Numerical methods for differential equations and applications

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In the contemporary language of mathematics, a special place is occupied by Numerical Analysis, thanks to the steadily developing interest for the interplay among abstract formalism, computations and simulation of real world phenomena. This research contribution means to offer an example of such conceptual interplay. In particular, main research activity of Ivonne Sgura in 2012 deals with the development and analysis of innovative techniques for the numerical approximation of differential equations in the following applicative areas of interest.

I) ELECTROCHEMISTRY

Keywords: electroplating, pattern formation in metal growth, green chemistry, Turing patterns, finite differences, ADI methods

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Metal plating is a well-assessed and widespread technology, ubiquitous in surface treatment technologies, exhibiting a wide-range of applications including, among others: energetics (fuel cells and batteries), chemical and biochemical sensors, electronic fabrication, corrosion and wear protection, surface decoration, preservation of metallic components, ranging from heritage to nuclear and aerospace. Curiously, in most cases, industrial success of electroplating is achieved at the cost of using extremely toxic and polluting additives in the related electrochemical process. The idea of this group is that this is essentially due to the poor fundamental knowledge of the physico-chemical basis of electrochemical metal growth and, in particular, of its dynamics. The present group aims to provide sustainable answers in this direction by using mathematical models for the description and prediction of morphogenesis in electrodeposition. For this reason, we have introduced a reaction-diffusion PDE system, accounting for the coupling between morphology and surface concentration of one chemical species adsorbed at the surface of the growing metal.

Papers [1,2] published in 2012 review the main results obtained in the last few years on these topics, focusing on the mathematical theoretical features in [1] and on electrochemical modelling assumptions in [2]. (For more detailed information on our previous results see other references in these papers). The PDE system proposed exhibits a surprisingly rich dynamic scenario, featuring: (i) existence of transition front waves moving with specific wave speeds; (ii) Turing instability and initiation of spatial patterns driven by diffusion; (iii) smoothing effects related to a forcing sinusoidal term.

In all cases, a numerical discretization for the electrochemical PDE system is needed to gain quantitative information on the evolution of the solution until its steady state is attained. In the papers [3,4], we introduce a new numerical approach based on high order finite differences in space and the Alternating Directions Implicit (ADI) method as time integrator for the approximation of the Turing patterns. Paper [3] presents a stability analysis for the proposed method and its application to the above unforced case (ii). The model is validated by comparing simulations with experiments on Cu film growth by electrodeposition. In paper [4] we apply the same approach to the forced PDE system for the approximation of oscillating Turing patterns, also when high forcing frequencies are considered. Our results give the mathematical and experimental evidences that the application of a small sinusoidal forcing term is able to drive the morphology of the growing film towards the industrially desirable surface finish in the way currently achieved only by non-green additives. An essay of these results is given in paper [5], an invited article by the Products Finishing Magazine, the largest in the U.S. that covers finishing and coatings.

II) NONLINEAR ELASTICITY AND BIOMECHANICS

Keywords: soft tissues, deformations of rubber-like and fiber-reinforced materials, non-smooth differential equations, multipoint BVPs, high order finite differences

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Rubber-like solids and biological soft tissues can both be efficiently modelled within the framework of finite elasticity, which can account for large deformations, physical nonlinearities, incompressibility. One of the most salient differences between elastomers and soft tissues is that at rest, elastomers are essentially isotropic whilst soft tissues are essentially anisotropic, because of the presence of collagen fibre bundles. In that respect, it is worthwhile to consider the effect of incorporating families of fibres into an isotropic matrix. Fibres introduce striking differences between the two classes of materials and the mathematical model describing material deformation can be differential equations with non-smooth solutions. In this case, general purpose numerical methods fail and instability phenomena appear in the numerical approximations. For this reason, in paper [6] a suitable numerical method based on finite differences is introduced to solve with high numerical accuracy Boundary Value Problems (BVPs) for Ordinary Differential Equations (ODEs) with singular solutions. In particular, we solve a biomechanical model describing the rectilinear shear deformation of a material reinforced by two families of fibres, that has a singularity in an unknown internal point of the domain.

The present research is part of a long-term project in this field including:


- Visiting Professor Fellowship by GNCS-INdAM (resp. I. Sgura) to support prof. Michel Destrade (Univ. Galway, Ireland) to visit the Department of Mathematics and Physics E. De Giorgi, research project ”Numerical challenges in the modelling of soft solids: acoustic waves and instabilities”. (Visit held in June 2012)

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Numerical methods: boundary value problem. Finite difference method. Shooting method. Numerical methods: eigenvalue problem. Finite difference method. Shooting method. Numerical Methods. Jeffrey R. Chasnov Check out my free online courses: Matrix Algebra for Engineers Differential Equations for Engineers Vector Calculus for Engineers. The Hong Kong University of Science and Technology Department of Mathematics Clear Water Bay, Kowloon Hong Kong. Copyright © 2012 by Jeffrey Robert Chasnov This work is licensed under the Creative Commons Attribution 3.0 Hong Kong Figure: Euler’s Method. Lecture 3 Introduction to Numerical Methods for Differential and Differential Algebraic Equations TU Ilmenau. Since the function x(t) is not yet known, the derivative (slope) can be approximated by. (B) Methods that use Intermediate Points Question: Can we improve the midpoint RK method by freely choosing any point from the segment connecting (ti, xi) and (ti+1, xi+1)? Figure: Choose freely any intermediate point. Lecture 3 Introduction to Numerical Methods for Differential and Differential Algebraic Equations TU Ilmenau. A weighted sum of f (ti, xi) and f (ti + ch, xi + mk1) provides more slope information than f (ti, xi) alone. Scheme Differential equations are among the most important mathematical tools used in producing models in the physical sciences, biological sciences, and engineering. In this text, we consider numerical methods for solving ordinary differential equations, that is, those differential equations that have only one independent variable. The differential equations we consider in most of the book are of the form: Y’(t) = f(t,Y(t))