

Conservative, high-order numerical schemes for the generalized Korteweg–de Vries equation†

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A class of fully discrete schemes for the numerical simulation of solutions of the periodic initial-value problem for a class of generalized Korteweg–de Vries equations is analysed, implemented and tested. These schemes may have arbitrarily high order in both the spatial and the temporal variable, but at the same time they feature weak theoretical stability limitations. The spatial discretization is effected using smooth splines of quadratic or higher degree, while the temporal discretization is a multi-stage, implicit, Runge–Kutta method. A proof is presented showing convergence of the numerical approximations to the true solution of the initial-value problem in the limit of vanishing spatial and temporal discretization. In addition, a careful analysis of the efficiency of particular versions of our schemes is given. The information thus gleaned is used in the investigation of the instability of the solitary-wave solutions of a certain class of these equations.

† Dedicated to Garrett Birkhoff on the occasion of his 83rd birthday.

1. Introduction

Considered herein are fully discrete, numerical approximation schemes for solutions of the generalized Korteweg–de Vries equation (GKdV equation henceforth) that possess high accuracy and high-order convergence rates in both the spatial and the temporal variables. This work is a continuation of the developments presented in an earlier paper (Bona *et al.* 1986). The particular contribution contained in the present paper concerns schemes with arbitrarily high rates of convergence. As will be made clear below, such schemes are of very considerable use in investigating the consequences of the balance between nonlinearity and dispersion that is the hallmark of the GKdV equations, and in making comparisons between experimental data and numerical simulations. The focus of our interest, the GKdV equation, may be written in the form

$$u_t + u^p u_x + u_{xxx} = 0, \quad (1.1a)$$

where $u = u(x, t)$ is a function of the two real variables x and t which correspond to space and time, respectively, and p is a non-negative integer. This equation will be considered on the spatial interval $x \in [0, 1]$ for $t \in [0, t^*]$, with initial data

$$u(x, 0) = u_0(x) \quad (1.1b)$$

specified for $0 \leq x \leq 1$ and with u_0 belonging to a suitable class of periodic functions having period 1. Classical solutions whose spatial variation maintains the initially imposed periodicity will be considered and numerical approximations thereto will be proposed and investigated. The special case $p = 1$ corresponds to the Korteweg–de Vries equation itself (KdV equation, Korteweg & de Vries 1895), $p = 2$ to the modified Korteweg–de Vries equation (MKdV equation, Miura 1968), and $p = 0$ is a linear, dispersive equation whose exact solution may be found by Fourier analysis.

The particular equations exhibited in (1.1a) are part of a more general class which has arisen in recent years as approximate models for the unidirectional propagation of plane waves in a variety of nonlinear, dispersive media (cf. Benjamin *et al.* 1972; Saut 1975; Bona 1980, 1981a). For the KdV and the MKdV equations, and for certain other members of the general class to which allusion was just made, the inverse scattering transform (IST) provides a method of representing solutions from which detailed information may be extracted. However, in general, the IST does not apply and so numerical simulations come to the fore as an investigative tool. Even in cases where an IST exists, it is sometimes more convenient to use direct simulation of the partial differential equation in determining properties of solutions. An example of this arises when comparisons between experimentally obtained data and a model equation are desired. While such comparisons can be effected in a telling way using IST techniques (cf. Zabusky & Galvin 1971; Hammack 1973; Hammack & Segur 1974) there are a number of complications connected with dissipation and the imposition of boundary conditions that are obviated by more direct methods (e.g. Bona *et al.* 1981). In the situation that comes about when comparing laboratory data with numerical simulations, experience obtained in the last-cited reference shows clearly the efficacy of a scheme that is of higher order in the temporal variable. Also, in general investigations of the outcome of competition between nonlinearity and dispersion, one aspect of which is reported in §5 of the present paper, some delicate properties

such as decay rates, formation of singularities, and instabilities associated with the initial-value problem require a very reliable and highly accurate numerical scheme such as those provided here.

The paper is organized in the following way. In § 2, after explaining notation and various other preliminaries, the numerical schemes are described in detail. The spatial discretizations are effected using smooth splines of quadratic or higher degree and the temporal discretizations are conservative, multi-stage, implicit Runge–Kutta methods. In fact, the schemes are written for (1.1) posed in the slightly more general form

$$u_t + \eta u_x + u^p u_x + \epsilon u_{xxx} = 0, \quad (1.2a)$$

where η and ϵ are fixed constants, p is as before, and the same initial condition

$$u(x, 0) = u_0(x) \quad (1.2b)$$

is imposed. Of course (1.2) is completely equivalent to (1.1) by way of the simple change of variables, $U(x, t) = u(\beta(x - \eta t), \beta t)$ with $\beta = \epsilon^{-1/2}$, but it is convenient both theoretically and practically to have the extra flexibility inherent in formulation (1.2). The proof of convergence of the numerical approximations to the solution of (1.2) in the case of uniform spatial meshlength and temporal step is presented in § 3. We obtain the optimal-order rate of convergence as far as the spatial discretization is concerned, and the optimal rates for the temporal discretization for the one- and two-stage time stepping procedures. For three- and higher-stage time stepping methods, the proven rate of convergence for the temporal discretization is sub-optimal. (For the special case $p = 1$ of the KdV equation, it has been shown recently by Karakashian & McKinney 1990 that the optimal temporal rate is achieved for such schemes with arbitrary number of stages.)

The implementation of the scheme and the outcome of detailed convergence studies are presented in § 4 for a two-stage time-stepping procedure and several different choices of the degree of the splines used in the spatial representation of the approximation. Although not reported here, a careful study of the relative and absolute efficiency of our schemes was also made, allowing us to compare the present scheme with other methods for the integration of KdV-type equations. Where direct comparisons are available, the present scheme appears to be superior to competing methods in terms of accuracy achieved for work expended.

Finally, in § 5, the fruits of our labor are used in an investigative mode in attempting to understand the stability and instability of solitary-wave solutions of (1.2a). A recent theory by Bona *et al.* (1987) has shown these special, travelling-wave solutions of (1.2a) to be stable if and only if $p < 4$. However, the theory leaves completely open the manifestation of instability. The experiments reported in § 5 were carried out with a version of the algorithm described in §§ 2–4 that also performs adaptive grid refinement in space and time. They indicate that instability leads to the formation of singularities in the solution.

The last section recounts briefly the earlier accomplishments and then concentrates on formulating a specific conjecture suggested by the numerical experiments in § 5 that the singularity formation is of a similarity type. Further analysis of the numerical results is made in support of this proposition.

2. The numerical methods

After explaining notation and reviewing certain preliminaries about splines and Runge–Kutta methods, the numerical algorithms that will hold attention thenceforth are displayed.

For the most part, the notation employed will be that which is currently standard in the numerical analysis of partial differential equations. Each of the function classes that intervenes in our analysis is a Banach space comprised of real-valued functions defined on \mathbb{R} which are periodic of period 1. For easy reference, they are recorded here, along with the abbreviation used for their norms.

L_q for $1 \leq q < \infty$ is the collection of periodic functions of period 1 which are q th-power integrable over $[0,1]$, endowed with the norm

$$\|f\|_q = \left[\int_0^1 |f(x)|^q dx \right]^{1/q}.$$

The usual modification applies if $q = \infty$, and the norm on L_∞ is denoted $\|\cdot\|_\infty$.

W_q^s for $s \geq 0$ and $1 \leq q \leq \infty$ is the Sobolev space of 1-periodic functions which, along with their first s derivatives, belong to L_q . The usual norm on this space is written $\|\cdot\|_{s,q}$ (cf. Adams 1975).

H^s for $s \geq 0$ coincides with W_2^s and the norm is abbreviated as simply $\|\cdot\|_s$. These spaces are Hilbert spaces, but this structure will not be used except in the case $s = 0$. These spaces are also defined for fractional or negative values of s (cf. again Adams 1975), but such cases play no essential role in what follows.

L_2 has two abbreviations according to the above scheme. Its norm appears so frequently that it will be written unadorned as $\|\cdot\|$. The inner product in L_2 also appears frequently and is likewise written unadorned as (\cdot, \cdot) .

$C(0, T; X)$ is the space of continuous mappings $u : [0, T] \rightarrow X$ where X is any Banach space. Its norm is $\max_{0 \leq t \leq T} \|u(t)\|_X$.

$C^k(0, T; X)$ is the space of X -valued functions defined on $[0, T]$ that are k -times continuously differentiable.

Before embarking upon a detailed description of the approximation techniques, it is worthwhile recalling the state of the analytical theory pertaining to the initial-value problem (1.2). Many authors have written about (1.2) or its near relatives. Perhaps the best results set in the L_2 -based Sobolev spaces are those of Kato (1983) whose paper also contains a rather complete bibliography, and the recent work of Bourgain (1993, 1994). While Kato's results are couched in terms of the pure initial-value problem on the whole real line, with initial data having various smoothness and decay properties at infinity, many aspects of his theory go over to the periodic initial-value problems considered here (cf. Bona & Smith (1975) for remarks on the periodic problem for the case $p = 1$). The proofs for the periodic problem are sensibly the same as those already exposed in detail by Kato (1983), and so we content ourselves with a statement of the theorem which will find use here.

Theorem 2.1. *Let $u_0 \in H^s$ where $s \geq 2$ and let p be a non-negative integer. Then there exists a positive time $t^* = t^*(\|u_0\|_s)$ and a unique function $u \in C(0, t^*; H^s)$ which also lies in $C^k(0, t^*; H^{s-3k})$ for $s - 3k \geq -2$, solving (1.2).*

The solution u depends continuously upon u_0 in the sense that the mapping associating to u_0 the unique solution u , whose existence was just asserted, is continuous from H^s to

$$\bigcap_{s-3k \geq -2} C^k(0, t^*; H^{s-3k}).$$

If $p < 4$, t^* may be specified to be any positive number, whereas if $p \geq 4$, t^* may be specified arbitrarily only if u_0 is sufficiently small.

Remarks. It is an open question whether or not (1.2) has global smooth solutions for large, smooth initial data if $p \geq 4$. Numerical evidence presented in Bona *et al.* (1986) and in §5 of the present script indicate that smooth solutions form singularities in finite time.

Bourgain's results, mentioned earlier, allow one to consider the cases $p = 1, 2$ in weaker spaces, but this aspect is not important for the present developments.

Turning now to the description of the numerical scheme, suppose r to be an integer larger than 2 and let $S_h = S_h^r$ connote the space of 1-periodic smooth splines of order r (degree $r - 1$) on $[0, 1]$ with uniform mesh length $h = 1/N$, where N is a positive integer. The finite-dimensional spaces S_h have the following approximation properties. If v is a smooth, 1-periodic function, then there exists a $\chi \in S_h$ such that for any s with $1 \leq s \leq r$,

$$\sum_{j=0}^{s-1} h^j \|v - \chi\|_{j,\alpha} \leq c h^s \|v\|_{s,\alpha}, \tag{2.1}$$

for $\alpha = 2, \infty$, where c is a constant independent of χ , v and h . In addition, the spaces S_h possess the following inverse properties. There exists a constant c , independent of h , such that for all $\chi \in S_h$ and for any α, β with $0 \leq \alpha \leq \beta \leq r - 1$,

$$\|\chi\|_\beta \leq c h^{-(\beta-\alpha)} \|\chi\|_\alpha, \quad \|\chi\|_{\alpha,\infty} \leq c h^{-(\alpha+\frac{1}{2})} \|\chi\|. \tag{2.2}$$

Although it will not figure in the final analysis, the following semi-discretization is useful in motivating the design of the fully discrete schemes to be considered presently. As is customary, the semi-discretization corresponding to the initial-value problem (1.2) is a differentiable map $v_h : [0, t^*] \rightarrow S_h$ satisfying the relation

$$(v_{ht} + v_h^p v_{hx} + \eta v_{hx}, \chi) = \epsilon (v_{hxx}, \chi_x) \tag{2.3}$$

for all $\chi \in S_h$, and for which

$$v_h(0) = \Pi_h u_0, \tag{2.4}$$

where $\Pi_h u_0$ denotes any of a number of approximations of u_0 by an element of S_h (e.g. an interpolant, L_2 -projection, quasi-interpolant, etc.) such that

$$\|\Pi_h u_0 - u_0\| \leq c h^r \tag{2.5}$$

for some constant c which is independent of h . Let $P : L_2 \rightarrow S_h$ denote the orthogonal projection of the Hilbert space L_2 onto the finite-dimensional subspace S_h . Define $F : S_h \rightarrow S_h$ by requiring that

$$(F(v), \chi) = -(v^p v_x + \eta v_x, \chi) + \epsilon (v_{xx}, \chi_x) \tag{2.6}$$

for all $\chi \in S_h$. With this notation, the semi-discretization is a map $v_h : [0, t^*] \rightarrow S_h$

satisfying

$$v_{ht} = F(v_h) \quad \text{for } 0 \leq t \leq t^*, \quad v_h(0) = \Pi_h u_0. \quad (2.7)$$

A proof that v_h converges in L_2 to u as $h \downarrow 0$ may be constructed along the lines developed in Baker *et al.* (1983) for the special case $p = 1$, at least over any time interval $[0, t^*]$ for which u exists and is sufficiently smooth. In fact, for smooth enough initial data, one shows that

$$\max_{0 \leq t \leq t^*} \|v_h - u\| \leq ch^r,$$

where the constant c is independent of h .

Upon choosing a basis for S_h and representing v_h in terms of this basis, it is evident that (2.7) may be viewed as a system of ordinary differential equations. As such, one may contemplate using any appropriate method for initial-value problems for systems of ordinary differential equations to approximate its solution v_h .

We shall discretize (2.7) in the temporal variable by way of a class of implicit Runge–Kutta methods. General remarks concerning Runge–Kutta-type methods along with a considerable bibliography may be found in the books by Dekker & Verwer (1984) and by Butcher (1987). For q a positive integer, a q -stage implicit Runge–Kutta (IRK) method is defined by a tableau

$$\begin{array}{c|c} A & \tau \\ \hline b^T & \end{array},$$

where $A = (a_{ij})$ is a $q \times q$ matrix and $b = (b_i)$, $\tau = (\tau_i)$ are q -vectors. Of particular interest will be the q -stage Gauss–Legendre family, a class of IRK methods of collocation type defined as follows. For a fixed $q \geq 1$, let τ_i , $1 \leq i \leq q$, be the zeros of the (shifted) Legendre polynomials $(d/dx)^q (x(1-x))^q$ of degree q on $[0, 1]$ (cf. Dekker & Verwer 1984, p. 85). The τ_i are distinct and lie in $(0, 1)$, while the weights b_i are defined so that the quadrature rule

$$\int_0^1 g(\tau) d\tau \simeq \sum_{j=1}^q b_j g(\tau_j) \quad (2.8)$$

is exact for all polynomials g of degree at most $q - 1$. The b_i are thus determined as the solution of the Vandermonde system of equations

$$\sum_{j=1}^q b_j (\tau_j)^\ell = \frac{1}{\ell + 1}, \quad \text{for } 0 \leq \ell \leq q - 1. \quad (2.9)$$

It is well known that the b_i , which coincide with the weights of the Gauss–Legendre quadrature rules on $[0, 1]$, are positive and that instead of (2.9) one actually obtains the superaccuracy conditions

$$\sum_{j=1}^q b_j (\tau_j)^\ell = \frac{1}{\ell + 1}, \quad \text{for } 0 \leq \ell \leq 2q - 1. \quad (2.10)$$

The a_{ij} are now defined so that the quadrature rules

$$\int_0^{\tau_i} g(\tau) d\tau \simeq \sum_{j=1}^q a_{ij} g(\tau_j), \quad (2.11)$$

for $1 \leq i \leq q$, are exact for polynomials g of degree at most $q - 1$. Thus the a_{ij} are obtained as solutions of the system of equations

$$\sum_{j=1}^q a_{ij}(\tau_j)^\ell = (\ell + 1)^{-1}(\tau_i)^{\ell+1}, \tag{2.12}$$

for $0 \leq \ell \leq q - 1$, $1 \leq i \leq q$. It is not hard to see that A is invertible.

For $q = 1$ the construction just outlined yields the *midpoint method* with $a_{11} = \frac{1}{2}$, $\tau_1 = \frac{1}{2}$, $b_1 = 1$ while for $q = 2$ there results the two-stage Gauss–Legendre method corresponding to the table:

$\frac{1}{4}$	$\frac{1}{4} - \frac{1}{2\sqrt{3}}$	$\frac{1}{2} - \frac{1}{2\sqrt{3}}$	
$\frac{1}{4} + \frac{1}{2\sqrt{3}}$	$\frac{1}{4}$	$\frac{1}{2} + \frac{1}{2\sqrt{3}}$	
$\frac{1}{2}$	$\frac{1}{2}$		(2.13)

One recognizes that the method represented by the tableau (2.13) is closely allied with the (2,2) Padé approximate. Indeed, in the context of homogeneous, constant-coefficient, linear systems of ordinary differential equations, the q -stage Gauss–Legendre method corresponds exactly to the q th diagonal Padé approximation $r_q(z)$ to e^z . As a consequence, the q -stage Gauss–Legendre methods are A-stable, have orders of accuracy $2q$, and are conservative ($|r_q(ix)| = 1$ for all real x) when used on such systems of ordinary differential equations. In the context of suitable classes of nonlinear systems of ordinary differential equations, these methods are algebraically stable, conservative, and also of order $2q$ (see Butcher 1975; Crouzeix 1979; Burrage & Butcher 1979). In the next section, some of the special properties of the Gauss–Legendre methods will enter in an important way in the proof of convergence for our fully discrete schemes, and consequently they will be explained in more detail there.

The fully discrete schemes we have in mind simply amount to using the Gauss–Legendre methods on the system of ordinary differential equations that arise from the Galerkin semi-discretization (2.7). More precisely, fix r , q , and the tableau for the q -stage Gauss–Legendre method. Corresponding to the initial data u_0 , let u be the solution of (1.2) defined at least for $0 \leq t \leq t^*$. Let $t_n = nk$, $n = 0, 1, \dots, J$, where $t^* = Jk$. We seek $U^n \in S_h$ for $0 \leq n \leq J$ which approximates $u^n = u(\cdot, t_n)$ such that

$$U^0 = \Pi_h u_0, \tag{2.14}$$

where Π_h is as previously described near (2.4). The approximation U^{n+1} is constructed from U^n by way of the intermediaries $U^{n,i}$ in S_h , $1 \leq i \leq q$, which are the solutions of the $q \times q$ system of nonlinear equations

$$U^{n,i} = U^n + k \sum_{j=1}^q a_{ij} F(U^{n,j}), \tag{2.15a}$$

for $1 \leq i \leq q$, using the formula

$$U^{n+1} = U^n + k \sum_{j=1}^q b_j F(U^{n,j}). \tag{2.15b}$$

Since A is invertible, solving for the $F(U^{n,j})$ using the formulas (2.15a) and inserting the result in (2.15b) gives

$$U^{n+1} = U^n + \sum_{j=1}^q b_j (A^{-1})_{ij} (U^{n,j} - U^n), \quad (2.15c)$$

which is the formula actually used in practice for the computation of U^{n+1} .

In §§3–4 we study, theoretically and experimentally, various issues related to the convergence, stability and efficient implementation of the schemes defined by (2.14)–(2.15a,b). In §5 we shall use one of them (namely the 2-stage Gauss–Legendre method coupled with cubic splines) as the basis for constructing a variable-mesh algorithm that performs adaptive grid refinement in both the spatial and temporal variables.

3. Stability and convergence of the base scheme

In this section we study the stability and convergence of what will be called the base scheme, defined by (2.14)–(2.15a,b). We begin by introducing notation and recounting some preliminary results that will be used in the analysis.

Consider the map $Q : S_h \times S_h \rightarrow S_h$ defined for $v, w \in S_h$ as

$$(Q(v, w), \chi) = \frac{1}{p+1} (v^p w, \chi') \quad \text{for all } \chi \in S_h. \quad (3.1)$$

Since $v, w \in S_h \subseteq H^1$, it follows that $v^p w \in H^1$. Therefore, integration by parts applied to (3.1) shows that $(Q(v, w), \chi) = -((v^p w)_x, \chi)/(p+1)$ for $\chi \in S_h$, which is to say that

$$Q(v, w) = -\frac{1}{p+1} P[(v^p w)_x], \quad (3.2)$$

where P is the L_2 -projection onto S_h as before. Let $\Theta : S_h \rightarrow S_h$ be the linear operator defined for $v \in S_h$ by

$$(\Theta v, \chi) = \epsilon(v_{xx}, \chi') - \eta(v_x, \chi) \quad (3.3)$$

for all $\chi \in S_h$, and note that if $r \geq 4$ we may write that $\Theta v = -P[\epsilon v_{xxx} + \eta v_x]$ for $v \in S_h$. Finally, define $F : S_h \times S_h \rightarrow S_h$ by

$$F(v, w) = Q(v, w) + \Theta v \quad (3.4)$$

for $v, w \in S_h$. Abusing notation mildly, we shall also denote by Q and F the maps from S_h into S_h induced by Q, F , respectively, when they act on the diagonal of $S_h \times S_h$. Accordingly, for $v \in S_h$, define $Q(v), F(v) \in S_h$ as

$$Q(v) \equiv Q(v, v) = P(-v^p v_x), \quad (3.5)$$

$$F(v) \equiv F(v, v) = Q(v) + \Theta v. \quad (3.6)$$

The definition of $F(v)$ in (3.6) is consistent with the definition of F introduced in (2.6).

The following identities and estimates concerning these mappings will find use presently. By periodicity, it follows that

$$(Q(v), v) = 0 \quad \text{and} \quad (F(v), v) = 0 \quad (3.7)$$

for any $v \in S_h$. Also, by (3.5), one may write

$$Q(v + w) = Q(v) + Q(w) + R(v, w), \tag{3.8}$$

where, for $v, w \in S_h$,

$$R(v, w) = R(w, v) = -\frac{1}{p+1}P \left[\partial_x \left(\sum_{j=1}^p \binom{p+1}{j} v^{p+1-j} w^j \right) \right]. \tag{3.9}$$

As a consequence of (3.6) and (3.8) it follows that, for $v, w \in S_h$,

$$F(v + w) = F(v) + F(w) + R(v, w). \tag{3.10}$$

From (3.5) one deduces that for $v \in S_h$,

$$\|Q(v)\| \leq \|v^p v_x\| \leq \|v\|_\infty^p \|v_x\|, \tag{3.11}$$

while (3.9) implies that there is a constant C_p depending only on p , such that for all $v, w \in S_h$,

$$\|R(v, w)\| \leq C_p \sum_{j=1}^p (\|v\|_\infty^{p-j} \|v_x\| \|w\|_\infty^j + \|v\|_\infty^{p+1-j} \|w\|_\infty^{j-1} \|w_x\|) \tag{3.12}$$

and

$$|(R(v, w), w)| \leq C_p \max_{1 \leq m \leq p} \|v\|_{1,\infty}^m \sum_{j=1}^p \int_0^1 |w|^{j+1} dx. \tag{3.13}$$

Following the line of argument laid out by Baker *et al.* (1983) and by Dougalis & Karakashian (1985), approximations to $u(x, t)$ in S_h will frequently be compared to a convenient auxiliary function in S_h , namely the *quasi-interpolant* u_h of u defined for $(x, t) \in [0, 1] \times [0, t^*]$ by

$$u_h(x, t) = \sum_{j=1}^N u(jh, t) \tilde{\Phi}_j(x),$$

where $\{\tilde{\Phi}_j\}_{j=1}^N$ is a suitable basis of S_h (cf. Baker *et al.* 1983). It is straightforward to verify that there exist constants C_i independent of h such that

$$\max_{0 \leq t \leq t^*} \|D_t^i (u_h - u)(\cdot, t)\|_j \leq C_i h^{r-j}, \quad \text{for } i = 0, 1, 2, \dots, \quad j = 0, 1, \tag{3.14}$$

and that

$$\max_{0 \leq t \leq t^*} \|D_t^i u_h(t)\|_{1,\infty} \leq C_i, \quad \text{for } i = 0, 1, 2, \dots \tag{3.15}$$

(In (3.14), (3.15) and the sequel, the notation c, c_i, C , etc. will be used to denote positive constants that are independent of the discretization parameters, but which may depend upon the solution in question of (1.2).

As with similar formulas of Baker *et al.* (1983) and Dougalis & Karakashian (1985), it may be proved that u_h satisfies the equations

$$(u_{ht} + v^p u_{hx} + \eta u_{hx}, \chi) - \epsilon (u_{hxx}, \chi') = (\psi(t), \chi) \tag{3.16}$$

for all $\chi \in S_h$ and $0 \leq t \leq t^*$, where the truncation error $\psi(t)$ satisfies

$$\max_{0 \leq t \leq t^*} \|D_t^i \psi(t)\| \leq c_i h^r, \quad i = 0, 1, 2, \dots \tag{3.17}$$

Differentiating (3.16) shows that for all $\chi \in S_h$ and $0 \leq t \leq t^*$,

$$\begin{aligned} & (D_t^i (u_{ht} + u_h^p u_{hx} + \eta u_{hx}), \chi) - \epsilon (D_t^i u_{hxx}, \chi') \\ &= (D_t^i [\psi + (u_h^p - u^p) u_{hx}], \chi), \quad \text{for } i = 0, 1, 2, \dots \end{aligned} \quad (3.18)$$

It is also straightforward to see using (3.14) and (3.15) that there exist constants $c_{i,p}$ such that $\|D_t^i [(u_h^p - u^p) u_{hx}]\| \leq c_{i,p} h^r$, $i = 0, 1, 2, \dots$. Hence, we conclude from (3.17), (3.18) and the triangle inequality that

$$D_t^i u_{ht} = D_t^i F(u_h) + E_0^{(i)}(t), \quad i = 0, 1, 2, \dots, \quad 0 \leq t \leq t^*, \quad (3.19)$$

where $E_0^{(i)} : [0, t^*] \rightarrow S_h$ satisfies

$$\max_{0 \leq t \leq t^*} \|E_0^{(i)}(t)\| \leq c_i h^r, \quad i = 0, 1, 2, \dots \quad (3.20)$$

Now we come to some preliminary results and properties of the q -stage Gauss-Legendre methods that will be needed in what follows. Note first that the order relations (2.10) and (2.12) may be written, as

$$b^T T^\ell e = \frac{1}{\ell + 1}, \quad 0 \leq \ell \leq 2q - 1, \quad (3.21)$$

$$A T^\ell e = \frac{1}{\ell + 1} T^{\ell+1} e, \quad 0 \leq \ell \leq q - 1, \quad (3.22)$$

respectively, where $T = \text{diag}(\tau_1, \dots, \tau_q) \in \mathbb{R}^{q \times q}$ and $e = (1, 1, \dots, 1)^T \in \mathbb{R}^q$. A simple recursive argument using (3.22) leads to

$$A^j e = T^j e / j!, \quad \text{for } 0 \leq j \leq q. \quad (3.23)$$

Use will also be made of the following additional order condition for the Gauss-Legendre methods (known as condition (D); cf. Dekker & Verwer 1984; Butcher 1987), namely that

$$b^T T^\ell A = b^T (I - T^{\ell+1}) / (\ell + 1), \quad \ell = 0, 1, \dots, q - 1. \quad (3.24)$$

It is well known (see Dekker & Verwer 1984; Butcher 1987) that the Gauss-Legendre methods are *algebraically stable*, which means that the associated constants a_{ij} and b_i satisfy

$$\left. \begin{aligned} & b_i \geq 0, \quad 1 \leq i \leq q, \quad \text{and the } q \times q \text{ matrix } (m_{ij}), \text{ where} \\ & m_{ij} = b_i a_{ij} + b_j a_{ji} - b_i b_j, \quad 1 \leq i, j \leq q, \text{ is positive semi-definite.} \end{aligned} \right\} \quad (3.25)$$

In fact, these methods are conservative, which means that they actually satisfy

$$M = (m_{ij}) = 0. \quad (3.26)$$

In the proof of existence of our fully discrete approximations, and in several 'diagonalization' arguments in the sequel, we shall use the following additional property of the Gauss-Legendre methods (cf. Dekker & Verwer 1984, p. 157):

$$\left. \begin{aligned} & \text{For each } q \geq 1, \text{ there exists a diagonal } q \times q \text{ matrix } D \text{ with positive} \\ & \text{diagonal elements such that } DAD^{-1} \text{ is positive definite on } \mathbb{R}^q. \end{aligned} \right\} \quad (3.27)$$

We now embark upon showing the existence and stability of solutions of the fully

discrete scheme (2.15). For the existence result, we will refer to the following well-known variant of Brouwer's fixed point theorem.

Lemma 3.1. *Let H be a real, finite-dimensional Hilbert space with inner product $(\cdot, \cdot)_H$ and norm $\|\cdot\|_H$. Let $g : H \rightarrow H$ be continuous and suppose there exists $\alpha > 0$ such that $(g(z), z)_H \geq 0$ for all z such that $\|z\|_H = \alpha$. Then, there exists z^* in H such that $\|z^*\|_H \leq \alpha$ and $g(z^*) = 0$.*

In fact, use will actually be made of the following corollary of lemma 3.1.

Lemma 3.2. *Let $\{S, \langle \cdot, \cdot \rangle\}$ be a real, finite-dimensional Hilbert space and let $f : S \rightarrow S$ be a continuous map such that*

$$\langle f(\varphi), \varphi \rangle \leq 0, \quad \text{for all } \varphi \in S. \quad (3.28)$$

For positive integers q , consider the product space $H = S^q$, equipped with the inner product $(\Phi, \Psi)_H = \sum_{i=1}^q \langle \varphi_i, \psi_i \rangle$, where $\Phi = (\varphi_i)$, $\Psi = (\psi_i) \in H$, and let $\|\cdot\|_H = (\cdot, \cdot)_H^{1/2}$ be the associated norm. Let $\mathcal{F} : H \rightarrow H$ denote the diagonal map defined for $\Phi = (\varphi_i) \in H$ by

$$(\mathcal{F}(\Phi))_i = f(\varphi_i), \quad \text{for } 1 \leq i \leq q, \quad (3.29)$$

and let A be an invertible $q \times q$ real matrix for which (3.27) holds. Given $W \in H$ and $k > 0$, consider the map $\mathcal{G} : H \rightarrow H$ defined for $\Phi \in H$ by

$$\mathcal{G}(\Phi) = \Phi - W - kA\mathcal{F}(\Phi). \quad (3.30)$$

Then there exists $\Phi^* \in H$ such that $\mathcal{G}(\Phi^*) = 0$. Moreover, there exists a positive constant c that depends only on A, D and q , such that if $\Phi \in H$ is any solution of $\mathcal{G}(\Phi) = 0$, then

$$\|\Phi\|_H \leq c\|W\|_H. \quad (3.31)$$

Proof. From (3.30) it follows that for $\Phi \in H$ and D as in (3.27),

$$(D^2 A^{-1} \mathcal{G}(\Phi), \Phi)_H = (D^2 A^{-1} \Phi, \Phi)_H - (D^2 A^{-1} W, \Phi)_H - k(D^2 \mathcal{F}(\Phi), \Phi)_H. \quad (3.32)$$

By (3.28) and (3.29), if $D = \text{diag}(d_i)$ and $\Phi = (\varphi_i)$, then it transpires that

$$(D^2 \mathcal{F}(\Phi), \Phi)_H = \sum_{i=1}^q d_i^2 \langle f(\varphi_i), \varphi_i \rangle \leq 0. \quad (3.33)$$

Of course we may write $(D^2 A^{-1} \Phi, \Phi)_H$ as $(\tilde{A}^{-1} D \Phi, D \Phi)_H$ where $\tilde{A} = D A D^{-1}$. In view of (3.27) and the last remark, it is apparent that there are constants $c', c_1 > 0$ depending only on D and A such that for any $\Phi \in H$,

$$(D^2 A^{-1} \Phi, \Phi)_H \geq c' \|D \Phi\|_H^2 \geq c_1 \|\Phi\|_H^2. \quad (3.34)$$

Finally, it is clear that for some positive constant c_2 , depending only on D, A and q , and any $\Phi \in H$,

$$|(D^2 A^{-1} W, \Phi)_H| \leq c_2 \|W\|_H \|\Phi\|_H. \quad (3.35)$$

Combining (3.32)–(3.35) yields the inequality

$$(D^2 A^{-1} \mathcal{G}(\Phi), \Phi)_H \geq c_1 \|\Phi\|_H^2 - c_2 \|\Phi\|_H \|W\|_H = c_1 \|\Phi\|_H (\|\Phi\|_H - c_2 \|W\|_H / c_1), \quad (3.36)$$

which holds for any $\Phi \in H$.

It is concluded that if $\alpha = 1 + c_2 \|W\|_H / c_1$ and $\Phi \in H$ is such that $\|\Phi\|_H = \alpha$, then $(D^2 A^{-1} \mathcal{G}(\Phi), \Phi)_H > 0$. Lemma 3.1 implies that there exists a $\Phi^* \in H$ such that $D^2 A^{-1} \mathcal{G}(\Phi^*) = 0$ which in turn means that $\mathcal{G}(\Phi^*) = 0$.

Finally, if Φ is a solution of $\mathcal{G}(\Phi) = 0$, then (3.32)–(3.35) yield (3.31) with $c = c_2 / c_1$. The lemma is thus established. ■

Lemma 3.2 will now be used to guarantee the existence of a solution of the nonlinear system (2.15a).

Proposition 3.1. *Given $U^n \in S_h$, there are elements $U^{n,i}$, $1 \leq i \leq q$, and U^{n+1} in S_h satisfying (2.15a) and (2.15b), respectively.*

Proof. The system (2.15a) may be written in the form

$$\mathcal{U}^n = U^n e + k A \mathcal{F}(\mathcal{U}^n), \quad (3.37)$$

where $\mathcal{U}^n = (U^{n,1}, \dots, U^{n,q})^T \in H = (S_h)^q$, $e = (1, \dots, 1)^T \in \mathbb{R}^q$, and $\mathcal{F} : H \rightarrow H$ is defined by $(\mathcal{F}(\mathcal{U}^n))_i = F(U^{n,i})$, $1 \leq i \leq q$, with F defined in (2.6). For fixed h the continuity of F follows from the inverse assumptions (2.3). In view of (3.7), the existence in S_h of $U^{n,i}$, for $1 \leq i \leq q$, follows from lemma 3.2 if we identify $\{S, \langle \cdot, \cdot \rangle\}$ with $\{S_h, (\cdot, \cdot)\}$.

The proof of the lemma is thus concluded. ■

As a consequence of (3.25), the proposed numerical method (2.15a,b) is stable. Indeed, as we now demonstrate, it is also conservative in L_2 .

Proposition 3.2. *Let $\{U^n\}$, $0 \leq n \leq J$, be a solution of (2.14), (2.15a,b). Then for $0 \leq n \leq J$,*

$$\|U^n\| = \|U^0\|. \quad (3.38)$$

Proof. Suppose that (3.38) holds for $0 \leq n \leq J - 1$. Then (2.15b) implies that

$$\|U^{n+1}\|^2 = \|U^n\|^2 + 2k \sum_{i=1}^q b_i (U^n, F(U^{n,i})) + k^2 \sum_{i,j=1}^q b_i b_j (F(U^{n,i}), F(U^{n,j})).$$

In the first sum on the right-hand side, replace U^n in the i th summand by its expression in terms of the $\{U^{n,j}\}_{j=1}^q$ from (2.15a) and then use (3.7) and (3.26) to deduce the formulas

$$\|U^{n+1}\|^2 = \|U^n\|^2 - k^2 \sum_{i,j=1}^q (b_i a_{ij} + b_j a_{ji} - b_i b_j) (F(U^{n,i}), F(U^{n,j})) = \|U^n\|^2,$$

from which the desired conclusion (3.38) follows. ■

Hence the q -stage Gauss–Legendre schemes conserve the discrete analog of the second invariant $I_2 = \|u(\cdot, t)\|^2$ of (1.2). (Of course, the discrete analog of the first invariant $I_1 = \int_0^1 u(x, t) dx$ is easily seen to be conserved since

$$\int_0^1 U^{n+1} dx = \int_0^1 U^n dx$$

follows from the fact that $\int_0^1 F(v) dx = 0$ for v in S_h .)

Perhaps the most important step in proving convergence of solutions of the fully discrete scheme (2.14), (2.15a,b) to the solution of (1.2) is to establish the

consistency of the scheme. To this end, we shall presently show that the local error in L_2 engendered by our scheme is $O(k(k^{q+2} + h^r))$ as $k, h \rightarrow 0$, provided $q \geq 2$. (For $q = 1$, we can show the local error to be $O(k(k^2 + h^r))$, and this result may be obtained at considerably less technical expense than the higher-order cases $q \geq 2$. In consequence, attention will be fixed upon the high-order cases $q \geq 2$ in the sequel.) It follows from the local error estimate mentioned above and the stability of the method that

$$\max_{0 \leq n \leq J} \|U^n - u(\cdot, t^n)\| = O(k^{q+2} + h^r)$$

as $k, h \rightarrow 0$. Thus the proof yields the classical, optimal temporal rate of convergence $\nu = 2q$ of the Gauss-Legendre methods if $q = 2$, but yields a non-optimal rate for $q \geq 3$. For the special case $p = 1$ of the KdV equation, two of us have demonstrated that the optimal temporal order $2q$ is obtained for this scheme for any q (Karakashian & McKinney 1990). The techniques in the last-quoted reference differ in detail from those presented here. Indeed, for $p > 1$, a substantial portion of the effort entailed in obtaining the local error estimates goes in to avoiding stringent mesh restrictions (i.e. restrictions on the ratio of k to a suitable power of h) that arise if a straightforward analysis is pursued.

In carrying out the consistency proof for our schemes, several auxiliary functions in S_h are introduced and studied. For $0 \leq n \leq J - 1$, define $V^{n,i}$ for $1 \leq i \leq q$ and V^{n+1} in S_h by the formulas

$$V^{n,i} = u_h^n + k \sum_{j=1}^q a_{ij} F(V^{n,j}), \quad 1 \leq i \leq q, \tag{3.39}$$

$$V^{n+1} = u_h^n + k \sum_{j=1}^q b_j F(V^{n,j}), \tag{3.40}$$

where $u_h(t)$ is the quasi-interpolant of $u(\cdot, t)$ and $u_h(t^n)$ is denoted u_h^n . Applying the argument used in the proof of proposition 3.1 shows that the $V^{n,i}$ and V^{n+1} exist in S_h . Moreover, from (3.31) and the fact that

$$V^{n+1} = u_h^n + \sum_{i,j=1}^q b_i (A^{-1})_{ij} (V^{n,j} - u_h^n), \tag{3.41}$$

which follows from (3.39), (3.40), and (3.15), one may confirm the *a priori* estimate

$$\max_{0 \leq n \leq J-1} \left(\sum_{i=1}^q \|V^{n,i}\| + \|V^{n+1}\| \right) \leq c, \tag{3.42}$$

In proposition 3.3 below it will be shown that $\|V^{n+1} - u_h^{n+1}\| = O(k(k^{q+2} + h^r))$. To prove this for large p without requiring a stringent mesh condition on k and h , it is useful to establish that the $V^{n,i}$ are also uniformly bounded in L_∞ . To this end, let

$$M = \max \left(C_0, \max_{(x,t) \in [0,1] \times [0,t^*]} |u(x,t)| \right),$$

where u is the solution of (1.2) and C_0 is the constant occurring in (3.15). Define

the function $\tilde{f} : \mathbb{R} \rightarrow \mathbb{R}$ by

$$\tilde{f}(x) = \begin{cases} (-2M)^{p+1} & \text{if } x < -2M, \\ x^{p+1} & \text{if } -2M \leq x \leq 2M, \\ (2M)^{p+1} & \text{if } x > 2M, \end{cases}$$

as a Lipschitz continuous, bounded extension of the mapping $x \mapsto x^{p+1}$ from $[-2M, 2M]$ to \mathbb{R} . Now define the maps $\tilde{Q}, \tilde{F} : S_h \rightarrow S_h$ by the relations

$$\begin{aligned} (\tilde{Q}(v), \chi) &= (\tilde{f}(v), \chi') / (p+1) \quad \text{for all } \chi \in S_h, \\ \tilde{F}(v) &= \tilde{Q}(v) + \Theta v, \end{aligned} \quad (3.43)$$

for $v \in S_h$, where Θ is as in (3.3). In addition, define the map $\tilde{\mathcal{F}} : (S_h)^q \rightarrow (S_h)^q$ by $(\tilde{\mathcal{F}}(\mathcal{V}))_i = \tilde{F}(v_i)$ $1 \leq i \leq q$, for $\mathcal{V} = (v_1, \dots, v_q)^T \in (S_h)^q$.

Lemma 3.3. *For each n with $0 \leq n \leq J-1$, there exists a*

$$\tilde{\mathcal{V}} = (\tilde{V}^{n,1}, \dots, \tilde{V}^{n,q})^T \in (S_h)^q$$

satisfying

$$\tilde{\mathcal{V}} = u_h^n e + kA\tilde{\mathcal{F}}(\tilde{\mathcal{V}}), \quad (3.44)$$

where $e = (1, \dots, 1)^T \in \mathbb{R}^q$. Moreover, there exists a constant $c^* > 0$ such that if $kh^{-1} < c^*$, then

$$\max_{n,i} \|u_h(t^{n,i}) - \tilde{V}^{n,i}\| \leq c(k^2 + kh^r). \quad (3.45)$$

Proof. We follow the notation of lemma 3.2 and proposition 3.1, letting H stand for $(S_h)^q$ and $\|\cdot\|_H$ denote the $(L_2)^q$ -norm on H . Define $\tilde{\mathcal{G}} : H \rightarrow H$ by

$$\tilde{\mathcal{G}}(\Phi) = \Phi - u_h^n e - kA\tilde{\mathcal{F}}(\Phi)$$

for $\Phi \in H$. It follows that if $\Phi \in H$ and D is as in (3.27), then

$$(D^2 A^{-1} \tilde{\mathcal{G}}(\Phi), \Phi)_H = (D^2 A^{-1} \Phi, \Phi)_H - (D^2 A^{-1}(u_h^n e), \Phi)_H - k(D^2 \tilde{\mathcal{F}}(\Phi), \Phi)_H. \quad (3.46)$$

From (3.43), (3.3) and periodicity, it follows that $(D^2 \tilde{\mathcal{F}}(\Phi), \Phi)_H = 0$. Combining this relation with (3.46) and arguing as in the proofs of lemma 3.2 and proposition 3.1, we establish the existence of a solution Φ of $\tilde{\mathcal{G}}(\Phi) = 0$, that is, of a $\tilde{\mathcal{V}} = (\tilde{V}^{n,1}, \dots, \tilde{V}^{n,q})^T \in (S_h)^q$ satisfying (3.44).

Let $\eta^{n,i} \in S_h$, $1 \leq i \leq q$, be defined by

$$u_h(t^{n,i}) = u_h^n + k \sum_{j=1}^q a_{ij} \tilde{F}(u_h(t^{n,j})) + \eta^{n,i}, \quad \text{for } 1 \leq i \leq q. \quad (3.47)$$

It follows from the definition of M that $\max_{n,i} |u_h(t^{n,i})|_\infty \leq M$. Hence in (3.47) it is seen that $\tilde{F}(u_h(t^{n,j})) = F(u_h(t^{n,j}))$, for $1 \leq j \leq q$, in view of (3.43), (3.5) and (3.6). Therefore, because $\sum_{j=1}^q a_{ij} = \tau_i$ (see (3.23)), Taylor's theorem and (3.15), (3.19) and (3.20) may be used in (3.47) to obtain that

$$\max_{n,i} \|\eta^{n,i}\| \leq c(k^2 + kh^r). \quad (3.48)$$

If (3.47) is rewritten in the form

$$\mathcal{U}_h^n = u_h^n e + kA\tilde{\mathcal{F}}(\mathcal{U}_h^n) + \mathcal{H}^n, \quad (3.49)$$

where $\mathcal{U}_h^n = (u_h(t^{n,1}), \dots, u_h(t^{n,q}))^T$, $\mathcal{H}^n = (\eta^{n,1}, \dots, \eta^{n,q})^T$,

then one obtains from (3.49) and (3.44) that

$$\tilde{A}^{-1}D(\tilde{\mathcal{V}} - \mathcal{U}_h^n) = kD(\tilde{\mathcal{F}}(\tilde{\mathcal{V}}) - \tilde{\mathcal{F}}(\mathcal{U}_h^n)) = DA^{-1}\mathcal{H}^n,$$

where $\tilde{A} = DAD^{-1}$ as before. Taking the inner product in H of this identity with the element $D(\tilde{\mathcal{V}} - \mathcal{U}_h^n)$ gives

$$\begin{aligned} & (\tilde{A}^{-1}D(\tilde{\mathcal{V}} - \mathcal{U}_h^n), D(\tilde{\mathcal{V}} - \mathcal{U}_h^n))_H \\ &= k(D(\tilde{\mathcal{F}}(\tilde{\mathcal{V}}) - \tilde{\mathcal{F}}(\mathcal{U}_h^n)), D(\tilde{\mathcal{V}} - \mathcal{U}_h^n))_H - (DA^{-1}\mathcal{H}^n, D(\tilde{\mathcal{V}} - \mathcal{U}_h^n))_H. \end{aligned}$$

Combining this with (3.43), (3.48), and the facts that \tilde{A} is positive definite and \tilde{f} is Lipschitz leads to the estimate

$$\begin{aligned} \sum_{i=1}^q \|\tilde{V}^{n,i} - u_h(t^{n,i})\|^2 &\leq ck \sum_{i=1}^q \|\tilde{V}^{n,i} - u_h(t^{n,i})\| \|(\tilde{V}^{n,i} - u_h(t^{n,i}))_x\| \\ &\quad + c(k^2 + kh^r) \sum_{i=1}^q \|\tilde{V}^{n,i} - u_h(t^{n,i})\|. \end{aligned} \quad (3.50)$$

Using the $H^1 - L_2$ inverse assumption (2.2) and taking kh^{-1} to be sufficiently small, the inequality (3.50) implies that

$$\sum_{i=1}^q \|\tilde{V}^{n,i} - u_h(t^{n,i})\| \leq c(k^2 + kh^r),$$

from which (3.45) follows.

Thus, if kh^{-1} is sufficiently small, we may combine (3.45) and (2.2) to conclude that

$$|\tilde{V}^{n,i} - u_h(t^{n,i})|_\infty \leq ch^{-1/2}(k^2 + kh^r) \leq ch^{3/2}.$$

In particular, because of (3.15), for h sufficiently small it follows that

$$\max_{n,i} |\tilde{V}^{n,i}|_\infty \leq \frac{3}{2}M, \quad (3.51)$$

an important consequence of which is that $\tilde{\mathcal{V}} = (\tilde{V}^{n,1}, \dots, \tilde{V}^{n,q})^T$ actually satisfies the equation $\tilde{\mathcal{V}} = u_h^n e + kA\tilde{\mathcal{F}}(\tilde{\mathcal{V}})$. Therefore, if kh^{-1} is sufficiently small, we may take it that

$$V^{n,i} = \tilde{V}^{n,i}, \quad \text{for } 0 \leq n \leq J-1, 1 \leq i \leq q, \quad (3.52)$$

and hence that the *a priori* L_∞ -estimate (3.51) holds for $V^{n,i}$ as well. \blacksquare

To prove the main consistency estimate for V^{n+1} we seem to require some additional technical results. In what follows, multi-index notation will frequently be employed. Let ℓ_i , $1 \leq i \leq p+1$, be non-negative integers and reserve the symbols λ and $|\lambda|$ for the multi-index $(\ell_1, \dots, \ell_{p+1})$ and the scalar $\sum_{i=1}^{p+1} \ell_i$, respectively.

For functions $v_i, 1 \leq i \leq p + 1$, in S_h , and also for any sufficiently smooth, 1-periodic function, extend the definition (3.2) by letting

$$Q(v_1, \dots, v_{p+1}) = -\frac{1}{p+1} P[(v_1 v_2 \cdots v_{p+1})_x]. \tag{3.53}$$

It will also be convenient to extend the mapping Θ to act on 1-periodic functions v which are smooth enough, as in (3.3) or, equivalently, as

$$\Theta v = -P(\epsilon v_{xxx} + \eta v_x).$$

Lemma 3.4. *Let $E_0^{(i)n} = E_0^{(i)}(t^n), i = 0, 1, 2, \dots$, be as in (3.19), and let $\alpha_{i\ell} \in S_h, 1 \leq i \leq q, 0 \leq \ell \leq q + 1$, be defined recursively by*

$$\begin{aligned} \alpha_{i0} &= u_h^n, 1 \leq i \leq q, \\ \alpha_{i,\ell+1} &= \sum_{j=1}^q a_{ij} \left\{ \sum_{|\lambda|=\ell} Q(\alpha_{j\ell_1}, \dots, \alpha_{j\ell_{p+1}}) + \Theta \alpha_{j\ell} + t_j^\ell E_0^{(\ell)n} / \ell! \right\}, \\ &\text{for } \ell = 0, \dots, q, 1 \leq i \leq q. \end{aligned} \tag{3.54}$$

Then, denoting by α_ℓ the vector $(\alpha_{1\ell}, \dots, \alpha_{q\ell})^T \in (S_h)^q$, we may write

$$\alpha_\ell = T^\ell e D_t^\ell u_h^n / \ell!, \quad \ell = 0, 1, \dots, q, \tag{3.55}$$

$$\alpha_{q+1} = A T^q e D_t^{q+1} u_h^n / q!. \tag{3.56}$$

Now define $\tilde{\alpha}_\ell, \ell = 0, 1, \dots, q + 1$, by (3.55) and (3.56) with $u^n = u(\cdot, t^n)$ replacing u_h^n , and suppose that $\alpha_{q+2} \in (S_h)^q$ is defined by

$$\alpha_{i,q+2} = \sum_{j=1}^q a_{ij} \left\{ \sum_{|\lambda|=q+1} Q(\tilde{\alpha}_{j\ell_1}, \dots, \tilde{\alpha}_{j\ell_{p+1}}) + \Theta \tilde{\alpha}_{j,q+1} \right\}, \tag{3.57}$$

for $1 \leq i \leq q$. It follows that

$$\begin{aligned} \alpha_{q+2} &= \frac{A T^{q+1} e}{(q+1)!} P(D_t^{q+2} u^n) + A \left(\frac{A T^q}{q!} - \frac{T^{q+1}}{(q+1)!} \right) e \\ &\quad \times \left\{ -P \left[\left(D_t^{q+1} u^n (u^n)^p \right)_x \right] + \Theta \left(D_t^{q+1} u^n \right) \right\}. \end{aligned} \tag{3.58}$$

Proof. The formulas (3.55) and (3.56) follow by an induction argument using (3.22), (3.6) and (3.19).

To prove (3.58), simply note that by the definition of the $\tilde{\alpha}_{j\ell}$ for $\ell \leq q + 1$,

$$\begin{aligned} \sum_{|\lambda|=q+1} \tilde{\alpha}_{j\ell_1} \cdots \tilde{\alpha}_{j\ell_{p+1}} &= (p+1) \tilde{\alpha}_{j,q+1} (u^n)^p + \sum_{\substack{\lambda: \ell_i \leq q \\ |\lambda|=q+1}} \tilde{\alpha}_{j\ell_1} \cdots \tilde{\alpha}_{j\ell_{p+1}} \\ &= \frac{(p+1)}{q!} \left(\sum_{m=1}^q a_{jm} \tau_m^q \right) (D_t^{q+1} u^n) (u^n)^p \\ &\quad + \frac{\tau_j^{q+1}}{(q+1)!} \sum_{\substack{\lambda: \ell_i \leq q \\ |\lambda|=q+1}} \frac{(q+1)!}{\ell_1! \cdots \ell_{p+1}!} D_t^{\ell_1} u^n \cdots D_t^{\ell_{p+1}} u^n \end{aligned}$$

$$= (p + 1) \left[\frac{1}{q!} \sum_{m=1}^q a_{jm} \tau_m^q - \frac{1}{(q + 1)!} \tau_j^{q+1} \right] \left(D_t^{q+1} u^n \right) (u^n)^p + \frac{\tau_j^{q+1}}{(q + 1)!} D_t^{q+1} [(u^n)^{p+1}],$$

from which (3.58) follows if we define $\alpha_{i,q+2}$ by (3.57) and use the equation obtained by differentiating (1.2a) $q + 1$ times with respect to t . ■

Corollary 3.1. *With the notation above, we have that*

$$b^T A^{-1} \alpha_\ell = \frac{1}{\ell!} D_t^\ell u_h^n, \quad \ell = 1, \dots, q + 1, \tag{3.59}$$

and
$$b^T A^{-1} \alpha_{q+2} = \frac{1}{(q + 2)!} P \left(D_t^{q+2} u^n \right), \quad \text{if } q \geq 2. \tag{3.60}$$

Proof. Using (3.22) and (3.21), we have by (3.55) that,

$$\begin{aligned} b^T A^{-1} \alpha_\ell &= b^T A^{-1} T^\ell e D_t^\ell u_h^n / \ell! = b^T A^{-1} A T^{\ell-1} e D_t^\ell u_h^n / (\ell - 1)! \\ &= D_t^\ell u_h^n / \ell!, \end{aligned}$$

for $\ell = 1, \dots, q$, and by (3.56),

$$b^T A^{-1} \alpha_{q+1} = b^T T^q e D_t^{q+1} u_h^n / q! = D_t^{q+1} u_h^n / (q + 1)!.$$

In view of (3.58) and (3.21), it suffices to show that

$$b^T \left(\frac{AT^q}{q!} - \frac{T^{q+1}}{(q + 1)!} \right) e = 0,$$

for $q \geq 2$ in order that (3.60) be accounted valid. Using (3.24) for $\ell = 0$ and (3.21), one concludes that $b^T A T^q e = b^T (1 - T) T^q e = (q + 1)^{-1} - (q + 2)^{-1} = (q + 1)^{-1} (q + 2)^{-1}$ since $q \geq 2$. Hence by (3.21) again, it follows that

$$b^T \left(\frac{AT^q}{q!} - \frac{T^{q+1}}{(q + 1)!} \right) e = \frac{1}{(q + 2)!} - \frac{1}{(q + 2)!} = 0.$$

The corollary is thus established. ■

Attention is now given to the proof of the main consistency result for the schemes under discussion.

Proposition 3.3. *Let $V^{n,i}, V^{n+1}$ be defined by (3.39)–(3.40), where $1 \leq i \leq q$. Let k be sufficiently small if $p = 1$, $kh^{-1/2}$ be sufficiently small if $p = 2$ and kh^{-1} be sufficiently small if $p \geq 3$. Then*

$$\max_{0 \leq n \leq J-1} \|V^{n+1} - u_h^{n+1}\| \leq ck(k^2 + h^r), \quad \text{if } q = 1, \tag{3.61}$$

$$\max_{0 \leq n \leq J-1} \|V^{n+1} - u_h^{n+1}\| \leq ck(k^{q+2} + h^r), \quad \text{if } q \geq 2. \tag{3.62}$$

Proof. The proof of (3.61) when $q = 1$ follows from a straightforward modification of the proof for the cases $q \geq 2$ and is therefore omitted. Let $q \geq 2$ and

$0 \leq n \leq J - 1$. Define $e^{n,i} \in S_h$, for $1 \leq i \leq q$ by the equations

$$V^{n,i} = \sum_{\ell=0}^{q+2} k^\ell \alpha_{i\ell} + e^{n,i}, \quad \text{for } 1 \leq i \leq q. \quad (3.63)$$

Substituting this expression in (3.39) and performing some straightforward calculations using the definitions of F , Q and Θ leads to

$$\begin{aligned} & \sum_{\ell=0}^{q+2} k^\ell \alpha_{i\ell} + e^{n,i} \\ &= u_h^n + k \sum_{j=1}^q a_{ij} \left\{ \sum_{\ell=0}^{q+1} k^\ell \sum_{|\lambda|=\ell} Q(\alpha_{j\ell_1}, \dots, \alpha_{j\ell_{p+1}}) + I_j + \Theta \left(\sum_{\ell=0}^{q+2} k^\ell \alpha_{j\ell} + e^{n,j} \right) \right\} \end{aligned}$$

for $1 \leq i \leq q$, where for $j = 1, \dots, q$,

$$\begin{aligned} I_j = -(p+1)^{-1} P \left[\partial_x \left\{ \sum_{\ell=q+2}^{(q+2)(p+1)} k^\ell \Pi_\ell(\alpha_{j0}, \dots, \alpha_{j,q+2}) \right. \right. \\ \left. \left. + \sum_{m=0}^p \binom{p+1}{m} \left(\sum_{\ell=0}^{q+2} k^\ell \alpha_{j\ell} \right)^m (e^{n,j})^{p+1-m} \right\} \right] \end{aligned} \quad (3.64)$$

and Π_ℓ is a polynomial of degree $p+1$ in $q+3$ independent variables. It follows from (3.54) and (3.57) that for $1 \leq i \leq q$,

$$\begin{aligned} e^{n,i} = k \sum_{j=1}^q a_{ij} \left\{ k^{q+1} \sum_{|\lambda|=q+1} (Q(\alpha_{j\ell_1}, \dots, \alpha_{j\ell_{p+1}}) - Q(\tilde{\alpha}_{j\ell_1}, \dots, \tilde{\alpha}_{j\ell_{p+1}})) + I_j \right. \\ \left. + k^{q+1} \Theta(\alpha_{j,q+1} - \tilde{\alpha}_{j,q+1}) + k^{q+2} \Theta \alpha_{j,q+2} - \sum_{\ell=0}^q \frac{k^\ell \tau_j^\ell}{\ell!} E_0^{(\ell)n} + \Theta e^{n,j} \right\}. \end{aligned} \quad (3.65)$$

The L_2 -norm of the $e^{n,i}$ is now estimated from the expression (3.65). To this end, a diagonalization argument as in the proofs of lemmas 3.2 and 3.3 is used. Let again $\tilde{A}^{-1} = DA^{-1}D^{-1}$, where $D = \text{diag}(d_1, \dots, d_q)$. Viewing (3.65) as a vector equation in $(S_h)^q$ and multiplying both sides by the $q \times q$ matrix DA^{-1} gives the equation

$$\sum_{j=1}^q (\tilde{A}^{-1})_{ij} d_j e^{n,j} = k d_i (r_i + I_i + \beta_i + \gamma_i + \Theta e^{n,i}), \quad (3.66)$$

for $1 \leq i \leq q$, where the $r_i, \beta_i, \gamma_i \in S_h$ are defined by

$$\begin{aligned} r_i &= k^{q+1} \sum_{|\lambda|=q+1} (Q(\alpha_{i\ell_1}, \dots, \alpha_{i\ell_{p+1}}) - Q(\tilde{\alpha}_{i\ell_1}, \dots, \tilde{\alpha}_{i\ell_{p+1}})), \\ \beta_i &= k^{q+1} \Theta(\alpha_{i,q+1} - \tilde{\alpha}_{i,q+1}) + k^{q+2} \Theta \alpha_{i,q+2}, \\ \gamma_i &= - \sum_{\ell=0}^q \frac{k^\ell \tau_i^\ell}{\ell!} E_0^{(\ell)n}. \end{aligned}$$

Taking the L_2 -inner product of the i th equation in (3.66) with $d_i e^{n,i}(x)$ and

summing with respect to i from 1 to q leads to the equation

$$\sum_{i,j=1}^q (\tilde{A}^{-1})_{ij} (d_i e^{n,i}, d_j e^{n,j}) = k \sum_{i=1}^q [(r_i, d_i^2 e^{n,i}) + (I_i, d_i^2 e^{n,i}) + (\beta_i, d_i^2 e^{n,i}) + (\gamma_i, d_i^2 e^{n,i})]. \quad (3.67)$$

Since \tilde{A}^{-1} is positive definite, it is easily deduced that there is a constant $c \geq 0$ such that

$$\sum_{i,j=1}^q (\tilde{A}^{-1})_{ij} (d_i e^{n,i}, d_j e^{n,j}) \geq c \sum_{i=1}^q \|e^{n,i}\|^2. \quad (3.68)$$

But for periodic φ in W_∞^1 , it is always the case that

$$(\partial_x (\varphi(e^{n,i})^m), e^{n,i}) = (1+m)^{-1} (\varphi_x, (e^{n,i})^{m+1}).$$

Hence one obtains from (3.64) the inequality

$$\begin{aligned} & |(I_i, d_i^2 e^{n,i})| \\ & \leq (p+1)^{-1} \sum_{\ell=q+2}^{(q+2)(p+1)} k^\ell |([\Pi_\ell(\alpha_{i0}, \dots, \alpha_{i,q+2})]_x, d_i^2 e^{n,i})| \\ & \quad + (p+1)^{-1} \sum_{m=1}^p \binom{p+1}{m} \frac{1}{(p+2-m)} \left| \left(\left(\sum_{\ell=0}^{q+2} k^\ell \alpha_{i\ell} \right)^m, d_i^2 (e^{n,i})^{p+2-m} \right) \right| \\ & \leq ck^{q+2} \sum_{\ell=q+2}^{(q+2)(p+1)} \|([\Pi_\ell(\alpha_{i0}, \dots, \alpha_{i,q+2})]_x)\| \|e^{n,i}\| \\ & \quad + c \sum_{m=1}^p \left\| \left(\sum_{\ell=0}^{q+2} k^\ell \alpha_{i\ell} \right)^m \right\|_{1,\infty} |e^{n,i}|_\infty^{p-m} \|e^{n,i}\|^2, \end{aligned} \quad (3.69)$$

which is valid for $1 \leq i \leq q$. Applying the Cauchy-Schwarz inequality in $(L_2)^q$ and then the arithmetic-geometric mean inequality to the right-hand side of (3.67), one obtains from (3.68) and (3.69) that

$$\begin{aligned} \sum_{i=1}^q \|e^{n,i}\|^2 & \leq ck^{2(q+2)} \sum_{i=1}^q \sum_{|\lambda|=q+1} \|[\alpha_{i\ell_1} \cdots \alpha_{i\ell_{p+1}} - \tilde{\alpha}_{i\ell_1} \cdots \tilde{\alpha}_{i\ell_{p+1}}]_x\|^2 \\ & \quad + ck^{2(q+3)} \sum_{i=1}^q \sum_{\ell=q+2}^{(q+2)(p+1)} \|([\Pi_\ell(\alpha_{i0}, \dots, \alpha_{i,q+2})]_x)\|^2 \\ & \quad + ck \sum_{i=1}^q \sum_{m=1}^p \left\| \left(\sum_{\ell=0}^{q+2} k^\ell \alpha_{i\ell} \right)^m \right\|_{1,\infty} |e^{n,i}|_\infty^{p-m} \|e^{n,i}\|^2 \\ & \quad + ck^{2(q+2)} \sum_{i=1}^q \|\Theta(\alpha_{i,q+1} - \tilde{\alpha}_{i,q+1})\|^2 + ck^{2(q+3)} \sum_{i=1}^q \|\Theta\alpha_{i,q+2}\|^2 \\ & \quad + ck^2 \sum_{i=1}^q \|\gamma_i\|^2. \end{aligned} \quad (3.70)$$

To suitably bound the various terms on the right-hand side of (3.70), note that for $\ell_j \leq q + 1$, the quantity $(\alpha_{i\ell_1} \cdots \alpha_{i\ell_{p+1}} - \tilde{\alpha}_{i\ell_1} \cdots \tilde{\alpha}_{i\ell_{p+1}})_x$ can be expressed as a sum of terms of the form $f(\alpha_{i\ell} - \tilde{\alpha}_{i\ell})_x g$ and $f(\alpha_{i\ell} - \tilde{\alpha}_{i\ell})g$ where f and g are polynomial expressions in $\alpha_{i\ell}, \alpha_{i\ell_x}, \tilde{\alpha}_{i\ell}$ and $\tilde{\alpha}_{i\ell_x}$, for $\ell \leq q + 1$, which are bounded in W_∞^1 by virtue of (3.55), (3.56) and (3.15). In view of the case $j = 1$ in (3.14), one therefore obtains the estimate

$$\| [\alpha_{i\ell_1} \cdots \alpha_{i\ell_{p+1}} - \tilde{\alpha}_{i\ell_1} \cdots \tilde{\alpha}_{i\ell_{p+1}}]_x \| \leq ch^{r-1}. \tag{3.71}$$

For a sufficiently smooth, periodic function v , the approximation and inverse properties (2.1) and (2.2) appertaining to the spaces S_h imply that $\|Pv\|_{1,\infty} \leq c\|v\|_{1,\infty}$ for some constant c which is independent of v and h . Also, for sufficiently smooth, periodic v , it is straightforward to show that the inequality $\|\Theta(Pv)\| \leq c\|v\|_3$ holds, where c is a constant that is independent of v and h . From these observations, and using (3.58), one obtains, on the one hand that $\|\alpha_{i,q+2}\|_{1,\infty} \leq c$, from which

$$\sum_{\ell=q+2}^{(q+2)(p+1)} \| (\Pi_\ell(\alpha_{i0}, \dots, \alpha_{i,q+2}))_x \|^2 + \sum_{m=1}^q \left\| \left(\sum_{\ell=0}^{q+2} k^\ell \alpha_{i\ell} \right)^m \right\|_{1,\infty} \leq c \tag{3.72}$$

follows for $1 \leq i \leq q$, and on the other that

$$\|\Theta\alpha_{i,q+2}\| \leq c \tag{3.73}$$

for $1 \leq i \leq q$. Note that for $1 \leq i \leq q$, (3.56), (3.19), (1.2a) yield the relations

$$\begin{aligned} & \Theta(\alpha_{i,q+1} - \tilde{\alpha}_{i,q+1}) \\ &= \frac{(AT^q e)_i}{q!} \Theta(D_t^{q+1}(u_h^n - u^n)) \\ &= \frac{(AT^q e)_i}{q!} \left\{ D_t^{q+1}(u_h^n - Q(u_h^n)) - E_0^{(q+1)n} - P[D_t^{q+1}(u_t^n + (u^n)^p u_x^n)] \right\} \\ &= \frac{(AT^q e)_i}{q!} \left\{ P D_t^{q+2}(u_h^n - u^n) + P D_t^{q+1} [(u_h^n)^p u_{hx}^n - (u^n)^p u_x^n] - E_0^{(q+1)n} \right\}. \end{aligned}$$

Furthermore, since

$$\begin{aligned} & \|D_t^{q+1} [(u_h^n)^p u_{hx}^n - (u^n)^p u_x^n]\| \\ & \leq \|D_t^{q+1} [(u_h^n)^p - (u^n)^p] u_{hx}^n\| + \|D_t^{q+1} ((u^n)^p (u_{hx}^n - u_x^n))\| \leq ch^{r-1}, \end{aligned}$$

as is easily seen using (3.14) and (3.15), it follows using (3.14) and (3.20) that

$$\|\Theta(\alpha_{i,q+1} - \tilde{\alpha}_{i,q+1})\| \leq ch^{r-1} \tag{3.74}$$

for $1 \leq i \leq q$. Now observe that by applying (3.63), the definition of the $\alpha_{i\ell}$, $0 \leq \ell \leq q + 2$, and (3.42), it is inferred that $\max_{n,i} \|e^{n,i}\| \leq c$. Hence, it is concluded by (2.2) that for $m = 1, \dots, p$,

$$|e^{n,i}|_\infty^{p-m} \leq ch^{-(p-m)/2} \|e^{n,i}\|^{p-m} \leq ch^{-(p-1)/2}.$$

Thus it transpires that for $1 \leq m \leq p$,

$$\max_{n,i} |e^{n,i}|_\infty^{p-m} \leq \begin{cases} c & \text{if } p = 1, \\ ch^{-1/2} & \text{if } p = 2. \end{cases} \tag{3.75a}$$

Suppose now that $p \geq 3$ and that kh^{-1} is sufficiently small as assumed in lemma 3.3. Then, by (3.52), (3.51), (3.63) and the fact that the $\{\alpha_{i\ell}\}$, $1 \leq i \leq q$, $0 \leq \ell \leq q+2$ are uniformly bounded in L_∞ (see (3.72)), it follows that

$$\max_{n,i} |e^{n,i}|_\infty \leq c. \tag{3.75b}$$

Using (3.20), (3.70)–(3.74), (3.75a) for $p = 1$ or 2 and (3.75b) if $p \geq 3$, it is deduced under the hypotheses on k and h stated in the proposition for the various values of p that

$$\begin{aligned} \max_n \sum_{i=1}^q \|e^{n,i}\|^2 &\leq ck^2 \{k^{2(q+1)}h^{2(r-1)} + k^{2(q+2)} + h^{2r}\} \\ &\leq ck^2 \{k^{2(q+2)} + h^{2r}\}, \end{aligned}$$

which yields
$$\max_{n,i} \|e^{n,i}\| \leq ck(k^{q+2} + h^r). \tag{3.76}$$

Finally, since (3.41), (3.63), (3.59), and (3.60) with $e^n = (e^{n,1}, \dots, e^{n,q})^T$ imply that

$$\begin{aligned} V^{n+1} &= u_h^n + \sum_{\ell=1}^{q+2} k^\ell b^T A^{-1} \alpha_\ell + b^T A^{-1} e^n \\ &= u_h^n + \sum_{\ell=1}^{q+2} \frac{k^\ell}{\ell!} D_t^\ell u_h^n + \frac{k^{q+2}}{(q+2)!} D_t^{q+2} [Pu^n - u_h^n] + b^T A^{-1} e^n, \end{aligned}$$

we conclude by (3.14), (3.76) that (3.62) holds. ■

We are now in position to prove the main result of this section, which is the following convergence theorem.

Theorem 3.1. *Suppose that, as $h \rightarrow 0$,*
if $p = 1$, $k = O(h^{3/2(q+2)})$ for $q \geq 2$ or $k = O(h^{3/4})$ for $q = 1$,
if $p = 2$, $kh^{-1/2}$ is sufficiently small for $q \geq 2$ or $k = O(h^{3/4})$ for $q = 1$,
if $p \geq 3$, kh^{-1} is sufficiently small for all $q \geq 1$.

Then for h sufficiently small, there exists a unique solution U^n of (2.14)–(2.15a,b) such that

$$\max_{0 \leq n \leq J} \|U^n - u^n\| \leq c(k^2 + h^r) \quad \text{for } q = 1, \tag{3.77}$$

$$\max_{0 \leq n \leq J} \|U^n - u^n\| \leq c(k^{q+2} + h^r) \quad \text{for } q \geq 2. \tag{3.78}$$

Remark. We will refer to the hypotheses (i), (ii) and (iii) collectively as the *mesh conditions* or *mesh hypotheses*.

Proof. The proof of (3.77) is a straightforward modification of that used to establish (3.78), and so it will be omitted. Suppose $q \geq 2$ and that $V^{n,i}, V^{n+1}$ are defined by (3.39) and (3.40) for $1 \leq i \leq q$. Set $\zeta^n = U^n - u_h^n$ and make the induction hypothesis that for some $0 \leq n \leq J-1$

$$\|\zeta^n\| \leq \sigma e^{\sigma t_n} (k^{q+2} + h^r), \tag{3.79}$$

where $\sigma \geq 1$ is some constant to be specified below which is independent of k, h ,

and n (σ will depend only on the solution and data of (1.2) and the constants pertaining to the numerical method). Obviously, (3.79) holds for $n = 0$ in view of (2.14) provided $\sigma \geq c_0$ for some appropriate constant c_0 . Make the definition $\epsilon^{n,i} = U^{n,i} - V^{n,i}$. As a first step in the proof, it is shown that

$$\|\epsilon^{n,i}\| \leq c_1 \|\zeta^n\|, \quad (3.80)$$

for $1 \leq i \leq q$, where c_1 depends only on the solution of (1.2), the constants of the Gauss-Legendre method, and the constants occurring in the approximation and inverse properties of S_h . In particular c_1 does not depend on k , h , n or σ . First consider the case where $p = 1$ or 2 . Note that (3.31), (3.38), (2.5) and (3.42) yield

$$\|\epsilon^{n,i}\| \leq \|U^{n,i}\| + \|V^{n,i}\| \leq c\|U^0\| + \|V^{n,i}\| \leq c, \quad (3.81)$$

for $1 \leq i \leq q$. Subtracting (3.39) from (2.15a) and using (3.10) leads to

$$\epsilon^{n,i} = \zeta^n + k \sum_{j=1}^q a_{ij} (F(\epsilon^{n,j}) + R(V^{n,j}, \epsilon^{n,j})) \quad (3.82)$$

for $1 \leq i \leq q$. Using (3.63), (3.76), (2.2) and the fact that $\|\alpha_{i,\ell}\|_{1,\infty} \leq c$ for $1 \leq i \leq q$, $0 \leq \ell \leq q+2$, $0 \leq n \leq J-1$, as shown in the course of the proof of proposition 3.3, it is concluded using the mesh hypotheses that

$$\max_{i,n} \|V^{n,i}\|_{1,\infty} \leq c + ch^{-3/2} (k^{q+3} + kh^r) \leq c. \quad (3.83)$$

It follows by (3.13), (2.2), (3.83) and (3.81) that for $1 \leq j \leq q$,

$$|(R(V^{n,j}, \epsilon^{n,j}), \epsilon^{n,j})| \leq c \sum_{i=1}^p \int_0^1 |\epsilon^{n,j}|^{i+1} dx \leq ch^{-\frac{1}{2}(p-1)} \|\epsilon^{n,j}\|^2.$$

Since $p = 1$ or 2 , we obtain by (3.82), the above equation, a diagonalization argument similar to the one already used in previous proofs, and our mesh hypotheses that (3.80) holds. Tracing through the various constants arising in the proof confirms the claim made about the nature of c_1 .

Attention is now turned to the case where $p \geq 3$. Here, use will be made of the mapping $\tilde{\mathcal{F}}$ introduced in lemma 3.3. Let $\tilde{U}^n = (\tilde{U}^{n,1}, \dots, \tilde{U}^{n,q})^T \in (S_h)^q$ satisfy the equations

$$\tilde{U}^n = U^n e + k A \tilde{\mathcal{F}}(\tilde{U}^n). \quad (3.84)$$

Such a \tilde{U}^n exists by virtue of the argument made in the beginning of the proof of lemma 3.3. Recall now, e.g. from (3.52), that $\mathcal{V} = (V^{n,1}, \dots, V^{n,q})^T$ satisfies the equation

$$\mathcal{V} = u_h^n e + k A \tilde{\mathcal{F}}(\mathcal{V}). \quad (3.85)$$

Forming the difference of (3.85) and (3.84), we obtain

$$\tilde{U}^n - \mathcal{V} = \zeta^n e + k A (\tilde{\mathcal{F}}(\tilde{U}^n) - \tilde{\mathcal{F}}(\mathcal{V})).$$

Hence, a diagonalization argument as in the second half of the proof of lemma 3.3 with computations analogous to those leading to (3.50) yields the inequality

$$\sum_{i=1}^q \|\tilde{U}^{n,i} - V^{n,i}\|^2 \leq c \|\zeta^n\| \sum_{i=1}^q \|\tilde{U}^{n,i} - V^{n,i}\| + ck \sum_{i=1}^q \|\tilde{U}^{n,i} - V^{n,i}\| \|(\tilde{U}^{n,i} - V^{n,i})_x\|.$$

It is concluded from this result and (2.2) that, under the imposed mesh condition wherein kh^{-1} is taken to be sufficiently small,

$$\|\tilde{U}^{n,i} - V^{n,i}\| \leq c\|\zeta^n\| \tag{3.86}$$

for $1 \leq i \leq q$. Hence, the induction hypothesis (3.79) coupled with (2.2) yield

$$|\tilde{U}^{n,i} - V^{n,i}|_\infty \leq c\sigma e^{\sigma t_n} h^{-1/2} (k^{q+2} + h^r) \leq \min(1, \frac{1}{2}M), \tag{3.87}$$

where M was defined before lemma 3.3 and the last inequality is valid due to the mesh hypotheses. (After choosing σ , take $k^{q+2}h^{-1/2}$ small enough to achieve $c\sigma e^{\sigma t^*} h^{-1/2} (k^{q+2} + h^r) \leq \min(1, \frac{1}{2}M)$.) Now, by (3.87) and (3.51)–(3.52), we have

$$|\tilde{U}^{n,i}|_\infty \leq |V^{n,i}|_\infty + |\tilde{U}^{n,i} - V^{n,i}|_\infty \leq 2M$$

for all n, i . Thus, the vector \tilde{U}^n satisfies (3.84) with $\tilde{\mathcal{F}}$ replaced by \mathcal{F} . Hence, we may as well take $U^{n,i}$ to be $\tilde{U}^{n,i}$ and then (3.80) follows from (3.86). Tracing the constants appearing in this argument reveals again that c_1 depends as advertised after (3.80).

Now let $\epsilon^{n+1} = U^{n+1} - V^{n+1}$. The second step in the proof is to show the *stability estimate*

$$\|\epsilon^{n+1}\| \leq (1 + c_2k)\|\zeta^n\|, \tag{3.88}$$

where c_2 is a positive constant that only depends on the same quantities as does c_1 . From the equations that the $\epsilon^{n,i}$ and ϵ^{n+1} satisfy, namely, for $1 \leq i \leq q$,

$$\epsilon^{n,i} = \zeta^n + k \sum_{j=1}^q a_{ij} (F(U^{n,j}) - F(V^{n,j})),$$

and

$$\epsilon^{n+1} = \zeta^n + k \sum_{j=1}^q b_j (F(U^{n,j}) - F(V^{n,j})),$$

one obtains from the algebraic stability of the Gauss–Legendre methods (much as in the proof of proposition 3.2) and formula (3.10) that

$$\begin{aligned} \|\epsilon^{n+1}\|^2 &= \|\zeta^n\|^2 + 2k \sum_{i=1}^q b_i (\epsilon^{n,i}, F(U^{n,i}) - F(V^{n,i})) \\ &= \|\zeta^n\|^2 + 2k \sum_{i=1}^q b_i (R(V^{n,i}, \epsilon^{n,i}), \epsilon^{n,i}). \end{aligned} \tag{3.89}$$

Consider again the case wherein $p = 1$ or 2 . Using the induction hypotheses, (2.2) and (3.80), it is determined that

$$|\epsilon^{n,i}|_\infty \leq ch^{-1/2}\|\zeta^n\| \leq c\sigma e^{\sigma t_n} h^{-1/2}(k^{q+2} + h^r) \leq 1,$$

for $1 \leq i \leq q$, provided we arrange as before that $c\sigma e^{\sigma t^*} h^{-1/2}(k^{q+2} + h^r) \leq 1$ which is again possible because of the mesh conditions. Then, using (3.83) with (3.89) and (3.13) gives

$$\|\epsilon^{n+1}\|^2 \leq \|\zeta^n\|^2 + ck \sum_{i=1}^q \|\epsilon^{n,i}\|^2,$$

from which (3.88) follows in view of (3.80). If $p \geq 3$, use (3.87) and the remark that $U^{n,i}$ can be identified with $\tilde{U}^{n,i}$ to conclude that $\|e^{n,i}\| \leq 1$ for all i . In addition, by (3.51), (3.45), (3.15), and (2.2) we obtain that

$$\|V^{n,i}\|_{1,\infty} \leq \|u_h(t^{n,i})\|_{1,\infty} + \|u_h(t^{n,i}) - \tilde{V}^{n,i}\|_{1,\infty} \leq c + ch^{-3/2}(k^2 + kh^r) \leq c$$

because of the mesh conditions. It is concluded therefore, by (3.89), (3.13), (3.80) as before, that (3.88) holds again. Finally, (3.88), (3.62) and (3.79) yield

$$\begin{aligned} \|\zeta^{n+1}\| &= \|U^{n+1} - u_h^{n+1}\| \leq \|U^{n+1} - V^{n+1}\| + \|V^{n+1} - u_h^{n+1}\| \\ &\leq (1 + c_2k)\|\zeta^n\| + c_3k(k^{q+2} + h^r) \\ &\leq (1 + c_2k)\sigma e^{\sigma t_n}(k^{q+2} + h^r) + c_3k(k^{q+2} + h^r) \\ &\leq (1 + (c_2 + c_3)k)\sigma e^{\sigma t_n}(k^{q+2} + h^r), \end{aligned} \quad (3.90)$$

since $\sigma \geq 1$, where c_3 denotes the constant c in (3.62). Choose $\sigma = \max(1, c_0, c_2 + c_3)$. Then $(1 + (c_2 + c_3)k) \leq e^{\sigma k}$ and (3.90) shows that

$$\|\zeta^{n+1}\| \leq \sigma e^{\sigma t_{n+1}}(k^{q+2} + h^r),$$

i.e. that (3.79) holds for $n + 1$. The inductive step is complete and (3.78) follows from (3.79) and (3.14).

For n in the range $[0, J - 1]$, let $\{U^{n,i}\}$ and $\{W^{n,i}\}$ be two solutions of (2.15a) corresponding to the same U^n , and let $Y^{n,i} = U^{n,i} - W^{n,i}$. Suppose $p = 1$ or 2 . Since

$$Y^{n,i} = k \sum_{j=1}^q a_{ij}(F(Y^{n,j}) + R(U^{n,j}, Y^{n,j})),$$

the familiar diagonalization argument yields

$$\sum_{j=1}^q \|Y^{n,j}\|^2 \leq ck \sum_{j=1}^q |(R(U^{n,j}, Y^{n,j}), Y^{n,j})|. \quad (3.91)$$

Because of the mesh hypotheses, it follows by (2.2), (3.80), (3.79), (3.83) that

$$\|U^{n,j}\|_{1,\infty} \leq \|U^{n,j} - V^{n,j}\|_{1,\infty} + \|V^{n,j}\|_{1,\infty} \leq ch^{-3/2}(k^{q+2} + h^r) + c \leq c$$

for all n, j . In addition, (3.31) and (3.38) imply that

$$\|Y^{n,j}\| \leq \|W^{n,j}\| + \|U^{n,j}\| \leq c\|U^n\| \leq c,$$

for all n, j . In the usual manner, then, (3.91) yields

$$\sum_{j=1}^q \|Y^{n,j}\|^2 \leq ck h^{-(p-1)/2} \sum_{j=1}^q \|Y^{n,j}\|^2,$$

which in turn implies that $Y^{n,j} = 0$ (since $p = 1$ or 2) under our mesh conditions. Uniqueness of U^{n+1} follows. If $p \geq 3$, let $\mathcal{U}^n = \{U^{n,i}\}$, $\mathcal{W}^n = \{W^{n,i}\}$ and assume that $\max_{n,i} |U^{n,i}|_{\infty}, \max_{n,i} |W^{n,i}|_{\infty} \leq 2M$. Then both $\mathcal{U}^n, \mathcal{W}^n$ satisfy the equations $\mathcal{V} = U^n e + kA\mathcal{F}(\mathcal{V})$. In consequence, we have

$$\mathcal{U}^n - \mathcal{W}^n = kA(\tilde{\mathcal{F}}(\mathcal{U}^n) - \tilde{\mathcal{F}}(\mathcal{W}^n)),$$

from which, by the familiar diagonalization argument and inverse assumptions,

one deduces that

$$\|\mathcal{U}^n - \mathcal{W}^n\|_H \leq ckh^{-1} \|\mathcal{U}^n - \mathcal{W}^n\|_H,$$

whence $\mathcal{U}^n = \mathcal{W}^n$ because of the mesh conditions. Therefore, solutions $\mathcal{U}^n = \{U^{n,i}\}$ of (2.15a) are unique if kh^{-1} is sufficiently small and $|U^{n,i}|_\infty \leq 2M$. But the latter inequality holds for the accurate solutions $U^{n,i}$ of the first part of the proof since $|U^{n,i}|_\infty \leq |U^{n,i} - V^{n,i}|_\infty + |V^{n,i}|_\infty \leq ch^{-1/2}(k^{q+2} + h^r) + \frac{3}{2}M \leq 2M$ by (3.80), (3.79), (3.51), and (3.52).

The proof of the theorem is now complete. ■

4. Computational considerations

From now on, attention will be restricted to the full discretization (2.15a,c) by means of the two-stage Gauss–Legendre method with constants $a_{ij}, b_i, \tau_i, 1 \leq i \leq j \leq 2$, given by the tableau (2.13). In the present section, consideration is given to implementing this method and to reporting on various aspects of its accuracy. In particular, a summary is made of the outcome of numerical experiments that were performed on the periodic initial-value problem (1.2a,b) using the time-stepping procedure detailed above together with splines of order $r = 3, 4$ and 6 to represent the spatial structure of solutions. All the calculations were run in VS Fortran on the IBM 3090 at the University of Tennessee, Knoxville, using a code that implements in double precision the scheme described in § 2 and the first part of this section. These computations are used to ascertain the accuracy, stability and computational efficiency of the proposed numerical schemes. Recourse will frequently be made to comparisons of the computer-generated approximations with exact solutions of the partial differential equations. The results of this section may be used to compare the efficiency of the schemes put forth here with that of other numerical methods. It transpires that the schemes examined are the best currently available in terms of accuracy achieved for effort expended, and for the exploratory studies to be reported in § 5.

At each time step we solve the nonlinear system represented by (2.15a) using Newton’s method as follows. Given $n \geq 0$, let $U_0^{n,i} \in S_h, i = 1, 2$ be an accurate enough (see below) initial guess for $U^{n,i}$, the solution of (2.15a). Then the iterates of Newton’s method for (2.15a) (called the *outer* iterates for reasons that will become clear presently) $U_j^{n,i}, j = 1, 2, \dots$ ($U_j^{n,i}$ approximates $U^{n,i}$) satisfy the 2×2 block linear system in $S_h \times S_h$,

$$\begin{bmatrix} I + ka_{11}J(U_j^{n,1}) & ka_{12}J(U_j^{n,2}) \\ ka_{21}J(U_j^{n,1}) & I + ka_{22}J(U_j^{n,2}) \end{bmatrix} \begin{bmatrix} U_{j+1}^{n,1} \\ U_{j+1}^{n,2} \end{bmatrix} = \begin{bmatrix} U^n \\ U^n \end{bmatrix} - kp \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} Q(U_j^{n,1}) \\ Q(U_j^{n,2}) \end{bmatrix} \tag{4.1}$$

for $j = 0, 1, \dots$, where, for a given $\varphi \in S_h$, the linear mapping $J(\varphi) : S_h \rightarrow S_h$ is defined by

$$J(\varphi)\psi = -(p + 1)Q(\varphi, \psi) - \Theta\psi, \tag{4.2}$$

and the mappings $Q(\cdot, \cdot), Q(\cdot)$ and Θ were introduced in (3.1), (3.5) and (3.3), respectively. Upon choosing a basis for S_h , it becomes apparent that (4.1) represents a $2N \times 2N$ linear system for the unknown coefficients of the new Newton iterates $U_{j+1}^{n,i}, i = 1, 2$, for each j . The following device was used to uncouple the two operator equations in (4.1). Evaluating all four entries of the matrix on the

left-hand side of (4.1) at a point $U^* \in S_h$ defined by

$$U^* = \frac{1}{2}(U_0^{n,1} + U_0^{n,2}), \quad (4.3)$$

(which makes the operators in the entries of this matrix independent of j and allows them to commute with each other), we may then write (4.1) equivalently as

$$\begin{aligned} & \begin{bmatrix} I + ka_{11}J(U^*) & ka_{12}J(U^*) \\ ka_{21}J(U^*) & I + ka_{22}J(U^*) \end{bmatrix} \begin{bmatrix} U_{j+1}^{n,1} \\ U_{j+1}^{n,2} \end{bmatrix} \\ &= \begin{bmatrix} U^n \\ U^n \end{bmatrix} - kp \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} Q(U_j^{n,1}) \\ Q(U_j^{n,2}) \end{bmatrix} \\ &+ k \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} J(U^*) - J(U_j^{n,1}) & 0 \\ 0 & J(U^*) - J(U_j^{n,2}) \end{bmatrix} \begin{bmatrix} U_{j+1}^{n,1} \\ U_{j+1}^{n,2} \end{bmatrix} \end{aligned}$$

for $j \geq 0$, a form that immediately suggests an iterative scheme for approximating $U_{j+1}^{n,i}$, $i = 1, 2$. This scheme generates *inner* iterates denoted by $U_{j+1}^{n,i,\ell}$ for given n, i, j and $\ell = 0, 1, 2, \dots$ ($U_{j+1}^{n,i,\ell}$ approximates $U_{j+1}^{n,i}$) that are found recursively from the equations

$$\begin{bmatrix} I + ka_{11}J(U^*) & ka_{12}J(U^*) \\ ka_{21}J(U^*) & I + ka_{22}J(U^*) \end{bmatrix} \begin{bmatrix} U_{j+1}^{n,1,\ell+1} \\ U_{j+1}^{n,2,\ell+1} \end{bmatrix} = \begin{bmatrix} r_{j+1}^{n,1,\ell} \\ r_{j+1}^{n,2,\ell} \end{bmatrix} \quad (4.4)$$

for $\ell \geq 0$, where

$$r_{j+1}^{n,i,\ell} = U^n - kp \sum_{m=1}^2 a_{im} Q(U_j^{n,m}) + k \sum_{m=1}^2 a_{im} (J(U^*) - J(U_j^{n,m})) U_{j+1}^{n,m,\ell}.$$

The linear system (4.4) can be solved efficiently as follows: since $a_{12}a_{21} < 0$, it is possible, upon scaling the matrix on the left-hand side of (4.4) by a diagonal similarity transformation, to write it as

$$\begin{bmatrix} I + \frac{1}{4}kJ(U^*) & -kJ(U^*)/4\sqrt{3} \\ kJ(U^*)/4\sqrt{3} & I + \frac{1}{4}kJ(U^*) \end{bmatrix} \begin{bmatrix} U_{j+1}^{n,1,\ell+1} \\ \mu U_{j+1}^{n,2,\ell+1} \end{bmatrix} = \begin{bmatrix} r_{j+1}^{n,1,\ell} \\ \mu r_{j+1}^{n,2,\ell} \end{bmatrix}, \quad (4.5)$$

where $\mu = 2 - \sqrt{3}$. The system (4.5) is equivalent to the single, complex $N \times N$ system

$$(I + k\beta J(U^*)) Z = R, \quad (4.6)$$

where $\beta = \frac{1}{4} + i/4\sqrt{3}$, and where Z and R are complex-valued functions with real and imaginary parts in S_h which depend upon n, ℓ and j and are given by

$$Z = U_{j+1}^{n,1,\ell+1} + i\mu U_{j+1}^{n,2,\ell+1}, \quad R = r_{j+1}^{n,1,\ell} + i\mu r_{j+1}^{n,2,\ell}. \quad (4.7)$$

The complexification (4.6) of (4.5) may be regarded as the analog in the nonlinear case of the idea used in the context of homogeneous, linear, time-independent-coefficient parabolic partial differential equations discretized in time by the (2,2) Padé scheme, in Baker *et al.* (1977) and Fairweather (1978).

In practice, only a finite number of outer and inner iterates are computed at each time step. Specifically, for $i = 1, 2$, $n \geq 0$, we compute approximations to the outer iterates $U_j^{n,i}$ for $j = 1, \dots, J_{\text{out}}$, for some small positive integer J_{out} . For

each j , $0 \leq j \leq J_{\text{out}} - 1$, $U_{j+1}^{n,i}$ is approximated by the last inner iterate $U_{j+1}^{n,i,J_{\text{inn}}}$ of the sequence of inner iterates $U_{j+1}^{n,i,\ell}$, $0 \leq \ell \leq J_{\text{inn}}$ that satisfy linear systems of the form (4.6); consideration of initiating values is provided below. In practice, it was observed that taking $J_{\text{out}} = 1$, $J_{\text{inn}} = 2$ was sufficient to conserve the accuracy and stability properties of our schemes in almost all cases that arose, provided suitable starting values were used. The relevant numerical experiments will be described in the next section.

Given U^n , the required starting values $U_0^{n,i}$ for the outer (Newton) iteration were computed by extrapolation from previous values as

$$U_0^{n,i} = \alpha_{0,i}U^n + \alpha_{1,i}U^{n-1} + \alpha_{2,i}U^{n-2} + \alpha_{3,i}U^{n-3}, \quad (4.8)$$

for $i = 1, 2$, where the coefficients $\alpha_{j,i}$ are such that $U_0^{n,i}$ is the value at $t = t^{n,i}$ of the Lagrange interpolating polynomial of degree at most 3 in t that interpolates to the data U^{n-j} at the four points t^{n-j} , $0 \leq j \leq 3$. (If $0 \leq n \leq 2$, we use the same linear combination, putting $U^j = U^0$ if $j < 0$, and compensate for the reduced accuracy by increasing the number of iterations to $J_{\text{out}} = J_{\text{inn}} = 3$. Here, the function U^0 is taken to be the L_2 -projection of u_0 onto S_h).

The complete algorithm for computing one step of the method, that is, determining U^{n+1} given U^n , is then as follows.

- (i) Compute $U_0^{n,i}$, $i = 1, 2$, by (4.8).
- (ii) Set $U^* = \frac{1}{2}(U_0^{n,1} + U_0^{n,2})$.
- (iii) For $j = 0, 1, \dots, J_{\text{out}} - 1$:
 - Initialize $U_{j+1}^{n,i,0} = U_j^{n,i}$, $i = 1, 2$
 - For $\ell = 0, 1, \dots, J_{\text{inn}} - 1$:
 - Compute $U_{j+1}^{n,i,\ell+1}$, $i = 1, 2$ solving the linear system (4.6)
 - Set $U_{j+1}^{n,i} = U_{j+1}^{n,i,J_{\text{inn}}}$, $i = 1, 2$
- (iv) Set $U^{n,i} = U_{J_{\text{out}}}^{n,i}$, $i = 1, 2$
- (v) Compute U^{n+1} from U^n , $U^{n,i}$, $i = 1, 2$ via (2.15c).

It is clear from the outline (4.9) that the heart of the computation is forming the right-hand side R of the linear system (4.6) for each j and ℓ and then solving for Z ; note that the operator $I + k\beta J(U^*)$ is independent of the inner and outer iteration indices and is hence formed and decomposed once at each time step. (In practice, if the solution is not changing rapidly with time, the same U^* may be safely used for, say, 10 to 20 time steps, without increasing J_{inn} or J_{out}).

It is outside the scope of this paper to analyse rigorously the convergence of the doubly iterative scheme (4.9) to the solution of (2.15a). Such an analysis can be made along the lines of the analogous proof in Dougalis & Karakashian (1985). Later in this section it is verified *experimentally* that, for $J_{\text{out}} = 1$, $J_{\text{inn}} = 2$, the resulting overall time-stepping procedure is stable and has an L_2 -error bound of $O(k^4 + h^r)$ in the cases of current practical interest $r = 3, 4, 6$. We content ourselves here with pointing out the crux of the matter, namely that for k sufficiently small, the operator in the linear system (4.6) is invertible if the scheme is stable and the previous values U^{n-j} , $0 \leq j \leq 3$ are sufficiently accurate.

The implementation of the algorithm (4.9) as a computer program follows the general plan laid out in the case $p = 1$ in §3 of Bona *et al.* (1986). The only exception is that general nonlinear terms of the form $(\psi^p \phi, \chi)$ where $\psi, \phi, \chi \in S_h$

Table 1. CPU time (seconds) per mesh interval per time step

p	$J_{\text{out}} = 1, J_{\text{inn}} = 2$			$J_{\text{out}} = 2, J_{\text{inn}} = 2$		
	$r = 3$	$r = 4$	$r = 6$	$r = 3$	$r = 4$	$r = 6$
1	2.56 (-4)	3.94 (-4)	7.57 (-3)	3.94 (-4)	6.02 (-4)	1.16 (-3)
2	4.29 (-4)	6.87 (-4)	1.43 (-3)	6.45 (-4)	1.02 (-3)	2.09 (-3)
3	4.76 (-4)	8.05 (-4)	1.67 (-3)	7.22 (-4)	1.22 (-3)	2.51 (-3)
4	5.28 (-4)	8.75 (-4)	1.85 (-3)	8.12 (-4)	1.34 (-3)	2.83 (-3)
5	5.76 (-4)	9.92 (-4)	2.12 (-3)	9.06 (-4)	1.56 (-3)	3.27 (-3)

are now evaluated using Gaussian quadrature with a sufficient number of nodes that the quadrature is exact.

We omit reporting the detailed operation counts and timings of various parts of the complete algorithm, but some of this data is summarized in table 1. Recorded there is the CPU time per time step per spatial mesh used by the algorithm for the methods corresponding to the two cases $\{J_{\text{out}} = 1, J_{\text{inn}} = 2\}$ and $\{J_{\text{out}} = 2, J_{\text{inn}} = 2\}$ for $r = 3, 4, 6$ and $p = 1, 2, 3, 4, 5$ when run in double precision on an IBM 3090 at the University of Tennessee, Knoxville. While these aspects are not labored here, it deserves remark that interesting issues arise under this computer-science aegis. The authors stand ready to provide the interested reader with further details.

Attention is now turned to the order of accuracy, stability and related aspects of the methods when they are applied to the generalized KdV equation. In order to build confidence in the methods in view of the more challenging numerical experiments to be described in §5, we investigate briefly their accuracy in some well-controlled experiments, namely in approximating solitary-wave solutions. The initial-value problem for solitary waves comprises equation (1.2a), reproduced here for convenience, with a solitary wave as initial data,

$$\left. \begin{aligned} u_t + \eta u_x + u^p u_x + \epsilon u_{xxx} &= 0, \\ u(x, 0) &= A \operatorname{sech}^{2/p}[K(x - x^0)], \end{aligned} \right\} \quad (4.10a)$$

whose solution is given by

$$u(x, t) = A \operatorname{sech}^{2/p}[K(x - x^0) - \omega t], \quad (4.10b)$$

for $x, t \in \mathbb{R}$, where

$$K = p(A^p/2\epsilon(p+1)(p+2))^{1/2}$$

and

$$\omega = K[\eta + 2A^p/(p+1)(p+2)].$$

Unless otherwise specified, the waves were initially centred at $x^0 = \frac{1}{2}$. These solutions are stable if $1 \leq p < 4$ and unstable for $p \geq 4$ (see §5). However, in the order-of-accuracy experiments for $p \geq 5$, small enough amplitudes A and time intervals $[0, T]$ were chosen so that the instability did not manifest itself during the calculations. Although (4.10b) is a solution to the pure initial-value problem (4.10a) on the whole real line, if K is sufficiently large it may be considered as a good approximation to a solution corresponding to periodic boundary conditions

Table 2. Errors $E(t)$ and spatial rates of convergence for quadratic splines ($r = 3$)

h^{-1}	k^{-1}	$t = 0.1$		$t = 0.5$		$t = 1.0$	
		$E(t)$	rate	$E(t)$	rate	$E(t)$	rate
96	1000	0.9516 (-3)	3.42	0.1170 (-2)	3.44	0.1363 (-2)	3.45
144	1000	0.2375 (-3)	3.43	0.2900 (-3)	3.55	0.3368 (-3)	3.62
192	1000	0.8853 (-4)	3.33	0.1044 (-3)	3.48	0.1189 (-3)	3.58
256	1000	0.3393 (-4)	3.24	0.3831 (-4)	3.39	0.4243 (-4)	3.50
320	1000	0.1646 (-4)	3.15	0.1796 (-4)	3.28	0.1942 (-4)	3.39
512	1000	0.3743 (-5)	3.08	0.3844 (-5)	3.14	0.3941 (-5)	3.20
768	1000	0.1075 (-5)	3.01	0.1074 (-5)	3.01	0.1076 (-5)	3.01
1024	1500	0.4519 (-6)		0.4521 (-6)		0.4522 (-6)	

since the tails of the solitary wave decay exponentially and are zero to machine accuracy within the period (see Bona 1981*b*).

One result emerging from the experiments is that the rates of convergence for $p > 1$ are essentially the same as those for $p = 1$. Thus in the following we restrict ourselves to reporting results for the KdV equation $p = 1$. As in Bona *et al.* (1986, §4), we took $\eta = 1$ and used the parameters $\epsilon = 0.2058 \times 10^{-4}$, $x^0 = \frac{1}{2}$ and $A = 0.2275$.

First, the convergence rates of the scheme in both the spatial and temporal variables with $J_{\text{out}} = 1$, $J_{\text{inn}} = 2$ were investigated for $r = 3, 4, 6$. The measure of error used was the normalized L_2 -norm given by

$$E(t) = \|U^n - u(\cdot, t)\| / \|u_0\| \quad (4.11)$$

if $t = nk$, $n = 1, 2, \dots$, whereas for other values of t , E is defined by linear interpolation. To determine experimentally the spatial convergence rate, the approximate solution was determined for $0 \leq t \leq 1$ using values of $N = h^{-1}$ ranging from 96 to 1024 (from 96 to 768 when $r = 6$). For these runs, very small time steps were taken to render the temporal error negligible. The observed error as defined in (4.11) was recorded at $t = 0.1, 0.5$ and 1 . The convergence rate corresponding to two different runs with spatial meshes h_1 and h_2 and corresponding errors E_1 and E_2 is defined to be $\log(E_1/E_2)/\log(h_1/h_2)$, as usual. The convergence rates derived from the runs mentioned above are presented along with the associated errors in tables 2, 3 and 4 which correspond to the values $r = 3, 4$ and 6 , respectively. A rate shown in the tables at a given value of N is computed using the values of E and h for that value of N and those corresponding to the value of N following it in the table.

From these tables it is safe to conclude that the convergence rates for the spatial L_2 -error between the exact solution and the approximation produced by our computer code are indeed 3, 4 and 6 for quadratic, cubic and quintic splines, respectively.

The experimental determination of the temporal accuracy is a somewhat more delicate matter because long runs with very small values of h are prohibitively expensive, both in terms of run time and storage. We took three values of h , namely $h^{-1} = 192, 384$ and 480 , and computed solutions to the periodic initial-

Table 3. Errors $E(t)$ and spatial rates of convergence for cubic splines ($r = 4$)

h^{-1}	k^{-1}	$t = 0.1$		$t = 0.5$		$t = 1.0$	
		$E(t)$	rate	$E(t)$	rate	$E(t)$	rate
96	5000	0.1777 (-3)	4.79	0.1806 (-3)	4.81	0.1847 (-3)	4.84
144	5000	0.2547 (-4)	4.42	0.2566 (-4)	4.43	0.2593 (-4)	4.45
192	5000	0.7145 (-5)	4.23	0.7168 (-5)	4.24	0.7199 (-5)	4.25
256	5000	0.2113 (-5)	4.14	0.2115 (-5)	4.14	0.2118 (-5)	4.15
320	5000	0.8387 (-6)	4.07	0.8391 (-6)	4.07	0.8397 (-6)	4.07
512	5000	0.1237 (-6)	4.03	0.1237 (-6)	4.03	0.1238 (-6)	4.03
768	5000	0.2415 (-7)	4.01	0.2415 (-7)	4.01	0.2416 (-7)	4.01
1024	7500	0.7611 (-8)		0.7611 (-8)		0.7611 (-8)	

Table 4. Errors $E(t)$ and spatial rates of convergence for quintic splines ($r = 6$)

h^{-1}	k^{-1}	$t = 0.1$		$t = 0.5$		$t = 1.0$	
		$E(t)$	rate	$E(t)$	rate	$E(t)$	rate
96	2000	0.2131 (-4)	8.16	0.2126 (-4)	8.16	0.2143 (-4)	8.18
144	3000	0.7777 (-6)	7.12	0.7778 (-6)	7.12	0.7781 (-6)	7.12
192	5000	0.1002 (-6)	6.70	0.1002 (-6)	6.70	0.1002 (-6)	6.70
256	8000	0.1460 (-7)	6.45	0.1460 (-7)	6.45	0.1460 (-7)	6.45
320	10,000	0.3459 (-8)	6.25	0.3459 (-8)	6.25	0.3460 (-8)	6.25
512	25,000	0.1833 (-9)	6.11	0.1833 (-9)	6.04	0.1833 (-9)	6.07
768	22,500	0.1539 (-10)		0.1581 (-10)		0.1567 (-10)	

value problem with solitary-wave initial data up to $T = 1$ for various values of k . It was found that as the value of k decreases, the L_2 -error $E(T)$ ceases to decrease at a certain point because the temporal error becomes much smaller than the spatial error at which point their combined effect cannot be distinguished from the spatial error. It is thus hard to see the asymptotic rate of the temporal error. A way around this problem is now explained. For a fixed value of h , we made a reference calculation with a small value $k = k_{\text{ref}}$. We took $k_{\text{ref}} = \frac{1}{20}h$, a value well below the threshold of about $\frac{1}{3}h$ to $\frac{1}{6}h$ where $E(T)$ stabilized as a function of k . The approximate solution $U^m = U^m(h, k_{\text{ref}})$ determined by the reference simulation differs from the exact solution by an error that is almost purely from the spatial discretization. For the same values of h , we then define a modified error associated to values of k that are larger than k_{ref} , namely

$$E^*(t) = \|U^n(h, k) - U^m(h, k_{\text{ref}})\| / \|u_0\| \quad (4.12)$$

where $t = nk = mk_{\text{ref}}$. It transpires that for small values of k which are nevertheless considerably larger than k_{ref} , the expected temporal rate of convergence is visible because subtracting $U^m(h, k_{\text{ref}})$ from $U^n(h, k)$ essentially cancels the spatial error inherent in the latter approximation. The results of these comparisons

are shown in table 5 which refer to splines of order 3, 4 and 6, respectively. For each simulation, the tables show $E(T)$, $E^*(T)$ and the error $E(T)$ associated with the reference approximation $U^m(h, k_{\text{ref}})$ by means of which $E^*(T)$ is computed. The expected temporal rate of convergence $\sigma = 4$ emerges clearly from these experiments for all values of h and r tested. In addition, it does not appear that an upper bound on some quantity such as kh^{-1} is needed to insure stability of the scheme.

The next set of experiments reported here feature computing the approximate solution of (4.10) up to $T = 5$ in order to study various kinds of errors pertinent to the numerical approximation of waves and, also, to assess the effect of the number of outer and inner iterations on the accuracy of the method over longer temporal intervals.

To begin with, based on experiments not reported here, we concluded that the combination $\{J_{\text{out}} = 1, J_{\text{inn}} = 1\}$ was unstable. It also became evident that it is unnecessary to perform more than two outer iterations since no extra accuracy seems to be gained by further pursuing this aspect of the algorithm. Moreover, in either of the cases $J_{\text{out}} = 1$ or $J_{\text{out}} = 2$, the experiments with $J_{\text{inn}} = 2$ and $J_{\text{inn}} = 3$ gave essentially identical results. Hence, in what follows, attention will be restricted to the two cases $\{J_{\text{out}} = 1, J_{\text{inn}} = 2\}$ and $\{J_{\text{out}} = 2, J_{\text{inn}} = 2\}$. We studied the various errors associated with these two combinations in three runs with discretization parameters suitably chosen to yield errors $E(t)$ of magnitudes on the order of 10^{-1} , 10^{-3} and 10^{-5} , respectively.

In table 6, errors are shown at times $t_i = i$, $1 \leq i \leq 5$ for the methods corresponding to the two aforementioned combinations of J_{out} and J_{inn} , both run with parameters $r = 3$, $N = 44$ and $J = 500$ time steps on the temporal interval $[0, 5]$. These values were calculated to yield errors $E(t)$ of order 10^{-1} for $0 \leq t \leq 5$. For these runs, various measures of error are computed for the approximations to the solitary wave. In addition to the normalized L_2 -error, we also provide the L_2 -based *shape error*, the *phase error* and the *amplitude error*, quantities which are now defined. The shape error S^n is defined for each time step $n = 0, 1, \dots, J$ as follows. Fix n and consider the quantity

$$\xi^2(\tau) = \int_0^1 |u(x, \tau) - U^n(x)|^2 dx / \int_0^1 u^2(x, 0) dx$$

where $u(x, t)$ is given in (4.10b) and U^n is the computed solution at the n th time step. Let $\tau^* = \tau^*(n)$ denote the value of τ near nk where $\xi^2(\tau)$ takes its minimum value. If U^n resembles a solitary wave in shape, it follows that τ^* is well defined. Then $S^n = \xi^2(\tau^*)$ measures by how far the computed solution differs from the original solitary wave as regards its shape, as measured by the normalized L_2 -norm. The phase error P^n at any time step n with $0 \leq n \leq J$ is defined to be $nk - \tau^*(n)$. This quantity measures the error in the position at which the wave is located. The amplitude error A^n is defined as $(A - U_{\text{max}}^n)/A$ where A is the amplitude parameter in (4.10b) and U_{max}^n is the maximum value of $U^n(x)$.

In figure 1 we show $E(t)$ and the shape error as functions of time for the data in table 6. Table 7 and figure 2 show the analogous data for $r = 4$, $N = 96$, $J = 900$, parameters designed to yield an $E(t)$ of order 10^{-3} for $0 \leq t \leq 5$. Finally, table 8 and figure 3 correspond to $r = 6$, $N = 128$, $J = 2600$, parameters that yield an $E(t)$ whose order of magnitude is about 10^{-5} . Tables 6 and 7 and figures 1

Table 9. Invariants I_2 and I_3 for numerical schemes for the KdV equation corresponding to the parameters of tables 6–8

Data from table 6.

I_i	t	$J_{out} = 1, J_{inn} = 2$	$J_{out} = 2, J_{inn} = 2$
I_2	0.0	0.227276952065	0.227276952065
($\times 10^{-2}$)	5.0	0.225441094323	0.227276951121
I_3	0.0	0.30877046040	0.30877046040
($\times 10^{-3}$)	5.0	0.30408278723	0.30822810524

Data from table 7.

I_2	0.0	0.227365272650	0.227365272650
($\times 10^{-2}$)	5.0	0.227306893470	0.227365273577
I_3	0.0	0.31035264712	0.31035262165
($\times 10^{-3}$)	5.0	0.30408278723	0.30822810524

Data from table 8.

I_2	0.0	0.227365280110	0.227365280110
($\times 10^{-2}$)	5.0	0.227365275602	0.227365280110
I_3	0.0	0.31035360715	0.31035360715
($\times 10^{-3}$)	5.0	0.31035359689	0.31035360714

5. Numerical experiments: adaptive procedures, instability, and blow-up of solutions

In this section, one of the numerical schemes analysed and tested in §§ 3–4 is used as a tool to investigate some interesting aspects of the GKdV equations. We begin with a short discussion of the state of the theory that provides impetus for the present study.

The KdV equation itself is solvable by the inverse-scattering transform (cf. Ablowitz & Segur 1981) and consequently we understand a great deal about the solutions of the pure initial-value problems (1.1) or (1.2) in case $p = 1$. This is also true of the case $p = 2$, but for $p > 2$ the GKdV equation is apparently not integrable by an inverse-scattering transform (McLeod & Olver 1983). There are many, interesting lessons to be gleaned from the completely integrable cases $p = 1, 2$. For our purposes, the major point of interest is that the solitary-wave solutions introduced earlier play a distinguished role in the solution of the pure initial-value problems (1.1) or (1.2). In fact, for $p = 1$ or 2, a large class of initial data has the property that the solutions of (1.1) emanating therefrom resolve themselves into a finite sequence of independently propagating solitary waves and very little else. The residue after the solitary waves are accounted is termed a dispersive tail, a waveform composed of relatively high frequencies that slowly

spreads and decays in amplitude. Another, surprising property emerging from the inverse-scattering theory is the exact interaction of solitary waves, so leading to the term soliton for such special solitary waves. In this aspect, a solitary wave overtaking a smaller-amplitude solitary wave on account of its greater phase speed, emerges unscathed and leaves the smaller solitary wave likewise unscathed after the nonlinear interaction between the two. Although this property of exact interaction does not generally carry over to non-integrable equations, the resolution into solitary waves and the general importance of solitary waves continue to be guiding features of the long-time behavior of solutions of the initial-value problem for the GKdV equations. Indeed, the presentation of evidence in favour of this last assertion is one of the goals in sight here.

Because it is interesting in its own right, and because of the conviction enunciated above about the general importance of solitary waves, there has been a considerable theory developed concerned with the stability of these waveforms as solutions of the initial-value problem. The theory began with the paper of Benjamin (1972) which in turn spawned many refinements and extensions (e.g. Bona 1975; Bennett *et al.* 1983; Weinstein 1986, 1987, Albert *et al.* 1987; Grillakis *et al.* 1987; Bona *et al.* 1987; Bona & Sachs 1988; Souganidis & Strauss 1990; Albert & Bona 1991; Albert 1992; Pego & Weinstein 1992). The upshot of this theory as it applies to the GKdV equation is that, whatever the value of the phase speed of the solitary wave in question, it is stable if and only if $p < 4$.

The notion of stability to which the last statement refers is the following. Let $u_0 \in H^k$, where $k \geq 2$, be an initial datum and let u be the associated solution of (1.1). Suppose u_0 is near in L_2 to a particular solitary-wave solution ϕ of (1.1). Then ϕ is called *stable* if to any $\epsilon > 0$ there corresponds a $\delta > 0$ such that if $\|u_0 - \phi\| \leq \delta$, then

$$\inf_{y \in \mathbb{R}} \|u(\cdot, t) - \phi(\cdot + y)\| \leq \epsilon \quad (5.1)$$

for all $t \geq 0$. In the current context, this is just the usual notion of orbital stability. Notice that the quantity on the left-hand side of (5.1) is, up to a normalization, the continuous version of what in §4 was called the shape error.

An issue that appears to be intimately related to the question of stability of solitary waves is that of global existence of solutions of the initial-value problem. As stated earlier (see theorem 2.1), the initial-value problem (1.1) is known to always possess global solutions corresponding to Sobolev-classes of initial data exactly when $p < 4$.

Thus two questions emerge naturally from the current state of theory regarding (1.1) or (1.2). First, what happens to an unstable solitary wave? Second, in case $p \geq 4$, is (1.1) or (1.2) globally well posed or not? It is proposed to cast light on these two questions by use of our numerical scheme. Regarding the instability of solitary waves for $p \geq 4$, we are aided by an appreciation of some of the details in the work of Bona *et al.* (1987) which gives an indication of the direction in function space that produces instability. As for the issue of global existence, it was shown in Albert *et al.* (1988) that a solution u of (1.1) or (1.2) is global if and only if the solution remains bounded on bounded time intervals. (Indeed, even if u remains bounded in L_q on bounded time intervals for some $q > p - 2$, the same arguments will show u to be global.) Thus, evidence in favour of a global solution corresponding to a particular initial value is that it settles down to some sort of

Table 10. *Errors, U_{\max} and I_3 for the run of figure 4*

t	6	12	18
$E(t)$	0.244(-2)	0.779(-2)	0.373(-1)
shape error	0.212(-2)	0.417(-2)	0.957(-2)
phase error	0.130(-3)	-0.705(-3)	-0.384(-2)
U_{\max}	0.800	0.803	0.806
I_3	-0.274508236(-2)	-0.274508234(-2)	-0.274508231(-2)

bounded state, whereas if a solution is not to be global, then it must necessarily become unbounded.

As hinted earlier, our investigations indicate these two questions are related. It seems that the theoretically predicted instability manifests itself in the solitary wave giving way to a similarity solution that forms a singularity in finite time. This in turn yields a negative answer to the question of global existence. Indeed, indications are that even for initial data far removed from the branch of solitary waves, the solution derived therefrom resolves itself into the same similarity solution and ceases to exist in finite time.

In the process of examining the issues just discussed, it was found to be extremely useful to extend the work described in earlier sections by allowing for local spatial and temporal refinement in our numerical scheme.

Attention is now turned to a detailed description of our adaptive scheme and an interpretation of the outcome of our numerical experiments, including several concrete conjectures generated by our observations. In all cases the parameter η in (1.2a) was taken to be zero. The vast majority of the numerical experiments reported in this section were performed on a SUN Sparcstation 1 with a double precision, Fortran, variable-grid realization of the numerical scheme described earlier. In all the experiments reported in this section, we used as a base scheme the 2-stage Gauss-Legendre method ($q = 2$) with cubic splines ($r = 4$) and iteration numbers $J_{\text{out}} = 1$, $J_{\text{inn}} = 2$. All initial wave profiles were organized to be symmetric about the point $x^0 = \frac{1}{2}$.

Described first are experiments on the solitary-wave solution of (4.10a) given by (4.10b). The numerical scheme with constant spatial mesh length and constant time-step (the situation analysed in the preceding sections) seems to be adequate for describing solitary-wave solutions of (1.2) having small amplitude A , at least over time scales for which such solutions remain stable. For example, figure 4 shows the temporal evolution corresponding to solitary-wave initial data with parameters $p = 5$, $A = 0.8$, $c = 10^{-4}$, obtained with the uniform discretization parameters $h = 1/384$ and $k = 10^{-2}$. The profiles are plotted at $t = 0, 6, 12$ and 18.

In addition, in table 10 we show the normalized L_2 -error $E(t)$, the shape and phase errors (all defined in §4) as well as the amplitude U_{\max} and the invariant I_3 of the discrete solution for this run at the three times $t = 6, 12$ and 18. (The value of the approximation to I_3 at $t = 0$ was $-0.274508237 \times 10^{-2}$.)

It is evident that the uniform-mesh scheme was able, with these discretization

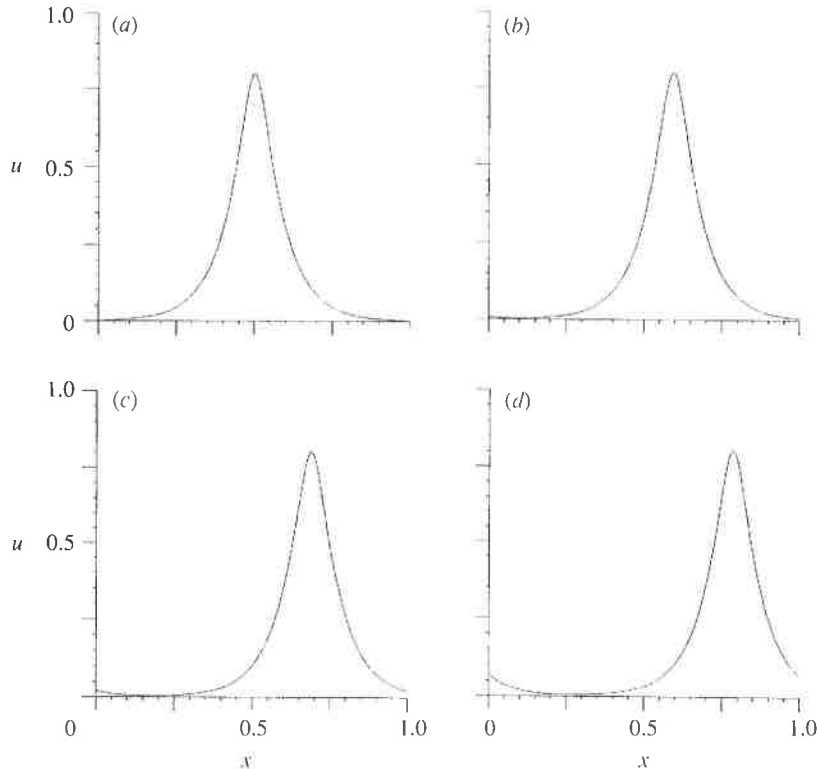


Figure 4. Numerical simulation of a solitary-wave solution, $p = 5$, $A = 0.8$, $\epsilon = 10^{-4}$ using a uniform mesh with $h = 1/384$, $k = 10^{-2}$. (a) $t = 0$, $u_{\max} = 0.800$; (b) $t = 6$, $u_{\max} = 0.799$; (c) $t = 12$, $u_{\max} = 0.802$; (d) $t = 18$, $u_{\max} = 0.806$.

parameters, to approximate the travelling wave quite satisfactorily. Moreover, there was no hint of a developing instability during this time period.

The situation was different when, with $p = 5$, the amplitude was increased to $A = 2$ and ϵ was taken to be 5×10^{-4} . The temporal step size was reduced to 2×10^{-4} while the spatial meshlength remained $1/384$. Graphical output from this run is depicted in figure 5 at the instants $t = 0, 0.04, 0.08$ and 0.1 .

The solitary wave rapidly lost stability, exhibiting a significant change in amplitude. The growth in amplitude in turn triggered what appeared to be a numerical instability, wherein the approximate solution began to break down by developing small oscillations due to dispersive pollution. For this particular experiment, the oscillations disappear if the spatial mesh length and the temporal step size are reduced. However, they reappear at a later time as the amplitude of the sharp peak increases. It became evident that tracking an unstable solution which quickly develops into a large-amplitude disturbance is difficult with a fixed space-time grid. But this experiment and others like it provided the first hint that the instability of the solitary-wave solutions of (1.2) for $p \geq 4$ may result in the formation of a singularity where the solution becomes unbounded at a single point. To better track the development of the instability and to increase confidence in the supposition that the solution becomes unbounded in finite time, we turned to an algorithm based on the 2-stage Gauss-Legendre method and cubic splines

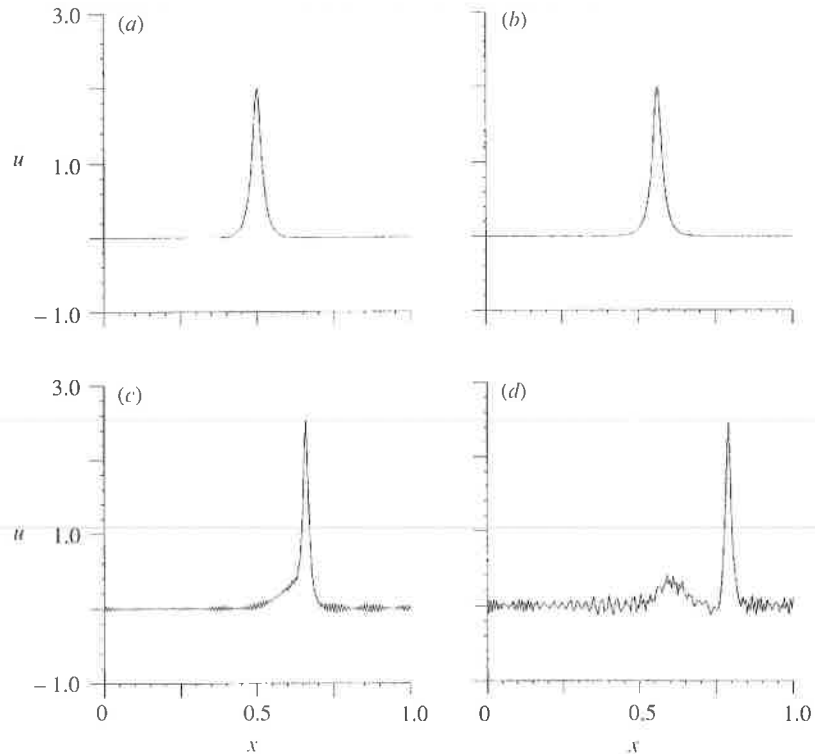


Figure 5. Numerical instability in the simulation of an unstable solitary-wave solution, $p = 5$, $A = 2$, $\epsilon = 5 \times 10^{-4}$, using a uniform mesh with $h = 1/384$, $k = 2 \times 10^{-4}$. (a) $t = 0.00$, $u_{\max} = 2.00$; (b) $t = 0.04$, $u_{\max} = 1.98$; (c) $t = 0.08$, $u_{\max} = 2.53$; (d) $t = 0.10$, $u_{\max} = 2.45$.

which can perform automatic grid refinement in both the spatial and temporal variables.

Note that the error analysis of §3 does not preclude changing the temporal stepsize k since all time-stepping schemes in the class considered are single-step. (Care should be exercised in interpolating starting values for the new time step and, of course, the various constraints appearing for example in theorem 3.1 should be taken into account.) However, the error estimates obtained in §3 do depend on the assumption of a uniform spatial mesh because of reliance on the approximation properties of the quasi-interpolant in the space of periodic splines. Based on our numerical experience, it appeared evident that this assumption would need to be relaxed if the problem of approximating well the apparent blow-up of solutions is to be tractable. Indeed, from the discrete conservation law (3.38) and the $L_\infty - L_2$ inverse inequality in (2.2), it follows that for $n \geq 0$,

$$\|U^n\|_\infty \leq ch^{-1/2}\|U^n\| = ch^{-1/2}\|U^0\|. \quad (5.2)$$

Hence the approximations $\{U^n(x)\}_{n \geq 0}$ cannot develop an arbitrarily high peak without h becoming arbitrarily small. For instance, if $\|U^0\|$ and c in (5.2) are of order one, say, then a modest peak of amplitude 10^3 cannot be attained unless h is about 10^{-6} . Both in terms of computational time and storage, it is not currently possible for us to sustain calculations on a uniform spatial grid with a million points.

Attention is now given to the aforementioned adaptive algorithm developed in response to the difficulties documented above. This algorithm and the corresponding computer code are geared towards approximating solutions of the initial-value problem that develop a single, infinite singularity at a point (x^*, t^*) for some $x^* \in [0, 1]$ at some finite time $t^* > 0$. The adaptive mechanism of the code consists of three main parts:

- (i) local refinement of the spatial grid,
- (ii) temporal step-size reduction, and
- (iii) spatial translation of the peak to a region with a finer grid.

Our spatial, local grid refinement is effected by occasional additions of even numbers of new nodes that are distributed evenly about the midpoint $x = 0.5$, but within successively smaller intervals. Since the task in view is to approximate wave profiles that travel to the right and apparently develop a single, very high peak, the solution is occasionally translated to the left and the peak centred near $x = 0.5$ to keep it in the region of highest density of nodes and away from regions of coarser mesh. Thus, in effect, we translate the solution to conform to the grid, which is being refined locally around a fixed point, rather than design a grid that moves with the peak and condenses around it. This technique proved to be far simpler to program than actually moving the nodes, but it lacks the generality of a fully spatially adaptive scheme. Nevertheless, this idea was quite effective when applied to the problems considered here.

In describing the adaptive procedure of spatial refinement, it is convenient to introduce some notation. At $t = 0$, the temporal integration is initiated with a uniform partition of the spatial interval $[0, 1]$ consisting of N mesh intervals of length $h_0 = 1/N$. At some later time, spatial refinement starts according to a criterion to be specified below. At a refinement stage, let NSPLIT stand for the number of times additional nodes have been introduced thus far and $h_* = h_{\text{NSPLIT}} = 2^{-\text{NSPLIT}}/N$ be the current, finest meshlength. Each time new nodes are added, NSPLIT increases by one and h_* is cut in half. At each refinement stage, a fixed, even number NADD of nodes is added, symmetrically and contiguously about the point $x^0 = \frac{1}{2}$. (After some experimentation, NADD was set to 36 except at the first refinement where it was given the value 72.) Then the interval Ω_* given by

$$\Omega_* = [0.5 - \text{NADD} \times h_*, 0.5 + \text{NADD} \times h_*]$$

is the current neighborhood of the midpoint $x^0 = 0.5$ to which the most recent new nodes have been added symmetrically about $x = 0.5$, and therefore it is the region with the finest grid (having a uniform meshlength h_*). Each time nodes are introduced, Ω_* is thereby cut in half. With this kind of system of spatial refinement, it is clear that the effect of the spatial translations in step (iii) above should be to insure that the peak of the numerical approximation lies in Ω_* . Keeping this notation in mind, we turn to the details of the steps (i)–(iii) of the adaptive refinement.

(i) *Local refinement of the spatial grid.* This is based on the $L_\infty - L_2$ inverse inequality (5.2). Let $U^n(x)$ be the current, fully discrete approximation, and compute

$$Z_2 = \left(\int_{\Omega_*} [U^n(x)]^2 dx \right)^{1/2}.$$

Estimate the max-norm of U^n by $Z_\infty = \max_{x \in Q} |U^n(x)|$, where Q denotes the set of all Gauss-quadrature abscissae in $[0,1]$ which are used to evaluate integrals. (A set of n_q Gauss points is used in every spatial mesh interval to ensure exact computation of integrals; e.g. for $p = 5$ and $r = 4$, $n_q = 11$.) Then, refine the mesh locally, as described previously, if

$$\frac{Z_\infty h_*^{1/2}}{c_* Z_2} > \text{TOL1}, \quad (5.3)$$

where $0 < \text{TOL1} < 1$ is an empirically chosen tolerance, usually taken to be equal to 0.2 or 0.1 in practice, and where the constant c_* is an estimate of the constant c appearing in (5.2). A reasonable approximation of c is the constant occurring in the $L_\infty - L_2$ inverse equality $|\chi|_\infty = c_* h^{-1/2} \|\chi\|$, where χ is the bell-shaped, cubic spline basis function with support on $[0,4h]$. Thus in (5.3) we took

$$c_* = \frac{\max_{[0,4h]} \chi(x)}{\left(\int_0^{4h} \chi^2(x) dx\right)^{1/2}} h^{1/2} = \left(\frac{151}{140}\right)^{1/2} \simeq 1.04.$$

(The exact value of c is greater than c_* and has an easily calculated, coarse upper bound of about 4.2. Hence a value of $\text{TOL1} \leq 0.2$ represents a conservative choice.)

If the inequality (5.3) holds at a certain stage in the calculations, then at that point the spatial mesh is locally refined by cutting h_* and Ω_* in half to give the numerical scheme a chance to approximate the peak better; in effect, allowing the right-hand side of (5.2) to grow so as not to inhibit the growth of the left-hand side. Note that since new nodes are added without shifting the old ones, the subspace S_{h_j} is imbedded in $S_{h_{j+1}}$, for all j , and the coefficients of a function $v \in S_{h_j}$ are simply recomputed to correspond to the new basis.

(ii) *Temporal stepsize reduction.* The temporal stepsize k is adjusted in an attempt to preserve accuracy in the fully discrete approximation of the third invariant (see (4.13))

$$I_3(v) = \int_0^1 [v^{p+2} - \frac{1}{2}(p+1)(p+2)\epsilon v_x^2] dx.$$

Given U^n , the fully discrete approximation of $u(\cdot, t^n)$, an estimate of U^{n+1} is computed by our single-step scheme using the previously available value of k . This estimate is accepted if

$$\frac{|I_3(U^{n+1}) - I_3(U^n)|}{\int_0^1 (U_x^{n+1})^2 dx} < \text{TOL2}, \quad (5.4)$$

where TOL2 is a small parameter, typically taken to be in the range 10^{-4} to 10^{-5} . If (5.3) is not satisfied, the time step is cut in half and the approximation to the solution $u(\cdot, t^{n+1})$ recomputed as U^{n+1} . The denominator in (5.4), one of the two terms comprising I_3 , plays a normalizing role. In fact, it was found that taking the denominator to be $|I_3(U^n)|$, say, thus imposing a maximum relative error tolerance on I_3 , was too stringent a restriction that typically resulted in cutting the time step too soon and so drastically that the numerical process could not even approach the blow-up point. Considerable experimentation indicated that normalizing the numerator in (5.4) by the square of the L_2 norm of U_x^{n+1}

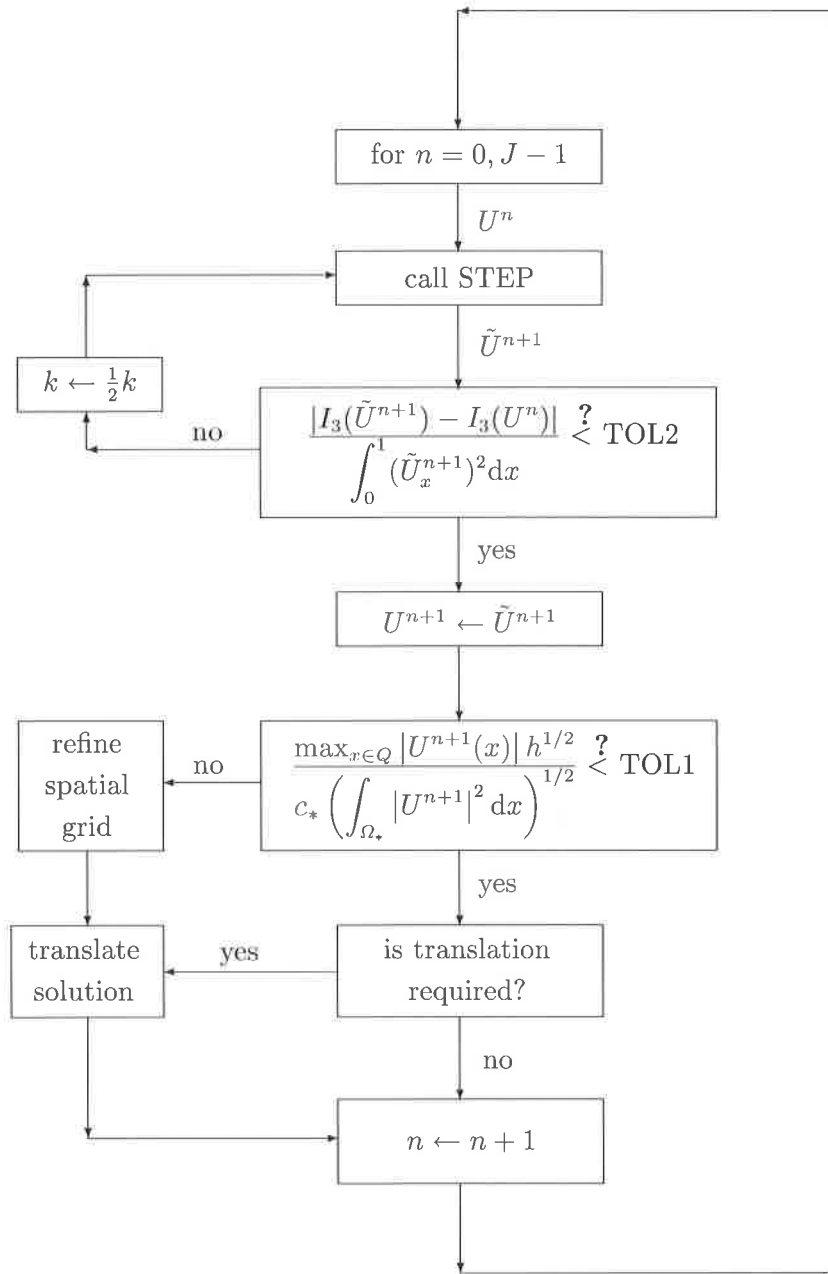


Diagram 1. Subprogram STEP

was an effective choice. This normalization coupled with a suitable choice of TOL2 generates a rule for cutting the time step at a rate which is sufficient for a satisfactory approximation of the solution even when the amplitude becomes large.

It should be noted that keeping I_3 under control is difficult in actual computations since it is the difference of two terms $\int_0^1 u^{p+2}$ and $\int_0^1 u_x^2$, both of which must

become large if the solution is to form a singularity. Our experience showed that refining the time step by imposing condition (5.4) on the fully discrete version of I_3 was helpful in avoiding deterioration in numerical accuracy as the solution approached what appears to be a blow-up time.

(iii) *Spatial translation of the peak to a finer grid region.* As mentioned previously, part of the idea of the adaptive scheme discussed here is to occasionally shift the numerical solution with the purpose of keeping the large function- and derivative-values within Ω_* , the region of the highest node density. This is accomplished in the following manner. Evaluate $\max_{x \in Q} |U^n(x)|$ and let y be the right-most point in Q (the set of Gauss abscissae) where the maximum is attained. If $y > \frac{1}{2}(1 + \text{NADD} \times h_*)$, translate U^n to the left by a distance $s = x_r - \frac{1}{2}$, where $[x_\ell, x_r]$ is the mesh interval containing y . In general the translated function $U^n(x - s)$ will not lie in S_h . Hence the translation $U^n(\cdot - s)$ is projected onto an element \hat{U}^n in S_h by requiring

$$(\hat{U}^n, \chi) = (U^n(\cdot - s), \chi) \quad \text{for all } \chi \in S_h.$$

The flowchart (diagram 1) summarizes the three steps of the adaptive mechanism and indicates the sequence in which they are implemented. In the chart, one full temporal step is performed by the subprogram STEP.

Having constructed a code with this adaptive mechanism in place, it is interesting to repeat numerical experiments such as the one whose results are depicted in figure 5 in which a relatively large-amplitude solitary wave was propagated. A collection of such experiments will be described below, which suggest that solitary-wave solutions are indeed unstable if $p \geq 4$, the instability probably being precipitated by truncation and roundoff errors in the representation of the initial data and the solution. To hasten the onset of instability it was convenient to use as initial data functions of the form

$$u_0(x) = \lambda A \operatorname{sech}^{2/p}[K(x - \frac{1}{2})], \quad (5.5)$$

where K is defined after (4.10), (with $\eta = 0$, $x^0 = \frac{1}{2}$) and where λ is a perturbation factor, usually taken to be either 1.05 or 1.01.

In a preliminary experiment we took $A = 2$, $p = 5$, $\epsilon = 5 \times 10^{-4}$ (the same parameters as those present in the run corresponding to figure 5) and $\lambda = 1.01$. Starting with initial, uniform-mesh parameters $h_0 = 1/192$, $k_0 = 10^{-3}$ and using $\text{TOL1} = 0.2$, $\text{TOL2} = 10^{-5}$ as tolerances in the adaptive procedure, the temporal evolution was that depicted in figure 6. It is worth note that the small-scale numerical oscillations are no longer in evidence. In this figure, the four plots are taken at four times when additional spatial refinement was called for, specifically when NSPLIT became 2, 4, 6 and 9, respectively. As the peak value U_{\max} increases, the vertical axis is rescaled so that the entire profile is shown. This has the effect of making the solution appear to be quite small everywhere except near the peak and the shelf trailing immediately behind it. Because of the translations that are part of our adaptive scheme, the peak is always kept near the midpoint of the interval. The tolerances chosen in the adaptive procedure enabled us to continue this run to the point where U_{\max} was about 2×10^5 , all the time maintaining a smooth, small-oscillation-free profile.

A closer look at the structure around the solution's peak as it continues to grow may be obtained by rescaling the horizontal axis as well as the vertical

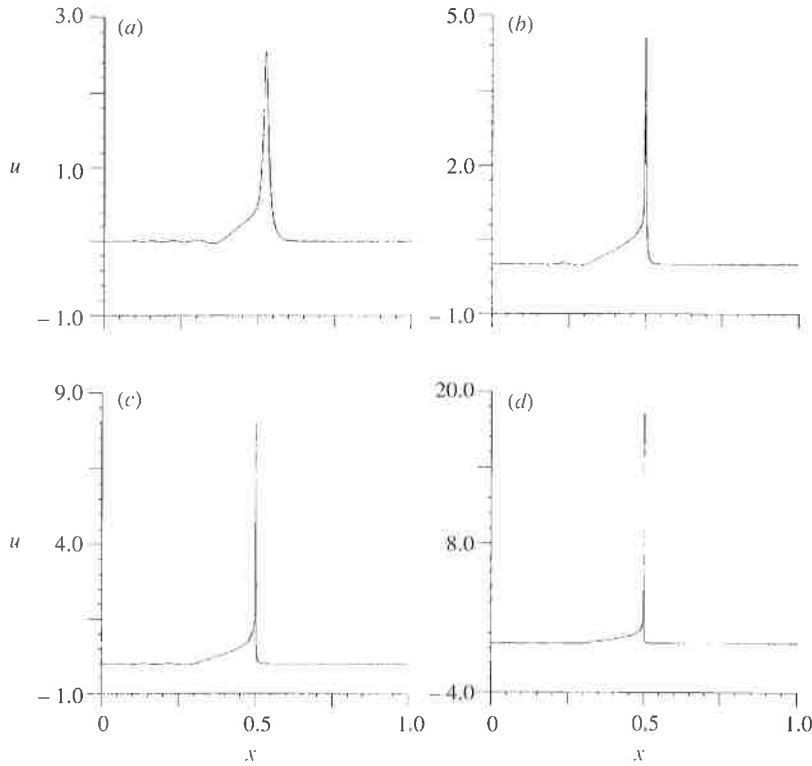


Figure 6. Numerical simulation of the instability of a solitary-wave solution, $p = 5$, $A = 2$, $\epsilon = 5 \times 10^{-4}$, $\lambda = 1.01$. Variable grid with $h_0 = 1/192$, $k_0 = 10^{-3}$, TOL1 = 0.2, TOL2 = 10^{-5} . (a) $t = 0.01975$, $u_{\max} = 2.55$; (b) $t = 0.02251$, $u_{\max} = 4.57$; (c) $t = 0.02254$, $u_{\max} = 8.02$; (d) $t = 0.02254$, $u_{\max} = 18.3$.

axis. This is done in figure 7, where, at four different times the solution has been translated by $-\frac{1}{2}$ so that the peak lies near zero, and then only that portion is plotted corresponding to an interval centred at zero and having the same length as the then current, fully refined interval Ω_* . These four plots were taken at times when NSPLIT = 10, 21, 29 and 40, respectively. By the final plot the local spatial and temporal mesh sizes had decreased to the point where $h \simeq 10^{-14}$ and $k \simeq 10^{-38}$, respectively. The corresponding amplitudes U_{\max} are indicated on the legends. This experiment provides strong evidence supporting the conjecture that, not only is the solitary-wave solution unstable, but the instability manifests itself as a single-point blow-up in finite time. Moreover, as the graphs in figure 7 illustrate, the blow-up appears to be of a similarity type. We shall return to this point presently.

To better understand the blow-up instability of solitary waves, a series of numerical experiments was performed aimed at estimating the rates with which various norms and semi-norms of the solution tend to infinity as t approaches the blow-up time t^* . Let $M(t)$ be a quantity of interest associated with a solution u and let $\rho > 0$ be its blow-up rate at t^* , which is to say it is presumed that $M(t) \sim c(t^* - t)^{-\rho}$ as $t \uparrow t^*$ for some nonzero constant c . If this supposition is valid, then in principle if the values of M are known at two distinct instants τ_1

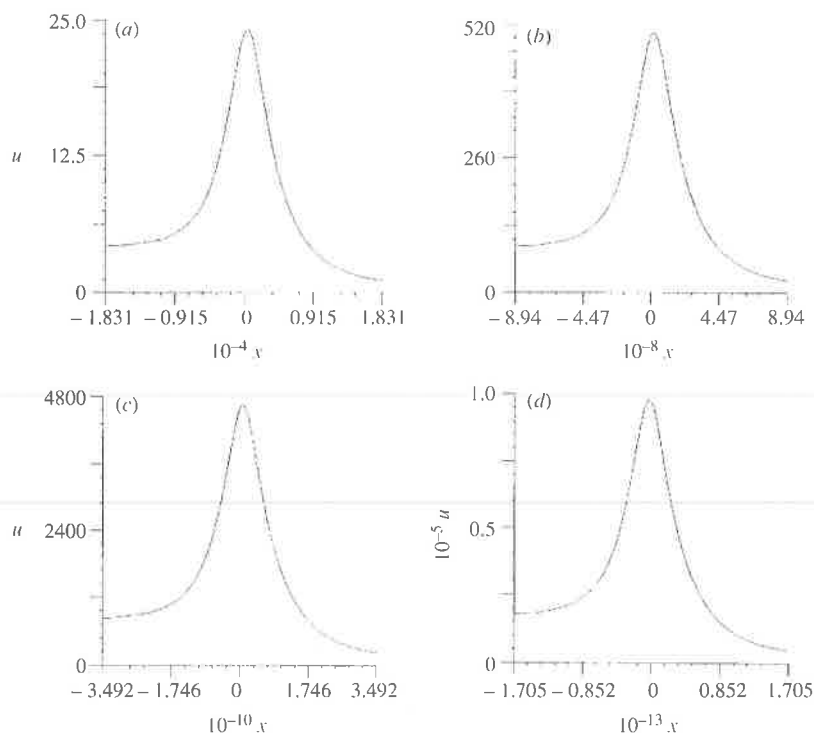


Figure 7. The solution of figure 6 near its peak, with both axes scaled and the x -axis translated. (a) $t = 0.02254$, $u_{\max} = 2.4 \times 10$; (b) $t = 0.02254$, $u_{\max} = 5.0 \times 10^2$; (c) $t = 0.02254$, $u_{\max} = 4.6 \times 10^3$; (d) $t = 0.02254$, $u_{\max} = 9.8 \times 10^4$.

and τ_2 near to, but less than t^* , the quantity ρ may be estimated as the ratio

$$\frac{\log(M(\tau_1)/M(\tau_2))}{\log((t^* - \tau_1)/(t^* - \tau_2))}. \quad (5.6)$$

Of course, in practice t^* is not known and must be estimated numerically. In addition, for an accurate determination of ρ one needs to compute all the quantities in (5.6) carefully to avoid loss of precision due to cancellation.

The following procedure appeared to be successful in determining the values of ρ corresponding to a number of interesting quantities. As the peak of the solution steepens, the code starts refining in space by locally cutting h as outlined previously. Let τ_i , $i = 1, 2, \dots, f$, be the time at which the i th spatial refinement occurs and let $\Delta\tau_i = \tau_i - \tau_{i-1}$, $2 \leq i \leq f$. We approximate the actual blow-up time t^* as the time of the final spatial refinement τ_f . The code itself terminates either when the maximum amplitude of the peak exceeds a specified ceiling or when the differences $\Delta\tau_i = \tau_i - \tau_{i-1}$ fall below a certain floor. Define the quantity s_i by $s_i = \tau_f - \tau_i$, $1 \leq i \leq f - 1$. Then, the rate ρ in (5.6) is approximated by the sequence of rates ρ_i given by

$$\rho_i = -\frac{\log(M(\tau_i)/M(\tau_{i+1}))}{\log(s_i/s_{i+1})}, \quad i = 1, 2, \dots, f - 2. \quad (5.7)$$

In the experiments reported here, the times τ_i are exceedingly close to τ_f for larger i . To avoid loss of accuracy due to subtractive cancellation in forming

Table 11. *Blow-up rates. Solitary wave, $p = 5$, $\epsilon = 5 \times 10^{-4}$, $\tau_f = 0.22543 \times 10^{-1}$, $f = 42$, $x^* = 0.61333$, $U_{\max} = 224,766$, $k_{\min} = 0.23 \times 10^{-40}$, $\Delta\tau_f = 0.16 \times 10^{-38}$, TOL1 = 0.2, TOL2 = 10^{-5}*

i	L_{p-1}	L_p	L_{p+1}	L_{p+2}	L_∞	$L_{2,D}$	$L_{\infty,D}$
5	0.5029(-1)	0.6683(-1)	0.7795(-1)	0.8590(-1)	0.1336	0.3008	0.4657
10	0.5047(-1)	0.6729(-1)	0.7853(-1)	0.8657(-1)	0.1348	0.3028	0.4731
15	0.4983(-1)	0.6647(-1)	0.7759(-1)	0.8554(-1)	0.1334	0.2992	0.4618
20	0.4989(-1)	0.6658(-1)	0.7773(-1)	0.8572(-1)	0.1338	0.2999	0.4690
25	0.5044(-1)	0.6728(-1)	0.7851(-1)	0.8654(-1)	0.1347	0.3029	0.4747
30	0.4974(-1)	0.6633(-1)	0.7741(-1)	0.8534(-1)	0.1329	0.2985	0.4685
35	0.5001(-1)	0.6672(-1)	0.7786(-1)	0.8583(-1)	0.1336	0.3004	0.4654

Table 12. *Blow-up rates. Solitary wave, $p = 5$, $\epsilon = 5 \times 10^{-4}$, $\tau_f = 0.22618 \times 10^{-1}$, $f = 44$, $x^* = 0.61333$, $U_{\max} = 307,834$, $k_{\min} = 0.15 \times 10^{-41}$, $\Delta\tau_f = 0.16 \times 10^{-39}$, TOL1 = 0.15, TOL2 = 2×10^{-5}*

i	L_{p-1}	L_p	L_{p+1}	L_{p+2}	L_∞	$L_{2,D}$	$L_{\infty,D}$
5	0.5035(-1)	0.6675(-1)	0.7779(-1)	0.8567(-1)	0.1328	0.2998	0.4681
10	0.5003(-1)	0.6662(-1)	0.7768(-1)	0.8558(-1)	0.1329	0.2995	0.4677
15	0.5000(-1)	0.6672(-1)	0.7789(-1)	0.8587(-1)	0.1339	0.3007	0.4698
20	0.5043(-1)	0.6727(-1)	0.7850(-1)	0.8654(-1)	0.1347	0.3027	0.4724
25	0.4982(-1)	0.6641(-1)	0.7745(-1)	0.8531(-1)	0.1324	0.2989	0.4605
30	0.5006(-1)	0.6681(-1)	0.7799(-1)	0.8600(-1)	0.1342	0.3011	0.4743
35	0.5027(-1)	0.6706(-1)	0.7828(-1)	0.8630(-1)	0.1342	0.3019	0.4655
40	0.5006(-1)	0.6679(-1)	0.7795(-1)	0.8593(-1)	0.1342	0.3014	0.4770

$\tau_f - \tau_i$, we compute s_{i+1} as the sum $s_{i+1} = \sum_{j=i+2}^f \Delta\tau_j$. (The quantities $\Delta\tau_j$ are easily accumulated as sums of a few successive values of the current time step. Typically, near a singularity the code appears on the average to cut about three times in time for every cut in space.) The denominator in (5.7) is then evaluated as $\log((s_{i+1} + \Delta\tau_{i+1})/s_{i+1})$.

Described now are the experiments and the blow-up rates that were calculated. For $p = 4, 5, 6$, and 7 we recorded the blow-up rates ρ_i of the L_m norms of the approximate solution U for $m = p - 1, p, p + 1, p + 2$ and ∞ and also the L_2 and L_∞ norms of U_x (shown in the tables under columns $L_{2,D}$ and $L_{\infty,D}$) at the times τ_i , usually every few i . Positive rates were obtained for all these quantities. Thus the experiments suggest that they blow up as $t \rightarrow t^*$.

In tables 11–14 are shown the blow-up rates that were obtained for solitary-wave solutions for $p = 5$, initial amplitude $A = 2$ and perturbation factor $\lambda = 1.01$. In tables 11–13 we took $\epsilon = 5 \times 10^{-4}$ and changed the parameters TOL1 and TOL2 occurring in the spatial and temporal refinement procedures, respectively. In the legends are recorded the final time τ_f , used as an approximation to the exact blow-up time, the index f corresponding to τ_f , the approximation to the

Table 17. *Blow-up rates. Perturbed solitary wave, $p = 4$, $\epsilon = 5 \times 10^{-4}$, $\tau_f = 0.59411 \times 10^{-1}$, $f = 10$, $x^* = 0.74118$, $U_{\max} = 26.56$, $k_{\min} = 0.76 \times 10^{-9}$, $\Delta\tau_f = 0.25 \times 10^{-6}$, TOL1 = 0.1, TOL2 = 10^{-5}*

i	L_{p-1}	L_p	L_{p+1}	L_{p+2}	L_∞	$L_{2,D}$	$L_{\infty,D}$
2	0.4990(-1)	0.8523(-1)	0.1048	0.1170	0.1652	0.3479	0.5501
3	0.5278(-1)	0.9052(-1)	0.1115	0.1247	0.1889	0.3714	0.5068
4	0.5435(-1)	0.9196(-1)	0.1124	0.1252	0.1870	0.3746	0.5701
5	0.5483(-1)	0.9069(-1)	0.1101	0.1225	0.1835	0.3673	0.5491
6	0.5958(-1)	0.9612(-1)	0.1161	0.1291	0.1939	0.3869	0.5796
7	0.6259(-1)	0.9918(-1)	0.1195	0.1328	0.1994	0.3990	0.6026
8	0.6407(-1)	0.1001	0.1204	0.1339	0.2014	0.4023	0.5981

We took $A = 2$, $p = 4$ and $\epsilon = 5 \times 10^{-4}$ in the calculations whose outcome is depicted in figure 8. Note that $u_0(x)$ is continuous but not differentiable at $x = \frac{1}{4}$ and at $x = \frac{3}{4}$; this aspect did not seem to have any significant effect on the computation. The initial value u_0 in (5.8) should not be thought of as a small perturbation to the solitary wave for $p = 4$ in the same sense as were the previous initial profiles (for $p \geq 5$). Rather, it is a datum obtained from the solitary wave by first adding a constant value which results in non-zero asymptotic values at $x = 0$ and $x = 1$, and then perturbing the result in a very special direction which in turn is cut off to preserve periodicity. Despite the more substantive nature of the perturbation than those seen heretofore, the solution that develops from u_0 appears to be dominated by travelling-wave behaviour for small time. However, as the perturbation is felt, the solution steepens and develops a thin spike like those seen for the cases $p \geq 5$. Following this leading peak is an almost horizontal shelf which develops more complex structure as the evolution continues. At about $t = 0.05941$ ($f = 10$) the leading peak had risen to a maximum value of about 26.56. Our numerical simulation appeared to lose accuracy thereafter. The rates of the supposed blow-up are recorded in table 17. They are not as convincing as those obtained earlier for the cases where $p > 4$, perhaps reflecting the difficulty the numerical procedures were experiencing with this borderline case.

It is worth noting that we tried a considerable range of perturbations of the solitary wave in the case $p = 4$ that seemed not to lead to blow-up. For example, we tried perturbing the solitary wave in the direction $1 - v \tanh(v)$ mollified by a weight function that brought the perturbed initial data rapidly and smoothly to zero at $x = 0$ and $x = 1$, but the resulting solution did not appear to form a singularity in finite time.

In a second set of experiments we computed the solution of the GKdV equation starting from an initial Gaussian profile

$$u_0(x) = \exp(-100(x - \frac{1}{2})^2), \quad (5.9)$$

taking at first $p = 5, 6$, with $\epsilon = 1.21 \times 10^{-4}$. (The calculations started with $h_0 = 1/384$, and $k_0 = 0.5 \times 10^{-3}$.) For $p = 5$ it was observed that the solution produced a solitary-type wave travelling to the right and a 'hump' that followed. After emerging, the solitary wave became unstable and rapidly formed a singularity

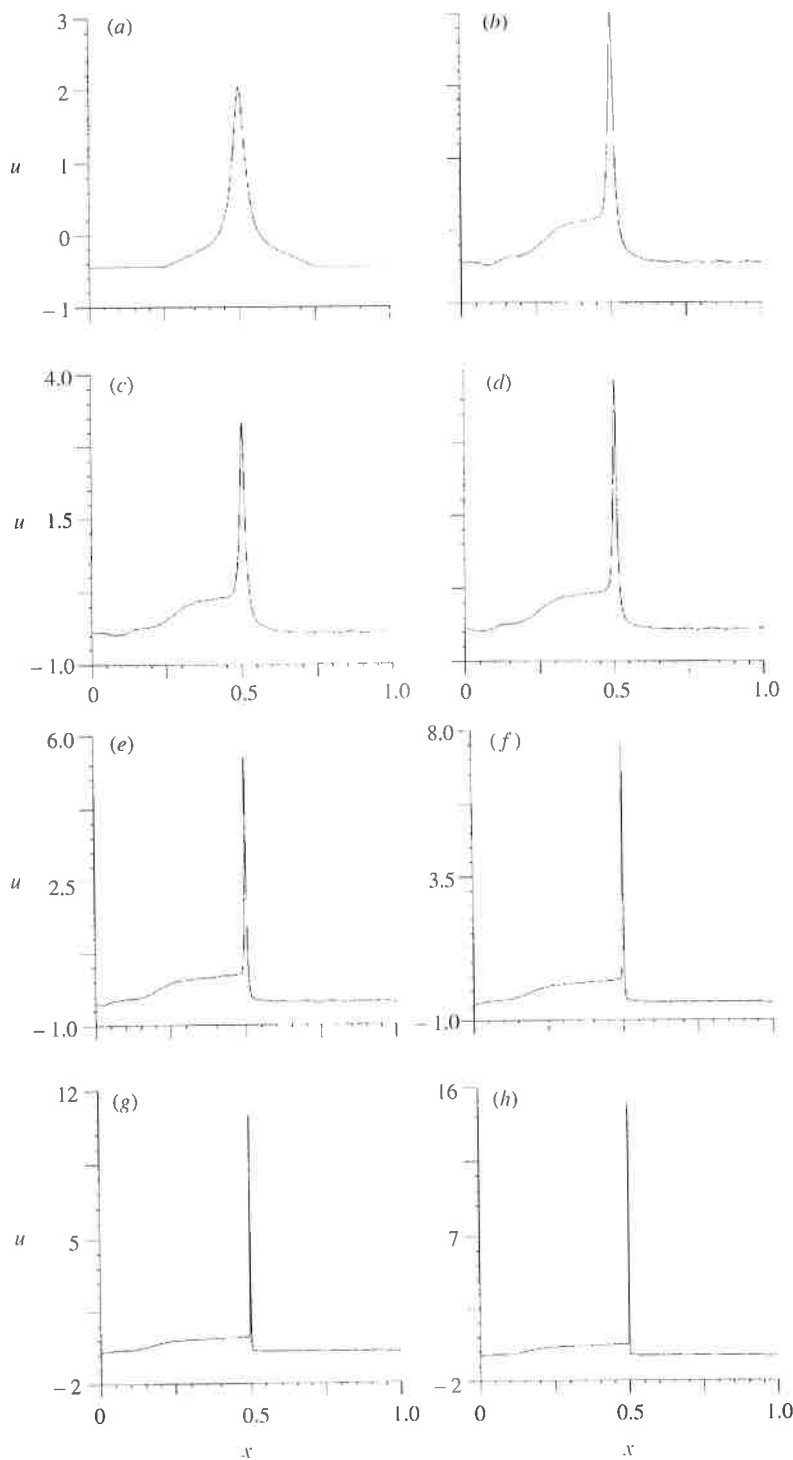


Figure 8. Blow-up of a perturbed solitary wave, $p = 4$. (Data corresponding to the values listed in table 17.) (a) $t = 0.0000$, $u_{\max} = 2.0$; (b) $t = 0.0542$, $u_{\max} = 3.1$; (c) $t = 0.0550$, $u_{\max} = 3.2$; (d) $t = 0.0578$, $u_{\max} = 3.8$; (e) $t = 0.0592$, $u_{\max} = 5.5$; (f) $t = 0.0594$, $u_{\max} = 7.7$; (g) $t = 0.0594$, $u_{\max} = 11$; (h) $t = 0.0594$, $u_{\max} = 15$.

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