MARCHUK IDENTITY-TYPE SECOND ORDER DIFFERENCE SCHEMES OF 2-D AND 3-D ELLIPTIC PROBLEMS WITH INTERSECTED INTERFACES

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Dedicated to Professor Bosko S. Jovanovic on the occasion of his sixtieth birthday

Abstract. This article presents second-order difference schemes of 2-D and 3-D elliptic problems with intersecting interfaces. The discretization is made using new Marchuk identities. It possesses the typical for the method advantages as conservatism, second-order accuracy even at low smoothness of the differential problem solution. The convergence and accuracy are discussed theoretically and experimentally. Numerical tests show the feasibility of the schemes.

1. INTRODUCTION

We consider the equation

\[ Lu := -\frac{\partial}{\partial x} \left( p(x,y) \frac{\partial u}{\partial x} \right) - \frac{\partial}{\partial y} \left( q(x,y) \frac{\partial u}{\partial y} \right) + r(x,y)u \]

\[ = f(x,y) + \delta(x-\xi)K_x(y) + \delta(y-\eta)K_y(x), \quad (x,y) \in \Omega \equiv (0,1) \times (0,1), \]
where \((\xi, \eta) \in \Omega\), \(\delta(.)\) is the Dirac-delta function. We assume that the functions \(p, q, K_x, K_y\) are piecewise continuous and

\[
p(x, y) \geq c_0 > 0, \quad q(x, y) \geq c_0 > 0 \quad \text{on} \quad \Omega.
\]

We shall solve (1) subjected with the Dirichlet boundary conditions

\[
u = g_j(s) \quad \text{on} \quad S_j, \quad j = w, s, e, n,
\]

where \(\partial \Omega = S = S_w \cup S_s \cup S_e \cup S_n\):

\[
S_w = \{(x, y) \in S : x = 0\}, \quad S_s = \{(x, y) \in S : y = 0\},
\]

\[
S_e = \{(x, y) \in S : x = 1\}, \quad S_n = \{(x, y) \in S : y = 1\},
\]

\(g_j(s)\) are functions defined on \(S_j\).

The equation (1) is equivalent to the following ones:

\[
Lu := f(x, y), \quad (x, y) \in \Omega \setminus \Gamma,
\]

\[
[u]_{\Gamma_x} \equiv u(\xi, y) - u(\xi, -y) = 0, \quad [u]_{\Gamma_y} \equiv u(x, \eta) - u(x, -\eta) = 0,
\]

\[
\left[p(x, y) \frac{\partial u}{\partial x}\right]_{\Gamma_x} = K_x(y), \quad \left[q(x, y) \frac{\partial u}{\partial y}\right]_{\Gamma_y} = K_y(x),
\]

where \(\Gamma_x = \{(x, y) : x = \xi, \ 0 < y < 1\}, \ \Gamma_y = \{(x, y) : 0 < x < 1, \ y = \eta\}\) and \(\Gamma = \Gamma_x \cup \Gamma_y\).

Numerical solutions of second-order elliptic equations are often encountered in modeling of processes in material sciences and fluid dynamics. This explains the great interest in the recent years to numerical methods for such problems [1]-[8], [10], [13], [15], [19], [19], [23].

Han [12] proposed an infinite element method for elliptic interface problems with interface consisting of straight lines. In [8], [13], [23] for problems with continuous fluxes (of type (1), (2) when \(K_x \equiv 0, \ K_y \equiv 0\)), finite volume schemes based on coupled discretization of fluxes, are derived and investigated, theoretically and numerically.

Ill’in [13] derived integro-balance approximations with high order of accuracy (up
to three) for elliptic problems with a line interface. He showed that for the third-order scheme the monotonicity of the difference equations system failed in the case of strongly discontinuous (or called "wild") coefficients \( p(x, y) \), \( q(x, y) \). At the end of his paper [13], Ill’ in remarked that the construction and convergence analysis of approximations to elliptic problems with self-intersected interfaces and Neumann boundary conditions are interesting and difficulties open questions.

The famous Marchuk integral identity is a balance equation over a finite number of control volumes [8]. Therefore, it is a modification of the finite volume method (FVM) which starts in the works of Samarskii [22]. In the recent years the FVM which is capable of producing accurate approximations of general triangular and quadrilateral grids [7]. FEM formulation of the approximation obtained by Marchuk identity was derived by Agoshkov [21].

In this paper we present a modification of the Marchuk identity method for construction of second-order difference approximation of problem (4)-(6). The paper is organized as follows. In Section 2, we present a discretization based on new Marchuk identities [21]. The convergence is discussed at assumptions for regularity of the differential problem solution. Section 4 contains a generalization of the 2-D results to the 3-D case. Numerical experiments in the last section support our claims.
2. CONSTRUCTION OF THE DIFFERENCE SCHEME

Let define the meshes:
\[
\tilde{\omega} = \omega_h \times \tilde{\omega}_k, \quad \omega = \tilde{\omega} \cap \Omega, \quad \sigma = \tilde{\omega} \setminus \omega,
\]
where
\[
\tilde{\omega}_h = \{x_0 = 0, \quad x_i = x_{i-1} + h_i, \quad i = 1, \ldots, N_1 - 1, \quad x_{N_1} = x_{N_1-1} + h = \xi, \quad x_{N_1+1} = \xi + h, \quad x_i = x_{i-1} + h_i, \quad i = N_1 + 2, \ldots, N, \quad x_N = 1\},
\]
\[
\tilde{\omega}_k = \{y_0 = 0, \quad y_j = y_{j-1} + k_j, \quad j = 1, \ldots, M_1 - 1, \quad y_{M_1} = y_{M_1-1} + h = \eta, \quad y_{M_1+1} = \eta + h, \quad y_j = y_{j-1} + k_j, \quad j = M_1 + 2, \ldots, M, \quad y_M = 1\}.
\]
Let \(V\) be a discrete function defined on \(\tilde{\omega}_{hk}\). By \(\|V\|_{\sigma_{hk}} = \max_{\sigma_{hk}} |V_{ij}|\), we denote the discrete maximum norm on \(\tilde{\omega}_{hk}\). The finite-difference operators are defined in standard manner by \(U(x, y)\):
\[
U_{\tilde{x}} = U_{\tilde{x},i} = (U(x_i, y_j) - U(x_{i-1}, y_j))/h_i, \quad U_{\tilde{x}} = U_{\tilde{x},i+1} = U_{\tilde{x},i},
\]
\[
U_{\tilde{y}} = U_{\tilde{y},j} = (U(x_i, y_j) - U(x_i, y_{j-1}))/k_j, \quad U_{\tilde{y}} = U_{\tilde{y},j+1} = U_{\tilde{y},j},
\]
\[
U_{\tilde{x}} = U_{\tilde{x},i} = (U(x_{i+1}, y_j) - U(x_i, y_j))/h_i, \quad h_i = \frac{1}{2}(h_i + h_{i+1}), \quad h_0 = \frac{h_1}{2}, \quad h_N = \frac{h_N}{2},
\]
\[
U_{\tilde{y}} = U_{\tilde{y},j} = (U(x_i, y_{j+1}) - U(x_i, y_j))/k_j, \quad \bar{k}_j = \frac{1}{2}(k_j + k_{j+1}), \quad \bar{k}_0 = \frac{k_1}{2}, \quad \bar{k}_N = \frac{k_M}{2},
\]
\[
U_{\tilde{x} \tilde{x}} = U_{\tilde{x} \tilde{x},ij} = \frac{1}{h_i}(U_{\tilde{x},i} - U_{\tilde{x},i}), \quad U_{\tilde{y} \tilde{y}} = U_{\tilde{y} \tilde{y},ij} = \frac{1}{k_j}(U_{\tilde{y},j} - U_{\tilde{y},j}).
\]
Here \(V_{ij}\) is any discrete function. Note that when it is clear that \(u(x, y)\) is a continuous function, we shall sometimes use the notation \(u_{ij} := u(x_i, y_j)\), while when it is clear that \(V_{ij}\) is a discrete function, we shall sometimes use the notation \(V(x_i, y_j) := V_{ij}\).

Let \(g(x, y)\) is a piecewise continuous function define in \(\Omega\).
\[
g_{\tilde{x}} = g_{\tilde{x},i}(y) = \frac{h_i g(x_i, y) + h_{i+1} g(x_{i+1}, y)}{h_i + h_{i+1}},
\]
\[
g_{\tilde{y}} = g_{\tilde{y},j}(x) = \frac{k_j g(x, y_j) + k_{j+1} g(x, y_{j+1})}{k_j + k_{j+1}},
\]
\[
g_{\tilde{x} \tilde{y}} = g_{\tilde{x} \tilde{y},ij} = (g_{\tilde{x},i})_{\tilde{y},j} = (g_{\tilde{y},j})_{\tilde{x},i}.
\]
If \(h_i = h_{i+1}\), then \(g_{\tilde{x}} = \{g\}_{x_i}\). If \(k_j = k_{j+1}\), then \(g_{\tilde{y}} = \{g\}_{y_j}\).
First we explain our idea for construction of the difference scheme to 1-d elliptic problem. Setting in (1) \(p(x, y) = p(x), \ q(x, y) = 0, \ r(x, y) = r(x), \ f(x, y) = f(x)\), we have:

\[
w(x) = p(x) \frac{du}{dx}, \quad -\frac{dw}{dx} + r(x)u = f(x), \ x \in (0, \xi) \cup (\xi, 1),
\]

\[[u]_{\xi} = 0, \ [w]_{\xi} = K. \tag{7} \tag{8}\]

Integrating the left equality in (7) first on \((x_{i-1}, x_i)\) and next on \((x_i, x_{i+1})\) and subtracting the results, we get

\[-\frac{1}{h_i} \left( \frac{u_{i+1} - u_i}{\xi_i(x_i)} - \frac{u_i - u_{i-1}}{\xi_i(x_i)} \right) = -\frac{1}{h_i} [w]_{x_i} - \frac{1}{h_i} \left( \int_{x_{i-1}}^{x_i} \frac{dw}{dx} \frac{\xi_i(x)}{\xi_i(x_i)} \, dx + \int_{x_i}^{x_{i+1}} \frac{dw}{dx} \frac{\xi_i(x)}{\xi_i(x_i)} \, dx \right) \tag{9}\]

where

\[
\xi_i(x) = \begin{cases} \int_{x_{i-1}}^{x_i} \frac{dt}{p(t)}, & x_{i-1} \leq x < x_i, \\ \int_{x_i}^{x_{i+1}} \frac{dt}{p(t)}, & x < x \leq x_{i+1}, \\ 0, & x \notin [x_{i-1}, x_{i+1}]. \end{cases}
\]

An application of the trapezoidal numerical integration with accuracy \(O(h_i^2)\) leads to the equality:

\[
\frac{h_i}{h_i + h_{i+1}} X_1 + \frac{h_{i+1}}{h_i + h_{i+1}} X_2 = \frac{1}{h_i} \left( \frac{u_{i+1} - u_i}{\xi_i(x_i)} - \frac{u_i - u_{i-1}}{\xi_i(x_i)} \right) - \frac{1}{h_i} [w]_{x_i} + O(h_i^2),
\]

where

\[
X_1 = \frac{dw}{dx}(x_i-) = r(x_i-)u_i - f(x_i-), \quad X_2 = \frac{dw}{dx}(x_i+ = 0) = r(x_i+)u_i - f(x_i+).
\]

Considering the last three relations as a system of three algebraic equations for two unknowns \(X_1, X_2\), we find:

\[-\frac{1}{h_i} \left( \frac{u_{i+1} - u_i}{\xi_i(x_i)} - \frac{u_i - u_{i-1}}{\xi_i(x_i)} \right) + \frac{h_i r(x_i-) + h_{i+1} r(x_i+) u_i}{h_i + h_{i+1}} u_i = \frac{h_i f(x_i-) + h_{i+1} f(x_i+) u_i}{h_i + h_{i+1}} - \frac{1}{h_i} [w]_{x_i} + O(h_i^2),
\]

where \([w]_{x_i} = 0\) for \(x_i \neq \xi\) and \([w]_{\xi} = K\). From here we get the difference scheme

\[-\left( \frac{1}{\xi(x)} U_\xi \right) \bar{r}_{\xi} u = f_{\xi} - \frac{1}{h_i} [w]_{x_i}. \tag{10}\]
Now we turn to the two-dimensional case. For $1 < i < N - 1, 1 < j < M - 1$ we introduce the functions

\[
\xi_i(x, y) = \begin{cases} \int_{x_{i-1}}^{x_i} \frac{dt}{p(t, y)}, & x_{i-1} \leq x < x_i, \\ \int_{x}^{x_{i+1}} \frac{dt}{p(t, y)}, & x < x \leq x_{i+1}, \\ 0, & x \notin [x_{i-1}, x_{i+1}], \end{cases}
\]

\[
\eta_j(x, y) = \begin{cases} \int_{y_j}^{y_{j+1}} \frac{ds}{q(x, s)}, & y_j \leq y < y_{j+1}, \\ \int_{y_j-1}^{y_j} \frac{ds}{q(x, s)}, & y < y_j \leq y_{j+1}, \\ 0, & y \notin [y_{j-1}, y_{j+1}]. \end{cases}
\]

and the flows $w_1(x, y) = p(x, y) \frac{\partial u}{\partial x}, w_2(x, y) = q(x, y) \frac{\partial u}{\partial y}$.

Also, we will use the functions:

\[
\varphi_i(y) = \frac{1}{h_i} \left( \frac{u_{i+1}(y) - u_i(y)}{\xi_i(x_i+, y)} - \frac{u_i(y) - u_{i-1}(y)}{\xi_i(x_i-, y)} \right) = \frac{1}{h_i} \left[ w_1 \right]_{x_i},
\]

\[
\psi_j(x) = \frac{1}{k_j} \left( \frac{u_{j+1}(x) - u_j(x)}{\eta_j(x, y_j+)} - \frac{u_j(x) - u_{j-1}(x)}{\eta_j(x, y_j-)} \right) = \frac{1}{k_j} \left[ w_2 \right]_{y_j}.
\]

Following the procedure described for the 1-d case, we find

\[
\varphi_i(y_j) = \frac{1}{h_i} \left[ w_1 \right]_{x_i}(y_j) + \frac{1}{h_i} \left( \frac{h_i \frac{dw_1}{dx}(x_i-, y_j) + \frac{h_{i+1} \frac{dw_1}{dx}(x_i+, y_j)}{2}}{2} \right) + O(h_i^2),
\]

\[
\psi_j(x_i) = \frac{1}{k_j} \left[ w_2 \right]_{y_j}(x_i) + \frac{1}{k_j} \left( \frac{k_j \frac{dw_2}{dy}(x_i, y_j-) + \frac{k_{j+1} \frac{dw_2}{dy}(x_i, y_j+)}{2}}{2} \right) + O(k_j^2).
\]

Setting

\[
\frac{dw_1}{dx}(x_i-, y_j-) = X_1, \quad \frac{dw_2}{dy}(x_i-, y_j-) = Y_1, \quad \frac{dw_1}{dx}(x_i+, y_j-) = X_2, \quad \frac{dw_2}{dy}(x_i+, y_j-) = Y_2,
\]

\[
\frac{dw_1}{dx}(x_i+, y_j+) = X_3, \quad \frac{dw_2}{dy}(x_i+, y_j+) = Y_3, \quad \frac{dw_1}{dx}(x_i-, y_j+) = X_4, \quad \frac{dw_2}{dy}(x_i-, y_j+) = Y_4.
\]

we obtain from (1), (11-12) the linear system of algebraic equations for the unknowns $X_i, Y_i, i = 1, 2, 3, 4$:

\[
X_1 + Y_1 = (ru - f)(x_i-, y_j-), \quad X_2 + Y_2 = (ru - f)(x_i+, y_j-),
\]
\[ X_2 + Y_3 = (ru - f)(x_i, y_j), \quad X_4 + Y_4 = (ru - f)(x_i, y_j), \]

\[ h_i X_1 + h_{i+1} X_2 = -2[w_1]_{x_i} (y_j) + (h_i + h_{i+1}) \varphi_i (y_j) + O(h_i^3), \]

\[ h_i X_4 + h_{i+1} X_3 = -2[w_1]_{x_i} (y_j) + (h_i + h_{i+1}) \varphi_i (y_j) + O(h_i^3), \]

\[ k_j Y_1 + k_{j+1} Y_4 = -2[w_2]_{y_j} (x_i) + (k_j + k_{j+1}) \psi_j (x_i) + O(k_j^3), \]

\[ k_j Y_2 + k_{j+1} Y_3 = -2[w_2]_{y_j} (x_i) + (k_j + k_{j+1}) \psi_j (x_i) + O(k_j^3). \]

Eliminating \( X_i, Y_i, i = 1, 2, 3, 4 \) we find the approximation in the mesh point \((x_i, y_j)\) of the equation (1):

\[
- \frac{1}{2h_i k_j} \left[ \left( \frac{k_j}{\xi_i(x_i, y_j)} + \frac{k_{j+1}}{\xi_i(x_i, y_j)} \right) (u_{i+1j} - u_{ij}) \right. \\
- \left( \frac{k_j}{\eta_j(x_i, y_j)} + \frac{k_{j+1}}{\eta_j(x_i, y_j)} \right) (u_{ij} - u_{i-1j}) \\
+ \left( \frac{h_i}{\eta_j(x_i, y_j)} + \frac{h_{i+1}}{\eta_j(x_i, y_j)} \right) (u_{ij+1} - u_{ij}) \\
- \left( \frac{h_i}{\eta_j(x_i, y_j)} + \frac{h_{i+1}}{\eta_j(x_i, y_j)} \right) (u_{ij} - u_{ij-1}) \\
+ \frac{h_j k_j r(x_i, y_j) + h_{i+1} k_j r(x_i, y_j) + h_i k_{j+1} r(x_i, y_j) + h_i k_{j+1} r(x_i, y_j)}{(h_i + h_{i+1})(k_j + k_{j+1})} u_{ij}
\]

\[
= \frac{h_j k_j f(x_i, y_j) + h_{i+1} k_j f(x_i, y_j) + h_i k_{j+1} f(x_i, y_j) + h_i k_{j+1} f(x_i, y_j)}{(h_i + h_{i+1})(k_j + k_{j+1})} u_{ij}
\]

\[
- \frac{k_j[w_1]_{x_i}(y_j) + k_{j+1}[w_1]_{x_i}(y_j)}{h_i(k_j + k_{j+1})} - \frac{h_i[w_2]_{y_j}(x_i) + h_{i+1}[w_2]_{y_j}(x_i)}{k_j(h_i + h_{i+1})} + O(h_i^2 + k_j^2).
\]

From here we get the difference scheme

\[
- \left( \frac{1}{\xi(x, y)} U_{x\tilde{y}} \right)_{\tilde{x}\tilde{y}} - \left( \frac{1}{\eta(x, y)} U_{\tilde{y}\tilde{x}} \right)_{\tilde{y}\tilde{x}} + r_{\tilde{x}\tilde{y}} u = f_{\tilde{x}\tilde{y}} - \frac{1}{h_i} ([w_1]_{x_i})_{\tilde{y}} - \frac{1}{k_j} ([w_2]_{y_j})_{\tilde{x}}, \quad (13)
\]

where \([w_1]_{x_i} = 0\) for \(x_i \neq \xi\) and \([w_1]_{\xi} = K_x(y)\), \([w_2]_{y_j} = 0\) for \(y_j \neq \eta\) and \([w_2]_{\eta} = K_y(x)\).
3. CONVERGENCE

Let introduce the scalar products and the corresponding norms:

\[
(U, V)_\omega = \sum_{i=0}^{N} \sum_{j=0}^{M} h_i k_j (U\mathcal{V})_{\bar{x}_i \bar{y}_j}, \quad \|U\|_0^2 = (U, U)_\omega,
\]

\[
(U, V)_\omega = \sum_{i=1}^{N-1} \sum_{j=1}^{M-1} h_i k_j (U\mathcal{V})_{\bar{x}_i \bar{y}_j},
\]

\[
(U, V)_{\tilde{\omega}_1 \times \tilde{\omega}_2} = \sum_{i=1}^{N} \sum_{j=0}^{M} h_i k_j (U\mathcal{V})_{\bar{y}_j}, \quad \|U\bar{z}\|_0^2 = (U\bar{z}, U\bar{z})_{\tilde{\omega}_1 \times \tilde{\omega}_2},
\]

\[
(U, V)_{\tilde{\omega}_1 \times \tilde{\omega}_2^+} = \sum_{i=1}^{N} \sum_{j=1}^{M} h_i k_j (U\mathcal{V})_{\bar{x}_i j}, \quad \|U\bar{y}\|_0^2 = (U\bar{y}, U\bar{y})_{\tilde{\omega}_1 \times \tilde{\omega}_2^+},
\]

\[
(U, V)_{\tilde{\omega}_2^+ \times \tilde{\omega}_2^+} = \sum_{i=1}^{N} \sum_{j=1}^{M} h_i k_j (U\mathcal{V})_{i j},
\]

\[
\|\nabla U\|_0^2 = \|U\bar{z}\|_0^2 + \|U\bar{y}\|_0^2, \quad \|U\|_1^2 = \|U\|_0^2 + \|\nabla U\|_0^2,
\]

where \(\tilde{\omega}_1 = \tilde{\omega}_h, \tilde{\omega}_2 = \tilde{\omega}_k, \tilde{\omega} = \tilde{\omega}_1 \times \tilde{\omega}_2, \sigma = \partial \Omega \cap \tilde{\omega}.

It is well known that the rate of convergence of the difference schemes essentially depends on the smoothness of the differential problem solution [9]. A corresponding treatment for problem (1)-(3) is beyond the scope of this paper and we will explain this on the following example of R.B. Kellog [16]. Let \(\Omega_i = \{x \in \Omega: \frac{(i-1)\pi}{2} < \varphi < \frac{i\pi}{2}, \quad 1 \leq i \leq 4\}\), see Fig. 1, where \((r, \varphi)\) are polar coordinates. We consider (4)-(6), (1)-(3) in case of piecwise constant coefficients, Fig.1, and zero singular sources \(K_x \equiv K_y \equiv 0\) with zero Dirichlet conditions \(g_j \equiv 0, j = w, s, e, n\). Then every weak solution \(u \in W_2^2(\Omega)\) of (4)-(6), (1)-(3) admits the following asymptotic expansion near the intersection interface point \(I\) [17].

\[
\eta^I u = \eta^I u_{reg} + \eta^I \sum_{\alpha \in (0,1)} C_\alpha r^\alpha u_\alpha(\varphi)
\]

Here, \(\eta^I\) is a cut-off function with respect \(I\) (see Fig. 1.a) and \(\eta^I u_{reg}|_{\Omega_i} \in W^{2,2}(\Omega_i)\). The sum extends over the eigenvalues \(\alpha\) of related eigenvalue problem and functions
285

\( v_\alpha \) are the corresponding eigenfunctions. The regularity of \( u \) is now given by the smallest eigenvalue \( \alpha_{\min} \) in the interval \((0, 1)\) [17]: for every \( \varepsilon > 0 \)

\[
\eta f u |_{\Omega_i} \in W^{1+\alpha_{\min} - \varepsilon, 2}(\Omega_i).
\]

For the special domain \( \Omega \) introduced above and choice \( p_1 = p_3 = 1 \) and \( p_2 = p_4 = \rho > 0 \), it is shown [17] that \( \alpha \in (0, 1) \) is exponent for the expansion [17] if and only if

\[
\cos(\alpha \pi) = 1 - \frac{8\rho}{(1 + \rho)^2}.
\]

It follows from this relation that \( \alpha_{\min} \to 0 \) as \( \rho \to 0 \) or \( \rho \to \infty \) and therefore the regularity of a weak solution can be arbitrary low, i.e. \( u |_{\Omega_i} \) is from \( W^{1+\varepsilon}_2 \), \( \varepsilon > 0 \) small. This example shows that one can not guarantee a regularity of weak solution in a space \( W^{1+m}_2(\Omega_i) \) for fixed \( m > 0 \) without any further assumptions on the coefficients \( p, q, r \), and the right hand side \( K_x, K_y, f \) and the boundary condition function \( g \).

Results in this direction for the case of one line interface, i.e. \( K_y \equiv 0 \) are obtained in [11].

**Theorem 1.** Suppose that for the solution of the problem (4)-(6) \( u \in C(\bar{\Omega}) \)

\[
\bigcap (\bigcap_{s=1}^4 C^{4+\alpha}(\bar{\Omega}_s)) \cap C^{3+\alpha}(\overline{\Omega_1} \cup \overline{\Omega_3}) \cap C^{3+\alpha}(\overline{\Omega_2} \cup \overline{\Omega_4}) \cap C^{3+\alpha}(\overline{\Omega_5} \cup \overline{\Omega_4}).
\]

Then the truncation error of the scheme (13) is of order one. The problem

\[
\Lambda U = -(pU_x)_{x,y} - (qU_y)_{y,x} + r_{x,y}U = \varphi, \; U|_{\sigma} = 0 \quad (14)
\]

has unique solution that satisfies the estimate

\[
\|U\|_1 \leq C\|\varphi\|_{-1},
\]

where

\[
\|\Psi\|_{-1} = \sup_{v|_{\gamma}=0} \frac{|(\Psi, v)_w|}{\|v\|_1}.
\]

**Theorem 2.** Suppose that the assumptions for smoothness in Theorem 1 are fulfilled. Then for the error \( z_{ij} = U_{ij} - u(x_i, y_j) \) of the difference scheme (13) the estimate holds

\[
\|z\|_1 \leq C (\|h^2\|_0 + \|k^2\|_0).
\]

(15)
4. 3D INTERFACE PROBLEM

The results, obtained in the previous sections for 2-D problems can be generalized to the 3-D case. Now we turn to the three-dimensional case. We consider the equation

\[ Lu := -\frac{\partial}{\partial x} \left( p(x,y,z) \frac{\partial u}{\partial x} \right) - \frac{\partial}{\partial y} \left( q(x,y,z) \frac{\partial u}{\partial y} \right) - \frac{\partial}{\partial z} \left( r(x,y,z) \frac{\partial u}{\partial z} \right) + s(x,y,z) \]

\[ = f(x,y,z) + \delta(x-\xi)K_{x,z}(y) + \delta(y-\eta)K_{y}(x,z) + \delta(z-\zeta)K_{z}(x,y), \quad (x,y,z) \in \Omega \equiv (0,1)^3, \]

where \((\xi,\eta,\zeta) \in \Omega, \delta(.)\) is the Dirac-delta function. We assume that the functions \(p, q, K_x, K_y, K_z\) are piecewise continuous and

\[ p(x,y,z), q(x,y,z), r(x,y,z) \geq c_0 > 0, \quad s(x,y,z) \geq c_0 > 0 \text{ on } \overline{\Omega}. \]  

We shall solve (16) subjected with the Dirichlet boundary conditions

\[ u|_{\partial \Omega} = g(x,y,z). \]

The equation (16) is equivalent to the following ones:

\[ Lu := f(x,y,z), \quad (x,y,z) \in \Omega \setminus \Gamma, \]

\[ [u]_{\Gamma_x} \equiv u(\xi+, y, z) - u(\xi-, y, z) = 0, \]

\[ [u]_{\Gamma_y} \equiv u(x, \eta+, z) - u(x, \eta-, z) = 0, \]

\[ [u]_{\Gamma_z} \equiv u(x, y, \zeta+) - u(x, y, \zeta-, z) = 0, \]

\[ \left[ \begin{array}{c} p(x,y,z) \frac{\partial u}{\partial x} \end{array} \right]_{\Gamma_x} = K_x(y,z), \]

\[ \left[ \begin{array}{c} q(x,y,z) \frac{\partial u}{\partial y} \end{array} \right]_{\Gamma_y} = K_y(x,z), \]

\[ \left[ \begin{array}{c} r(x,y,z) \frac{\partial u}{\partial z} \end{array} \right]_{\Gamma_z} = K_z(x,y), \]
where $\Gamma_x = \{(x, y, z); 
\ x = \xi, 
\ 0 < y < 1, 
\ 0 < z < 1, \}$, $\Gamma_y = \{(x, y, z); 
\ 0 < x < 1, 
\ y = \eta, 
\ 0 < z < 1, \}$, $\Gamma_z = \{(x, y, z); 
\ 0 < x < 1, 
\ 0 < y < 1, 
\ z = \zeta, \}$, $\Gamma = \Gamma_x \cup \Gamma_y \cup \Gamma_z$.

We discretize on the mesh

$$\tilde{\omega} = \tilde{\omega}_h \times \tilde{\omega}_k \times \tilde{\omega}_l, \ \omega = \tilde{\omega} \cap \Omega, \ \sigma = \tilde{\omega} \setminus \omega,$$

where $\tilde{\omega}_h$, $\tilde{\omega}_k$ were defined in Section 2 and

$$\tilde{\omega}_l = \{z_0 = 0, \ z_l = z_{l-1} + t_l, \ l = 1, \ldots, P_1 - 1, \ z_{P_1} = z_{P_1-1} + h = \zeta, \ z_{P_1+1} = \zeta + h, \ z_l = z_{l-1} + t_l, \ l = P_1 + 2, \ldots, \ P, \ z_N = 1\};$$

$$U_z = U_{z,l} = (U(x_i, y_j, z_l) - U(x_i, y_j, z_{l-1}))/t_l, \ U_z = U_{z,l} = U_{z,l+1},$$

$$U_{zz} = U_{zz,l} = \frac{1}{t_l}(U_{z,l} - U_{z,l}), \ \ell_l = \frac{1}{2}(t_l + t_{l+1}), \ \ell_0 = \frac{t_0}{2}, \ \ell_P = \frac{t_P}{2},$$

$$g_z = g_{z_i}(x, y) = \frac{t_l g(x, y, z_{l-1}) + t_{l+1} g(x, y, z_{l+1})}{t_l + t_{l+1}}.$$

For $1 < i < N - 1, \ 1 < j < M - 1, \ 1 < l < P - 1$ we introduce the functions

$$\xi_l(x, y, z) = \begin{cases} 
\int_{x_{i-1}}^{x} \frac{dt}{p(t, y, z)}, & x_{i-1} \leq x < x_i, \\
\int_{x_{i-1}}^{x} \frac{dt}{p(t, y, z)}, & x_i < x \leq x_{i+1}, \\
0, & x \not\in [x_{i-1}, x_{i+1}],
\end{cases}$$

$$\eta_j(x, y, z) = \begin{cases} 
\int_{y_{j-1}}^{y} \frac{ds}{q(x, s, z)}, & y_{j-1} \leq y \leq y_j, \\
\int_{y_{j-1}}^{y} \frac{ds}{q(x, s, z)}, & y_j < y \leq y_{j+1}, \\
0, & y \not\in [y_{j-1}, y_{j+1}],
\end{cases}$$

$$\zeta_l(x, y, z) = \begin{cases} 
\int_{z_{l-1}}^{z} \frac{dt}{r(x, y, t)}, & z_{l-1} \leq z < z_l, \\
\int_{z_{l-1}}^{z} \frac{dt}{r(x, y, t)}, & z_l < z \leq z_{l+1}, \\
0, & z \not\in [z_{l-1}, z_{l+1}],
\end{cases}$$

and the flows $w_1(x, y, z) = p(x, y, z) \frac{\partial u}{\partial x}$, $w_2(x, y, z) = q(x, y, z) \frac{\partial u}{\partial y}$, $w_3(x, y, z) = r(x, y, z) \frac{\partial u}{\partial z}$. 
$$\begin{align*}
&-\left(\frac{1}{\xi(x, y, z)} U_{x} \right)_{x y z} - \left(\frac{1}{\eta(x, y, z)} U_{y} \right)_{y x z} - \left(\frac{1}{\zeta(x, y, z)} U_{z} \right)_{z x y} + r_{x y z} u \\
&= f_{x y z} - \frac{1}{h_i} ([w_1]_{x_i} y z) - \frac{1}{k_j} ([w_2]_{y_j} x z) - \frac{1}{l_k} ([w_3]_{z_k} x y),
\end{align*}$$

where $[w_1]_{x_i} = 0$ for $x_i \neq \xi$ and $[w_1]_{\xi} = K_x(y, z)$, $[w_2]_{y_j} = 0$ for $y_j \neq \eta$ and $[w_2]_{\eta} = K_y(x, z)$, $[w_3]_{z_k} = 0$ for $z_k \neq \zeta$ and $[w_3]_{\zeta} = K_z(x, y)$.

5. NUMERICAL TESTS

In this section, we test the difference schemes derived in sections 2, 4 for 2-D and 3-D problems, respectively. In the 2-D case on each subdomain $\Omega_s$, $s = 1, 2, 3, 4$ we seek an exact solution in the form

$$u(x, y) = u_1 \left(\frac{b - x}{b - a}\right)^v \left(\frac{d - y}{d - c}\right)^w + u_2 \left(\frac{x - a}{b - a}\right)^v \left(\frac{d - y}{d - c}\right)^w + u_3 \left(\frac{x - a}{b - a}\right)^v \left(\frac{y - c}{d - c}\right)^w + u_4 \left(\frac{b - x}{b - a}\right)^v \left(\frac{y - c}{d - c}\right)^w,$$

where, for example on $\Omega_1$ (the same procedure for $\Omega_2, \Omega_3, \Omega_4$) we take $a = 0$, $b = \xi$, $c = 0$, $d = \eta$, $u_1 = u(0, 0)$, $u_2 = u(\xi, 0)$, $u_3 = u(\xi, \eta)$, $u_4 = u(0, \eta)$ are given real numbers and $v, w, m, n$ are integers (see Tables 1-4). The Dirichlet boundary condition, and the functions $f, K_x, K_y$ are taken from the exact solution.

The maximum error order over all grid points,

$$\|E_N\|_\infty = \max_{i, j}\{|u(x_i, y_j) - U_{ij}|\}$$

is presented, where $U_{ij}$ is the computed approximation at the grid point $(x_i, y_j)$. For our schemes we give $\|T_N\|_\infty$, the infinity norm of the local truncation error over all grid points. We also display the ratios of the successive errors

$$\text{ratio}_1 = \log_2 \frac{\|T_N\|_\infty}{\|T_{2N}\|_\infty}, \quad \text{ratio}_2 = \log_2 \frac{\|E_N\|_\infty}{\|E_{2N}\|_\infty}.$$ 

The computational results are displayed in Tables 1, 2.
In the 3-D case on each subdomain $\Omega_s$, $s = 1, ..., 8$ we seek an exact solution in the form

$$u(x, y, z) = \left( u_1 \left( \frac{b - x}{b - a} \right)^v \left( \frac{d - y}{d - c} \right)^w \right) + \left( u_2 \left( \frac{x - a}{b - a} \right)^v \left( \frac{d - y}{d - c} \right)^w \right) + \left( u_3 \left( \frac{x - a}{b - a} \right)^v \left( \frac{y - c}{d - c} \right)^w \right) \left( \frac{f - z}{f - e} \right)^\rho + \left( u_4 \left( \frac{b - x}{b - a} \right)^v \left( \frac{y - c}{d - c} \right)^w \right) \left( \frac{f - z}{f - e} \right)^\rho + \left( u_5 \left( \frac{b - x}{b - a} \right)^v \left( \frac{d - y}{d - c} \right)^w \right) + u_6 \left( \frac{x - a}{b - a} \right)^v \left( \frac{d - y}{d - c} \right)^w + \left( u_7 \left( \frac{x - a}{b - a} \right)^v \left( \frac{y - c}{d - c} \right)^w \right) + u_8 \left( \frac{b - x}{b - a} \right)^v \left( \frac{y - c}{d - c} \right)^w \left( \frac{z - e}{f - e} \right)^\rho.$$

The computational results are similar to those of the 2-D case, Table 3.

Table 1: Equal coefficients $p_s = q_s = 1$; $r_s = 2$, $s = 1, 2, 3, 4$, $\xi = 0.5628$, $\eta = 0.4067$, $v = w = 4$.

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<tr>
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<th>$N_1 = M_1$</th>
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<th>ratio$_1$</th>
<th>$|E_N|_\infty$</th>
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Table 2: Large contrasts coefficients $p_1 = q_1 = p_3 = q_3 = 10^{-2}$, $p_2 = q_2 = p_4 = q_4 = 10^4$, $r_1 = r_3 = 2.10^{-2}$, $r_2 = r_4 = 2.10^4$, $\xi = 0.5628$, $\eta = 0.4067$, $v = w = 4$.

<table>
<thead>
<tr>
<th>$N = M$</th>
<th>$N_1 = M_1$</th>
<th>$|T_N|_\infty$</th>
<th>ratio$_1$</th>
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Table 3: Large contrasts coefficients $p_{2i-1} = q_{2i-1} = 1$, $p_{2i} = q_{2i} = 10$, $r_{2i-1} = 1$, $r_{2i} = 2$, $i = 1, 2, 3, 4$; $\xi = 0.5628$, $\eta = 0.4067$, $\zeta = .62$, $v = w = 4$.

<table>
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<tr>
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References


