



# THE NUMERICAL SOLUTION BY THE METHOD OF DIRECT INTEGRALS OF DIFFERENTIATION OF EQUATIONS HAVE AN APPLICATION IN THE GAS FILTRATION THEOREM

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## ANNOTATION

*On the basis of the direct method and a combination of differential sweep, the article developed a calculated algorithm for solving gas filtration, thereby taking into account the convergence of the approximate solution to the exact one.*

**KEYWORDS:** *direct method, sweep method, differential equation, time step, convergence, approximate solution, error estimate.*

## ANALYSIS

The problems of non-stationary filtering are of theoretical and practical interest [1]. Consider gas filtration taking into account pressure and velocity relaxation

The problem is to find in the region  $\bar{\Omega} = \{0 \leq x \leq 1, 0 \leq t \leq T\}$  of a continuous function

$u(x, t)$  satisfying in the equation

$$\frac{1}{m(x)} \frac{\partial}{\partial x} \left( k(x) \frac{\partial u}{\partial x} \right) = M(x, t, u) \frac{\partial u}{\partial t} + f(x, t, u) + \int_0^t R(t, s) ds \quad (1)$$

Initial condition

$$u(x, 0) = \varphi(x), \quad x \in [0, 1], \quad (2)$$

The boundary conditions are chosen depending on the convergence of the integrals

$$\int_0^1 \frac{dx}{k(x)} \quad \text{and} \quad \int_0^1 \frac{\int_0^x m(\xi) d\xi}{k(x)} dx$$

If  $\int_0^1 \frac{dx}{k(x)} < +\infty$ , then

$$k(x) \frac{\partial u}{\partial x} \Big|_{x=0} = k(x) \frac{\partial u}{\partial x} \Big|_{x=1} = 0 \quad (3)$$

If  $\int_0^1 \frac{dx}{k(x)} = +\infty$ ,  $\int_0^1 \frac{\int_0^x m(\xi) d\xi}{k(x)} dx < +\infty$ , then the conditions for  $x = 0$  are replaced by the condition

$$\left| u(x, 0) \Big|_{x=0} \right| < +\infty \quad (4)$$

Here  $k(x)$ ,  $m(x)$ ,  $f(x, t, u)$ ,  $M(x, t, u)$ ,  $R(t, s)$  - the given functions in the field of changing their arguments,  $k(0) = 0$ ,  $k(x)$  and  $m(x)$  moreover, are positive for  $x > 0$ ,  $M(x, t, u) \geq m_0$  in the field  $\{0 \leq x \leq 1, 0 \leq t \leq T, |u| < +\infty\}$ .

We assume that all known functions in the  $\bar{\Omega}$  equation are sufficiently  $t = t_j$  smooth  $t_j = j\tau$ ,  $j = 1, \dots, N$ ,  $N = \left[ \frac{T}{\tau} \right]$

We denote by the  $u_j(x)$  approximate value of the desired function on the line  $t = t_j$ . We approximate the problems by the following scheme

$$\frac{1}{m(x)} \frac{d}{dx} \left( k(x) \frac{du_j}{dx} \right) = M(x, t_j, u_{j-1}) \delta_t u_j + f(x, t_j, u_{j-1}) + \tau \sum_{i=0}^{j-1} R_{j,i} u_i, \quad (5)$$

$j = \overline{1, n}$ ,

$$u_0(x) = \varphi(x)$$

If  $\int_0^1 \frac{dx}{k(x)} < +\infty$ , then the boundary conditions

$$k(x) \frac{du_j}{dx} \Big|_{x=0} = k(x) \frac{\partial u_j}{\partial x} \Big|_{x=1} = 0 \quad j = \overline{1, n} \quad (6)$$

And if  $\int_0^1 \frac{dx}{k(x)} = +\infty$ ,  $\int_0^x \frac{m(\xi) d\xi}{k(x)} < +\infty$

then the conditions for  $x = 0$  replaced by conditions

$$\|u_j(x)\|_{x=0} < +\infty, \quad j = \overline{1, n} \quad (7)$$

Where

$$\delta_i - u_j = \frac{u_j - u_{j-1}}{\tau}, \quad j = \overline{1, N}$$

Problem (1) - (7) is solved sequentially from layer to layer starting  $j = 1$ , and each time there is a unique solution corresponding to the boundary value problem (1) - (2) [1].

Estimating the solutions to problem (1) - (7), we obtain

$$\|u_j(x)\| \leq \left| \frac{\frac{-M(x, t_j, u_{j-1})}{\tau} u_{j-1} + \tau \sum_{i=0}^{j-1} R_{j,i} u_i + f(x, t_j, u_{j-1})}{\frac{-M(x, t_j, u_{j-1})}{\tau}} \right| \leq (1 + c_2 T \tau) \|u\|_{j-1} + c_1 \tau, \quad j = \overline{1, n}$$

Hence

$$\|u\|_j \leq (1 + c_2 T \tau) \|u\|_{j-1} + c_1 \tau, \quad j = 1, \dots, N$$

where

$$\|u\|_j = \max_{1 \leq k \leq i} |u_k|; \quad \|\circ\| = \max |\circ|, \quad j = 1, \dots, N$$

then easy to get  $\|u\|_N \leq \|\varphi\| e^{c_2 T^2} + \frac{c_1}{T c_2} (e^{c_1 T^2} - 1)$

and also  $\|u_j\| \leq \|\varphi\| e^{c_2 T^2} + \frac{c_1}{T c_2} (e^{c_1 T^2} - 1)$  for all  $j = 1, \dots, N$

Where the constants and - depend only on the given functions. The estimate is based on the maximum principle [1], [3].

Similarly, we prove the uniform boundedness of the following quantities.

$$\left| \delta_t u_j \right|, \left| k(x) \frac{du_j}{dx} \right|, \left| \frac{1}{m(x)} \frac{d}{dx} k(x) \frac{du_j}{dx} \right|, \left| \delta_t (\delta_t u_{j-1}) \right|, \left| k(x) \frac{d\phi_j}{dx} \right|, \left| \frac{1}{m(x)} \frac{d}{dx} k(x) \frac{d\phi_j}{dx} \right|$$

for all  $j = 1, \dots, 10$ ,  $\phi_j = \delta_t u_j$

Uniform limited functions  $\left| \frac{du_j}{dx} \right|, \left| \frac{d\phi_j}{dx} \right|$  depending on  $\lim_{x \rightarrow 0} \int_0^x \frac{dx}{k(x)}$

Let  $\lim_{x \rightarrow 0} \int_0^x \frac{dx}{k(x)}$  it exist and be finite.

We write analytically the linear extension formula

$$E^\tau(x, t) = \frac{t - t_{j-1}}{\tau} u_j(x) + \frac{t_j - t}{\tau} u_{j-1}, \quad j = 1, \dots, N$$

We construct functions  $u^\tau(x, t)$ ,  $u_t^\tau(x, t)$ ,  $k(x)u_x^\tau$ ,  $\frac{1}{m(x)} \frac{\partial}{\partial x} k(x) \frac{\partial u^\tau}{\partial x}$  using linear extension for  $t \in [t_{j-1}; t_j]$ ,  $j = \overline{1, N}$

The resulting family depends on the way the segment is split  $[0, T]$ .

The estimates obtained  $\Omega$  imply uniform roundedness and equidistant continuity in, a family of functions  $u^\tau(x, t)$ ,  $u_t^\tau(x, t)$ ,  $k(x)u_x^\tau$

These families are compact in uniform convergence. Therefore, it is possible to choose a sequence  $\{\tau_j\}$  such that  $\tau_j \rightarrow 0$ , and the sequence  $\{u^{\tau_j}\}$ ,  $\{u_t^{\tau_j}\}$ ,  $\{k(x)u_x^{\tau_j}\}$  converges uniformly in  $\Omega$  and it follows that the sequence  $\{u^{\tau_j}\}$  converges equally in the region  $\Omega_\delta = \{\delta \leq x \leq 1, 0 \leq t \leq \tau\}$  where  $0 \leq \delta \leq 1$ . Due to randomness  $\delta$ , we conclude that,  $\{u_x^{\tau_j}\}$  converges at  $\tau_j \rightarrow 0$  at each point  $\Omega_\delta = \{\delta \leq x \leq 1, 0 \leq t \leq T\}$ .

In view of the linear extension formula, we have

$$\frac{1}{m(x)} \left( k(x)u_x^\tau \right)_x - M(x, t, u^\tau) u_t^\tau - f(x, t, u^\tau) - \int_0^1 R(t, s) u^\tau(x, s) ds = \varepsilon(\tau)$$

$$k(x)u_x^\tau \Big|_{x=0} = k(x)u_x^\tau \Big|_{x=1} = 0$$

Where  $\varepsilon(\tau) \rightarrow 0$  in  $\tau \rightarrow 0$ .

Passing to the limit in the chosen sequence, which  $u(x, t)$  satisfies  $\Omega$  Eq. (1) and with condition (2), (3).

Suppose  $\lim_{x \rightarrow +0} \int_0^x \frac{du}{k(u)} = +\infty$ , then it can easily be established that

$$|u^\tau(x'', t'') - u^\tau(x', t')| \leq c_1 |\sigma(x'') - \sigma(x')| + \mu_0 (t'' - t') \quad \text{where } c_1, \mu_0 \text{ -is some constant.}$$

Here  $\sigma(x) = \int_0^x \frac{m(\eta) d\eta}{k(\xi)}$ , an increasing absolutely continuous function in  $[0, 1]$ .

Reasoning as in the proof  $\int_0^1 \frac{dx}{k(x)} < +\infty$ , we come to the assertion that in the domain  $\Omega$  there exists a solution to equation (1) satisfying the initial conditions (2) and boundary by conditions (3) - (4).

The numerical implementation of the solution of problems (5) - (6) will use the modified sweep method [1],

Direct sweep: to construct a numerical solution  $\alpha_j(x), \beta_j(x)$  in the field  $\{0 \leq x \leq \delta\}$ ,  $\delta$  - of a sufficiently small number, by the formulas

$$\alpha_j(x) = \frac{1}{V_j(x)} \left( 1 + \int_0^x m(\xi) \frac{M(\xi, t_j, u_{j-1})}{\tau} V_j(\xi) d\xi \right),$$

$$\beta_j(x) = \frac{1}{V_j(x)} \left( 1 + \int_0^x \left( m(\xi) \frac{-M(\xi, t_j, u_{j-1})}{\tau} u_{j-1} + \tau \sum_{i=0}^{j-1} R_{i,j} u_i + f(\xi, t_j, u_{j-1}) \right) d\xi \right)$$

where  $V_j(x) = 1 + \int_0^x \frac{m(\xi) \frac{M(\xi, t_j, u_{j-1})}{\tau}}{k(h)} dh$

We seek the solution of integral equations in the form of a series.

$$V_j(x) = \sum_{j=0}^{\infty} \sigma_j(x), \quad j = \overline{1, N}$$

$$\sum_{j=0}^{\infty} \sigma_j(x) \text{ - the series converges uniformly.}$$

By the method of successive approximations, the terms of the series are determined by the following relations

$$\sigma_0 = 1, \quad \sigma_j(x) = 1 + \int_0^x \frac{m(\xi) \frac{M(\xi, t_j, u_{j-1})}{\tau} \sigma_{j,k-1}(\xi) d\xi}{k(h)} \quad j = 1, 2, \dots, N$$

$\sigma_j(x)$  absolute continuous and monotonically increasing function. To calculate the integrals involved in the recurrence relations, the method of singling out features proposed by Kontorovich is used

After finding  $\alpha_j(x)$  and  $\beta_j(x)$ ,  $j = \overline{1, N}$  on the interval  $[\delta, 1]$  using the Runge-Kutta method, we solve the system of equations

$$\begin{cases} \alpha_j^x(x) = m(t) \frac{M(x, t_j, u_{j-1})}{\tau} u_{j-1} \frac{\alpha_j^2}{k(x)} \\ \beta_j'(x) = \left[ \frac{M(x, t_j, u_{j-1})}{\tau} + \tau \sum_{j=1}^{j_2} R_j u_j + f(x, t_j, u_{j-1}) \right] m(x) - \frac{\alpha_j(x) \beta_j(x)}{k(x)} \end{cases}, \quad j = \overline{1, N}$$

with initial condition

$$\begin{aligned} \alpha_j(x) \Big|_{x=\delta} &= \alpha_j(\delta) \\ \beta_j(x) \Big|_{x=\delta} &= \beta_j(\delta), \quad j = 1, \dots, N \end{aligned}$$

Reverse run:

We consider the equation in the form

$$\frac{du_j}{dx} = \frac{M(x, t_j, u_{j-1})u_j + \left( \frac{-M(x, t_j, u_{j-1})}{\tau} u_{j-1} + \tau \sum_{i=1}^{j-1} R_{i,j} u_i + f(x, t_j, u_{j-1}) \right)}{k(x)}$$

Under the initial condition

$$u_j(1) = -\frac{\beta_j(1)}{\alpha_j(1)}, \quad j = 1, \dots, N$$

This equation has singularities for  $x \rightarrow +0$

If  $\lim_{x \rightarrow +0} \int_0^x m(\zeta) \frac{\mu(\xi, t_j, u_{j-1})}{k(x)} d\xi$  (\*) exists, of course, it can be eliminated by calculating the limits

$\lim_{x \rightarrow +0} \frac{\alpha_j(x)}{k(x)}$  and  $\lim_{x \rightarrow +0} \frac{\beta_j(x)}{k(x)}$  of  $j = 1, \dots, N$ . Eliminating these features, we find a solution according to the

Runge-Kutta method for  $j = 1, \dots, N$

If it does not exist, then we first construct the solution of the equation in the region  $\{\delta \leq x \leq 1\}$ , according to the Runge-Kutta method

Then using the built.



$$U_j(x) = \left( \frac{u_j(\delta)}{V_j(\delta)} - \int_x^\delta \frac{\left( \frac{-M(x, t_j, u_{j-1})}{\tau} u_{j-1} + \tau \sum_{i=1}^{j-1} R_{i,j} u_i + f(x, t_j, u_{j-1}) \right)}{k(\xi) V_j(\xi)} d\xi \right) V_j(x), \quad j = 1, \dots, N$$

We find  $u_j(x)$  in the area  $[0, \delta]$ ,  $j = 1, \dots, N$

We propose one of the possible methods for the numerical solution of problem [1] and [6].

Note: An approximate solution constructed by the method of lines converges to an exact solution with a speed  $O(\tau)$  where is a time step  $\tau$

### LITERATURE

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