

FINITE DIFFERENCE SOLUTIONS OF THE NONLINEAR MUTUAL BOUNDARY PROBLEMS FOR THE SYSTEMS OF FERRO-MAGNETIC CHAIN*

ZHOU YU-LIN (周毓麟) XU GUO-RONG (徐国荣)

(Institute of Applied Physics and Computational Mathematics, Beijing, China)

§ 1

The Landau-Lifschitz equation for one-dimensional isotropic Heisenberg ferro-magnetic chain

$$s_t = s \times s_{xx} + s \times h \quad (1)$$

is a strongly degenerate parabolic system, where $s = (s_1, s_2, s_3)$ is a three-dimensional unknown vector function, $h = (0, 0, h(t))$, $h(t)$ is a constant or a function of t , " \times " denotes the cross-product operator of two three-dimensional vectors^[1-4]. In [5] the weak solutions of the periodic boundary problems and the initial problems for more general systems of ferro-magnetic chain

$$z_t = z \times z_{xx} + f(x, t, z) \quad (2)$$

are constructed, where $z = (u, v, w)$ and $f(x, t, z)$ are three-dimensional vector functions. In [6] some simple boundary problems for the system (2) are considered and their finite difference solutions are obtained in [7]. For the systems of ferro-magnetic chain with several variables

$$z_t = z \times \Delta z + f(x, t, z), \quad (3)$$

the homogeneous boundary problem is studied in [8], where $x = (x_1, x_2, \dots, x_n)$.

In the present work for the system (2) of ferro-magnetic chain the nonlinear mutual boundary problem

$$\begin{aligned} z_x(0, t) &= \text{grad}_0 \psi(z(0, t), z(l, t)), \\ -z_x(l, t) &= \text{grad}_1 \psi(z(0, t), z(l, t)) \end{aligned} \quad (4)$$

with the initial condition

$$z(x, 0) = \varphi(x) \quad (5)$$

is considered in the rectangular domain $Q_T = \{0 \leq x \leq l, 0 \leq t \leq T\}$, by means of finite difference method, where $\psi(z_0, z_1)$ is a scalar function of two three-dimensional vector variables $z_0, z_1 \in \mathbb{R}^3$, $\varphi(x)$ is a three-dimensional vector function and " grad_0 " and " grad_1 " denote the gradient operators with respect to z_0 and z_1 respectively.

Suppose that the following assumptions for the systems (2) of ferro-magnetic chain, the nonlinear mutual boundary conditions (4) and the initial vector function $\varphi(x)$ are valid.

* Received December 3, 1983.

(I) $f(x, t, z)$ is a three-dimensional continuous vector function for $(x, t, z) \in Q_T \times \mathbb{R}^3$, $f_z(x, t, z)$ is also continuous and $f(x, t, z)$ satisfies the condition of semiboundedness

$$(z-y) \cdot (f(x, t, z) - f(x, t, y)) \leq b|z-y|^2, \tag{6}$$

where $(x, t) \in Q_T$, $z, y \in \mathbb{R}^3$ and b is a constant.

(II) $\psi(z_0, z_1)$ is a continuously differentiable with respect to vector variables $z_0, z_1 \in \mathbb{R}^3$.

(III) $\varphi(x) \in H^1(0, l)$.

Let us divided the rectangular domain Q_T into small grids by the parallel lines $x = x_j$ ($j = 0, 1, \dots, J$) and $t = t_n$ ($n = 0, 1, \dots, N$), where $x_j = jh$, $t_n = n\Delta t$ and $Jh = l$, $N\Delta t = T$. Denote the three-dimensional discrete vector function on the grid point (x_j, t_n) by z_j^n ($j = 0, 1, \dots, J$; $n = 0, 1, \dots, N$).

Corresponding to the system (2) of ferro-magnetic chain we construct the finite difference system

$$\frac{z_j^n - z_j^{n-1}}{\Delta t} = z_j^n \times \frac{\Delta_+ \Delta_- z_j^n}{h^2} + f_j^n, \quad j = 1, 2, \dots, J-1; n = 1, 2, \dots, N, \tag{7}$$

where $f_j^n = f(x_j, t_n, z_j^n)$ and $\Delta_+ z_j = z_{j+1} - z_j$, $\Delta_- z_j = z_j - z_{j-1}$. The finite difference boundary conditions corresponding to the nonlinear mutual boundary conditions (4) are as follows:

$$\begin{aligned} \frac{u_1^n - u_0^n}{h} &= \frac{\psi(u_1^n, v_1^n, w_1^n; u_{J-1}^n, v_{J-1}^n, w_{J-1}^n) - \psi(u_1^{n-1}, v_1^n, w_1^n; u_{J-1}^n, v_{J-1}^n, w_{J-1}^n)}{u_1^n - u_1^{n-1}}, \\ \frac{v_1^n - v_0^n}{h} &= \frac{\psi(u_1^{n-1}, v_1^n, w_1^n; u_{J-1}^n, v_{J-1}^n, w_{J-1}^n) - \psi(u_1^{n-1}, v_1^{n-1}, w_1^n; u_{J-1}^n, v_{J-1}^n, w_{J-1}^n)}{v_1^n - v_1^{n-1}}, \\ \frac{w_1^n - w_0^n}{h} &= \frac{\psi(u_1^{n-1}, v_1^{n-1}, w_1^n; u_{J-1}^n, v_{J-1}^n, w_{J-1}^n) - \psi(u_1^{n-1}, v_1^{n-1}, w_1^{n-1}; u_{J-1}^n, v_{J-1}^n, w_{J-1}^n)}{w_1^n - w_1^{n-1}}, \\ -\frac{u_{J-1}^n - u_{J-1}^{n-1}}{h} &= \frac{\psi(u_1^{n-1}, v_1^{n-1}, w_1^{n-1}; u_{J-1}^n, v_{J-1}^n, w_{J-1}^n) - \psi(u_1^{n-1}, v_1^{n-1}, w_1^{n-1}; u_{J-1}^{n-1}, v_{J-1}^n, w_{J-1}^n)}{u_{J-1}^n - u_{J-1}^{n-1}}, \\ -\frac{v_{J-1}^n - v_{J-1}^{n-1}}{h} &= \frac{\psi(u_1^{n-1}, v_1^{n-1}, w_1^{n-1}; u_{J-1}^n, v_{J-1}^n, w_{J-1}^n) - \psi(u_1^{n-1}, v_1^{n-1}, w_1^{n-1}; u_{J-1}^{n-1}, v_{J-1}^{n-1}, w_{J-1}^n)}{v_{J-1}^n - v_{J-1}^{n-1}}, \\ -\frac{w_{J-1}^n - w_{J-1}^{n-1}}{h} &= \frac{\psi(u_1^{n-1}, v_1^{n-1}, w_1^{n-1}; u_{J-1}^n, v_{J-1}^n, w_{J-1}^n) - \psi(u_1^{n-1}, v_1^{n-1}, w_1^{n-1}; u_{J-1}^{n-1}, v_{J-1}^{n-1}, w_{J-1}^{n-1})}{w_{J-1}^n - w_{J-1}^{n-1}}, \end{aligned} \tag{8}_1$$

where $n = 1, 2, \dots, N$. Denote (8) for brevity by

$$\begin{aligned} \frac{\Delta_+ z_0^n}{h} &= \widetilde{\text{grad}}_0 \psi(z_1^n, z_{J-1}^n), \\ -\frac{\Delta_- z_J^n}{h} &= \widetilde{\text{grad}}_1 \psi(z_1^n, z_{J-1}^n). \end{aligned} \tag{8}_2$$

The finite difference initial condition is

$$z_j^0 = \varphi_j, \quad j = 0, 1, \dots, J, \quad \text{and} \quad \varphi_j = \varphi(x_j), \tag{9}$$

where $\varphi_j = \varphi(x_j)$, $j = 0, 1, \dots, J$.

Symbol " \cdot " denotes the scalar product of two three-dimensional vectors. For the discrete functions $\{u_j\}$ and $\{v_j\}$, we take the notations:

$$(u \cdot v)_h = \sum_{j=0}^J (u_j \cdot v_j) h \quad \text{and} \quad \|u\|_h^2 = (u \cdot u)_h.$$