CONTEMPORARY MATHEMATICS

586

Recent Advances in Scientific Computing and Applications

Eighth International Conference on Scientific Computing and Applications April 1–4, 2012 University of Nevada Las Vegas, Nevada

> Jichun Li Hongtao Yang Eric Machorro Editors



American Mathematical Society

Recent Advances in Scientific Computing and Applications

CONTEMPORARY MATHEMATICS

586

Recent Advances in Scientific Computing and Applications

Eighth International Conference on Scientific Computing and Applications April 1–4, 2012 University of Nevada Las Vegas, Nevada

> Jichun Li Hongtao Yang Eric Machorro Editors



American Mathematical Society Providence, Rhode Island

EDITORIAL COMMITTEE

Dennis DeTurck, managing editor

George Andrews Abel Klein Martin J. Strauss

2000 Mathematics Subject Classification. Primary 65N55, 76M50, 78A45, 81V55, 49N45, 68W25, 35Q61, 78M40, 35B36, 92C15.

Library of Congress Cataloging-in-Publication Data

International Conference on Scientific Computing and Applications (8th : 2012 : Las Vegas, Nev.) Recent advances in scientific computing and applications : Eighth International Conference on Scientific Computing and Applications, April 1–4, 2012, University of Nevada, Las Vegas, Nevada / Jichun Li, Hongtao Yang, Eric Machorro, editors.

p. cm – (Contemporary Mathematics; v. 586)

Includes bibliographical references.

ISBN 978-0-8218-8737-0 (alk. paper)

1. Multigrid methods (Numerical analysis)–Congresses. 2. Numerical analysis–Congresses. I. Li, Jichun, editor of compilation. II. Yang, Hongtao, 1962– editor of compilation. III. Machorro, Eric A. (Eric Alexander), 1969– editor of compilation. IV. Title.

QA377.I5678 2012 518′.64–dc23

2012043433

Contemporary Mathematics ISSN: 0271-4132 (print); ISSN: 1098-3627 (online)

Copying and reprinting. Material in this book may be reproduced by any means for educational and scientific purposes without fee or permission with the exception of reproduction by services that collect fees for delivery of documents and provided that the customary acknowledgment of the source is given. This consent does not extend to other kinds of copying for general distribution, for advertising or promotional purposes, or for resale. Requests for permission for commercial use of material should be addressed to the Acquisitions Department, American Mathematical Society, 201 Charles Street, Providence, Rhode Island 02904-2294, USA. Requests can also be made by e-mail to reprint-permission@ams.org.

Excluded from these provisions is material in articles for which the author holds copyright. In such cases, requests for permission to use or reprint should be addressed directly to the author(s). (Copyright ownership is indicated in the notice in the lower right-hand corner of the first page of each article.)

© 2013 by the American Mathematical Society. All rights reserved.

The American Mathematical Society retains all rights

except those granted to the United States Government.

Copyright of individual articles may revert to the public domain 28 years

after publication. Contact the AMS for copyright status of individual articles.

Printed in the United States of America.

 \otimes The paper used in this book is acid-free and falls within the guidelines established to ensure permanence and durability.

Visit the AMS home page at http://www.ams.org/

 $10 \ 9 \ 8 \ 7 \ 6 \ 5 \ 4 \ 3 \ 2 \ 1 \\ 18 \ 17 \ 16 \ 15 \ 14 \ 13$

Contents

Preface	ix
Multifrequency inverse source problem for elastic waves SEBASTIAN ACOSTA, SSUM CHOW, and VIANEY VILLAMIZAR	1
Multiscale mortar mixed methods for heterogeneous elliptic problems TODD ARBOGAST, ZHEN TAO, and HAILONG XIAO	9
A parallel <i>hp</i> -adaptive finite element method RANDOLPH E. BANK and HIEU NGUYEN	23
A posteriori error estimation via nonlinear error transport with application to shallow water J. W. BANKS, J. A. F. HITTINGER, J. M. CONNORS, and C. S. WOODWARD	35
Multi-physical modeling and multi-scale computation of nano-optical responses GANG BAO, GUANGHUI HU, DI LIU, and SONGTING LUO	43
A lagged diffusivity method for computing total variation regularized fluid flow RANIL BASNAYAKE, AARON LUTTMAN, and ERIK BOLLT	57
Estimating the bias of local polynomial approximation methods using the Peano kernel JEROME BLAIR, ERIC MACHORRO, and AARON LUTTMAN	65
Stability and dispersion analysis of high order FDTD methods for Maxwell's equations in dispersive media V. A. BOKIL and N. L. GIBSON	73
Numerical approximation of a multiscale Leray model for incompressible, viscous flow ABIGAIL L. BOWERS	83
A high order schema for the numerical solution of ordinary fractional differential equations JUNYING CAO and CHUANJU XU	93
3-D patterns in bacterial biofilms CHEN CHEN and QI WANG	105
Critical path for an optimal hedging strategy JING CHEN and ZHIJIAN WU	117

CONTENTS

Reservoir simulation on NVIDIA Tesla GPUs ZHANGXIN CHEN, HUI LIU, SONG YU, BEN HSIEH, and LEI SHAO	125
Two-grid hp -DGFEM for second order quasilinear elliptic PDEs based on an incomplete Newton iteration SCOTT CONGREVE and PAUL HOUSTON	135
On the enforcement of discrete mass conservation in incompressible flow simulations with continuous velocity approximation ERICA M. D'AGNILLO and LEO G. REBHOLZ	143
An adaptive treecode algorithm for computing the evolution of microstructures in an elastic media HUALONG FENG, AMLAN BARUA, XIAOFAN LI, and SHUWANG LI	$\frac{153}{153}$
Chebyshev spectral-collocation method for Volterra integral equations ZHENDONG GU and YANPING CHEN	163
A numerical method for generalized Fokker-Planck equations WEIMIN HAN, YI LI, QIWEI SHENG, and JINPING TANG	171
Numerical study of a viscoelastic flow in a moving domain JASON HOWELL, HYESUK LEE, and SHUHAN XU	181
A superconvergence of the Morley element via postprocessing JIANGUO HUANG, XUEHAI HUANG, and SHANGYOU ZHANG	189
A nonsmooth Newton multigrid method for a hybrid, shallow model of marine ice sheets GUILLAUME JOUVET, ED BUELER, CARSTEN GRÄSER, and RALF KORNHUBER	, 197
Component mode synthesis for laminar viscous incompressible fluid flow MATS G. LARSON and FREDRIK BENGZON	207
Numerical analysis of wall adapted nonlinear filter models of turbulent flows W. LAYTON and A. TAKHIROV	219
Stability of partitioned methods for magnetohydrodynamics flows at small magnetic Reynolds number WILLIAM LAYTON, HOANG TRAN, and CATALIN TRENCHEA	231
LNG_FEM: Graded meshes on domains of polygonal structures HENGGUANG LI and VICTOR NISTOR	239
Homogenized discontinuous Galerkin method for Maxwell's equations in periodic structured dispersive media JICHUN LI and JIAJIA WATERS	247
Immersed finite element method of lines for moving interface problems with nonhomogeneous flux jump TAO LIN, YANPING LIN, and XU ZHANG	257
B-spline Gaussian collocation software for 1D parabolic PDEs PAUL H. MUIR	267

vi

CONTENTS

The central-upwind finite-volume method for atmospheric numerical modeling RAMACHANDRAN D. NAIR and KIRAN K. KATTA	277
Sensitivity computations of the Leray- α model MONIKA NEDA, FARANAK PAHLEVANI, and JIAJIA WATERS	287
A sparse multiresolution stochastic approximation for uncertainty quantification D. Schlavazzi, A. DOOSTAN, and G. IACCARINO	on 295
A mixed finite element method for a time-dependent incompressible MHD problem DOMINIK SCHÖTZAU and XIAOXI WEI	305
A compact splitting scheme approach on nonuniform grids QIN SHENG and SHEKHAR GUHA	313
Survey on discontinuous Galerkin methods for Hamilton-Jacobi equations CHI-WANG SHU	323
Coupling surface and subsurface flows with curved interfaces PU SONG and IVAN YOTOV	331
Reconstruction of obstacles embedded in waveguides JIGUANG SUN and CHUNXIONG ZHENG	341
Full Eulerian modeling and effective numerical studies for the dynamic fluid-structure interaction problem PENGTAO SUN, LIXIANG ZHANG, CHUN LIU, and JINCHAO XU	351
A multiple-endpoints Chebyshev collocation method for high order differential equations SHAN WANG and ZHIPING LI	365
Discontinuous residual distribution schemes for time-dependent problems ANDRZEJ WARZYŃSKI, MATTHEW E. HUBBARD,	
and Mario Ricchiuto	375

vii

Preface

The Eighth International Conference on Scientific Computing and Applications (SCA) was held in University of Nevada Las Vegas (UNLV) during April 1 - 4, 2012. This series of conferences were held in the Pacific Rim region, including Hong Kong (twice), Alberta of Canada (twice), Shanghai in China, Busan in Korea, and Dalian in China. It is the first time this SCA conference was held in USA, and it was the largest of all SCA conferences. It attracted about 180 participants from Australia, Brasil, Canada, China, Cyprus, Czech Republic, France, Germany, Hong Kong, Ireland, Italy, Philippines, Saudi Arabia, Sweden, United Arab Emirates, United Kingdom, and USA. More than 140 papers were presented on various subjects in modern scientific computing and its applications, such as finite element methods, multiscale methods, finite difference methods, spectral methods, collocation methods, adaptive methods, parallel computing, linear solvers, and applications to fluid flow, nano-optics, biofilms, finance, magnetohydrodynamics flow, electromagnetic waves, fluid-structure interaction problem, and stochastic PDEs. This book contains 39 selected papers, which represent some currently active subjects. This book can serve as an excellent reference for graduate students and researchers who work in scientific computing and its applications in various areas of science and engineering.

This conference would not be possible without the support of many organizations and assistance of many people. It received generous support from National Science Foundation (under grant DMS 1139712), National Security Technologies LLC (under Contract No. DE-AC52-06NA25946 with the U.S. Department of Energy and supported by the Site-Directed Research and Development Program), and Department of Mathematical Sciences (DMS) of UNLV. The hard work of the local organizers (Drs. Derrick Dubose, Monica Neda, Pengtao Sun and Yitung Chen) and our graduate students (Sean Breckling, Jiacheng Cai, Xudong Sun, Yuzhou Sun, Jiajia Waters, and Lanxuan Yu) were critical to the success of the conference. We also like to thank Dr. Derrick Dubose (Chair of DMS), Patricia Pablo and Erin McNamara (staff of DMS) for their enthusiastic support. Finally, we would like to thank Mrs. Christine M. Thivierge for her kind assistance in publishing this volume.

Jichun Li, Hongtao Yang, and Eric Machorro (all in Las Vegas)

Selected Published Titles in This Series

- 587 Wai Kiu Chan, Lenny Fukshansky, Rainer Schulze-Pillot, and Jeffrey D. Vaaler, Editors, Diophantine Methods, Lattices, and Arithmetic Theory of Quadratic Forms, 2013
- 586 Jichun Li, Hongtao Yang, and Eric Machorro, Editors, Recent Advances in Scientific Computing and Applications, 2013
- 584 Clara L. Aldana, Maxim Braverman, Bruno Iochum, and Carolina Neira Jiménez, Editors, Analysis, Geometry and Quantum Field Theory, 2012
- 583 Sam Evens, Michael Gekhtman, Brian C. Hall, Xiaobo Liu, and Claudia Polini, Editors, Mathematical Aspects of Quantization, 2012
- 582 Benjamin Fine, Delaram Kahrobaei, and Gerhard Rosenberger, Editors, Computational and Combinatorial Group Theory and Cryptography, 2012
- 581 Andrea R. Nahmod, Christopher D. Sogge, Xiaoyi Zhang, and Shijun Zheng, Editors, Recent Advances in Harmonic Analysis and Partial Differential Equations, 2012
- 580 Chris Athorne, Diane Maclagan, and Ian Strachan, Editors, Tropical Geometry and Integrable Systems, 2012
- 579 Michel Lavrauw, Gary L. Mullen, Svetla Nikova, Daniel Panario, and Leo Storme, Editors, Theory and Applications of Finite Fields, 2012
- 578 G. López Lagomasino, Recent Advances in Orthogonal Polynomials, Special Functions, and Their Applications, 2012
- 577 Habib Ammari, Yves Capdeboscq, and Hyeonbae Kang, Editors, Multi-Scale and High-Contrast PDE, 2012
- 576 Lutz Strüngmann, Manfred Droste, László Fuchs, and Katrin Tent, Editors, Groups and Model Theory, 2012
- 575 Yunping Jiang and Sudeb Mitra, Editors, Quasiconformal Mappings, Riemann Surfaces, and Teichmüller Spaces, 2012
- 574 Yves Aubry, Christophe Ritzenthaler, and Alexey Zykin, Editors, Arithmetic, Geometry, Cryptography and Coding Theory, 2012
- 573 Francis Bonahon, Robert L. Devaney, Frederick P. Gardiner, and Dragomir Šarić, Editors, Conformal Dynamics and Hyperbolic Geometry, 2012
- 572 Mika Seppälä and Emil Volcheck, Editors, Computational Algebraic and Analytic Geometry, 2012
- 571 José Ignacio Burgos Gil, Rob de Jeu, James D. Lewis, Juan Carlos Naranjo, Wayne Raskind, and Xavier Xarles, Editors, Regulators, 2012
- 570 Joaquín Pérez and José A. Gálvez, Editors, Geometric Analysis, 2012
- 569 Victor Goryunov, Kevin Houston, and Roberta Wik-Atique, Editors, Real and Complex Singularities, 2012
- 568 Simeon Reich and Alexander J. Zaslavski, Editors, Optimization Theory and Related Topics, 2012
- 567 Lewis Bowen, Rostislav Grigorchuk, and Yaroslav Vorobets, Editors, Dynamical Systems and Group Actions, 2012
- 566 Antonio Campillo, Gabriel Cardona, Alejandro Melle-Hernández, Wim Veys, and Wilson A. Zúñiga-Galindo, Editors, Zeta Functions in Algebra and Geometry, 2012
- 565 Susumu Ariki, Hiraku Nakajima, Yoshihisa Saito, Ken-ichi Shinoda, Toshiaki Shoji, and Toshiyuki Tanisaki, Editors, Algebraic Groups and Quantum Groups, 2012
- 564 Valery Alexeev, Angela Gibney, Elham Izadi, János Kollár, and Eduard Looijenga, Editors, Compact Moduli Spaces and Vector Bundles, 2012
- 563 Primitivo B. Acosta-Humánez, Federico Finkel, Niky Kamran, and Peter J. Olver, Editors, Algebraic Aspects of Darboux Transformations, Quantum Integrable Systems and Supersymmetric Quantum Mechanics, 2012
- 562 P. Ara, K. A. Brown, T. H. Lenagan, E. S. Letzter, J. T. Stafford, and J. J. Zhang, Editors, New Trends in Noncommutative Algebra, 2012

- 561 Óscar Blasco, José A. Bonet, José M. Calabuig, and David Jornet, Editors, Topics in Complex Analysis and Operator Theory, 2012
- 560 Weiping Li, Loretta Bartolini, Jesse Johnson, Feng Luo, Robert Myers, and J. Hyam Rubinstein, Editors, Topology and Geometry in Dimension Three, 2011
- 559 Guillaume Bal, David Finch, Peter Kuchment, John Schotland, Plamen Stefanov, and Gunther Uhlmann, Editors, Tomography and Inverse Transport Theory, 2011
- 558 Martin Grohe and Johann A. Makowsky, Editors, Model Theoretic Methods in Finite Combinatorics, 2011
- 557 Jeffrey Adams, Bong Lian, and Siddhartha Sahi, Editors, Representation Theory and Mathematical Physics, 2011
- 556 Leonid Gurvits, Philippe Pébay, J. Maurice Rojas, and David Thompson, Editors, Randomization, Relaxation, and Complexity in Polynomial Equation Solving, 2011
- 555 Alberto Corso and Claudia Polini, Editors, Commutative Algebra and Its Connections to Geometry, 2011
- 554 Mark Agranovsky, Matania Ben-Artzi, Greg Galloway, Lavi Karp, Simeon Reich, David Shoikhet, Gilbert Weinstein, and Lawrence Zalcman, Editors, Complex Analysis and Dynamical Systems IV: Part 2. General Relativity, Geometry, and PDE, 2011
- 553 Mark Agranovsky, Matania Ben-Artzi, Greg Galloway, Lavi Karp, Simeon Reich, David Shoikhet, Gilbert Weinstein, and Lawrence Zalcman, Editors, Complex Analysis and Dynamical Systems IV: Part 1. Function Theory and Optimization, 2011
- 552 Robert Sims and Daniel Ueltschi, Editors, Entropy and the Quantum II, 2011
- 551 Jesus Araujo-Gomez, Bertin Diarra, and Alain Escassut, Editors, Advances in Non-Archimedean Analysis, 2011
- 550 Y. Barkatou, S. Berhanu, A. Meziani, R. Meziani, and N. Mir, Editors, Geometric Analysis of Several Complex Variables and Related Topics, 2011
- 549 David Blázquez-Sanz, Juan J. Morales-Ruiz, and Jesús Rodríguez Lombardero, Editors, Symmetries and Related Topics in Differential and Difference Equations, 2011
- 548 Habib Ammari, Josselin Garnier, Hyeonbae Kang, and Knut Sølna, Editors, Mathematical and Statistical Methods for Imaging, 2011
- 547 Krzysztof Jarosz, Editor, Function Spaces in Modern Analysis, 2011
- 546 Alain Connes, Alexander Gorokhovsky, Matthias Lesch, Markus Pflaum, and Bahram Rangipour, Editors, Noncommutative Geometry and Global Analysis, 2011
- 545 Christian Houdré, Michel Ledoux, Emanuel Milman, and Mario Milman, Editors, Concentration, Functional Inequalities and Isoperimetry, 2011
- 544 **Carina Boyallian, Esther Galina, and Linda Saal, Editors**, New Developments in Lie Theory and Its Applications, 2011
- 543 Robert S. Doran, Paul J. Sally, Jr., and Loren Spice, Editors, Harmonic Analysis on Reductive, *p*-adic Groups, 2011
- 542 E. Loubeau and S. Montaldo, Editors, Harmonic Maps and Differential Geometry, 2011
- 541 Abhijit Champanerkar, Oliver Dasbach, Efstratia Kalfagianni, Ilya Kofman, Walter Neumann, and Neal Stoltzfus, Editors, Interactions Between Hyperbolic Geometry, Quantum Topology and Number Theory, 2011

For a complete list of titles in this series, visit the AMS Bookstore at www.ams.org/bookstore/comseries/.

This volume contains the proceedings of the Eighth International Conference on Scientific Computing and Applications, held April 1–4, 2012, at the University of Nevada, Las Vegas.

The papers in this volume cover topics such as finite element methods, multiscale methods, finite difference methods, spectral methods, collocation methods, adaptive methods, parallel computing, linear solvers, applications to fluid flow, nano-optics, biofilms, finance, magnetohydrodynamics flow, electromagnetic waves, the fluid-structure interaction problem, and stochastic PDEs.

This book will serve as an excellent reference for graduate students and researchers interested in scientific computing and its applications.



