Abstract

Keywords: Diffusion equation, regular bounded domain

1 Motivation

2 Solution on $\Omega \subset \mathbb{R}$

In this Section we will demonstrate the method outlined in Section 1 where the solution is defined on a bounded interval on $\mathbb{R}$. In this case, we have the true solution to the diffusion equation. We will compare the asymptotic expansion to the true solutio.

The PDE we will solve is the following BC/IC problem

$$\frac{\partial}{\partial t} q(x,t) = \frac{1}{2}\sigma^2 \frac{\partial^2}{\partial x^2} q(x,t), \tag{1}$$

$$q(x,0) = \delta_{x_0}(x), \tag{2}$$

$$q(a,t) = q(b,t) = 0. \qquad \text{(i.e. } \Omega = [a,b]\text{)} \tag{3}$$

Without loss of generality we will assume

$$a = 0, \qquad b = 1.$$

Problem (1) - (3) can be solved in a variety of ways. We will use the method of images, which repeatedly reflects the fundamental solution

$$q_{fundamental}(x,t) = \frac{1}{\sqrt{2\pi\sigma^2 t}} \exp\left\{ -\frac{1}{2\sigma^2 t}(x - x_0)^2 \right\}$$

about the boundary points a and b. The steps for the full solutions are as follows:

Step 1: Select a kernel $f(x|t)$ for the basis expansion,

Step 2: Perform Gram-Schmidt orthogonalization on the polynomials basis,

Step 3: Compute the weight for each basis element,

Step 4: Profit.

2.1 A suitable kernel for the basis elements

As noted in the motivating Section 1, the kernel we will use must be in $C^\infty(a,b)$, and it must obey the boundary conditions. Moreover, it must be chosen such that i) derivatives $f'(x)$ and ii) integrals $\int_\Omega x^m f(x|t)^2\, dx$ can be easily computed. Consideration i) suggests that $f(x|t)$ is of polynomial form. Consideration ii) suggests that $f(x|t)$ should be a known pdf over $[a,b]$, taking on zero at a and b.

Given these requirements, the Beta distribution comes to mind:

$$f(x|t,\alpha,\beta) = \frac{1}{B(\alpha,\beta)} x^{\alpha-1}(1-x)^{\beta-1},$$

where $B(\alpha,\beta)$ is the beta function. Our choice for α and β is not very restricted. However, we will outline a few heuristics by which we can choose these parameters. Note that there may exist and optimal choise for (α,β) in terms of the accuracy of the asymptotic expansion. However, we will not prove anything in this vein here.

First, as long as

$$\alpha, \beta > 1, \tag{4}$$

the mode for the distribution is guaranteed to exist, so that the boundary conditions are met.

Aside from $\alpha > 1$ and $\beta > 1$, we can pick any (α,β) pair for our kernel. However, given that $f(x|t)$ can be thought of as implicitly dependent upon t, and that the variance of the fundamental solution is $\sigma^2 t$, a first, reasonable guess for (α,β) can be given by the solution to the equation:

$$\mathrm{Var}[X] := \frac{\alpha\beta}{(\alpha+\beta)^2(\alpha+\beta+1)} = \sigma^2 t, \tag{5}$$

$$p(X = x) = f(x|t,\alpha,\beta).$$

By the same logic, noting the mean for the fundamental solution, we can require

$$\mathrm{E}[X] := \frac{\alpha}{\alpha+\beta} = x_0, \tag{6}$$
$$p(X = x) = f(x|t,\alpha,\beta).$$

Finally, we may require that $\alpha, \beta \in \mathbb{Z}$, since this will guarantee that

$$\frac{\partial^k}{\partial x^k} f(x|t,\alpha,\beta) = 0$$

for large enough k. [georgid: This may not prove important, but I will keep it here anyway]

Thus, to set α and β, we simultaneously solve (5) and (6), then round α and β to the closest integer greater than or equal to 2. Since α and β are dependent upon t, we will keep t in our notation for f, albeit implicitly. In other words, once we choose α and β, we will not be able to take derivatives of f with respect to t. We will denote the kernel as $f(x|\alpha,\beta;t)$.

2.2 Gram-Schmidt orthogonalization on the polynomials basis

The family of (polynomial) functions $\{x^m f(x|\alpha,\beta;t)\}_{m=0}^{\infty}$ spans the space of $L^2([a,b])$ functions. We generate the basis elements $\{u_m(x|\alpha,\beta;t)\}_{m=0}^{\infty}$ by setting

$$v_0(x|\alpha,\beta;t) = f(x|\alpha,\beta;t),$$
$$u_0(x|\alpha,\beta;t) = \frac{f(x|\alpha,\beta;t)}{\|f(x|\alpha,\beta;t\|}, \tag{7}$$
$$\|f(x|\alpha,\beta;t)\| \equiv \left(\int_\Omega f(x|\alpha,\beta;t)^2 dx\right)^{1/2}. \tag{8}$$

The integral in (8) is easy to compute because of the form we have chosen for the kernel f :

$$\begin{aligned}
\int_\Omega f(x|\alpha,\beta;t)^2 dx &= \int_\Omega \left(\frac{1}{B(\alpha,\beta)} x^{\alpha-1}(1-x)^{\beta-1}\right)^2 dx, \\
&= \int_\Omega \frac{1}{B(\alpha,\beta)^2} x^{(2\alpha-1)-1}(1-x)^{(2\beta-1)-1} dx, \\
&= \frac{B(2\alpha-1,2\beta-1)}{B(\alpha,\beta)^2}, \\
\left(\int_\Omega f(x|\alpha,\beta;t)^2 dx\right)^{1/2} &= \sqrt{\frac{B(2\alpha-1,2\beta-1)}{B(\alpha,\beta)^2}}.
\end{aligned}$$

Next, for $u_1(x;\alpha,\beta;t)$,

$$v_1(x|\alpha,\beta;t) = xf(x|\alpha,\beta;t) - \langle xf(x|\alpha,\beta;t)|u_0(x|\alpha,\beta;t)\rangle\, u_0(x|\alpha,\beta;t) \tag{9}$$
$$\langle xf(x|\alpha,\beta;t)|u_0(x|\alpha,\beta;t)\rangle = \int_\Omega \frac{xf(x|\alpha,\beta;t)^2}{\|f(x|\alpha,\beta;t)\|} \tag{10}$$