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论文

抛物型方程的一种高阶并行差分格式

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摘要:

构造了求解抛物方程的高阶并行差分格式。首先,通过前三个时间层内界点的值及四阶紧致格式并行计算子区域的值,然后再用区域边界点显式计算内界点的值,并证明算法的稳定性条件至少为23+16,收敛精度为四阶。最后用数值算例验证算法的稳定性及收敛性,数值结果表明此算法具有比其他算法更好的精度。

关键词: 抛物型方程;并行差分格式;四阶精度;区域分解算法

A high order parallel difference scheme for a parabolic equation

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Abstract:

A high order parallel finite difference algorithm of a parabolic equation was presented. First, the values of the previous three levels at the interface points were combined with the compact scheme to solve the values of sub—domains in parallel, then the values at the interface points were computed by the compact scheme. The stability bound of the procedure was derived to be at least 23+16, and the convergence rate was proved to be of order four. Numerical examples show that this method has much better accuracy than other methods.

Keywords: parabolic equation; parallel difference algorithm; fourth order accuracy; domain decomposition methods

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