

On the Numerical Solution of the Characteristic Problem for one Quasi-Linear Equation

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Abstract — For linear differential equations solving the Goursat problem means to find a solution to the equation by given values on arcs of characteristics of different families. These arcs have one common point and their tangents are different at this point. As for nonlinear equations, families of characteristic curves depend on the sought solution and therefore are unknown in advance. For that reason, it is impossible to pose the characteristic problem (analogue of Goursat problem) for a nonlinear equation in the same way we do it for a linear one. In this paper we present a numerical method to solve one class of quasi-linear equations whose one of characteristics is straight line. One of the families of characteristics is completely determined, while the other depends on the first derivatives of unknown solution and thus is not determined in advance. The type of equation is hyperbolic with possible parabolic degeneracy and this fact should be taken into account so that the problem is posed correctly. For finding a numerical solution of the problem we propose an algorithm which is based on the well-known method of characteristics.

Keywords — Quasi-linear hyperbolic equation, Characteristic Problem, Grid-characteristic method.

I. INTRODUCTION

As is known, for linear equations, Goursat problem consists in finding a solution to the equation by its values given on the arcs of characteristics of different families coming out from one point. For the numerical solution of such problems, an effective method is the grid-characteristic method. Nowadays, the grid-characteristic method is gaining popularity for linear hyperbolic systems of equations (see, for example, [1-2]). As for nonlinear equations, families of characteristic curves depend on the value of the unknown solution and therefore are not known in advance. For this reason, posing the Characteristic problem in the same way as is known for linear equations (see, for example, [3]) is impossible. We will consider the case when for a quasilinear equation it is still possible to formulate similar problem and at the same time, we will justify the numerical method.

In this paper, we consider a quasilinear equation, on the example of which the characteristic problem is correctly posed and we also introduce a numerical algorithm to solve the problem. Equations of this type were considered in papers [4–13, 15], in which initial, characteristic and initial-characteristic problems were studied.

In the plane of variables x, y , consider the following second order quasi-linear equation

$$Lu \equiv u_{xx} + (1 + u_x + u_y)u_{xy} + (u_x + u_y)u_{yy} = f(x, y, u_x, u_y). \quad (1)$$

It should not be classified as strictly hyperbolic equation, since the corresponding characteristic form degenerates and this degeneration depends on behavior of solutions of the equation. In particular, when the sum of derivatives of solution $u_x + u_y$ equals to one, the equation has parabolic degeneracy. Therefore (1) is of mixed hyperbolic-parabolic type.

II. CHARACTERISTIC PROBLEM

In this section, we consider the equation

$$Lu = u_x + u_y - 1 \quad (2)$$

The differential characteristic relations of equation (2) have the following form:

$$\begin{cases} dy = dx, \\ dp + (p + q)dq - (p + q - 1)dx = 0, \end{cases} \quad (3)$$

$$\begin{cases} dy = (p + q)dx, \\ dp + dq - (p + q - 1)dx = 0, \end{cases} \quad (4)$$

where $p = u_x, q = u_y$ are the Monge notations.

Having studied these systems, we come to the conclusion that one family of characteristic curves corresponding to system (3), is completely defined and is given by straight lines $y - x = const$.

Along this family, the characteristic invariant

$$(p + q - 1)e^{q-x} \quad (6)$$

retains a constant value.

As for the second family of characteristics, it is defined as follows

$$(p + q - 1)e^{p+q-1-y} = const, \quad (7)$$

along which the invariant

$$(p + q - 1)e^{-x} \quad (8)$$

remains constant.

As the structure of invariant (8) shows, the family of characteristic curves corresponding to system (4) depends on the first derivatives of the unknown solution and thus it is not determined in advance. Since the characteristic family (6) is completely defined, the condition on this characteristic can be specified in the same way as in the case of linear equations. In particular, along the straight line $y = x + c$ the value of the solution is specified. We also have to check that this value does not cause parabolic degeneration of the equation at some point.

On the segment J_1 of the characteristic curve $F_1(x) = x$, consider the condition

$$u|_{J_1} = \varphi(x), \quad x \in [0, a], \quad \varphi \in C^2[0, a] \quad (9)$$

At each point of the segment J_1 we can compute a derivative of the solution with respect to the characteristic direction. Formally we can write that

$$(u_x + u_y)|_{J_1} = u_x(x, x) + u_y(x, x) = \varphi'(x).$$

To avoid parabolic degeneracy, we require that

$$\varphi'(x) \neq 1, \quad x \in [0, a]. \quad (10)$$

The characteristic lines corresponding to differential relations (4) are completely determined, as they are given by equation (6). Due to the fact that the sum $p + q$ included in (6) can be calculated at each point J_1 , we can draw a characteristic curve through any point of this segment that corresponds to system (4), including the curve that passes through the end of J_1 , and is defined explicitly:

$$y = (\varphi'(0) - 1)(e^x - 1) + x \equiv F_2(x). \quad (11)$$

As we see, from the given value of the solution on the segment J_1 , the curve of family (4) is clearly determined. Consequently, it is possible to set the value of the solution on the arc J_2 of the characteristic curve (11):

$$u|_{J_2} = \psi(x), \quad x \in [0, b], \quad (12)$$

where $\psi \in C^2[0, b]$ is a given function. We should note, that characteristics J_1, J_2 , constitute the support of the problem conditions.

Therefore, the problem can be formulated as follows:

Characteristic problem:

Find a regular solution to equation (2) along with its domain of definition, if characteristic conditions (9) and (12) are satisfied, when $\varphi(0) = \psi(0)$, $\varphi'(0) = \psi'(0)$, $\varphi''(0) = \psi''(0)$.

The following Theorem is true:

Theorem 1: If from the functional equation

$$y_0 = (\varphi'(x_1) - 1)(e^{x_0 - x_1} - 1) + x_0,$$

we can uniquely find the quantity x_1 as a function of variables x_0, y_0 there exists a unique regular solution of the Characteristic Problem (2), (9), (12), and this solution is defined in the Domain D , which is bounded by

$$J_1, J_2, J_3: y = (\varphi'(a) - 1)(e^{x-a} - 1) + x,$$

$$J_4: y = (\varphi'(0) - 1)(e^b - 1) + x, \quad x \in [b, a + b]$$

characteristic curves.

Proof: We are able to find the values of the derivatives of the solution using the curves J_1 and J_2 :

$$u_x|_{J_1} = \varphi'(x) - \log \frac{\psi'(0) - 1}{\varphi'(x) - 1} + \frac{\psi'(0) - 1}{\varphi'(0) - 1} - x + 1,$$

$$u_y|_{J_1} = \log \frac{\psi'(0) - 1}{\varphi'(x) - 1} + \frac{\psi'(0) - 1}{\varphi'(0) - 1} + x - 1,$$

$$u_x|_{J_2} = (\varphi'(0) - 1)e^x - \frac{\psi'(x) - 1}{\varphi'(0) - 1} e^{-x} + 2,$$

$$u_y|_{J_2} = \frac{\psi'(x) - 1}{\varphi'(0) - 1} e^{-x} - 1.$$

The domain of definition of the solution to the problem will be bounded by the characteristic curves emerging from the ends of the segment J_1 and the arc J_2 . These curves and arcs of characteristics J_1, J_2 , create the curvilinear quadrilateral D , which is completely covered by characteristic lines emanating from each point of the arc J_1 and J_2 . For example, through the arbitrary point (x_1, x_1) of the segment

J_1 passes a characteristic, equation of which has the following form:

$$J_5: y = (\varphi'(x_1) - 1)(e^{x-x_1} - 1) + x,$$

And through the arbitrary point (x_2, y_2) of the segment J_2 passes a characteristic curve given by the equation:

$$J_6: y = (\varphi'(0) - 1)(e^{x_2} - 1) + x.$$

For arbitrary chosen characteristics J_5, J_6 it's easy to determine both the point of intersection (x^*, y^*) and the value of the solution at this point. The coordinates x^*, y^* are determined as functions of x_1, x_2 :

$$x^* = x_1 + \log \left(1 + \frac{(\varphi'(0) - 1)(e^{x_2} - 1)}{\varphi'(x_1) - 1} \right),$$

$$y^* = x^* + (\varphi'(0) - 1)(e^{x_2} - 1)$$

Along the segment J_5 the following relation is true:

$$\log(p + q - 1) - x = \log(\varphi'(x_1) - 1) - x_1 \quad (13)$$

Analogously, along the segment J_6 we have:

$$\log(p + q - 1) + q - x =$$

$$= \log((\varphi'(0) - 1)e^{x_2} + \frac{\psi'(x_2) - 1}{\varphi'(0) - 1} e^{-x_2} - 1 - x_2) \quad (14)$$

Let us assume that the curves J_5 and J_6 intersect at point (x_0, y_0) . In this case, from the relations (13), (14), derivatives of the solution at this point are determined as follows:

$$p(x_0, y_0) = (\varphi'(x_1) - 1) \left(e^{x_0 - x_1} + 2 \right.$$

$$\left. - \log \frac{(\varphi'(0) - 1)e^{x_2}}{\varphi'(x_1) - 1} - \frac{\psi'(x_2) - 1}{\varphi'(0) - 1} e^{-x_2} \right.$$

$$\left. - x_1 + x_2 \right)$$

$$q(x_0, y_0) = \log \frac{(\varphi'(0) - 1)e^{x_2}}{\varphi'(x_1) - 1} + \frac{\psi'(x_2) - 1}{\varphi'(0) - 1} e^{-x_2} + x_1$$

$$- x_2 - 1.$$

So, it appears that we can find the value of the solution at this point.

All these considerations do not mean that we constructed the solution in an explicit way. In order to do so, we should have a possibility to find a value of our solution dependent on (x_0, y_0) , at any point $(x_0, y_0) \in D$. Let's draw the characteristic curves of the both families at this point. Let's denote by J_7 a straight line passing through the point (x_0, y_0) , corresponding to the system (3). By J_8 we denote the characteristic which corresponds to the system (4).

Let us also denote by (x_1, x_1) point of intersection of J_8 with the segment J_1 . Thus, the equation of characteristic curve J_8 will be written as follows:

$$J_8: y = (\varphi'(x_1) - 1)(e^{x-x_1} - 1) + x$$

If we consider equations of J_2 and J_7 as a functional system, with respect of variables x, y , it is easy to determine the coordinates of their point of intersection:

$$x_2 = \log \left(1 + \frac{y_0 - x_0}{\varphi'(0) - 1} \right),$$

$$y_2 = (\varphi'(0) - 1)(e^{x_2} - 1) + x_1.$$

We should find the coordinates of the point of intersection of characteristics J_8 and J_1 . Since, the equation of the curve J_8 contains unknown quantity x_1 , we have to act in a different way: According to our condition, J_8 goes through (x_0, y_0) . So, we can write:

$$y_0 = (\varphi'(x_1) - 1)(e^{x_0 - x_1} - 1) + x_0.$$

And from this relation we should determine x_1 as a function of variables x_0, y_0 . \square

III. NUMERICAL METHOD

After these considerations, in order to solve the problem (2), (9), (12), numerically, we can formulate grid-characteristic method.

On the segment $[0, a]$ we introduce a grid ω_{h_1} :

$$\omega_{h_1} = \left\{ (\bar{x}_0^j, \bar{y}_0^j), \quad \bar{x}_0^j = h_1 j, \quad \bar{y}_0^j = F_1(\bar{x}_0^j), \right. \\ \left. j = 1, 2, \dots, n_1, \quad h_1 = \frac{a}{n_1}, \quad n_1 \in \mathbb{N} \right\}.$$

On the segment $[0, b]$ we introduce a grid ω_{h_2} :

$$\omega_{h_2} = \{(\bar{x}_i^0, \bar{y}_i^0), \quad \bar{x}_i^0 = h_2 i, \quad \bar{y}_i^0 = F_2(\bar{x}_i^0), \\ i = 1, 2, \dots, n_2, \quad h_2 = \frac{b}{n_2}, \quad n_2 \in \mathbb{N}\}.$$

Points $(\bar{x}_i^0, \bar{y}_i^0)$, $i = 1, 2, \dots, n_2$ are the first row of calculated points. The next row of points is obtained by the intersection of characteristics of the family (3) and (4) coming from the points of first row and from point $(\bar{x}_0^j, \bar{y}_0^j)$ respectively, etc. If the j -th row of designed points $(\bar{x}_i^j, \bar{y}_i^j)$, is determined, then the first approximation of the next row is determined by the formulas:

$$\frac{\bar{y}_{i+1}^{j+1} - \bar{y}_i^{j+1}}{\bar{x}_{i+1}^{j+1} - \bar{x}_i^{j+1}} = 1, \quad (15)$$

$$\frac{\bar{y}_{i+1}^{j+1} - \bar{y}_{i+1}^j}{\bar{x}_{i+1}^{j+1} - \bar{x}_{i+1}^j} = \tilde{p}_{i+1}^j + \tilde{q}_{i+1}^j, \quad (16)$$

where $\tilde{p}_{i+1}^j, \tilde{q}_{i+1}^j$ are the value of the functions p, q at the point $(\bar{x}_{i+1}^j, \bar{y}_{i+1}^j)$.

After this, the values of the derivatives u_x, u_y and the solution u at the point $(\bar{x}_{i+1}^{j+1}, \bar{y}_{i+1}^{j+1})$, $i = 1, 2, \dots, n_2 - 1, j = 1, 2, \dots, n_1 - 1$ are calculated using the formulas:

$$\tilde{p}_{i+1}^{j+1} - \tilde{p}_i^{j+1} + (\tilde{p}_i^{j+1} + \tilde{q}_i^{j+1})(\bar{q}_{i+1}^{j+1} - \bar{q}_i^{j+1}) + \\ + (1 - \tilde{p}_i^{j+1} - \bar{q}_i^{j+1})(\bar{x}_{i+1}^{j+1} - \bar{x}_i^{j+1}) = 0, \quad (17)$$

$$\tilde{p}_{i+1}^{j+1} - \tilde{p}_i^{j+1} + \bar{q}_{i+1}^{j+1} - \bar{q}_i^{j+1} - \\ - (\tilde{p}_{i+1}^j + \bar{q}_{i+1}^j - 1)(\bar{x}_{i+1}^{j+1} - \bar{x}_i^{j+1}) = 0, \quad (18)$$

$$\bar{u}_{i+1}^{j+1} - \frac{\bar{u}_i^{j+1} + \bar{u}_{i+1}^j}{2} = \\ = \frac{1}{2}(\tilde{p}_{i+1}^j + \tilde{p}_i^{j+1} + \bar{q}_{i+1}^j + \bar{q}_i^{j+1})(\bar{x}_{i+1}^{j+1} - \bar{x}_i^{j+1}) \quad (19)$$

To clarify the calculation formulas, we use recalculation of the point $(\bar{x}_{i+1}^{j+1}, \bar{y}_{i+1}^{j+1})$ and of the values of $\tilde{p}_{i+1}^{j+1}, \bar{q}_{i+1}^{j+1}, \bar{u}_{i+1}^{j+1}$. These formulas have the following form for all $i = 1, 2, \dots, n_2 - 1, j = 1, 2, \dots, n_1 - 1$:

$$\frac{\bar{y}_{i+1}^{j+1} - \bar{y}_{i+1}^j}{\bar{x}_{i+1}^{j+1} - \bar{x}_{i+1}^j} = (\tilde{p}_{i+1}^{j+1} + \bar{q}_{i+1}^{j+1} + \tilde{p}_{i+1}^j + \bar{q}_{i+1}^j)/2, \quad (20)$$

$$\tilde{p}_{i+1}^{j+1} - \tilde{p}_i^{j+1} + \frac{1}{2}(\tilde{p}_{i+1}^{j+1} + \bar{q}_{i+1}^{j+1} + \tilde{p}_i^{j+1} \\ + \bar{q}_i^{j+1})(\bar{q}_{i+1}^{j+1} - \bar{q}_i^{j+1}) + \\ + \left(1 - \frac{1}{2}(\tilde{p}_{i+1}^{j+1} + \bar{q}_{i+1}^{j+1} + \tilde{p}_i^{j+1} + \bar{q}_i^{j+1})\right)(\bar{x}_{i+1}^{j+1} - \\ \bar{x}_i^{j+1}) = 0, \quad (21)$$

$$\tilde{p}_{i+1}^{j+1} - \tilde{p}_i^{j+1} + \bar{q}_{i+1}^{j+1} - \bar{q}_i^{j+1} - \\ - \left(\frac{\tilde{p}_{i+1}^{j+1} + \bar{q}_{i+1}^{j+1} + \tilde{p}_{i+1}^j + \bar{q}_{i+1}^j}{2} - 1\right)(\bar{x}_{i+1}^{j+1} - \bar{x}_i^{j+1}) = 0, \quad (22)$$

$$\bar{u}_{i+1}^{j+1} - \frac{\bar{u}_i^{j+1} + \bar{u}_{i+1}^j}{2} = \\ = \frac{1}{2}(\tilde{p}_{i+1}^j + \tilde{p}_i^{j+1} + \bar{q}_{i+1}^j + \bar{q}_i^{j+1})(\bar{x}_{i+1}^{j+1} - \bar{x}_i^{j+1}). \quad (23)$$

Theorem 2: Let $u \in C^4(D)$ and condition (10) be satisfied, then scheme (15-23) converges to the solution of the Characteristic problem (2), (9), (12) and the rate of convergence of the difference schemes is $O(h^2)$, where $h = \max(h_1, h_2)$.

Proof. Let $u \in C^{3,3}(D)$, D be an area bounded by characteristics J_k , $k = 1, \dots, 4$. From the relations (15), (16), we obtain that

$$y_{i+1}^{j+1} - y_i^{j+1} - x_{i+1}^{j+1} - x_i^{j+1} = O\left((h_1^{j+1})^2\right) \equiv \psi_{1,i}^{j+1}, \quad (24)$$

$$y_{i+1}^{j+1} - y_{i+1}^j - (p_{i+1}^j + q_{i+1}^j)(x_{i+1}^{j+1} - x_{i+1}^j) = O\left((h_2^{i+1})^2\right) \equiv \\ \psi_{2,i+1}^j, \quad (25)$$

where

$$h_1^{j+1} = \max_i |x_{i+1}^{j+1} - x_i^{j+1}|, \quad h_2^{i+1} = \max_i |x_{i+1}^{j+1} - x_{i+1}^j|, \\ i = 1, 2, \dots, n_2 - 1, \quad j = 1, 2, \dots, n_1 - 1.$$

We introduce the following notations:

$$t_i^j = \bar{y}_i^j - y_i^j, \quad r_i^j = \bar{x}_i^j - x_i^j, \quad s_i^j = \tilde{p}_i^j - p_i^j, \\ g_i^j = \bar{q}_i^j - q_i^j, \quad v_i^j = \bar{u}_i^j - u_i^j.$$

Inserting the values of \bar{x}_i^j, \bar{y}_i^j into (15), (16) and taking in account the equalities (24), (25), we obtain:

$$t_{i+1}^{j+1} - r_{i+1}^{j+1} = t_i^{j+1} - r_i^{j+1} - \psi_{1,i}^{j+1} = - \sum_{k=0}^i \psi_{1,k}^{j+1}, \\ t_{i+1}^{j+1} - (p_{i+1}^j + q_{i+1}^j)r_{i+1}^{j+1} \\ = t_{i+1}^j - (p_{i+1}^j + q_{i+1}^j)r_{i+1}^j \\ + (s_{i+1}^j + g_{i+1}^j)(x_{i+1}^{j+1} - x_{i+1}^j) - \psi_{2,i+1}^j = \\ = - \sum_{k=0}^j \psi_{1,i+1}^{k+1}.$$

Consequently, if the condition (10) holds, from the last equations we conclude:

$$|r_{i+1}^{j+1}| \leq c_1 h, \quad |t_{i+1}^{j+1}| \leq c_2 h, \quad c_1, c_2 > 0$$

where

$$h = \max(h_1^{j+1}, h_2^{i+1}), \quad i = 1, 2, \dots, n_2 - 1, \quad j = 1, 2, \dots, n_1 - 1.$$

It is easy to obtain analogous estimations for s, g, v .

And for the process of recalculation, we come to conclusion that if the condition (10) holds, then the following equalities are true:

$$\|r\|_C = O(h^2), \quad \|t\|_C = O(h^2), \quad \|s\|_C = O(h^2),$$

$$\|g\|_C = O(h^2), \quad \|v\|_C = O(h^2). \quad \square$$

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