Numerical Treatment of Allen's Equation Using Semi Implicit Finite Difference Methods

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Abstract. This paper aims to propose the semi implicit finite difference method for discretizing Cahn-Allen equation. The stability and convergence analysis are proved. It is shown that the suggest scheme is stable for the usage of the Fourier-Von Neumann technique. The accuracy of the proposed method is first order in time and second order in space. A comparison between the numerical and the exact solutions is supported with two examples. Numerical results are shown that there is a good agreement between the approximate solution and exact solution.

1. Introduction

This paper is devoted to study the numerical analysis of Allen equation. Allen-Cahn equation was originally introduced by Allen and Cahn (1979) and can be regarded as a second–order stiff nonlinear partial differential equation that is utilized in material sciences as a reaction–diffusion equation and in computational fluid dynamics as a convection–diffusion equation. In crystalline materials, the Allen–Cahn model is used to describe the migration of phase boundaries. (Allen & Cahn, 1979).

Consider the following generalized Allen's equation

$$\frac{\partial u(x,t)}{\partial t} - D \frac{\partial^2 u(x,t)}{\partial x^2} = f(u, x, u(x,t)) \quad , (x,t) \in [a,b] \times [0,T], \tag{1}$$

$$u(x,0) = f(x),$$

$$x \in [a,b], \tag{2}$$

$$u(a,t) = -1, \quad u(b,t) = 1,$$

$$x \in [a,b]. \tag{3}$$

The nonlinear source term $f(u, x, u(x,t))$ satisfies Lipschtiz condition with respect to u that is

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1. Understanding the eBook Numerical Treatment Of A Single Nonlinea
   - The Rise of Digital Reading Numerical Treatment Of A Single Nonlinea
   - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Treatment Of A Single Nonlinea
   - Exploring Different Genres
   - Considering Fiction vs. Non-Fiction
   - Determining Your Reading Goals
3. Choosing the Right eBook Platform
   - Popular eBook Platforms
   - Features to Look for in an Numerical Treatment Of A Single Nonlinea
   - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Treatment Of A Single Nonlinea
   - Personalized Recommendations
   - Numerical Treatment Of A Single Nonlinea User Reviews and Ratings
   - Numerical Treatment Of A Single Nonlinea and Bestseller Lists
5. Accessing Numerical Treatment Of A Single Nonlinea Free and Paid eBooks
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