

DISCRETE MAXIMUM PRINCIPLE OF A HIGH ORDER FINITE DIFFERENCE SCHEME FOR A GENERALIZED ALLEN-CAHN EQUATION *

JIE SHEN [†] AND XIANGXIONG ZHANG [†]

Abstract. We consider solving a generalized Allen-Cahn equation coupled with a passive convection for a given incompressible velocity field. The numerical scheme consists of the first order accurate stabilized implicit explicit time discretization and a fourth order accurate finite difference scheme, which is obtained from the finite difference formulation of the Q^2 spectral element method. We prove that the discrete maximum principle holds under suitable mesh size and time step constraints. The same result also applies to construct a bound-preserving scheme for any passive convection with an incompressible velocity field.

Keywords. Discrete maximum principle, high order accuracy, monotonicity, bound-preserving, phase field equations, incompressible flow

AMS subject classifications. 65M06, 65M60, 65M12

1. Introduction In this paper we consider bound-preserving schemes for a generalized Allen-Cahn equation

$$\phi_t + u\phi_x + v\phi_y = \mu\Delta\phi - \frac{F'(\phi)}{\epsilon}, \quad (x, y) \in \Omega, \quad (1.1)$$

where Ω is an open bounded domain in \mathbb{R}^2 , $\mu, \epsilon > 0$ are parameters, $F(\phi)$ is an energy function, and (u, v) is a given incompressible velocity field. The Allen-Cahn equation, i.e. (1.1) with $(u, v) \equiv 0$, plays an important role in materials science [1, 2]. The generalized Allen-Cahn equation (1.1), often with an extra Lagrange multiplier to conserve the volume fraction [21], are frequently encountered in modeling of multi-phase incompressible flows, e.g., [13].

The generalized Allen-Cahn equation (1.1) usually satisfies a maximum principle, so it is desired to have its numerical solution to preserve the maximum principle or to remain in a prescribed bound. In particular, this becomes crucial when the energy function $F(\phi)$ is of the form

$$F(\phi) = \frac{\theta}{2}[(1 + \phi)\ln(1 + \phi) + (1 - \phi)\ln(1 - \phi)] - \frac{\theta_c}{2}\phi \quad (1.2)$$

where θ, θ_c are two positive constants.

To construct bound-preserving schemes for equation (1.1), we can first consider bound-preserving schemes for a convection-diffusion equation, e.g., $F(\phi) \equiv 0$. In the literature, there are many fully explicit high order accurate bound-preserving schemes for a scalar convection-diffusion equation [3, 7, 9, 17, 19, 20, 22]. In these schemes, the time discretizations are high order explicit time strong stability preserving (SSP) Runge-Kutta and multistep methods, which are convex combinations of forward Euler steps. Even though such an approach allows various high order accurate spatial discretizations, all these fully explicit schemes require a small time step $\Delta t = \mathcal{O}(\frac{1}{\mu}\Delta x^2)$, which is impractical unless μ is very small.

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