MULTILEVEL AUGMENTATION METHODS FOR NONLINEAR BOUNDARY INTEGRAL EQUATIONS II: ACCELERATED QUADRATURES AND NEWTON ITERATIONS

XIANGLING CHEN, ZHONGYING CHEN BIN WU AND YUESHENG XU

Communicated by Kendall Atkinson

ABSTRACT. A fast multilevel augmentation method (MAM) was proposed recently by the same authors for solving a class of nonlinear boundary integral equations. In this paper, we develop accelerated quadrature formulas for computing the integrals involved in the MAM and approximate iteration for solving the resulting nonlinear system. Specifically, we employ a product integration scheme for computing the singular integrals which appear in the matrices involved in the MAM and introduce an approximation technique in the Newton iteration for solving the resulting nonlinear systems to avoid repeated computation in generating their Jacobian matrices. The use of these two techniques results in a modified MAM which speeds up its computation. We show that the modified MAM preserves the optimal convergence order of the original one while reducing computational costs. Numerical results are presented to demonstrate the approximation accuracy and computational efficiency of the proposed modified MAM, with a comparison to those of the original one and a known algorithm of Atkinson and Chandler.

1. Introduction. Boundary value problems of the Laplace equation are commonly used mathematical models for many important applications, such as acoustics, elasticity, electromagnetics, fluid dynamics (see, for example, [20, 23, 24, 27] and the references cited therein).

DOI:10.1216/JIE-2012-24-4-545 Copyright ©2012 Rocky Mountain Mathematics Consortium

²⁰¹⁰ AMS Mathematics subject classification. Primary 65R20, 45E05.

Keywords and phrases. Multilevel augmentation method, nonlinear boundary integral equations.

This research was partially supported by Guangdong Provincial Government of China through the "Computational Science Innovative Research Team" program, by Guangdong Province Key Lab of Computational Science, by the Natural Science Foundation of China under grants 10771224, 10801138, 11071264, 11071286, by the Science and Technology Section of SINOPEC, by US Air Force Office of Scientific Research under grant FA9550-09-1-0511, by US National Science Foundation under grant 1115523, and by the Fundamental Research Funds for the Central Universities. Received by the editors on March 24, 2011, and in revised form on August 15,

Received by the editors on March 24, 2011, and in revised form on August 2011.