hyperbolic equations. Moreover, the two methods get the approximate solutions with first-order and second-order accuracy in time increment, respectively. Liu et al. \cite{7} proposed two splitting finite element schemes for the pseudo-hyperbolic equation and gave semi-discrete and fully discrete error estimates.

In recent years, a lot of researchers have studied mixed finite element methods for elliptic, parabolic and hyperbolic partial differential equations \cite{10}-\cite{17}. Pani \cite{18} (in 1998) proposed the $H^1$-Galerkin mixed finite element method which is not subject to the LBB consistency condition. Since then, the method has been applied to many problems \cite{19,20,21,22}.

In this paper, a new numerical scheme based on the $H^1$-Galerkin mixed finite element method for pseudo-hyperbolic equations is constructed. The proposed procedures can be split into three independent differential sub-schemes and does not need to solve a coupled system of equations. Optimal error estimates are derived for both semidiscrete and fully discrete schemes for problems in one space dimension. And some numerical results are provided to illustrate the efficacy of our method.

II. SEMIDISCRETE SCHEME AND ERROR ESTIMATES

If our concern is to approximate $q = a(x)u_x$, $\sigma = u_t - q_x$, accurately, we reformulate the pseudo-hyperbolic equation (1) as the first-order system

\[
\begin{aligned}
(a) & \quad q = a(x)u_x, \\
(b) & \quad \sigma = u_t - q_x, \\
(c) & \quad \sigma_t + \sigma = f(x,t).
\end{aligned}
\]

To derive the splitting $H^1$-Galerkin mixed method, we consider the following weak formulation of (3): find \{(u,q,\sigma) : [0,T] \mapsto H^1 \times H^1 \times L^2\} satisfying

\[
\begin{aligned}
(a) & \quad (u_x, v_x) = (q_x, v_x), \forall \ v \in H^1, \\
(b) & \quad (aq, w) + (q_x, w_x) = -(\sigma, w_x), \forall \ w \in H^1, \\
(c) & \quad (\sigma_t, z) + (\sigma, z) = (f, z), \forall \ z \in L^2,
\end{aligned}
\]

where $\alpha = 1/\alpha$, for (4b), we have used integration by parts and the Dirichlet boundary conditions $u_t(0,t) = u_t(1,t) = 0$ to get

\[
(u_t, w_x) = (u_t, w)_0^1 - (u_{tx}, w) = -(u_{tx}, w) = -(aq_t, w).
\]

Let $V_h$, $W_h$ and $L_h$ be finite dimensional subspaces of $H^1_0$, $H^1$, and $L^2$, respectively, with the following approximation properties: for $1 \leq p \leq \infty$ and $k, r, l$ positive integers \cite{20}

\[
\|v - v_h\|_{L^p} + h\|v - v_h\|_{W^{1,p}} \leq C h^{l+1}\|v\|_{W^{k+1,p}},
\]

$\quad v \in H^1_0 \cap W^{k+1,p},$
\[
\inf_{u_h \in V_h} \{ \| w - w_h \|_{L^p} + h \| w - w_h \|_{W^{1,p}} \} \leq C h^{r+1} \| w \|_{W^{r+1,p}}, \quad w \in H^1 \cap W^{r+1,p},
\]
\[
\inf_{z_h \in L_h} \| z - z_h \|_{L^p} \leq C h^{r+1} \| w \|_{W^{r+1,p}}, \quad z \in L^2 \cap W^{r+1,p}.
\]

The semidiscrete splitting \(H^1\)-Galerkin mixed finite element scheme for (4) consists in determining \(\{ u_h, q_h, \sigma_h \} : [0, T] \mapsto V_h \times W_h \times L_h \) such that
\[
\begin{align*}
(a) & \quad (\alpha u_{ht}, v_h) + (q_h, v_h) = -\sigma_h(w_h, v_h), \forall v_h \in V_h, \\
(b) & \quad (q_h t, w_h) + (q_h, w_h) = -\sigma_h(w_h, w_h), \forall w_h \in W_h, \\
(c) & \quad (\sigma_h z_h) + (\sigma_h, z_h) = (f, z_h), \forall z_h \in L_h.
\end{align*}
\]
with given \( u_h(0), q_h(0) \) and \( \sigma_h(0) \).

For use in the error analysis, we define the Ritz projection \( \tilde{u}_h \in V_h \) by
\[
(u - \tilde{u}_h, w_h) = 0, \quad v_h \in V_h.
\]
Further, we also define an elliptic projection \( \tilde{q}_h \in W_h \) of \( q \) as the solution of
\[
A(q, w) = (q, w) + \lambda(q, w), \quad \text{where } \lambda \text{ is chosen appropriately so that } A \text{ is } H^1 \text{-coercive, i.e.,}
\]
\[
A(w, w) \geq \mu_0 \| w \|_1^2, \quad w \in H^1,
\]
where \( \mu_0 \) is a constant positive. Moreover, it is not hard to check that \( A(\cdot, \cdot) \) is bounded.

We also define the \( L^2 \)-projection \( \tilde{\sigma}_h \in L_h \) by
\[
(\sigma - \tilde{\sigma}_h, z_h) = 0, \quad z_h \in L_h.
\]

With \( \rho - q - \tilde{q}_h, \eta = u - \tilde{u}_h \) and \( \delta = \sigma - \tilde{\sigma}_h \), the following estimates are well known [23]: for \( j = 0, 1 \)
\[
\| \frac{\partial \eta}{\partial t} \|_{L^1} \leq C h^{r+1-j} \| \frac{\partial u}{\partial t} \|_{L^1}, \quad j = 0, 1, 2, \quad (10)
\]
\[
\| \rho \|_{L^1} \leq C h^{r+1-j} \| q \|_{L^1}, \quad |\rho_t|_{L^1} \leq C h^{r+1-j} \| q_t \|_{L^1} \quad (11)
\]
\[
\| \sigma \|_{L^1} \leq C h^{r+1-j} \| \sigma \|_{L^1} \quad (12)
\]
Moreover, for \( j = 0, 1 \), and \( 1 \leq p \leq \infty \), we have
\[
\| \eta \|_{L^{1,p}} \leq C h^{r+1-j} \| \eta \|_{L^{1,p}} \quad (13)
\]
\[
\| \rho \|_{L^{1,p}} \leq C h^{r+1-j} \| \rho \|_{L^{1,p}} \quad (14)
\]

Using the projections \( \{ \tilde{u}_h, \tilde{q}_h, \tilde{\sigma}_h \} \), we write \( u - u_h = u - \tilde{u}_h + \tilde{u}_h - u_h = \eta + q - q_h + q - \tilde{q}_h + q - \tilde{q}_h = \rho + \sigma - \tilde{\sigma}_h + \rho - \tilde{\rho}_h - \tilde{\sigma}_h = \delta + \gamma \). From (4)-(9), we then obtain
\[
\begin{align*}
(a) & \quad (\xi, v_h) = (\alpha \eta, v_h) + (\alpha \eta, v_h), \forall v_h \in V_h, \\
(b) & \quad (\alpha \xi, w_h) + A(\xi, w_h) = -\sigma \rho_t, w_h, \\
& \quad - (\delta + \gamma, w_h) + \lambda(\rho + \xi, w_h), \forall w_h \in W_h, \\
(c) & \quad (\gamma, z_h) + (\gamma, z_h) = (\delta - \gamma, z_h), \forall z_h \in L_h.
\end{align*}
\]
\[(15) \]

**Theorem 2.1:** Assume that \( u_h(0) = \tilde{u}_h(0), \quad q_h(0) = \tilde{q}_h(0) \) and \( \sigma_h(0) = \tilde{\sigma}_h(0) \) then
\[
\| u - u_h \|_{L^p} \leq C (u, q, \sigma) h^{\min(k+1-r, r+1-l+1)}
\]
\[
\| q - q_h \|_{L^p} \leq C (q, \sigma) h^{\min(l+1-r, r+1-l+1)}
\]
and for \( 1 \leq p \leq \infty \)
\[
\| u - u_h \|_{L^p} \leq C (u, q, \sigma) h^{\min(k+1-r, r+1-l+1)}
\]
\[
\| q - q_h \|_{L^p} \leq C (q, \sigma) h^{\min(l+1-r, r+1-l+1)}
\]

**Proof.** Since estimates of \( \eta, \rho \) and \( \delta \) are given by (10)-(12), respectively, it is sufficient to estimate \( \zeta, \xi \) and \( \gamma \). Choosing \( v_h = \zeta \) in (15a), we have
\[
(\zeta, \zeta) = (\alpha \rho, \zeta) + (\alpha \xi, \zeta).
\]

Using the Cauchy-Schwarz’s inequality, we have
\[
\| \zeta \| \leq C (|\rho| + |\zeta|). \quad (16)
\]
We have, from the Poincaré’s inequality
\[
\| \zeta \| \leq C |\zeta_x|, \xi \in H^1_0. \quad (17)
\]
Taking \( z_h = \gamma \) in (15c), we have
\[
\| \gamma \| \leq C (|\delta| + |\zeta|) + \frac{1}{2} |\gamma| \quad (18)
\]
On integrating with respect to \( t \), we obtain
\[
\int_0^t \| \gamma \|^2 \| ds + |\gamma| \| \leq C \int_0^t (|\delta|^2 + |\zeta|^2) ds + C |\gamma| \quad (19)
\]
We choose \( w_h = \gamma \) in (15b) to obtain
\[
\| \alpha \gamma \| \leq C \int_0^t (|\zeta|^2 + |\delta|)^2 + \frac{1}{2} A(\zeta, \xi) \quad (20)
\]
On integrating with respect to \( t \) and using the Cauchy-Schwarz’s inequality, the Young’s inequality, we obtain
\[
\int_0^t \| \zeta - s \| |^{2} ds + |\zeta| \| \leq C \int_0^t (|\delta|^2 + |\zeta|^2) + |\gamma| \| \quad (21)
\]
Using the Gronwall’s lemma, the integral inequality (2) and (19), we get
\[
\| \zeta \|^2 \leq C \int_0^t (|\delta|^2 + |\zeta|^2 + |\rho|^2 + |\rho_t|^2 + |\xi|^2) ds + C |\gamma|^2 \quad (22)
\]
Use (16), (17), (19), (22), (10)-(12) and the triangle inequality to obtain the \( L^2 \) and \( H^1 \)-norm.
For \( 1 \leq p \leq \infty \), we have, from the Sobolev embedding theorem,
\[
\| \xi \|_{L^p} \leq C |\xi|_1, \xi \in H^1, \quad |\xi|_{L^p} \leq C |\zeta|, \xi \in H^1. \quad (17)
\]

The use of the convergence results (19) and (17) with (10)-(14) and the triangle inequality completes the proof.
III. CRANK-NICOLSON-GALERKIN SCHEME AND ERROR ANALYSIS

In this section, we get the error estimates of fully discrete schemes. For the Crank-Nicolson procedure, let $0 = t_0 < t_1 < t_2 < \cdots < t_M = T$ be a given partition of the time interval $[0, T]$ with step length $t_n = n\Delta t$, $\Delta t = T/M$, for some positive integer $M$. For a smooth function $\phi$ on $[0, T]$, define $\phi^n = \phi(t_n)$ and $\partial_t \phi^n = (\phi^n - \phi^{n-1})/\Delta t$, $\phi^{n-\frac{1}{2}} = (\phi^n + \phi^{n-1})/2$.

The system (4) has the following equivalent formulation

$$\begin{align*}
\left\{ \begin{array}{l}
\frac{u^n + u^{n-1}}{2} + v_x = \frac{(\alpha q^n + q^{n-1})}{2} + v_x \\
+ (R^n_1, v_x), \forall v \in H^1_0 \\
\alpha \partial_t q^n + w_x + \frac{(q^n + q^{n-1})}{2}, w_x = -\frac{(\sigma^n + \sigma^{n-1})}{2}, w_x \\
+ (R^n_2, w_x) + (R^n_3, w_x), \forall w \in H^1 \\
\partial_t \sigma^n + z + \frac{(\sigma^n + \sigma^{n-1})}{2}, z \\
= (f^{n-\frac{1}{2}}, z) + (R^n_4, z), \forall z \in L^2 \\
\end{array} \right.
\end{align*}$$

(23)

where

$$\begin{align*}
R^n_1 &= \frac{u^n + u^{n-1}}{2} - u^{n-\frac{1}{2}} + \alpha q^{n-\frac{1}{2}} - \frac{\alpha (q^n + q^{n-1})}{2}, \\
R^n_2 &= (\alpha \partial_t q^n - \partial_t q^{n-\frac{1}{2}}) + \frac{\sigma^n + \sigma^{n-1}}{2} - \sigma^{n-\frac{1}{2}}, \\
R^n_3 &= \frac{q^n + q^{n-1}}{2} - q^{n-\frac{1}{2}}, \\
R^n_4 &= (\partial_t \sigma^n - \sigma^{n-\frac{1}{2}}) + \frac{\sigma^n + \sigma^{n-1}}{2} - \sigma^{n-\frac{1}{2}}.
\end{align*}$$

Let $U^n$, $Z^n$ and $Q^n$, respectively, be the approximations of $u$, $q$ and $\sigma$ at $t = t_n$ which we shall define through the following scheme. Given $U^{n-1}, Z^{n-1}, Q^{n-1}$ in $V_h \times W_h \times L_h$, we now determine a triple $\{U^n, Z^n, Q^n\}$ in $V_h \times W_h \times L_h$ satisfying

$$\begin{align*}
\left\{ \begin{array}{l}
\frac{U^n + U^{n-1}}{2} + v_{hx} = \frac{(\alpha Q^n + Q^{n-1})}{2} + v_{hx}, \forall v_h \in V_h, \\
\alpha \partial_t Q^n + w_{hx} + \frac{(Q^n + Q^{n-1})}{2}, w_{hx} \\
= -(Z^n + Z^{n-1}, w_{hx}), \forall w_h \in W_h, \\
\partial_t Z^n + z_h + \frac{(Z^n + Z^{n-1})}{2}, z_h = (f^{n-\frac{1}{2}}, z_h), \forall z_h \in L_h.
\end{array} \right.
\end{align*}$$

(24)

For fully discrete error estimates, we now split the errors $u(t_n) - U^n = (u(t_n) - \tilde{u}_h(t_n)) + (\tilde{u}_h(t_n) - U^n) = \eta^n + \zeta^n, q(t_n) - Q^n = (q(t_n) - \tilde{q}_h(t_n)) + (\tilde{q}_h(t_n) - Q^n) = \rho^n + \xi^n, \sigma(t_n) - Z^n = (\sigma(t_n) - \tilde{\sigma}_h(t_n)) + (\tilde{\sigma}_h(t_n) - Z^n) = \delta^n + \gamma^n$.

Using (7)-(9) and (23)-(24), we then obtain

$$\frac{1}{2\Delta t} \left[ \|\gamma^n\|^2 - \|\gamma^{n-1}\|^2 \right] + \frac{1}{2} \left| \sigma^n - \sigma_{\text{exact}} \right|^2 = 0.$$
Choose \( w_h = \xi^{n-\frac{1}{2}} \) in (25b) and use the Cauchy-Schwarz’s inequality and the Young’s inequality to get
\[
(\alpha \partial_t \xi^n, \xi^{n-\frac{1}{2}}) + A(\xi^{n-\frac{1}{2}}, \xi^{n-\frac{1}{2}}) = - (\alpha \partial_t \rho^n, \xi^{n-\frac{1}{2}}) + (R^n, \xi^{n-\frac{1}{2}}) + (\partial_t \xi^n, \xi^{n-\frac{1}{2}}) + (\rho^n, \xi^{n-\frac{1}{2}}) + \lambda(\rho^n, \xi^{n-\frac{1}{2}}).
\]
Noting that \( c(a+b)(a-b) = ca^2 - cb^2 = (c^2a^2 - c^2b^2), c \geq 0 \), we have
\[
(\alpha \xi^{n-\frac{1}{2}}, \partial_t \xi^n) = \frac{1}{2} \Delta t [||\alpha^{\frac{1}{2}} \xi^n||^2 - ||\alpha^{\frac{1}{2}} \xi^{n-1}||^2].
\]
(30)

On substitution and summing from \( n = 1 \) to \( J \), we obtain
\[
\alpha_{\min} \||\xi_J^n||^2 + \mu_0 \Delta t \sum_{n=1}^J ||\xi^n||^2 \
\leq \Delta t \sum_{n=1}^J (||\partial_t \rho^n||^2 + ||R^n||^2 + ||R_3^n||^2 + ||\rho^n||^2) + ||\xi^{n-\frac{1}{2}}||^2 + ||\xi^{n-\frac{1}{2}}||^2 + ||\partial_t \xi^n||^2 + ||\rho^n||^2 + ||\xi^n||^2.
\]
(31)

Choose \( \Delta t_0 \) in such a way that for \( 0 < \Delta t \leq \Delta t_0, (\alpha_{\min} - C\Delta t) > 0 \). Then an application of Gronwall’s lemma to obtain
\[
||\xi_J^n||^2 + \Delta t \sum_{n=1}^J ||\xi^n||^2 \
\leq \Delta t \sum_{n=1}^J (||\partial_t \rho^n||^2 + ||R^n||^2 + ||R_3^n||^2) + ||\xi^{n-\frac{1}{2}}||^2 + ||\xi^{n-\frac{1}{2}}||^2 + ||\partial_t \xi^n||^2 + ||\rho^n||^2 + ||\xi^n||^2.
\]
(32)

Noting that
\[
||\partial_t \rho^n||^2 \leq \frac{1}{\Delta t} \int_0^{\Delta t} ||\rho_t(s)||^2 ds,
\]
\[
||R^n||^2 \leq C(\Delta t)^4(||\sigma_t||^2 + ||\sigma||^2),
\]

and
\[
||R_3^n||^2 \leq C(\Delta t) ||\sigma_t||^2 ||\nu||^2.
\]

On substitution and using (28), we can get
\[
||\xi_J^n||^2 + \Delta t \sum_{n=1}^J ||\xi^n||^2 \
\leq C \Delta t \left[ ||\sigma||^2 ||\sigma_t||^2 + ||\sigma||^2 ||\sigma_t||^2 \right] + C \Delta t \left[ ||\sigma_t||^2 + ||\sigma||^2 \right] + C \Delta t \left[ ||\sigma_t||^2 + ||\sigma||^2 \right] + C \Delta t \left[ ||\sigma_t||^2 + ||\sigma||^2 \right].
\]
(33)

Using (28), (33), (35) and the triangle inequality completes the \( L^2 \)-error estimate and the \( H^1 \)-estimate.

IV. NUMERICAL EXAMPLE

In order to illustrate the efficiency of the splitting mixed element method presented in this article, we consider the following initial-boundary value problem of pseudo-hyperbolic system

\[
\begin{align*}
& u_{tt}(x,t) - u_{xx}(x,t) - u(x,t) = f(x,t), \\
& (x,t) \in (0,1) \times (0,1), \\
& u(0,t) = u(1,t) = 0, t \in [0,1], \\
& u(x,0) = \sin(\pi x), u_t(x,0) = -2 \sin(\pi x), x \in [0,1],
\end{align*}
\]
(36)

where \( f(x,t) = (2 - \pi^2) e^{-2t} \sin(\pi x) \).

It is not difficult to verify that the exact solution is \( u(x,t) = e^{-2t} \sin(\pi x) \). The corresponding basis functions are piecewise linear functions. The errors in \( L^\infty (L^2) \)-norm and the accuracy of the approximate solutions \( u_h, q_h \) and \( \sigma_h \) are provided in Table I and Table II. Furthermore, the obtained surfaces of the numerical solutions \( u_h, q_h \) and \( \sigma_h \) are shown in Figs. 1-3, respectively. And the comparisons of the exact solutions \( u, q, \sigma \) and the numerical solutions \( u_h, q_h, \sigma_h \) at \( t = 0.25, 0.5, 0.75, 1.0 \) are shown in Figs. 4-6.

We can see from the above data and figures that the convergence order obtained in numerical simulations are agree with the results obtained in theoretical analysis when the time step and spatial step ratio is 1/2 (that is \( h = 2\Delta t \)). The numerical results show that the splitting \( H^1 \)-Galerkin mixed
finite element method introduced in this article is efficient for second-order pseudo-hyperbolic problem.

ACKNOWLEDGMENT

This work is supported by National Natural Science Fund (No. 11061021), Program of Higher-level talents of Inner Mongolia University (No. ZZ20091004), the Scientific Research Projection of Higher Schools of Inner Mongolia (No. NJ10006, No. NJ10016) and YSF of Inner Mongolia University (No. ND0702).

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Fig. 4. Comparison between the numerical solutions $u$ and the exact solutions $u$ with $t \in [0, 1], x \in [0, 1], h = 2\Delta t = 0.05$

Fig. 5. Comparison between the numerical solutions $q$ and the exact solutions $q$ with $t \in [0, 1], x \in [0, 1], h = 2\Delta t = 0.05$

Fig. 6. Comparison between the numerical solutions $\sigma$ and the exact solutions $\sigma$ with $t \in [0, 1], x \in [0, 1], h = 2\Delta t = 0.05$