Chapter 1

STATEMENTS OF QUASILINEAR INVERSE STEFAN PROBLEMS

1.1 Classification of ill-posed inverse Stefan problems and their applications

1.1.1. The so-called Stefan problems (in the direct statement) are boundary-value problems for parabolic equations in regions with unknown and moving boundaries, on which the material or energy balance conditions are defined (see, e.g., [22, 46, 108, 127]). In thermophysics and heat conduction theory, these problems describe heat transfer processes in media with phase transitions; in mechanics of continuous media, they describe some seepage processes, membrane diffusion, viscoplasticity problems, etc.

Consider the following well-known formulation of the quasilinear two-phase Stefan problem with the internal free boundary: Find functions $u(x,t)$ in a domain $\overline{Q} = \overline{Q}_1 \cup \overline{Q}_2$ and $\xi(t)$ for $0 \le t \le T$ satisfying the equation

$$c^k(x,t,u)u_t - L^k u = 0, \quad k = 1,2, \tag{1.1.1}$$

$$(x,t) \in Q_1 = \{0 < x < \xi(t), 0 < t \le T\},$$

$$(x,t) \in Q_2 = \{\xi(t) < x < l, 0 < t \le T\},$$

with the boundary conditions for $x = 0$, $x = l$,

$$u|_{x=0} = v(t), \quad 0 < t \le T, \tag{1.1.2}$$

$$a^k(x,t,u)u_x + c(t,u)u|_{x=l} = p(t), \quad 0 < t \le T, \quad k = 2, \tag{1.1.3}$$

the initial condition

$$u|_{t=0} = \varphi(x), \quad 0 \le x \le l, \tag{1.1.4}$$

and the conditions on the phase separation boundary

$$u|_{x=\xi(t)} = u^*(t), \quad 0 < t \le T, \tag{1.1.5}$$

Inverse Stefan Problems

S.F. Gilyazov,N.L. Gol'dman

Inverse Stefan Problems:

Inverse Stefan Problems N.L. Gol'dman,2012-12-06 In this monograph the theory and methods of solving inverse Stefan problems for quasilinear parabolic equations in regions with free boundaries are developed The study of this new class of ill posed problems is motivated by the needs of the mod eling and control of nonlinear processes with phase transitions in thermophysics and mechanics of continuous media Inverse Stefan problems are important for the perfection of technologies both in high temperature processes e g metallurgy the aircraft industry astronautics and power engineering and in hydrology exploitation of oil gas fields etc The proposed book will complete a gap in these subjects in the preceding re searches of ill posed problems It contains the new theoretical and applied studies of a wide class of inverse Stefan problems The statements of such problems on the determination of boundary functions and coefficients of the equation are considered for different types of additional information about their solution The variational method of obtaining stable approximate solutions is proposed and established It is implemented by an efficient computational scheme of descriptive regularization This algorithm utilizes a priori knowledge of the qualitative structure of the sought solution and ensures a substantial saving in computational costs It is tested on model and applied problems in nonlinear thermophysics In particular the results of calculations for important applications in continuous casting of ingots and in the melting of a plate with the help of laser technology are presented An Inverse Stefan Problem Alun H. Williams,1989 **Solution of Inverse Stefan Problem Using a New Enthalpy Method** Mulugeta K. Berhe,1995 **The Inverse Stefan Problem for the Heat Equation in Two Space Variables** David L. Colton,INDIANA UNIV BLOOMINGTON DEPT OF MATHEMATICS.,1974 In this paper the author outlines an inverse method for constructing analytic solutions to the single phase Stefan problem for the heat equation in two space dimensions **The Classical Stefan Problem** S.C. Gupta,2003-10-22 This volume emphasises studies related to classical Stefan problems The term Stefan problem is generally used for heat transfer problems with phase changes such as from the liquid to the solid Stefan problems have some characteristics that are typical of them but certain problems arising in fields such as mathematical physics and engineering also exhibit characteristics similar to them The term classical distinguishes the formulation of these problems from their weak formulation in which the solution need not possess classical derivatives Under suitable assumptions a weak solution could be as good as a classical solution In hyperbolic Stefan problems the characteristic features of Stefan problems are present but unlike in Stefan problems discontinuous solutions are allowed because of the hyperbolic nature of the heat equation The numerical solutions of inverse Stefan problems and the analysis of direct Stefan problems are so integrated that it is difficult to discuss one without referring to the other So no strict line of demarcation can be identified between a classical Stefan problem and other similar problems On the other hand including every related problem in the domain of classical Stefan problem would require several volumes for their description A suitable compromise has to be made The basic concepts modelling and analysis of the classical Stefan problems have been

extensively investigated and there seems to be a need to report the results at one place This book attempts to answer that need Regularization of Ill-Posed Problems by Iteration Methods S.F. Gilyazov,N.L. Gol'dman,2013-04-17 Iteration regularization i e utilization of iteration methods of any form for the stable approximate solution of ill posed problems is one of the most important but still insufficiently developed topics of the new theory of ill posed problems In this monograph a general approach to the justification of iteration regulari zation algorithms is developed which allows us to consider linear and nonlinear methods from unified positions Regularization algorithms are the classical iterative methods steepest descent methods conjugate direction methods gradient projection methods etc complemented by the stopping rule depending on level of errors in input data They are investigated for solving linear and nonlinear operator equations in Hilbert spaces Great attention is given to the choice of iteration index as the regularization parameter and to estimates of errors of approximate solutions Stabilizing properties such as smoothness and shape constraints imposed on the solution are used On the basis of these investigations we propose and establish efficient regularization algorithms for stable numerical solution of a wide class of ill posed problems In particular descriptive regularization algorithms utilizing a priori information about the qualitative behavior of the sought solution and ensuring a substantial saving in computational costs are considered for model and applied problems in nonlinear thermophysics The results of calculations for important applications in various technical fields a continuous casting the treatment of materials and perfection of heat protective systems using laser and composite technologies are given **The numerical solution of the inverse Stefan problem in two space variables** David Colton,Rembert Reemtsen,1983 **Improperly Posed Problems and Their Numerical Treatment** Prof. Dr. G. Hämmerlin,Prof. Dr. K.-H. Hoffmann,2013-11-21 Whilst improperly posed problems appear in several branches of applied and pure mathematics this conference concentrated mainly on the practical treatment of ill posedness The participants came from 12 countries The interchange of ideas reflected the spectrum of questions arising in connection with the subject of the conference where currently progresses in research are made This volume contains 17 papers presented at the con ference Focal points in the programme were Problems of regularisation parameter identification free boundary and inverse problems in differential equations and inte gral equations of the first kind Problems which appear in science in technical fields and in medicine are dis cussed as well as general operator equations In a jOint discussion several open problems have been worked out which are collected at the end of the volume The editor s thanks go to all contributors and parti cipants who made the conference a success to the manage ment of the institute with its unique atmosphere to the Birkhauser Verlag for the possibility to publish the vo lume in the well known ISNM series to Dr P Jochum Mlin chen for assistance in organization and to Mrs Chr Rogg Augsburg for her excellent typing of several manuscripts **Computational Science – ICCS 2008** ,2008

The Mollification Method and the Numerical Solution of Ill-Posed Problems Diego A. Murio,2011-03-29 Uses a strong computational and truly interdisciplinary treatment to introduce applied inverse theory The author created the

Mollification Method as a means of dealing with ill posed problems Although the presentation focuses on problems with origins in mechanical engineering many of the ideas and techniques can be easily applied to a broad range of situations

Numerical Treatment of Free Boundary Value Problems / Numerische Behandlung freier Randwertaufgaben ALBRECHT,COLLATZ,HOFFMANN,2013-11-22 *Mathematical Models and Methods for Smart Material* Mauro Fabrizio,2002 This book contains the papers presented at the conference on OC Mathematical Models and Methods for Smart MaterialsOCO held in Italy in 2001 The papers are divided into four parts OCOMethods in Materials ScienceOCO deals mainly with mathematical techniques for the investigation of physical systems such as liquid crystals materials with internal variables amorphous materials and thermoelastic materials Also techniques are exhibited for the analysis of stability and controllability of classical models of continuum mechanics and of dynamical systems OCOModelling of Smart MaterialsOCO is devoted to models of superfluids superconductors materials with memory nonlinear elastic solids and damaged materials In the elaboration of the models thermodynamic aspects play a central role in the characterization of the constitutive properties OCOWell Posedness in Materials with MemoryOCO deals with existence uniqueness and stability for the solution of problems most often expressed by integrodifferential equations which involve materials with fading memory Also attention is given to exponential decay in viscoelasticity inverse problems in heat conduction with memory and automatic control for parabolic equations OCOAnalytic Problems in Phase TransitionsOCO discusses nonlinear partial differential equations associated with phase transitions and hysteresis possibly involving fading memory effects Particular applications are developed for the phase field model with memory the Stefan problem with a Cattaneo type equation the hysteresis in thermo visco plasticity and the solid solid phase transition High-Performance Computing Systems and Technologies in Scientific Research, Automation of Control and Production Vladimir Jordan,Nikolay Filimonov,Ilya Tarasov,Vladimir Faerman,2021-01-15 This book constitutes selected revised and extended papers from the 10th International Conference on High Performance Computing Systems and Technologies in Scientific Research Automation of Control and Production HPCST 2020 Barnaul Russia in May 2020 Due to the COVID 19 pancemic the conference was partly held in virtual mode The 14 full papers presented in this volume were thoroughly reviewed and selected form 51 submissions The papers are organized in topical sections on hardware for high performance computing and its applications information technologies and computer simulation of physical phenomena Boundary Element Methods in Manufacturing Abhijit Chandra,Subrata Mukherjee,1997-04-10 This book focuses on the analysis of manufacturing processes and the integration of this analysis into the design cycle Uniquely the boundary element method BEM is the computational model of choice This versatile and powerful method has undergone extensive development during the past two decades and has been applied to virtually all areas of engineering mechanics as well as to other fields Among topics covered are BEM infrastructure design sensitivity analysis and detailed discussions of a broad range of manufacturing processes including forming solidification machining and

ceramic grinding *Mechanics and Physics of Structured Media* Igor Andrianov,Simon Gluzman,Vladimir Mityushev,2022-01-20 Mechanics and Physics of Structured Media Asymptotic and Integral Methods of Leonid Filshtinsky provides unique information on the macroscopic properties of various composite materials and the mathematical techniques key to understanding their physical behaviors The book is centered around the arguably monumental work of Leonid Filshtinsky His last works provide insight on fracture in electromagnetic elastic systems alongside approaches for solving problems in mechanics of solid materials Asymptotic methods the method of complex potentials wave mechanics viscosity of suspensions conductivity vibration and buckling of functionally graded plates and critical phenomena in various random systems are all covered at length Other sections cover boundary value problems in fracture mechanics two phase model methods for heterogeneous nanomaterials and the propagation of acoustic electromagnetic and elastic waves in a one dimensional periodic two component material Covers key issues around the mechanics of structured media including modeling techniques fracture mechanics in various composite materials the fundamentals of integral equations wave mechanics and more Discusses boundary value problems of materials techniques for predicting elasticity of composites and heterogeneous nanomaterials and their statistical description Includes insights on asymptotic methods wave mechanics the mechanics of piezo materials and more Applies homogenization concepts to various physical systems **The One-Dimensional Heat Equation** John Rozier Cannon,1984-12-28 This is a version of Gevrey s classical treatise on the heat equations Included in this volume are discussions of initial and or boundary value problems numerical methods free boundary problems and parameter determination problems The material is presented as a monograph and or information source book After the first six chapters of standard classical material each chapter is written as a self contained unit except for an occasional reference to elementary definitions theorems and lemmas in previous chapters *Optimal Control of Partial Differential Equations II: Theory and Applications* K.-H. Hoffmann,W. Krabs,2013-03-14 This volume contains the contributions of participants of the conference Optimal Control of Partial Differential Equations which under the chairmanship of the editors took place at the Mathematisches Forschungsinstitut Oberwolfach from May 18 to May 24 1986 The great variety of topics covered by the contributions strongly indicates that also in the future it will be impossible to develop a unifying control theory of partial differential equations On the other hand there is a strong tendency to treat prob lems which are directly connected to practical applications So this volume contains real world applications like optimal cooling laws for the production of rolled steel or concrete solutions for the problem of optimal shape design in mechanics and hydrody namics Another main topic is the construction of numerical methods This includes applications of the finite element method as well as of Quasi Newton methods to con strained and unconstrained control problems Also very complex problems arising in the theory of free boundary value problems are treated inally some contribu tions show how practical problems stimulate the further development of the theory in particular this is the case for fields like suboptimal control necessary

optimality conditions and sensitivity analysis As usual the lectures and stimulating discussions took place in the pleasant at mosphere of the Mathematisches Forschungsinstitut Oberwolfach Special thanks of the participants are returned to the Director as well as to the staff of the institute **Research and Practice in Multiple Criteria Decision Making** Yacov Y. Haimes,Ralph E. Steuer,2012-12-06 During the past two decades the consideration of mUltiple objectives in modeling and decision making has grown by leaps and bounds The nineties in particular have seen the emphasis shift from the dominance of single objective modeling and optimization toward an emphasis on multiple objectives The proceedings of this Conference epitomize these evolutionary changes and contribute to the important role that the tield of multiple criteria decision making MCDM now plays in planning design operational management and policy decisions Of special interest are the contributions of MCDM to manufacturing engineering For example it has recently been recognized that optimal single objective solutions have often been pursued at the expense of the much broader applicability of designs and solutions that satisfy multiple objectives In particular the theme MCDM and Its Worldwide Role in Risk Based Decision Making of the XIVth International Conference on Multiple Criteria Decision Making Charlottesville Virginia USA June 8 12 1998 represents the growing importance of risk cost benefit analysis in decision making and in engineering design and manufacturing In such systems minimizing the of rare and extreme events emerges as an essential objective that risk complements the minimization of the traditional expected value of risk along with the objectives attached to cost and performance These proceedings include forty five papers that were presented at the Conference A variety of techniques have been proposed for solving multiple criteria decision making problems The emphasis and style of the different techniques largely reflect the fields of expertise of their developers Optimal Control from Theory to Computer Programs Viorel Arnăutu,Pekka Neittaanmäki,2013-04-17 The aim of this book is to present the mathematical theory and the know how to make computer programs for the numerical approximation of Optimal Control of PDE s The computer programs are presented in a straightforward generic language As a consequence they are well structured clearly explained and can be translated easily into any high level programming language Applications and corresponding numerical tests are also given and discussed To our knowledge this is the first book to put together mathematics and computer programs for Optimal Control in order to bridge the gap between mathematical abstract algorithms and concrete numerical ones The text is addressed to students and graduates in Mathematics Mechanics Applied Mathematics Numerical Software Information Technology and Engineering It can also be used for Master and Ph D programs **Fuzzy Differential Equations and Applications for Engineers and Scientists** S. Chakraverty,Smita Tapaswini,Diptiranjan Behera,2016-11-25 Differential equations play a vital role in the modeling of physical and engineering problems such as those in solid and fluid mechanics viscoelasticity biology physics and many other areas In general the parameters variables and initial conditions within a model are considered as being defined exactly In reality there may be only vague imprecise or incomplete information about the variables and parameters available This can result from errors in

measurement observation or experimental data application of different operating conditions or maintenance induced errors To overcome uncertainties or lack of precision one can use a fuzzy environment in parameters variables and initial conditions in place of exact fixed ones by turning general differential equations into Fuzzy Differential Equations FDEs In real applications it can be complicated to obtain exact solution of fuzzy differential equations due to complexities in fuzzy arithmetic creating the need for use of reliable and efficient numerical techniques in the solution of fuzzy differential equations These include fuzzy ordinary and partial fuzzy linear and nonlinear and fuzzy arbitrary order differential equations This unique work provides a new direction for the reader in the use of basic concepts of fuzzy differential equations solutions and its applications It can serve as an essential reference work for students scholars practitioners researchers and academicians in engineering and science who need to model uncertain physical problems

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