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Galerkin proper orthogonal decomposition-reduced order method (POD-ROM) for solving generalized Swift-Hohenberg equation

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Abstract

Purpose – The current paper aims to develop a reduced order discontinuous Galerkin method for solving the generalized Swift–Hohenberg equation with application in biological science and mechanical engineering. The generalized Swift–Hohenberg equation is a fourth-order PDE; thus, this paper uses the local discontinuous Galerkin (LDG) method for it.

Design/methodology/approach – At first, the spatial direction has been discretized by the LDG technique, as this process results in a nonlinear system of equations based on the time variable. Thus, to achieve more accurate outcomes, this paper uses an exponential time differencing scheme for solving the obtained system of ordinary differential equations. Finally, to decrease the used CPU time, this study combines the proper orthogonal decomposition approach with the LDG method and obtains a reduced order LDG method. The circular and rectangular computational domains have been selected to solve the generalized Swift–Hohenberg equation. Furthermore, the energy stability for the semi-discrete LDG scheme has been discussed.

Findings – The results show that the new numerical procedure has not only suitable and acceptable accuracy but also less computational cost compared to the local DG without the proper orthogonal decomposition (POD) approach.

Originality/value – The local DG technique is an efficient numerical procedure for solving models in the fluid flow. The current paper combines the POD approach and the local LDG technique to solve the generalized Swift–Hohenberg equation with application in the fluid mechanics. In the new technique, the computational cost and the used CPU time of the local DG have been reduced.

Keywords Exponential time differencing (ETD) scheme, Local discontinuous Galerkin method, Swift–Hohenberg equation

Paper type Research paper

JEL classification - 65M70, 34A34



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1. Introduction

The discontinuous Galerkin (DG) method is one of the improvements of the finite element method. The DG technique has been used for solving several physical models such as computational fluid dynamics (Cockburn, 2001; Li, 2006), convection-dominated diffusion problems (Badia and Hierro, 2015; Cockburn and Shu, 1989; Demkowicz et al., 2012; Ellis et al., 2014), the nonlinear Hamilton-Jacobi equations (Cheng and Shu, 2007, Hu and Shu, 1998), second-order elliptic problems (Arnold et al., 2002), time-dependent convectiondiffusion systems (Cockburn and Shu, 1998a), nonlinear Schrödinger equations (Ai and Li, 2005; Liang et al., 2015), 2D Brusselator system (Dehghan and Abbaszadeh, 2016b), multidimensional thermal radiation problems (Cui and Li, 2004), elliptic eigenvalue problems (Giani, 2015), viscous Burgers-Poisson system (Ploymaklam et al., 2016) and fully coupled microscopic SNPP system (Frank et al., 2015; Frank et al., 2011). The main aim of (Marti et al., 2017) is to propose a new elemental enrichment technique to improve the accuracy of the simulations of thermal problems containing weak discontinuities. Authors of (Karakus et al., 2018) developed a high-order discontinuous Galerkin method for the solution of unsteady, incompressible, multiphase flows with level set interface formulation. A fully discrete local discontinuous Galerkin (LDG) finite element method has been proposed in (Wei et al., 2013) for solving a time-fractional advection-diffusion equation. To find information for DG method the interested readers can refer to (Chou et al., 2014; Cockburn et al., 1990; Shu, 2014; Wang et al., 2015; Zhang and Shu, 2010).

The Swift–Hohenberg equation has been introduced in Swift and Hohenberg (1977) as follows:

$$\begin{cases} \frac{\partial u}{\partial t} = -\mu(u) - Dk^4 u - 2Dk^2 \Delta u - D\Delta^2 u, \text{ in } \Omega \times [0, T], \\ \frac{\partial u}{\partial \zeta} = 0, \frac{\partial}{\partial \zeta} (2Dk^2 u + D\Delta u) = 0, \quad \text{ on } \partial \Omega \times [0, T], \\ u(\mathbf{x}, 0) = u_0(\mathbf{x}), \forall \mathbf{x} \in \Omega, \end{cases}$$
(1.1)

in which $k, D, \in \mathbb{R}^+$. Equation (1.1) has some applications in Gabbrielli (2009):

- · foams physics;
- cellular materials;
- crystallography;
- biology science;
- metallurgy; and
- data compression.

Mathematical model (1.1) is solved by using different approaches for instance Gomez and Nogueira (2012a) developed a new numerical procedure with the nonlinear stability property. In other hand, Gomez and Nogueira (2012a) proposed the Galerkin *B*-spline method to solve equation (1.1). Akyildiz *et al.* (2010) presented a semi-analytic approach based homotopy analysis method (HAM). Sanchez *et al.* used the finite difference method to simulate equation (1.1). Lloyd *et al.* (2008) investigated several numerical procedures for stationary spatially localized hexagon patterns. Also, Zhao *et al.* proposed the Fourier spectral procedure to analogize the Swift–Hohenberg equation. Furthermore, the interested

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 readers can refer to (Kudryashov and Sinelshchikov, 2012; McCalla and Sandstede, 2010; Park and Park, 2014; Thiele *et al.*, 2013). Also, there are some numerical methods to solve the some equations in the biology field. For example, authors of (Dehghan *et al.*, 2011) used He's Exp-function method (EFM) to construct solitary and soliton solutions of the nonlinear evolution equation. The main aim of (Dehghan *et al.*, 2012) is to present the solution of the Rosenau–Hyman equation by using the semianalytical approaches based on the homotopy perturbation method (HPM), variational iteration method (VIM) and Adomian decomposition method (ADM).

1.1 The structure of paper

The main purpose is to find a new numerical procedure to simulate generalized Swift– Hohenberg equation based on the LDG method. We used the LDG approach for discretizing the spatial direction that leads to a nonlinear system of ordinary differential equations. Finally, we solve the obtained system using the exponential time differencing (ETD) scheme Also, we will obtain the energy stability for the semi-discrete LDG scheme. The rest of the current paper is as follows: in Section 2, the local DG method has been used to discrete the main model; in Section 3, we describe the proper orthogonal decomposition method and how to build the new bases; in Section 4, some examples have been considered to illustrate the efficiency of the proposed technique; and in Section 5, the conclusion of the paper has been proposed in this section.

2. The local discontinuous Galerkin approximation

In the current section, we present a brief mathematical introduction for the LDG method. At first, we introduce some notations. Let T_h be a regular triangulation for the computational domain in which K denotes an arbitrary triangle element and also

$$h = \max_{K} \{ \operatorname{diam}(K) \}.$$

Let n_T be the unit normal on ∂K . For any interior triangle, two triangles K^- and K^+ are common. Now, we define

$$\boldsymbol{\zeta}^{\pm}(\mathbf{x}) = \lim_{\delta \to 0^+} \boldsymbol{\zeta}(\mathbf{x} - \delta \mathbf{n}_{K^{\pm}}).$$
(2.1)

The average and jump of ζ on each edge can be defined as

$$\{|\zeta|\} = \frac{1}{2}(\zeta^{-} + \zeta^{+}), [[\zeta]] = \zeta^{-}\mathbf{n}_{K^{-}} + \zeta^{+}\mathbf{n}_{K^{+}}, \qquad (2.2)$$

respectively.

To implement the LDG method, equation (1) must be changed as follows:

$$u_t = -\mu(u) - Dk^4 u - \nabla \cdot \mathbf{v}, \qquad (2.3)$$

$$\mathbf{v} = \nabla w, \tag{2.4}$$

$$w = 2Dk^2u + D\nabla \cdot z, \tag{2.5}$$

$$\mathbf{z} = \nabla u. \tag{2.6}$$

The LDG scheme to solve the system (2.3)-(2.6) is as follows:

Find $u, w \in V_h$ and $\mathbf{v}, \mathbf{z} \in V_h^d$ such that, for all test functions $\phi_1, \phi_2 \in V_h$ and $\theta_1, \theta_2 \in V_h^d$ Galerkin

$$\int_{K} \frac{\partial u}{\partial t} \varphi_{1} dK = -\int_{K} \mu(u) \varphi_{1} dK - Dk^{4} \int_{K} u \varphi_{1} dK + \int_{K} \mathbf{v} \cdot \nabla \varphi_{1} dK - \int_{\partial K} \hat{\mathbf{v}} \cdot \overrightarrow{\mathbf{n}} \varphi_{1} ds, \qquad \text{orthogonal}$$

$$(2.7)$$

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(2.8)

$$\int_{K} \mathbf{v} \cdot \boldsymbol{\theta}_{1} dK = -\int_{K} \boldsymbol{w} \cdot \nabla \boldsymbol{\theta}_{1} dK + \int_{\partial K} \hat{\boldsymbol{w}} \cdot \overrightarrow{\mathbf{n}} \boldsymbol{\theta}_{1} ds,$$

$$\int_{K} w \varphi_2 dK = 2Dk^2 \int_{K} u \varphi_2 dK - D \int_{K} \mathbf{z} \cdot \nabla \varphi_2 dK + D \int_{\partial K} \hat{\mathbf{z}} \cdot \overrightarrow{\mathbf{n}} \varphi_2 ds, \qquad (2.9)$$

$$\int_{K} \mathbf{z} \cdot \boldsymbol{\theta}_{2} dK = -\int_{K} u \cdot \nabla \boldsymbol{\theta}_{2} dK + \int_{\partial K} \hat{u} \cdot \overrightarrow{\mathbf{n}} \boldsymbol{\theta}_{2} ds.$$
(2.10)

Theorem 2.1. (energy stability for the semi-discrete LDG scheme) The solution of LDG scheme (2.3)-(2.6) satisfies the energy dissipative:

$$\frac{d}{dt} \int_{\Omega} \left(\Psi(u) + \frac{D}{2} \left[2(w - 2Dk^2u)^2 - 2k^2 \mathbf{z} \cdot \mathbf{z} + k^4u^2 \right] \right) dx \le 0.$$
(2.11)

Proof. We select the following test functions:

$$\varphi_1 = u_t, \qquad \varphi_2 = w_t - 2k^2 u_t, \qquad \boldsymbol{\theta}_2 = \mathbf{z}_t.$$
 (2.12)

Substituting the above test functions in equations (2.7)-(2.10), we have:

$$\int_{K} (u_t)^2 dK = -\int_{K} \mu(u) u_t dK - Dk^4 \int_{K} u u_t dK$$
$$+ \int_{K} \mathbf{v} \cdot \nabla u_t dK - \int_{\partial K} \hat{\mathbf{v}} \cdot \overrightarrow{\mathbf{n}} u_t ds, \qquad (2.13)$$

$$\int_{K} (w - 2k^{2}Du)(w_{t} - 2k^{2}Du_{t})dK = -D\int_{K} \mathbf{z} \cdot \nabla(w_{t} - 2k^{2}Du_{t})dK$$
$$+ D\int_{\partial K} \hat{\mathbf{z}} \cdot \overrightarrow{\mathbf{n}}(w_{t} - 2k^{2}Du_{t})ds, \qquad (2.14)$$

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$$D\int_{K} \mathbf{z} \cdot \mathbf{z}_{t} dK = -D\int_{K} u \cdot \nabla \mathbf{z}_{t} dK + D\int_{\partial K} \hat{u} \cdot \overrightarrow{\mathbf{n}} \mathbf{z}_{t} ds.$$
(2.15)

Thus, we can write:

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$$\frac{d}{dt} \int_{\Omega} \left(\Psi(u) + \frac{D}{2} \left[\left(w - 2Dk^2 u \right)^2 - 2k^2 \mathbf{z} \cdot \mathbf{z} + k^4 u^2 \right] \right) dx + \int_{K} (u_t)^2 dK$$
$$= \int \mathbf{v} \cdot \nabla u_t dK - \int \hat{\mathbf{v}} \cdot \mathbf{n} \ u_t ds$$

$$\int_{K} \int_{\partial K} \int_{\partial K} \int_{\partial K} \int_{\partial K} (\hat{\mathbf{z}} \cdot \mathbf{n}) (w_t - 2kD^2u_t) dK + D^2 \int_{\partial K} (\hat{\mathbf{z}} \cdot \mathbf{n}) (w_t - 2kD^2u_t) ds$$

 $+ D \int_{K} u \nabla \mathbf{z}_{t} dK - D \int_{\partial K} (\hat{u} \cdot n) \, \mathbf{z}_{t} ds.$

Finally, summing up the above relation over *K* and noticing the fluxes are from the opposite sides of ∂K as well as the periodic boundary conditions, we have:

$$\frac{d}{dt} \int_{\Omega} \left(\Psi(u) + \frac{D}{2} \left[\left(w - 2Dk^2 u \right)^2 - 2k^2 \mathbf{z} \cdot \mathbf{z} + k^4 u^2 \right] \right) dx + \int_{K} (u_t)^2 dK = 0,$$
(2.16)

which completes the proof. \Box

Now, we explain the implementation of LDG method for the generalized Swift– Hohenberg equation. We rewrite equations (2.7)-(2.10) as follows:

$$\int_{K} \varphi_{1} u_{l} dK = -\int_{K} \varphi_{1} \mu(u) dK - Dk^{4} \int_{K} \varphi_{1} u dK + \int_{K} (\nabla \varphi_{1}) \cdot \mathbf{v} dK - \int_{\partial K} (\varphi_{1}) \hat{\mathbf{v}} \cdot \overrightarrow{\mathbf{n}} ds,$$
(2.17)

$$\int_{K} \boldsymbol{\theta}_{1} \cdot \mathbf{v} dK = -\int_{K} (\nabla \boldsymbol{\theta}_{1}) \cdot w dK + \int_{\partial K} (\boldsymbol{\theta}_{1}) \hat{w} \cdot \overrightarrow{\mathbf{n}} ds, \qquad (2.18)$$

$$\int_{K} \varphi_2 w dK = 2Dk^2 \int_{K} \varphi_2 u dK - D \int_{K} \nabla \varphi_2 \cdot \mathbf{z} dK + D \int_{\partial K} \varphi_2 (\hat{\mathbf{z}} \cdot \overrightarrow{\mathbf{n}}) ds, \qquad (2.19)$$

$$\int_{K} \boldsymbol{\theta}_{2} \cdot \mathbf{z} dK = -\int_{K} \nabla \boldsymbol{\theta}_{2} \cdot u dK + \int_{\partial K} \boldsymbol{\theta}_{2} (\hat{u} \cdot \overrightarrow{\mathbf{n}}) ds.$$
(2.20)

Thus, the semi-discrete scheme corresponding to equations (2.17)-(2.20) is:

$$\int_{K^{-}} \varphi_{1,h} \partial_{t} u_{h}(t) dK = -\int_{K^{-}} \varphi_{1,h} \mu \left(u_{h}(t) \right) dK - Dk^{4} \int_{K^{-}} \varphi_{1,h} u_{h}(t) dK + \int_{K^{-}} (\nabla \varphi_{1,h}) \cdot \mathbf{v}_{h}(t) dK$$
Galerkin proper orthogonal
$$-\int_{\partial K^{-}} \left(\varphi_{1,h}^{-} \right) \left[\{ |\mathbf{v}_{h}| \} \cdot \vec{\mathbf{n}}_{T^{-}} + \frac{\xi}{h_{T^{-}}} \left[\left[\mathbf{v}_{h}(t) \right] \right] \cdot \vec{\mathbf{n}}_{T^{-}} \right] ds,$$
(2.21)
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$$\int_{K^{-}} \boldsymbol{\theta}_{1,\mathbf{h}} \cdot \mathbf{v}_{h}(t) dK = -\int_{K^{-}} (\nabla \boldsymbol{\theta}_{1,h}) \cdot w_{h}(t) dK + \int_{\partial K^{-}} (\boldsymbol{\theta}_{1,\mathbf{h}}) \Big[\{|w_{h}|\} \cdot \overrightarrow{\mathbf{n}}_{T^{-}} + \frac{\boldsymbol{\xi}}{h_{T^{-}}} \big[\big[w_{h}(t) \big] \big] \cdot \overrightarrow{\mathbf{n}}_{T^{-}} \Big] ds, \qquad (2.22)$$

$$\int_{K^{-}} \varphi_{2,h} w_{h}(t) dK = 2Dk^{2} \int_{K^{-}} \varphi_{2,h} u_{h}(t) dK - D \int_{K^{-}} \nabla \varphi_{2,h} \cdot \mathbf{z}_{h}(t) dK + D \int_{\partial K^{-}} \varphi_{2,h} [\{ |\mathbf{z}_{h}| \} \cdot \vec{\mathbf{n}}_{T^{-}} + \frac{\xi}{h_{T^{-}}} [[\mathbf{z}_{h}(t)]] \cdot \vec{\mathbf{n}}_{T^{-}}] ds, \qquad (2.23)$$

$$\int_{K^{-}} \boldsymbol{\theta}_{2,\mathbf{h}} \cdot \mathbf{z}_{h}(t) dK = -\int_{K^{-}} \nabla \boldsymbol{\theta}_{2,\mathbf{h}} \cdot u_{h}(t) dK + \int_{\partial K^{-}} \boldsymbol{\theta}_{2,\mathbf{h}} \Big[\{|u_{h}|\} \cdot \overrightarrow{\mathbf{n}}_{T^{-}} + \frac{\xi}{h_{T^{-}}} \big[[u_{h}(t)] \big] \cdot \overrightarrow{\mathbf{n}}_{T^{-}} \Big] ds.$$
(2.24)

Let the local solution for the unknown functions be:

$$u_h(\mathbf{x},t)|_{K_r} = \sum_{j=1}^N U_{rj}(t) \phi_{rj}(x), \qquad (2.25)$$

$$\mathbf{v}_{h}(\mathbf{x},t)|_{K_{r}} = \sum_{j=1}^{N} \begin{bmatrix} V_{ij}^{1}(t) \\ V_{ij}^{2}(t) \end{bmatrix} \phi_{ij}(x), \qquad (2.26)$$

$$w_h(\mathbf{x},t)|_{K_r} = \sum_{j=1}^N W_{rj}(t)\phi_{rj}(x),$$
 (2.27)

$$\mathbf{z}_{h}(\mathbf{x},t)|_{K_{r}} = \sum_{j=1}^{N} \begin{bmatrix} Z_{rj}^{1}(t) \\ Z_{rj}^{2}(t) \end{bmatrix} (t) \phi_{rj}(x).$$
(2.28)

Now, we have:

$$\begin{split} & \underset{2308}{\text{HFF}} \\ & \underset{j=1}{\overset{N}{\longrightarrow}} \partial_{t} U_{j}(t) \int_{K_{r}} \phi_{ri}(x) \phi_{rj}(x) dK = -\int_{K_{r}} \phi_{ri}(x) \mu\left(\sum_{j=1}^{N} U_{j}(t) \phi_{rj}(x)\right) dK \\ & -Dk^{4} \sum_{j=1}^{N} U_{rj}(t) \int_{K_{r}} \phi_{ri}(x) \phi_{rj}(x) dK + \sum_{j=1}^{N} \sum_{m=1}^{2} V_{rj}^{m}(t) \int_{K_{r}} (\partial_{s^{m}} \phi_{ri}(x)) \phi_{rj}(x) dK \\ & -\int_{\partial K_{r}} \phi_{rri}(x) \left[\frac{1}{2} \sum_{m=1}^{2} n_{i}^{m} \left\{\sum_{j=1}^{N} V_{rj}^{m}(t) \phi_{rri}(x) + \sum_{j=1}^{N} V_{rj}^{m}(t) \phi_{rri}(x)\right\} \right] \\ & + \frac{\eta}{h_{K_{r}}} \left\{\sum_{j=1}^{N} W_{rj}^{m}(t) \phi_{rri}(x) + \sum_{j=1}^{N} W_{rj}^{m}(t) \phi_{rri}(x)\right\} \right] ds, \quad (2.29) \\ & \sum_{j=1}^{N} V_{rj}^{m}(t) \int_{K_{r}} \phi_{ri}(x) \phi_{rj}(x) dK = -\sum_{j=1}^{N} W_{rj}(t) \int_{(\partial_{s^{m}}} \phi_{ri}(x)) \phi_{rj}(x) dK \\ & + \frac{1}{2} \int_{\partial K_{r}} \phi_{rri}(x) n_{r}^{m} \left[\sum_{j=1}^{N} W_{rj}(t)(t) \phi_{rrj}(x) + \sum_{j=1}^{N} W_{rj}(t)(t) \phi_{rrj}(x) dK \\ & + \sum_{j=1}^{N} W_{rj}(t) \int_{K_{r}} \phi_{ri}(x) \phi_{rj}(x) dK = 2Dk^{2} \sum_{j=1}^{N} U_{rj}(t) \int_{K_{r}} \phi_{ri}(x) \phi_{rj}(x) dK \\ & -D \sum_{j=1}^{N} \sum_{m=1}^{N} U_{rj}(t) \int_{K_{r}} (\partial_{s^{m}} \phi_{rri}(x) \int_{K_{r}} (\partial_{s^{m}} \phi_{rri}(x)) \phi_{rj}(x) dK \\ & + D \int_{\partial K_{r}} \phi_{rri}(x) \left[\frac{1}{2} \sum_{m=1}^{2} n_{r}^{m} \left\{\sum_{j=1}^{N} Z_{rj}^{m}(t) \phi_{rri}(x) + \sum_{j=1}^{N} Z_{rj}^{m}(t) \phi_{rri}(x)\right\} \right\} \end{split}$$

$$+D\frac{\eta}{h_{K_{r^{-}}}}\left\{\sum_{j=1}^{N}U_{r^{-j}}^{m}(t)\phi_{r^{-i}}(x)+\sum_{j=1}^{N}U_{r^{+j}}^{m}(t)\phi_{r^{+i}}(x)\right\}\right]ds,$$
(2.31)

$$\sum_{j=1}^{N} Z_{rj}^{m}(t) \int_{K_{r}} \phi_{ri}(x) \phi_{rj}(x) dK = -\sum_{j=1}^{N} U_{rj}(t) \int_{K_{r}} (\partial_{x^{m}} \phi_{ri}(x)) \phi_{rj}(x) dK$$
Galerkin proper orthogonal
$$+ \frac{1}{2} \int_{\partial K_{r}} \phi_{r^{-i}}(x) \mathbf{n}_{r^{-}}^{m} \left[\sum_{j=1}^{N} U_{r^{-j}}(t) \phi_{r^{-j}}(x) + \sum_{j=1}^{N} U_{r^{+j}}(t) \phi_{r^{+j}}(x) \right] ds, m = \{1, 2\}.$$
(2.32)

Finally, the following nonlinear system of ODEs can be driven:

$$\mathbf{A}\frac{d\mathbf{X}}{dt} = \mathbf{B}\mathbf{X}(t) + \mathbf{F}(\mathbf{X}(t)), \qquad (2.33)$$

that should be solved using an efficient algorithm. Now, we use an ETD scheme (Asante-Asamani *et al.*, 2016) for solving equation (2.33). Consider the following initial boundary value problem:

$$\begin{cases} u_t + Au = f(t, u), & \text{in } \Omega, \ t \in (0, T), \\ u(0, \cdot) = u_0, \end{cases}$$
(2.34)

in which:

- Ω is a Banach space.
- -A generates an analytic semigroup $E(t) = e^{-At}$ in Ω .
- *f* is an sufficiently smooth nonlinear term.
- $A: \mathcal{D}(A) \to \Omega$.

The proposed method in Asante-Asamani *et al.* (2016) is based on finding a numerical solution for the following integral form:

$$u(t) = e^{-tA}u_0 + \int_0^t e^{-(t-s)A} f(s, u(s)) ds, \qquad \forall t \in [0, T].$$
(2.35)

Now, the following recurrence relation can be concluded (Asante-Asamani et al., 2016):

$$u(t_{n+1}) = e^{-Ak}u(t_n) + \int_{t_n}^{t_{n+1}} e^{-(t_{n+1}-s)A}f(s,u(s))ds.$$
(2.36)

Let $s = t_n + \tau k$ that $t_n = nk$ for $0 \le k \le k_0$, $0 \le n \le N$ and $\tau \in [0, 1]$ then we can rewrite equation (2.36) as follows (Asante-Asamani *et al.*, 2016):

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$$u(t_{n+1}) = e^{-Ak}u(t_n) + k \int_0^1 e^{-Ak(1-\tau)} f(t_n + \tau k, u(t_n + \tau k)) d\tau.$$
(2.37)

The above result is a basic issue in ETD scheme. Finally, the ETD scheme is as follows (Asante-Asamani *et al.*, 2016):

$$u_{n+1} = \left(I + \frac{1}{3}Ak\right)^{-1} \left[9u_n + 2kf(t_n, u_n) + kf(t_{n+1}, u^*)\right]$$

$$+ \left(I + \frac{1}{4}Ak\right)^{-1} \left[-8u_n - \frac{3k}{2}f(t_n, u_n) - \frac{k}{2}f(t_{n+1}, u^*)\right],$$

$$u^* = (I + Ak)^{-1} [u_n + kf(u_n)].$$
(2.39)

Now, we solve equation (2.33) using the above algorithm.

3. Proper orthogonal decomposition (POD) method

The proper orthogonal decomposition (POD) method is one of the reduced order methods (ROM) (Berkooz et al., 1993; Everson and Sirovich, 1995; Kerschen et al., 2005). The POD technique produces a new set of orthogonal basis function to apply in the numerical methods such as finite difference, finite element and finite volume. The POD technique can be found in several research papers for solving different physical models. The POD technique is considered by many scholars (Chaturantabut, 2009; Chaturantabut and Sorensen, 2012; Fang et al., 2009; Lin et al., 2017; Ravindran, 2000a; Ravindran, 2000b; Stefănescu and Navon, 2013; Stefănescu et al., 2014; Xiao et al., 2015b). The POD approach has been used to solve the multi-species host-parasitoid system (Dimitriu et al., 2015), compressible fluid and fractured solid (Fang et al., 2009; Ravindran, 2000a; Ravindran, 2000b; Xiao et al., 2017), Pacific Ocean model (Cao et al., 2007), shallow water model (Stefănescu and Navon, 2013; Stefănescu et al., 2014), 2D Burgers equation (Wang et al., 2016), multiphase porous media flows (Xiao et al., 2015b), Navier–Stokes equations (Xiao et al., 2014), fluid-structure interaction (FSI) (Xiao et al., 2013), dynamic PDEs based on the Smolyak sparse grid collocation (Xiao et al., 2015a), transient heat conduction problems (Zhang and Xiang, 2015), convection-diffusion problems (Zhang et al., 2016) and incompressible Navier–Stokes equation (Dehghan and Abbaszadeh, 2016a; Du et al., 2012; Du et al., 2013; Luo et al., 2008; Xiao et al., 2015b).

Consider the following difference scheme:

$$\mathcal{M}\mathbf{U}^{n+1} = \mathcal{N}\mathbf{U}^k + \mathcal{F}^k,\tag{3.1}$$

in which \mathcal{M} , \mathcal{N} , \mathcal{F} and U^k denote the coefficients matrices, source term and the solution at the *k*-th step. Let U_{snap} be the snapshots matrix (Zhang and Xiang, 2015):

$$\mathbf{U}_{snap} = \begin{bmatrix} \mathbf{U}_{n_1} \mathbf{U}_{n_2} \dots \mathbf{U}_{n_d} \end{bmatrix}_{m \times d}.$$
(3.2)

Applying the SVD method for matrix U_{snap}, results (Zhang and Xiang, 2015):

$$\mathbf{U}_{snap} = \mathbf{U}_{m \times m} \begin{pmatrix} \sum_{r} & 0 \\ 0 & 0 \end{pmatrix} \mathbf{V}_{d \times d}^{T},$$
(3.3) Galerkin proper orthogonal orthogo

in which:

$$\sum_{r} = \operatorname{diag}(\sigma_1, \sigma_2, \dots, \sigma_r),$$
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and matrix $\mathbf{U}_{m \times m} = (\mathbf{ev}_1, \mathbf{ev}_2, \dots, \mathbf{ev}_m)$, is the orthogonal eigenvectors of $\mathbf{U}_{\text{snap}} \mathbf{U}_{\text{snap}}^T$. Now, we set (Zhang and Xiang, 2015):

$$\boldsymbol{\varpi}_{l} = \left(U_{1}^{k,n_{1}}, U_{2}^{k,n_{2}}, \dots, U_{m}^{k,n_{l}} \right), \quad l = 1, 2, \dots, d.$$
(3.4)

The projection \mathcal{P}_q is defined as (Zhang and Xiang, 2015):

$$\mathcal{P}_{q}(\boldsymbol{\varpi}_{l}) = \sum_{i=1}^{q} (\mathbf{e}\mathbf{v}_{i}, \boldsymbol{\varpi}_{l}) \mathbf{e}\mathbf{v}_{i}, \qquad (3.5)$$

in which $q \leq d$. According to (Luo *et al.*, 2007):

$$\|\boldsymbol{\varpi}_l - \mathcal{P}_q(\boldsymbol{\varpi}_l)\|_2 \le \boldsymbol{\sigma}_{q+1}. \tag{3.6}$$

Thus, \mathbf{ev}_1 , \mathbf{ev}_2 , ... \mathbf{ev}_m represent the optimal POD basis. Thus, we put (Zhang and Xiang, 2015):

$$\mathbf{M} = [\mathbf{e}\mathbf{v}_1, \mathbf{e}\mathbf{v}_2, \dots, \mathbf{e}\mathbf{v}_q]. \tag{3.7}$$

Applying the new basis \mathbf{M} to equation (3.1), yields:

$$\widehat{\mathcal{M}}\mathbf{U}^{n+1} = \widehat{\mathcal{N}}\mathbf{U}^k + \widehat{\mathcal{F}}^k, \qquad (3.8)$$

in which:

$$\widehat{\mathcal{M}} = \mathbf{M}^T \mathcal{M} \mathbf{M}, \quad \widehat{\mathcal{N}} = \mathbf{M}^T \mathcal{N} \mathbf{M}, \quad \widehat{\mathcal{F}^k} = \mathbf{M}^T \mathcal{F}^k, \quad \widehat{\mathbf{U}^k} = \mathbf{M}^T \mathbf{U}^k, \quad (3.9)$$

respectively, and also $\widehat{\mathbf{U}}^0 = \mathbf{M}^T \mathbf{U}^0$. Thus, the new difference scheme is reduced to q elements. To calculate the energy of the snapshot data, we use the following term (Buchan *et al.*, 2015; Wang *et al.*, 2016)

$$I = \left(\sum_{i=1}^{d} \sigma_i\right) \left(\sum_{i=1}^{r} \sigma_i\right)^{-1}, \qquad d = \{1, 2, \dots, r\}.$$
(3.10)

Theorem 3.1. (Luo *et al.*, 2013; Luo *et al.*, 2012) Let $\lambda_1 \ge \lambda_2 \ldots \ge \lambda_l > 0$ be the positive eigenvalues of A and ϑ^1 , ϑ^2 , ..., ϑ^l be the associated orthonormal eigenvalues. Then, the elements of POD basis of rank $d \le l$ can be defined as:

$$\Phi_i = \frac{1}{\sqrt{L\lambda_i}} \sum_{j=1}^{L} \vartheta_j^i v_j, \qquad 1 \le i \le d \le l.$$
(3.11)

Also, the following error formula holds:

$$\frac{1}{L}\sum_{i=1}^{L} \|v_i - \sum_{j=1}^{d} (v_i, \Phi_i)_{\omega} \Phi_j\|_{\omega}^2 = \sum_{j=d+1}^{l} \lambda_j.$$
(3.12)

4. Investigation of numerical results

We use the explained numerical procedure for solving equation (1.1). We performed our computations using the MATLAB 2017 b software on an Intel Core i7 machine with 32 GB of memory.

The computational order of the developed method is checked by using the method of reference solution.

4.1 Test problem 1

The Swift-Hohenberg equation is (Gomez and Nogueira, 2012a):

$$\frac{\partial u}{\partial t} = -\mu(u) - Dk^4 u - \nabla^2 (2Dk^2 u + D\nabla^2 u), \quad \text{in } \Omega \times (0, T), \quad (4.1)$$

$$\frac{\partial}{\partial n}(2Dk^2u + D\nabla^2u) = 0, \qquad \text{on } \Gamma \times [0, T], \qquad (4.2)$$

$$\frac{\partial u}{\partial n} = 0, \text{ on } \Gamma \times [0, T],$$
(4.3)

$$u(\mathbf{x},0) = u_0(\mathbf{x}), \quad \text{in} \quad \overline{\Omega}.$$
 (4.4)

In this model *u* is the scalar phase variable (Gomez and Nogueira, 2012a).

We solve this problem using the LDG method. We use initial guess s.t. if $x_1 < x < x_2$ then u(x, y, 0) = 1 and else u(x, y, 0) = 0 (Gomez and Nogueira, 2012a) in which:

$$x_1 = \sin\left(\frac{2\pi}{10}y\right) + 15,$$
 $x_2 = \cos\left(\frac{2\pi}{10}y\right) + 25.$ (4.5)

Figure 1 demonstrates the RMSE and the singular values (SVs) using 500 and 1,000 snapshots with $\tau = 10^{-4}$ and h = 1/100 for Test problem 1.

By computing the singular values in Figure 1, we can conclude that $\lambda_2 0 \le 5.31 \times 10^{-10}$ for step size h = 1/100. Furthermore, from equation (3.10), we find that I(1) = 0.99842 and I(7) = 0.999998. From Figure 1, we conclude $\lambda_{20} \le 5.31 \times 10^{-10}$ then in this example, we can chose 20 POD basis.

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Figure 2 shows the numerical solutions for Test problem 1 based on D = 1, k = 1, g = 0, $\epsilon = 2$, h = 1/2 and $\tau = 0.01$. Figure 3 presents the numerical simulation with D = 1, k = 1, g = 0.5, $\epsilon = 2$, h = 1/2 and $\tau = 0.01$ for Test problem 1. Also, errors and computational orders obtained for the present method for Test problem 1 are reported in Table I.

Table I presents the errors and computational orders obtained for present method for Test problem 1. Table II shows the used CPU time with D = 1, k = 1, g = 0.5, $\epsilon = 2$ and $\tau = 10^{-4}$.

4.2 Test problem 2

For the next example, we consider the following model (Klapp and Ovando, 2014):

















Figure 2. Approximation solution with D = 1, $k = 1, g = 0, \epsilon = 2$, h = 1/2 and $\tau = 0.01$ for Test problem 1





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		h = 1/4		h = 1/8	
	au	L_∞	C_1 -order	L_{∞}	C_1 -order
	1/10	$9.0913 imes 10^{-1}$	_	8.9791×10^{-2}	_
2656	1/20	6.0629×10^{-1}	0.5844	4.9590×10^{-2}	0.8565
	1/40	3.7001×10^{-1}	0.7124	2.9257×10^{-2}	0.7612
TT 1 1 I	1/80	2.0122×10^{-1}	0.8787	1.5894×10^{-2}	0.8803
Table I.	1/160	1.0169×10^{-1}	0.9847	8.0409×10^{-3}	0.9830
Results based on the	1/320	4.8393×10^{-2}	1.0713	3.8421×10^{-3}	1.0655
present method for	1/640	2.0926×10^{-2}	1.2095	1.6676×10^{-3}	1.2041
Test problem 1	1/1,280	7.0056×10^{-3}	1.5787	$5.5936 imes 10^{-4}$	1.5759

	h	Main model CPU time (s)	15 basis	PODLDG-ROM 20 basis	30 basis
Table II. CPU Time (s) created with $\tau = 10^{-4}$	1 1/2 1/4 1/8 1/10	187 342 633 1,139 2,307	11 19 26 34 57	17 28 39 58 87	25 46 71 102 188



Figure 4. RMSE using on 500 and 1,000 snapshots with g = 0.5, $\epsilon = 0.05$, h = 1 and $\tau = 10^{-4}$ and the singular values for Test problem 2





 $\frac{\partial u}{\partial t} = -(\Delta + 1)^2 u + \mu(u), \qquad \qquad \Omega \times (0, T), \tag{4.6}$

in which:

$$\mu(u) = \varepsilon u + gu^2 - u^3,\tag{4.7}$$

based on the random initial guess and the periodic boundary condition. Figure 4 displays the RMSE using 500 and 1000 snapshots with g = 0.5, $\epsilon = 0.05$, $\tau = 10^{-4}$ and h = 1 (left plane) and the singular values (right panel).

According to Figure 4 and by computing the singular values, we can see $\lambda_1 5 \le 4.37 \times 10^{-11}$ for step size h = 1. As well as Test problem 1, in the current example we use 15 POD basis associated to spatial size h = 1. Approximation solutions of Test problem 2 based on the g = 0.5, $\epsilon = 0.05$, h = 1 and $\tau = 0.005$ have been demonstrated in Figure 5.

Figure 6 illustrates the RMSE using 500 and 1,000 snapshots with g = 0, $\epsilon = 0.3$, h = 1 and $\tau = 10^{-4}$ (left plane) and the singular values (right panel) for Test problem 2. Figure 7 confirms that the hexagonal patterns are composed in T = 300. Furthermore, the approximation solutions of Test problem 2 with $\epsilon = 0.3$, g = 0, h = 1 and $\tau = 0.005$ have been depicted in Figure 8.

5. Conclusion

In this article, we considered generalized Swift–Hohenberg equation as a nonlinear fourth-order partial differential equation. The LDG finite element approach is used for



obtaining the numerical solutions of this model. First, the spatial direction has been discretized using the LDG finite element method and the energy stability for the semidiscrete LDG scheme has been proved. At the end of this process, a system of nonlinear ODEs has been achieved and to get the suitable and accurate results, an ETD scheme has been used. The developed algorithm has been examined on two different examples closed to the real problems. The achieved results acknowledge the susceptibility of the new numerical scheme.

HFF	Reference

20	0
29	.0

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