# 國立交通大學

## 應用數學系

## 數學建模與科學計算碩士班

## 碩士論文

-個史蒂芬類型問題的數值研討

Numerical Study of A Stefan-Type Problem

23

研究生:林志峰

指導教授:薛名成 教授

#### 中華民國一百零一年六月

一個史蒂芬類型問題的數值研討 NUMERICAL STUDY OF A STEFAN-TYPE PROBLEM

研究生:林志峰Student: Chih-Feng Lin指導教授:薛名成Advisor: Ming-Cheng Shiue

#### 國立交通大學 應用數學系 數學建模與科學計算碩士班 碩士論文

A Thesis

Submitted to Institute of Mathematical Modeling and Scientific Computing

Department of Applied Mathematics

College of Science

National Chiao Tung University

in partial Fulfillment of the Requirements

for the Degree of

Master in

Mathematical Modeling and Scientific Computing

June 2012 Hsinchu, Taiwan, Republic of China 中華民國一百零一年六月

個史蒂芬類型問題的數值研討

m

1111

指導教授:薛名成 教授

國立交通大學 應用數學 學系(數學建模與科學計算)碩士班

摘 要



本論文中,我們考慮一個 Stefan 類型的問題。主要利用對稱間斷不連續 的數值方法來離散這個問題。其中,我們提出相關半離散和全離散的數值 方法並證明這兩個數值方法在 L<sup>2</sup>-norm 都是最佳收斂的。最後,我們執行 相關的數值實驗,驗證其理論結果。其數值結果與理論是符合一致的。



#### Numerical Study of A Stefan-Type Problem

Student : Chih-Feng Lin

Advisor : Dr. Ming-Ceng Shiue

#### Institute of Mathematical Modeling and Scientific Computing

Department of Applied Mathematics

National Chiao Tung University

ABSTRACT

In this thesis, concerning a Stefan-type problem, we study the discontinuous Galerkin approximation of the problem. Based on the symmetric interior penalty Galerkin method, both the semidiscrete and fully discrete schemes are presented and the optimal orders of convergence in  $L^2$ -norm are also proven. Some numerical experiments are also performed to confirm our theoretical results.

m

1111

### Contents

Abstract	(in Chinese) i
Abstract	(in English) ii
Contents	iii
List of Tables	iv
List of Figures	vi
Chapter 1	Introduction
Chapter 2	Stefan Problem
Chapter 3	Discontinuous Galerkin Method
Chapter 4	Numerical Schemes
Chapter 5	Theoretical and Numerical Results
Chapter 6	Summary and Concluding Remarks 14
References	



### List of Tables

Table 1 The order of convergence for the errors in the solutions for Problem 1 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = -1$ 15
Table 2 The order of convergence for the errors in the solutions for Problem 1 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = 1$ 16
Table 3 The order of convergence for the errors in the solutions for Problem 1 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = 0$ 17
Table 4 The order of convergence for the errors in the free boundary for Problem 1 with $r = 1$ for $\sigma_0 = 3$ and $\varepsilon = -1$ 18
Table 5 The order of convergence for the errors in the free boundary for Problem 1 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = 1$ 18
Table 6 The order of convergence for the errors in the free boundary for Problem 1 with $r = 1$ for $\sigma_0 = 3$ and $\varepsilon = 0$ 18
Table 7 The order of convergence for the errors in the solutions for Problem 1 with $r = 2$ for $\sigma_0 = 3$ and $\varepsilon = -1$ 23
Table 8 The order of convergence for the errors in the solutions for Problem 1 with $r = 2$ for $\sigma_0 = 50$ and $\varepsilon = 1$ 24
Table 9 The order of convergence for the errors in the solutions for Problem 1 with $r = 2$ for $\sigma_0 = 50$ and $\varepsilon = 0$ 25
Table 10 The order of convergence for the errors in the free boundary for Problem 1 with $r=2$ for $\sigma_0 = 3$ and $\varepsilon = -1$ 25
Table 11 The order of convergence for the errors in the free boundary for Problem 1 with $r=2$ for $\sigma_0 = 50$ and $\varepsilon = 1$ 26
Table 12 The order of convergence for the errors in the free boundary for Problem 1 with $r = 2$ for $\sigma_0 = 50$ and $\varepsilon = 0$ 26
Table 13 The order of convergence for the errors in the solutions for Problem 2 with $r = 1$ for $\sigma_0 = 50$ and $\varepsilon = -1$ 31
Table 14 The order of convergence for the errors in the solutions for Problem 2 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = 1$ 32
Table 15 The order of convergence for the errors in the solutions for Problem 2 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = 0$ 33
Table 16 The order of convergence for the errors in the free boundaries for Problem 2 with $r = 1$ for $\sigma_0 = 50$ and $\varepsilon = -1$ 34
Table 17 The order of convergence for the errors in the free boundaries for Problem 2 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = 1$ 34
Table 18 The order of convergence for the errors in the free boundaries for Problem 2 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = 0$ 34

Table 19 The order of convergence for the errors in the solutions for Problem 2 with r = 2 for  $\sigma_0 = 3$  and  $\varepsilon = -1$ . ... 39 Table 20 The order of convergence for the errors in the solutions for Problem 2 with r = 2 for  $\sigma_0 = 50$  and  $\varepsilon = 1$ . ... 40 Table 21 The order of convergence for the errors in the solutions for Problem 2 with r = 2 for  $\sigma_0 = 50$  and  $\varepsilon = 0$ . ... 41 Table 22 The order of convergence for the errors in the free boundaries for Problem 2 with r = 2 for  $\sigma_0 = 3$  and  $\varepsilon = -1$ . ... 41 Table 23 The order of convergence for the errors in the free boundaries for Problem 2 with r = 2 for  $\sigma_0 = 50$  and  $\varepsilon = -1$ . ... 41 Table 23 The order of convergence for the errors in the free boundaries for Problem 2 with r = 2 for  $\sigma_0 = 50$  and  $\varepsilon = 1$ . ... 42 Table 24 The order of convergence for the errors in the free boundaries

for Problem 2 with r = 2 for  $\sigma_0 = 50$  and  $\varepsilon = 0$ . ... 42



## List of Figures

Figure 1 The graph of the $L^2$ -errors against the space step $h$ for solutions of Problem 1 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = -1$ 19
Figure 2 The graph of the $L^2$ -errors against the space step $h$ for solutions of Problem 1 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = 1$ 19
Figure 3 The graph of the $L^2$ -errors against the space step $h$ for solutions of Problem 1 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = 0$ 20
Figure 4 The graph of the $L^{\infty}$ -errors against the space step $h$ for solutions of Problem 1 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = -1$ 20
Figure 5 The graph of the $L^{\infty}$ -errors against the space step $h$ for solutions of Problem 1 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = 121$
Figure 6 The graph of the $L^{\infty}$ -errors against the space step $h$ for solutions of Problem 1 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = 0$ 21
Figure 7 The graph of the $L^2$ - and $L^{\infty}$ -errors against the space step $h$ for free boundary of Problem 1 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = -1$ 22
Figure 8 The graph of the $L^2$ - and $L^{\infty}$ -errors against the space step $h$ for free boundary of Problem 1 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = 1$ 22
Figure 9 The graph of the $L^2$ - and $L^{\infty}$ -errors against the space step $h$ for free boundary of Problem 1 with $r = 1$ for $\sigma_0 = 3$ and $\varepsilon = 0$ 23
Figure 10 The graph of the $L^2$ -errors against the space step $h$ for solutions of Problem 1 with $r = 2$ for $\sigma_0 = 3$ and $\varepsilon = -1$ 26
Figure 11 The graph of the $L^2$ -errors against the space step $h$ for solutions of Problem 1 with $r = 2$ for $\sigma_0 = 50$ and $\varepsilon = 1$ 27
Figure 12 The graph of the $L^2$ -errors against the space step $h$ for solutions of Problem 1 with $r = 2$ for $\sigma_0 = 50$ and $\varepsilon = 0$ 27
Figure 13 The graph of the $L^{\infty}$ -errors against the space step $h$ for solutions of Problem 1 with $r=2$ for $\sigma_0 = 3$ and $\varepsilon = -1$ 28
Figure 14 The graph of the $L^{\infty}$ -errors against the space step $h$ for solutions of Problem 1 with $r = 2$ for $\sigma_0 = 50$ and $\varepsilon = 1$ 28
Figure 15 The graph of the $L^{\infty}$ -errors against the space step $h$ for solutions of Problem 1 with $r = 2$ for $\sigma_0 = 50$ and $\varepsilon = 0$ 29
Figure 16 The graph of the $L^2$ - and $L^{\infty}$ -errors against the space step $h$ for free boundary of Problem 1 with $r = 2$ for $\sigma_0 = 3$ and $\varepsilon = -1$ 29
Figure 17 The graph of the $L^2$ - and $L^{\infty}$ -errors against the space step $h$ for free boundary of Problem 1 with $r = 2$ for $\sigma_0 = 50$ and $\varepsilon = 1$ 30
Figure 18 The graph of the $L^2$ - and $L^{\infty}$ -errors against the space step $h$ for free boundary of Problem 1 with $r = 2$ for $\sigma_0 = 50$ and $\varepsilon = 0$ 30
Figure 19 The graph of the $L^2$ -errors against the space step $h$ for solutions of Problem 2 with $r=1$ for $\sigma_0 = 50$ and $\varepsilon = -1$ 35

Figure 20 The graph of the	$L^2$ -errors against the space step $h$ for solutions of Problem 2 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = 1$ 35
Figure 21 The graph of the	$L^2$ -errors against the space step <i>h</i> for solutions of Problem 2 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = 0$ 36
Figure 22 The graph of the	$L^{\infty}$ -errors against the space step $h$ for solutions of Problem 2 with $r=1$ for $\sigma_0 = 50$ and $\varepsilon = -1$ 36
Figure 23 The graph of the	$L^{\infty}$ -errors against the space step $h$ for solutions of Problem 2 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = 1$ 37
Figure 24 The graph of the	$L^{\infty}$ -errors against the space step $h$ for solutions of Problem 2 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = 0$ 37
Figure 25 The graph of the	$L^2$ - and $L^{\infty}$ -errors against the space step $h$ for free boundary of Problem 2 with $r=1$ for $\sigma_0 = 50$ and $\varepsilon = -1$ 38
Figure 26 The graph of the	$L^2$ - and $L^{\infty}$ -errors against the space step $h$ for free boundary of Problem 2 with $r=1$ for $\sigma_0 = 3$ and $\varepsilon = 1$ 38
Figure 27 The graph of the	$L^2$ - and $L^{\infty}$ -errors against the space step $h$ for free boundary of Problem 2 with $r = 1$ for $\sigma_0 = 3$ and $\varepsilon = 0$ 39
Figure 28 The graph of the	$L^2$ -errors against the space step <i>h</i> for solutions of Problem 2 with $r = 2$ for $\sigma_0 = 3$ and $\varepsilon = -1$ 42
Figure 29 The graph of the	$L^2$ -errors against the space step <i>h</i> for solutions of Problem 2 with $r=2$ for $\sigma_0 = 50$ and $\varepsilon = 1$ 43
Figure 30 The graph of the	$L^2$ -errors against the space step <i>h</i> for solutions of Problem 2 with $r = 2$ for $\sigma_0 = 50$ and $\varepsilon = 0$ 43
Figure 31 The graph of the	$L^{\infty}$ -errors against the space step <i>h</i> for solutions of Problem 2 with $r = 2$ for $\sigma_0 = 3$ and $\varepsilon = -1$ 44
Figure 32 The graph of the	$L^{\infty}$ -errors against the space step $h$ for solutions of Problem 2 with $r = 2$ for $\sigma_0 = 50$ and $\varepsilon = 1$ 44
Figure 33 The graph of the	$L^{\infty}$ -errors against the space step $h$ for solutions of Problem 2 with $r = 2$ for $\sigma_0 = 50$ and $\varepsilon = 0$ 45
Figure 34 The graph of the	$L^2$ - and $L^{\infty}$ -errors against the space step $h$ for free boundary of Problem 2 with $r=2$ for $\sigma_0 = 3$ and $\varepsilon = -1$ 45
Figure 35 The graph of the	$L^2$ - and $L^{\infty}$ -errors against the space step $h$ for free boundary of Problem 2 with $r = 2$ for $\sigma_0 = 50$ and $\varepsilon = 1$ 46
Figure 36 The graph of the	$L^2$ - and $L^{\infty}$ -errors against the space step $h$ for free boundary of Problem 2 with $r = 2$ for $\sigma_0 = 50$ and $\varepsilon = 0$ 46