

# A BRIEF STUDY ON THE NUMERICAL METHODS FOR SOLVING NONLINEAR PARTIAL DIFFERENTIAL EQUATIONS

<sup>1</sup>Pooja Verma\*, <sup>2</sup>Dr. Manoj Kumar

<sup>1</sup>Research Scholar, <sup>2</sup>Supervisor  
Baba Mastnath University, Asthal Bohar, Rohtak, Haryana, India

*Email ID: poojasoni8288@gmail.com*

Accepted: 14.04.2023

Published: 27.04.2023

**Keywords:** Nonlinear partial differential equations, Numerical methods, Regular and irregular geometries.

## Abstract

*The computational efficiency and user-friendliness of the Finite Difference Method (FDM) are two of its defining features. However, its use at large dimensions and with irregular geometries may be difficult. The Finite Element Method (FEM) may be used for issues with large dimensions and non-regular geometries. The downside is that this approach may be quite computationally expensive. Analysing periodic or quasi-periodic solutions is a natural fit for the Spectral Method (SM). The problem is compounded when applying it to non-periodic solutions or irregular geometry. Experts in the nonlinear partial differential equations (NLPDEs) solution should consider these things before deciding on a numerical approach.*

## Paper Identification



\*Corresponding Author

© IJRTS Takshila Foundation, Pooja Verma, All Rights Reserved.

## INTRODUCTION

Multiple variables and their partial derivatives are used to simulate the behaviour of complex systems using a set of mathematical equations known as partial differential equations (PDEs). In

addition to physics and engineering, these equations also crop up in finance, biology, chemistry, and economics. Linear and nonlinear behaviour in partial differential equations (PDEs) may make finding analytic solutions difficult. Partial differential equations, especially nonlinear ones, sometimes need numerical methods to produce estimates.

The dependent variable in a system characterised by nonlinear partial differential equations (NLPDEs) is a nonlinear function of the partial derivatives of the independent variables. In many fields of study and technology, including fluid dynamics, quantum physics, pattern generation, and image processing, nonlinear partial differential equations (NLPDEs) play an important role. Compared to linear PDEs, the complexity of deriving analytical solutions for NLPDEs is much higher. Therefore, approximation solutions are often obtained by numerical approaches.

Nonlinear partial differential equations (NLPDEs) have been the subject of many studies in computational physics and applied mathematics for a long time. Numerical approaches, including the finite difference method (FDM), the finite element method (FEM), and the spectral method (SM), are often used to solve NLPDEs. Researchers are responsible for determining which research strategy best suits a specific topic since each strategy has unique benefits and drawbacks.

Nonlinear partial differential equations (NLPDEs) are analysed and solved using numerical methods, which are briefly discussed in this study. Equations (Non-Local Partial Differential Equations). The pros and cons of each method are weighed in the article, and real-world applications are provided whenever possible. The study also highlights the need for accurate and computationally efficient numerical approaches to overcome the challenges of solving Nonlinear Partial Differential Equations (NLPDEs).

## **RESEARCH METHODOLOGY**

Methodologically, this investigation relies on a survey of previous works on the topic of numerical methods for solving nonlinear partial differential equations. The literature review is an all-encompassing examination of relevant works in applied mathematics and computational physics.

Each numerical method's underlying mathematical concepts and algorithms are dissected in the article for a complete understanding. In addition, the document provides examples of how each method has been practised in various scientific and technical fields.

The current work's methodology is based on thoroughly evaluating and synthesising the literature on numerical techniques for solving nonlinear partial differential equations.

## **EXPERIMENTAL ANALYSIS**

Numerous scientific and engineering fields use nonlinear partial differential equations (NLPDEs) to model systems where the dependent variable is a nonlinear function of the partial derivatives of the independent variables. Since it may be very challenging to solve nonlinear partial differential equations (NLPDEs) analytically, it is often necessary to approximate their solutions numerically.

One common numerical approach is the Finite Difference Method (FDM), which involves dividing the space of a Partial Differential Equation (PDE) into a set of discrete points. The approach uses finite differences to estimate the derivatives. Once the system of equations has been formulated, standard linear algebra techniques may be used to find a solution. When applied to problems with simple geometries and few dimensions, the Finite Difference Method (FDM) is notable for its simplicity of implementation and computing efficiency. However, there are challenges in using the Finite Difference Method (FDM) when working with large dimensions and irregular geometries.

The solution domain of a Partial Differential Equation (PDE) is divided into smaller subdomains called “finite elements” using the Finite Element Method (FEM), a mathematical approach. Piecewise polynomial functions are used to approximate the answer for each component. After that, we deduce the system of equations by checking that the continuity and compatibility criteria hold across all element borders. The Finite Element Method (FEM) is a viable option when dealing with issues with irregular geometries and large dimensions. It can also handle situations with non-linearities and variable coefficients with ease. However, the Finite Element Method (FEM) is costly in computing time and requires a lot of hardware.

Mathematically, the Spectral Method (SM) represents the answer as a series of orthogonal functions such as a Fourier or Chebyshev series. The series coefficients are found by applying an appropriate integration procedure to the partial differential equation projection onto the function basis. The Spectral Method (SM) is an effective strategy when dealing with issues with periodic or quasi-periodic solutions. Furthermore, this approach may provide very accurate answers while employing a small number of degrees of freedom. However, when dealing with problems that have non-periodic solutions and irregular geometries, the Spectral Method (SM) might be challenging.

This study provides an in-depth explanation of the numerical approaches and examples of their use in a wide range of scientific and technological fields. Optical fibres and Bose-Einstein condensates are studied using the nonlinear Schrödinger equation, whereas fluid dynamics are modelled using the Navier-Stokes equations. Nonlinear partial differential equations (NLPDEs)

are discussed, along with the problems associated with solving them and the need for accurate and computationally efficient numerical approaches.

In conclusion, the detailed analysis of numerical methods for solving NLPDEs provides a deep understanding of the merits and limitations of various approaches and their respective applications. The information above is useful for experts in applied mathematics and computational physics interested in finding solutions to nonlinear partial differential equations that arise in NLP.

Fluid flow around complex geometries like a ship's hull or an aeroplane's wing has been simulated using the Finite Difference Method (FDM). The Finite Difference Method (FDM) can accurately predict the distribution of fluid velocity and pressure within a particular flow domain because of the discretisation process. This is essential when finding the best possible structural layout for such systems.

The finite element method (FEM) has been used to model the stress and strain in various materials under various loads. The Finite Element Method (FEM) can predict the response of a bone to an external force or the structural performance of a bridge under heavy traffic loads. Because of its versatility in handling complex geometries and nonlinear material behaviour, the Finite Element Method (FEM) is a powerful tool in engineering design and analysis.

In the study of quantum mechanics, where the Schrödinger equation describes the behaviour of particles in a nonlinear potential, the spectrum method (SM) has been observed. The Standard Model (SM) accurately predicts particle energy levels and wavefunctions using orthogonal functions like the Fourier or Chebyshev series.

Modelling bacterial colony formation and disease transmission in a population has been seen using the nonlinear reaction-diffusion equation. Numerical approaches, such as the Finite Difference Method (FDM) and the Finite Element Method (FEM), allow researchers to simulate these systems' behaviours and predict how the colonies will develop or how quickly a disease will spread over time.

Light's behaviour across optical fibres has been mathematically modelled using the nonlinear Schrödinger equation. Light properties in different fibre types may be predicted using numerical approaches like the Finite Difference Method (FDM) or the Finite Element Method (FEM). The fibre's architecture can be optimised for specific medical imaging or telecommunications applications.

Numerical techniques for solving nonlinear partial differential equations have many potential uses across many scientific and engineering disciplines. Using these methods, researchers may

accurately foresee the behaviour of complex systems and optimise their setup to meet the needs of certain use cases.

The behaviour of quantum particles in a nonlinear potential is described by the nonlinear Schrödinger equation, which is a nonlinear partial differential equation (NLPDE). The phrase may also be written as:

$$i\hbar(\partial\psi/\partial t) = -(\hbar^2/2m)\nabla^2\psi + V(x,t)\psi + g|\psi|^2\psi$$

Parameters in the equation above include the wavefunction (represented by  $\psi$ ), time ( $t$ ), position ( $x$ ), the reduced Planck's constant ( $\hbar$ ), the particle's mass ( $m$ ), the potential ( $V(x,t)$ , a nonlinear coefficient ( $g$ ), and the Laplace operator ( $\nabla^2$ ). Bose-Einstein condensates, optical fibres, and other systems where nonlinear processes play a prominent role may all be studied using the earlier equation.

The fluid flow dynamics may be mathematically described by solving a series of nonlinear partial differential equations called the Navier-Stokes equations. Following is a form of the corresponding mathematical expressions:

$$\partial\rho/\partial t + \nabla\cdot(\rho u) = 0$$

$$\partial(\rho u)/\partial t + \nabla\cdot(\rho uu) = -\nabla p + \mu\nabla^2 u + f$$

Fluid density ( $\rho$ ), velocity ( $u$ ), pressure ( $p$ ), viscosity ( $\mu$ ), and external force ( $f$ ) are all variables in the equation mentioned above. These equations study fluid motion dynamics in several fields, such as aerodynamics, oceanography, and geophysics.

The reaction-diffusion equation, which describes the spread of a material in a medium due to both reaction and diffusion, is a nonlinear partial differential equation (NLPDE). The phrase may also be written as:

$$\partial u/\partial t = D\nabla^2 u + f(u)$$

Concentration ( $u$ ), time ( $t$ ), the diffusion coefficient ( $D$ ), the Laplace operator ( $\nabla^2$ ), and a response term ( $f(u)$ ) are some of the variables in the equation. Chemical processes, population dynamics, and pattern generation are only a few areas where the equation above is useful.

The Korteweg-de Vries (KdV) equation represents the behaviour of waves in shallow water and is a nonlinear partial differential equation (NLPDE). You may write the mathematical expression as:

$$\partial u/\partial t + c\partial u/\partial x + \beta\partial^3 u/\partial x^3 = 0$$

You stand for the height above sea level,  $t$  for time,  $x$  for location,  $c$  for wave speed, and  $\beta$  a coefficient related to the nonlinear interaction of the waves; these are the variables described by

the equation. Solitons and other wave phenomena with nonlinear behaviour may be studied using the abovementioned equation.

The cases mentioned earlier illustrate the wide variety of NLPDEs and the many fields of study that use them in science and engineering.

## **SUMMARY**

PDEs, or partial differential equations, are a kind of differential equation that involves partial derivatives of a function with many unknowns. In several branches of science and engineering, including physics, chemistry, biology, and finance, nonlinear partial differential equations (NLPDEs) arise. In contrast to linear PDEs, nonlinear NLPDEs are notoriously difficult to solve analytically. As a consequence, approximation solutions are often best derived using numerical methods.

In this study, we take a brief look at some of the numerical methods that have been developed for solving nonlinear PDEs. After projecting the partial differential equation onto the function basis, the series coefficients may be calculated using an appropriate integration method. The Spectral Method (SM) is useful for problems with periodic or quasi-periodic solutions. It may provide precise answers while using a small number of design variables. However, when dealing with problems that have non-periodic solutions and non-regular geometries, the Spectral Method (SM) might prove challenging.

In conclusion, numerical methods are crucial for solving nonlinear partial differential equations (NLPDEs), and the choice of a specific approach depends on the nature of the issue. Commonly used numerical approaches include the Finite Difference Method (FDM), the Finite Element Method (FEM), and the Spectral Method (SM), each of which has its advantages and disadvantages. Researchers must carefully weigh all the options before settling on a numerical approach for solving Nonlinear Partial Differential Equations (NLPDEs).

## **CONCLUSION**

Numerous scientific and engineering fields rely on solving nonlinear partial differential equations (NLPDEs), for which numerical methods are crucial. Methods often used in practice to numerically solve nonlinear partial differential equations (NLPDEs). Researchers are responsible for determining which research strategy best suits a specific topic since each strategy has unique benefits and drawbacks.

Finally, nonlinear partial differential equations (PDEs) may be effectively solved by using numerical techniques. When used to approximate a problem without a closed-form solution, they may provide accurate answers at a reasonable computing cost. However, the nature of the PDE,

the required accuracy, and the available computing resources all play a role in determining the best numerical approach.

The finite difference approach, the finite element method, and the spectral method are only a few of the numerical methods that have been briefly covered in this research. Each approach has advantages and disadvantages, and choosing the best one will depend on the nature of the situation at hand.

The finite difference approach is a common and straightforward technique that uses a grid of points to discretise the domain and then uses finite differences to estimate the derivative at each point. While it is flexible and simple to apply, its accuracy may suffer when dealing with complicated geometries or high-order derivatives.

The Spectral Method (SM) is recommended when dealing with issues with periodic or quasi-periodic solutions. It may provide very accurate answers while using just a few available DOF. This article provides useful information for researchers in applied mathematics and computational physics interested in solving nonlinear partial differential equations. By understanding the benefits and drawbacks of various numerical approaches, researchers will be better able to choose among them. By doing so, they may quickly and accurately acquire responses that address their unique issue.

The answer may be approximated by a weighted sum of basis functions across tiny subdomains, as in the finite element approach, which is a more sophisticated method. However, it is harder to implement and takes more processing resources to handle high-order derivatives and complex geometries.

The spectral approach approximates the answer using basis functions like the Fourier or Chebyshev polynomials. It is both precise and efficient for problems with smooth solutions, although it may not be the best choice.

Nonlinear PDEs arise in many fields, such as engineering, physics, and finance, and may be solved using numerical techniques. The accuracy and efficiency with which numerical techniques solve complicated nonlinear PDEs depend on factors such as the nature of the issue and the computing power at hand. Yet, the right approach may be found and used in the right situation.

## **FINDINGS OF THE STUDY**

Here are the key findings from the current investigation:

- ❖ Nonlinear partial differential equations (NLPDEs) are common in many scientific and engineering fields but may sometimes be difficult to solve. Numerical approaches such as the

finite difference method (FDM), the finite element method (FEM), and the spectral method (SM) have proved successful in this regard.

- ❖ The Finite Difference Method (FDM) is a computationally efficient, easy-to-implement approach that yields accurate results for problems with simple geometries and low dimensions. However, the Finite Element Method (FEM) excels at managing non-linearities and changing coefficients, making it ideal for issues with irregular geometries and large dimensions.
- ❖ The Spectral Method (SM) may provide very accurate answers with constrained parameters, making it an ideal choice for problems with periodic or quasi-periodic solutions. However, applying it to problems with non-periodic solutions and irregular geometries might be difficult.
- ❖ Researchers must weigh the benefits and drawbacks of many numerical methods before settling on one for a specific research subject.
- ❖ Fluid dynamics, quantum physics, materials science, and image processing are just a few scientific and technical fields that heavily use nonlinear partial differential equations (NLPDEs).
- ❖ The exact and computationally efficient answers provided by numerical techniques make them invaluable for optimising the design and study of complex systems.

The importance of numerical techniques in solving nonlinear partial differential equations (NLPDEs) and their many practical applications is emphasised in the current study. The findings provide useful input for researchers that want to tackle NLPDEs but aren't sure which computational approach would work best for them.

## REFERENCES

1. Quarteroni, A., Sacco, R., & Saleri, F. (2007). *Numerical Mathematics* (2nd ed.). New York, NY: Springer-Verlag.
2. Saad, Y. (2003). *Iterative Methods for Sparse Linear Systems* (2nd ed.). Philadelphia, PA: SIAM.
3. Boyd, J. P. (2001). *Chebyshev and Fourier Spectral Methods* (2nd ed.). New York, NY: Dover Publications.
4. Canuto, C., Hussaini, M. Y., Quarteroni, A., & Zang, T. A. (2006). *Spectral Methods: Fundamentals in Single Domains*. Berlin, Germany: Springer-Verlag.
5. Johnson, C. (2012). *Numerical Solution of Partial Differential Equations by the Finite Element Method*. New York, NY: Dover Publications.



6. LeVeque, R. J. (2007). Finite Difference Methods for Ordinary and Partial Differential Equations: Steady-State and Time-Dependent Problems. Philadelphia, PA: SIAM.
7. Strikwerda, J. C. (2004). Finite Difference Schemes and Partial Differential Equations (2nd ed.). Philadelphia, PA: SIAM.
8. Trefethen, L. N., & Bau, D. (1997). Numerical Linear Algebra. Philadelphia, PA: SIAM.
9. Wiggins, S. (2003). Introduction to Applied Nonlinear Dynamical Systems and Chaos. New York, NY: Springer-Verlag.
10. Zhang, J. (2013). Computational Methods for Fluid Dynamics (3rd ed.). New York, NY: Springer-Verlag.

