



Wavelet Based Lifting Schemes for the Numerical Solution of Generalized Burgers-Huxley Equation

Dr. P. Ram Mohan Reddy

Principal, Girraj Government College(A), Nizamabad-503002, Telangana.

Email: rammohan09reddy@gmail.com

Abstract

The generalized Burgers-Huxley equations play important roles in different nonlinear physics mechanisms. In this paper, we presented numerical solution of generalized Burgers-Huxley equation by Lifting schemes using different wavelet filter coefficients. The presented scheme gives higher accuracy in terms of higher convergence in less CPU time, which has been illustrated through the test problem.

Keywords- Lifting scheme; Wavelet filter coefficients; Burgers-Huxley equation.

I. Introduction

We recall that KKP-Fisher equation can be utilized successfully in modeling the diffusion phenomena which admits a travelling front solution involving the two steady-states [1]. Among possible generalizations of the Fisher equation, the Burgers-Huxley (BH) equation is most important one. It is well-known that a large class of physical phenomena such as the interaction between convection effects, reaction mechanism, and diffusion transports can be described by the BH equation [2]. However, with the advent of modern computers and sophisticated software, we are now able to solve such kind of problems using approximate analytical or numerical methods [3]. Some of the iterative methods are used for the numerical and analytical solutions of generalized Burgers-Huxley equations. For example, Spectral Collocation method [4], New exact solutions [5], Haar wavelet method [6] etc.

"Wavelets" have been very popular topic of conversations in several scientific and engineering gatherings these days. Some of the researchers have decided that, wavelets are new basis for representing continuous functions, as a technique for time-frequency analysis, and as a new mathematical subject. Of course, "wavelets" is a versatile tool with very rich mathematical content and great potential for applications. However, wavelet analysis is a numerical concept which allows one to represent a function in terms of a set of bases functions, called wavelets, which are localized both in location and scale [7].

In recent times, some of the works on wavelet based methods are the discrete wavelet transforms (DWT) and the full approximation scheme (FAS) were introduced recently in [8 - 9]. The wavelet based full approximation scheme (WFAS) has exposed to be a very efficient and favorable method for numerous problems related to

computational science and engineering fields [10]. These methods can be either used as an iterative solver or as a preconditioning technique, offering in many cases a better performance than some of the most innovative and existing FAS algorithms. Due to the efficiency and potentiality of WFAS, researches further have been carried out for its enrichment. In order to realize this task, work build that is orthogonal/biorthogonal discrete wavelet transform using lifting scheme [11]. Wavelet based lifting technique is introduced by Sweldens [12], which permits some improvements on the properties of existing wavelet transforms. Wavelet based numerical solution of elasto-hydrodynamic lubrication problems via lifting scheme was introduced by Shiralashetti et al. [13]. The technique has some numerical benefits as a reduced number of operations which are fundamental in the context of the iterative solvers. Evidently all attempts to simplify the wavelet solutions for PDE are welcome. In PDE, matrices arising from system are dense with non-smooth diagonal and smooth away from the diagonal. This smoothness of the matrix transforms into smallness using wavelet transform and it leads to design the effective wavelets based lifting scheme.

Lifting scheme is a new approach to construct the so-called second generation wavelets that are not necessarily translations and dilations of one function. The latter we refer to as a first generation wavelets or classical methods. The lifting scheme has some additional advantages in comparison with the classical wavelets. This transform works for signals of an arbitrary size with correct treatment of boundaries. Another feature of the lifting scheme is that all constructions are derived in the spatial domain. This is in contrast to the traditional approach, which relies heavily on the frequency domain.

The lifting scheme starts with a set of well-known filters, thereafter lifting steps are used an attempt to improve (lift) the properties of a corresponding wavelet decomposition. This procedure has some mathematical benefits as a reduced number of operations which are essential in the context of the iterative solvers. In addition to this, the present paper illustrates that the application of the lifting scheme for the numerical solution of generalized Burgers-Huxley equation.

The present paper is organized as follows: In section II, Preliminaries of wavelet filter coefficients and lifting scheme. The method of solution describes in section III. In section IV provides numerical results of the illustrative problem and finally, in section V conclusion of the proposed work is given.

II. PRELIMINARIES OF WAVELET FILTER COEFFICIENTS AND LIFTING SCHEME

The lifting scheme starts with a set of well-known filters; thereafter lifting steps are used in attempt to improve the properties of corresponding wavelet decomposition.

Now, we have discussed about different wavelet filters as follows:

We know that low pass filter coefficients $[a_0, a_1]^T = \left[\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \right]^T$ and high pass filter coefficients

$[b_0, b_1]^T = \left[\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \right]^T$ play an important role in decomposition.

b) Daubechies wavelet filter coefficients

Daubechies introduced scaling functions having the shortest possible support. The scaling function ϕ_N has support $[0, N-1]$, while the corresponding wavelet ψ_N has support in the interval $\left[1 - \frac{N}{2}, \frac{N}{2}\right]$.

We have low pass filter coefficients $[a_0, a_1, a_2, a_3]^T = \left[\frac{1+\sqrt{3}}{4\sqrt{2}}, \frac{3+\sqrt{3}}{4\sqrt{2}}, \frac{3-\sqrt{3}}{4\sqrt{2}}, \frac{1-\sqrt{3}}{4\sqrt{2}} \right]^T$ and high pass filter

coefficients $[b_0, b_1, b_2, b_3]^T = \left[\frac{1-\sqrt{3}}{4\sqrt{2}}, -\frac{3-\sqrt{3}}{4\sqrt{2}}, \frac{3+\sqrt{3}}{4\sqrt{2}}, -\frac{1+\sqrt{3}}{4\sqrt{2}} \right]^T$

c) Biorthogonal (CDF (2,2)) wavelets

Let's consider the (5, 3) Biorthogonal spline wavelet filter pair, the low pass filter pair are

$$(\tilde{a}_{-1}, \tilde{a}_0, \tilde{a}_1) = \left(\frac{1}{2\sqrt{2}}, \frac{1}{\sqrt{2}}, \frac{1}{2\sqrt{2}} \right) \quad \& \quad (a_{-2}, a_{-1}, a_0, a_1, a_2) = \left(\frac{-1}{4\sqrt{2}}, \frac{1}{2\sqrt{2}}, \frac{3}{2\sqrt{2}}, \frac{1}{2\sqrt{2}}, \frac{-1}{4\sqrt{2}} \right).$$

But, we have $b_k = (-1)^k \tilde{a}_{1-k}$ and $\tilde{b}_k = (-1)^k a_{1-k}$, the high pass filter pair are

$$b_0 = \frac{1}{2\sqrt{2}}, b_1 = \frac{-1}{\sqrt{2}}, b_2 = \frac{1}{2\sqrt{2}} \quad \& \quad \tilde{b}_{-1} = \frac{1}{4\sqrt{2}}, \tilde{b}_0 = \frac{1}{2\sqrt{2}}, \tilde{b}_1 = \frac{-3}{2\sqrt{2}}, \tilde{b}_2 = \frac{1}{2\sqrt{2}}, \tilde{b}_3 = \frac{1}{4\sqrt{2}}$$

Foundations of lifting scheme:

Consider to numbers a, b as two neighboring samples of a sequence and then these have some correlation which we would like to take advantage [13]. The simple linear transform which replaces a and b by average s and difference d i.e.

$$s = \frac{a+b}{2} \quad \& \quad d = \frac{a-b}{2}.$$

The idea is that if a and b are highly correlated, the expected absolute value of their difference d will be small and can be represented with fewer bits. In case that $a = b$, the difference is simply zero. We have not lost any information because we can always recover a and b from the given s and d as:

$$a = s - \frac{d}{2} \quad \& \quad b = s + \frac{d}{2}$$

Finally, a wavelet transform built through lifting consists of three steps: split. Predict and update as given in the Figure 1 [14].

Split: Splitting the signal into two disjoint sets of samples.

Predict: If the signal contains some structure, then we can expect correlation between a sample and its nearest neighbors. i. e. $d_{j-1} = \text{odd}_{j-1} - P(\text{even}_{j-1})$

Update: Given an even entry, we have predicted that the next odd entry has the same value, and stored the difference. We then update our even entry to reflect our knowledge of the signal. i.e. $s_{j-1} = \text{even}_{j-1} + U(d_{j-1})$

The detailed algorithm using different wavelets is given in the next section. The general lifting stages for decomposition and reconstruction of a signal are given in Figure 2.

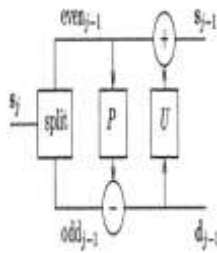


Fig. 1. Steps in lifting scheme

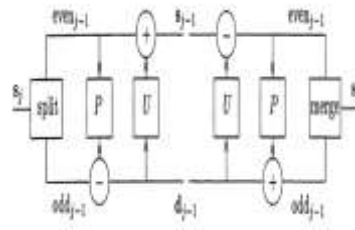


Fig. 2. Lifting wavelet algorithm

The detailed algorithm using different wavelets is given in the next section.

III. METHOD OF SOLUTION

The generalized Burgers-Huxley equation is investigated by Satsuma [15] as:

$$u_t = u_{xx} - \alpha u^n u_x + \beta u(1 - u^n)(u^n - \gamma), 0 \leq x \leq 1 \text{ \& } t > 0 \quad (3.1)$$

Where $\alpha, \beta \geq 0$ are real constants, n is positive integer and $\gamma \in [0, 1]$.

After discretizing the equation (3.1) through the finite difference method (FDM), we get system of algebraic equations. Through this system we can write the system as

$$A u = b \quad (3.2)$$

where A is $N \times N$ coefficient matrix, b is $N \times N$ matrix and u is $N \times N$ matrix to be determined.

where $N = 2^J$, N is the number of grid points and J is the level of resolution.

Solve Eq. (3.2) through the iterative method, we get approximate solution. Approximate solution containing some error, therefore required solution equals to sum of approximate solution and error. There are many methods to minimize such error to get the accurate solution. Some of them are HWLS, DWLS BWLS etc. Now we are using the advanced technique based on different wavelets called as lifting scheme. Recently, lifting schemes are useful in the signal analysis and image processing in the area of science and engineering. But currently it extends to approximations in the numerical analysis [10]. Here, we are discussing the algorithm of the lifting schemes as follows:

A. Haar wavelet Lifting scheme (HWLS)

Daubechies and Sweldens have shown that every wavelet filter can be decomposed into lifting steps [11]. More details of the advantages as well as other important structural advantages of the lifting technique can be available in [12]. The representation of Haar wavelet via lifting form presented as;

Decomposition:

Consider approximate solution $s = \tilde{P}_j$ like as signal and then apply the HWLS decomposition (finer to coarser) procedure as,

$$\left. \begin{aligned} d^{(1)} &= s_{2j} - s_{2j-1}, \quad s^{(1)} = s_{2j-1} + \frac{1}{2}d^{(1)}, \\ s_1 &= \sqrt{2}s^{(1)} \text{ and } D = \frac{1}{\sqrt{2}}d^{(1)} \end{aligned} \right\} \quad (3.3)$$

In this stage finally, we get new approximation as,

$$S = [S_1 \ D] \quad (3.4)$$

Reconstruction:

Consider Eq. (3.2) and then apply the HWLS reconstruction (coarser to finer) procedure as,

$$\left. \begin{aligned} d^{(1)} &= \sqrt{2} \ D, \quad s^{(1)} = \frac{1}{\sqrt{2}}s_1, \\ s_{2j-1} &= s^{(1)} - \frac{1}{2}d^{(1)} \text{ and } s_{2j} = d^{(1)} + s_{2j-1} \end{aligned} \right\} \quad (3.5)$$

which is the required solution of the given equation.

B. Daubechies wavelet Lifting scheme (DWLS)

As discussed in the previous section 3.1, we follow the same procedure but we used different wavelet i.e., Daubechies 4th order wavelet coefficient. The DWLS procedure is as follows;

Decomposition:

$$\left. \begin{aligned} s^{(1)} &= s_{2j-1} + \sqrt{3}s_{2j}, \quad d^{(1)} = s_{2j} - \frac{\sqrt{3}}{4}s^{(1)} - \left(\frac{\sqrt{3}-2}{4}\right)s_1^{(j-1)}, \\ s^{(2)} &= s^{(1)} - d_1^{(j+1)}, \quad s_1 = \frac{\sqrt{3}-1}{\sqrt{2}}s^{(2)} \text{ and} \\ D &= \frac{\sqrt{3}+1}{\sqrt{2}}d^{(1)} \end{aligned} \right\} \quad (3.6)$$

Here, we get new approximation as,

$$S = [S_1 \ D] \quad (3.7)$$

Reconstruction:

Consider Eq. (3.5), then apply the DWLS reconstruction (coarser to finer) procedure as,

$$\left. \begin{aligned} d^{(1)} &= \frac{\sqrt{2}}{\sqrt{3}+1}D, \\ s^{(2)} &= \frac{\sqrt{2}}{\sqrt{3}-1}s_1, \\ s_1^{(j)} &= s^{(2)} + d_1^{(j+1)}, \\ s_{2j} &= d^{(1)} + \frac{\sqrt{3}}{4}s_1^{(j)} + \frac{\sqrt{3}-2}{4}s_1^{(j-1)} \text{ and} \\ s_{2j-1} &= s^{(1)} - \sqrt{3}s_{2j} \end{aligned} \right\} \quad (3.8)$$

which is the required solution of the given equation.

C. Biorthogonal wavelet Lifting scheme (BWLS)

As discussed in the previous sections 3.1 and 3.2, we follow the same procedure here we used another wavelet i.e., Biorthogonal wavelet (CDF(2,2)). The BWLS procedure is as follows;

Decomposition:

$$\left. \begin{aligned} d^{(1)} &= s_{2j} - \frac{1}{2} [s_{2j-1} + s_{2j+2}], \\ s^{(1)} &= s_{2j-1} + \frac{1}{4} [d_{j-1}^{(1)} + d^{(1)}], \\ D &= \frac{1}{\sqrt{2}} d^{(1)}, \\ s_1 &= \sqrt{2} s^{(1)} \end{aligned} \right\} \quad (3.9)$$

In this stage finally, we get new signal as,

$$S = [S_1 \ D] \quad (3.10)$$

Reconstruction:

Consider Eqn. (3.10), then apply the DWLS reconstruction

(coarser to finer) procedure as

$$\left. \begin{aligned} s^{(1)} &= \frac{1}{\sqrt{2}} S_1, \\ d^{(1)} &= \sqrt{2} D, \\ s_{2j-1} &= s^{(1)} - \frac{1}{4} [d_{j-1}^{(1)} + d^{(1)}] \\ s_{2j} &= d^{(1)} + \frac{1}{2} [s_{2j-1} + s_{2j+2}], \end{aligned} \right\} \quad (3.11)$$

which is the required solution of the given equation.

The coefficients $s_1^{(j)}$ and $d_1^{(j)}$ are the average and difference coefficients respectively of the approximate solution u_a . The new approaches are tested through some of the numerical problems and the results are shown in next section.

IV. NUMERICAL ILLUSTRATION

In this section, we applied Lifting scheme for the numerical solution of Cahn-Allen equations and also show the capability and applicability of HWLS, DWLS and BWLS. The error is computed by

$$E_{\max} = \max |u_e(x, t) - u_a(x, t)|,$$

where $u_e(x, t)$ and $u_a(x, t)$ are exact and approximate solution respectively.

Test Problem: Consider the generalized Burgers-Huxley equation

$$\left(\text{In Eq. (3.1)} \alpha = 1, \beta = \frac{2}{3}, n = 2 \ \& \ \gamma = 0 \right) \text{ i.e.}$$

$$u_t = u_{xx} - u^2 u_x + \frac{2}{3} u^3 (1 - u^2), \quad 0 \leq x \leq 1 \ \& \ t > 0 \quad (4.1)$$

$$\text{subject to the I.C.:} \quad u(x, 0) = \left[\frac{1}{2} + \frac{1}{2} \tanh\left(\frac{x}{3}\right) \right]^{\frac{1}{2}} \quad (4.2)$$

and B.C.s:

$$\left. \begin{aligned} u(0, t) &= \left[\frac{1}{2} + \frac{1}{2} \tanh\left(\frac{t}{9}\right) \right]^{\frac{1}{2}} \\ u(1, t) &= \left[\frac{1}{2} + \frac{1}{2} \tanh\left(\frac{1}{9}(3 + t)\right) \right]^{\frac{1}{2}} \end{aligned} \right\} \quad (4.3)$$

Which has the exact solution $u(x, t) = \left[\frac{1}{2} + \frac{1}{2} \tanh \left\{ \frac{1}{9}(3x + t) \right\} \right]^{1/2}$ [16].

By applying the methods explained in the section 3, we obtain the numerical solutions and compared with exact solutions are presented in table 1 and figure 1. The maximum absolute errors with CPU time of the methods are presented in table 2.

Table 1. Comparison of numerical solutions with exact solution of the test problem.

x	t	FDM	HWLS	DWLS	BWLS	EXACT
0.2	0.2	0.735341	0.735341	0.735341	0.735341	0.737785
0.4		0.758032	0.758032	0.758032	0.758032	0.759708
0.6		0.779505	0.779505	0.779505	0.779505	0.780587
0.8		0.799788	0.799788	0.799788	0.799788	0.800347
0.2	0.4	0.742238	0.742238	0.742238	0.742238	0.745202
0.4		0.764466	0.764466	0.764466	0.764466	0.766788
0.6		0.785675	0.785675	0.785675	0.785675	0.787301
0.8		0.805805	0.805805	0.805805	0.805805	0.806674
0.2	0.6	0.749341	0.749341	0.749341	0.749341	0.752512
0.4		0.771136	0.771136	0.771136	0.771136	0.773748
0.6		0.791999	0.791999	0.791999	0.791999	0.793889
0.8		0.811847	0.811847	0.811847	0.811847	0.812868
0.2	0.8	0.756414	0.756414	0.756414	0.756414	0.759708
0.4		0.777804	0.777804	0.777804	0.777804	0.780587
0.6		0.798306	0.798306	0.798306	0.798306	0.800346
0.8		0.817822	0.817822	0.817822	0.817822	0.818929

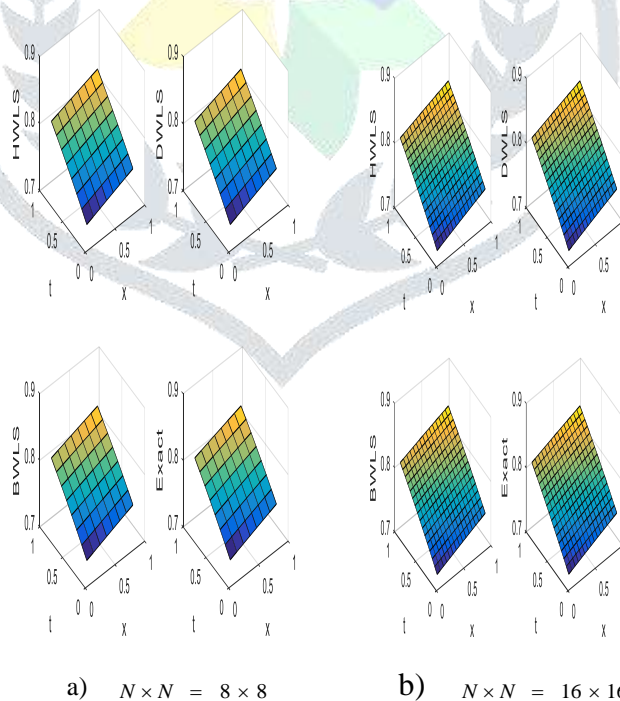


Fig. 1. Comparison of numerical solutions with exact solution of the test

Problem for a) $N \times N = 8 \times 8$ and b) $N \times N = 16 \times 16$.

Table 2. Maximum error and CPU time (in seconds) of the methods of the test problem

$N \times N$	Method	E_{\max}	Setup time	Running time	Total time
4 × 4	FDM	3.2939e-03	2.9781	0.0019	2.9800
	HWLS	3.2939e-03	0.0009	0.0028	0.0037
	DWLS	3.2939e-03	0.0003	0.0096	0.0099
	BWLS	3.2939e-03	0.0003	0.0042	0.0045
16 × 16	FDM	3.9987e-04	3.1827	0.0024	3.1851
	HWLS	3.9987e-04	0.0009	0.0028	0.0037
	DWLS	3.9987e-04	0.0003	0.0097	0.0100
	BWLS	3.9987e-04	0.0003	0.0040	0.0043
64 × 64	FDM	6.4417e-05	7.3539	0.0041	7.3580
	HWLS	6.4417e-05	0.0010	0.0028	0.0038
	DWLS	6.4417e-05	0.0003	0.0097	0.0100
	BWLS	6.4417e-05	0.0003	0.0042	0.0045

Conclusions

In this paper, we applied wavelets based Lifting schemes for the numerical solution of generalized Burgers-Huxley equation using different wavelet filters. From the above figure and table-1, we observe that the numerical solutions obtained by different Lifting schemes are agrees with the exact solution. Also from the table-2, the convergence of the presented schemes i.e. the error decreases when the level of resolution N increases. In addition, the calculations involved in Lifting schemes are simple, straight forward and low computation cost compared to classical method i.e. FDM.

Hence the presented Lifting schemes in particular HWLS & BWLS are very effective for solving non-linear partial differential equations.

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