

Numerical simulation of free boundary problems in quadruple precision arithmetic using explicit schemes

Dedicated to the sixtieth birthday of Professor Hideo Kawarada

HITOSHI IMAI¹⁾, YOSHITANE SHINOHARA¹⁾, MAKOTO NATORI²⁾,
WEIDONG ZHOU²⁾, ISAMU OHNISHI³⁾ AND YASUMASA NISHIURA⁴⁾

- 1) Faculty of Engineering, University of Tokushima, Tokushima 770, Japan
- 2) Institute of Information Sciences and Electronics, University of Tsukuba, Ibaraki 305, Japan
- 3) Department of Information Mathematics, University of Electro-Communications, Tokyo 182, Japan
- 4) Research Institute for Electronic Science, Hokkaido University, Sapporo 060, Japan

1. Introduction

A free boundary problem is a problem whose domain is unknown. We can see many problems in practical phenomena as free boundary problems. They are nonlinear, so numerical simulations are inevitable in analysis. Numerical methods for free boundary problems have been developed and improved, so their numerical simulations are not so difficult recently. However, investigation on reliability of numerical results is not easy. Reliability is usually checked by comparing numerical results obtained in different precision. In the check distinction between round-off error and truncation error is very important. Normal numerical simulations are carried out in double precision arithmetic, so round-off error can be reduced by using quadruple precision arithmetic. In the paper a numerical method which realize numerical simulations of free boundary problems in quadruple precision arithmetic is considered.

In numerical simulations FDM or FEM are very popular as discretization methods. However, changing order is not easy in these methods. From this view point spectral methods are convenient. Numerical methods using spectral collocation methods in space and time were developed to free boundary problems[2-3]. In the methods order can be set easily and arbitrary[3]. However, the methods are implicit in time, so they need adequate iterative methods and they cost much[4]. This means that they are not easily applicable to higher dimensional free boundary problems.

In the paper a numerical method to free boundary problems which is explicit in time and realize numerical simulations in quadruple precision arithmetic is considered.

2. Numerical method

2.1. Higher order explicit scheme

As for accurate simulations of free boundary problems a method which consists of a fixed domain method and spectral collocation methods in space and time was developed. The method realizes arbitrary order in space and time[2-3]. This is advantageous for accuracy. However, it is implicit in time, so it needs adequate iterative methods and it costs much[4]. This means that it is not easily applicable to higher dimensional free boundary problems. Hence in the paper an explicit method is considered.

Here it should be remarked that many time evolutionary free boundary problems have time evolutionary equations of motion of the free boundaries like the Stefan condition. This means that it is possible to apply the Runge-Kutta method. As is written in the previous section our purpose is development of numerical methods for the quadruple precision arithmetic. Therefore, usual Runge-Kutta methods are not available. Higher order Runge-Kutta methods are necessary. As for discretization in space spectral collocation methods are used. They are not applicable to free boundary problems directly. So, a fixed domain method using mapping functions is combined.

The concrete procedure of the above method will be shown in its application to test problems.

2.2. Test problem

We consider the following one-dimensional free boundary problem as a test problem. This problem is related to the free boundary problem describing the pattern formation in diblock copolymer[6]. Here we should remark that our approach is not limited to this problem.

Test Problem(N-N) : Find $s(t)$ and $u(x, t)$ such that

$$\begin{cases} \frac{d}{dt}s(t) = F(s(t), t) & t > 0 \\ s(0) = -\frac{1}{2} \end{cases}$$

where

$$F(s(t), t) \equiv -u_x^+(s(t), t) + u_x^-(s(t), t)$$

$$\begin{cases} u_{xx}^+(x, t) = -2\frac{t + \frac{11}{4}}{t + 2} & \text{in } (-1, s(t)) \times t > 0 \\ u_{xx}^-(x, t) = 2\frac{t + \frac{3}{4}}{t + 2} & \text{in } (s(t), 1) \times t > 0 \\ u_x^+(-1, t) = u_x^-(1, t) = 0 & \text{(Neumann-Neumann B.C.) for } t > 0 \\ u^+(s(t), t) = u^-(s(t), t) = 0 & \text{for } t > 0 \end{cases}$$

$$\begin{cases} u^+(x, 0) = -\frac{11}{8}(x + \frac{1}{2})(x + \frac{3}{4}) & \text{in } (-1, s(0)) \\ u^-(x, 0) = \frac{3}{8}(x + \frac{1}{2})(x - \frac{5}{2}) & \text{in } (s(0), 1) \end{cases}$$

We also consider two more problems Test Problem(N-D) and Test Problem(D-D) by replacing (Neumann - Neumann B.C.) by the following boundary conditions (Neumann - Dirichlet B.C.) or (Dirichlet - Dirichlet B.C.), respectively.

(Neumann-Dirichlet B.C.):

$$\begin{aligned} u_x^+(-1, t) &= 0 & \text{for } t > 0 \\ u^-(1, t) &= -\frac{(t + \frac{3}{4})(t + 3)^2}{(t + 2)^3} & \text{for } t > 0 \end{aligned}$$

(Dirichlet-Dirichlet B.C.):

$$\begin{aligned} u^+(-1, t) &= \frac{(t + \frac{11}{4})(t + 1)^2}{(t + 2)^3} & \text{for } t > 0 \\ u^-(1, t) &= -\frac{(t + \frac{3}{4})(t + 3)^2}{(t + 2)^2} & \text{for } t > 0 \end{aligned}$$

Exact solutions to these test problems are same and given as follows:

$$\left\{ \begin{aligned} s(t) &= -\frac{1}{t + 2} & \text{for } t \geq 0 \\ u^+(x, t) &= -\frac{t + \frac{11}{4}}{t + 2}(x - s(t))(x + 2 + s(t)) & \text{in } [-1, s(t)] \times t \geq 0 \\ u^-(x, t) &= \frac{t + \frac{3}{4}}{t + 2}(x - s(t))(x - 2 + s(t)) & \text{in } [s(t), 1] \times t \geq 0 \end{aligned} \right.$$

2.3. Fixed domain method

Discretization in space is performed by using spectral collocation methods. Here we should remark that they are applicable only in the interval for one-dimensional problems (or in the rectangular domain for higher dimensional problems). So they are applied after mapping the unknown domain of the problem into the interval $[-1, 1]$ [2,5]. Test Problems have two intervals $[-1, s(t)]$ and $[s(t), 1]$ separated by the free boundary, so these two intervals are mapped into $[-1, 1]$ by different mapping functions. The mapping functions are given as follows:

$$t = \tau \quad \text{for } \tau \geq 0$$

$$\left\{ \begin{aligned} x_{\xi^+ \xi^+}^+(\xi^+, \tau) &= 0 & \text{in } (-1, 1) \times \tau \geq 0 \\ x^+(-1, \tau) &= -1 & \text{for } \tau \geq 0 \\ x^+(1, \tau) &= s(\tau) & \text{for } \tau \geq 0 \\ x_{\xi^- \xi^-}^-(\xi^-, \tau) &= 0 & \text{in } (-1, 1) \times \tau \geq 0 \\ x^-(-1, \tau) &= s(\tau) & \text{for } \tau \geq 0 \\ x^-(1, \tau) &= 1 & \text{for } \tau \geq 0 \end{aligned} \right.$$

Here we should remark that mapping functions on spatial variables are given as solutions of boundary value problems. This method is called numerical grid generation[8]. These boundary value problems are one-dimensional, so we can solve them exactly. However, our purpose is development of methods for higher dimensional free boundary problems. Hence we solve them numerically. Using these mapping functions Test Problem(N-N) is transformed into the following fixed boundary problem.

Test Problem(N-N)' :

$$\begin{cases} \frac{d}{d\tau}s(\tau) = F(s(\tau), \tau) \\ s(0) = -\frac{1}{2} \end{cases}$$

where

$$F(s(\tau), t) \equiv \frac{1}{x_{\xi^+}^+(1, \tau)} u_{\xi^+}^+(1, \tau) + \frac{1}{x_{\xi^-}^-(-1, \tau)} u_{\xi^-}^-(-1, \tau) \quad \text{for } \tau > 0$$

$$\begin{cases} \frac{1}{(x_{\xi^+}^+)^2} u_{\xi^+}^+ - \frac{x_{\xi^+}^+}{(x_{\xi^+}^+)^3} u_{\xi^+}^+ = -2 \frac{\tau + \frac{11}{4}}{\tau + 2} & \text{in } (-1, 1) \times \tau > 0 \\ \frac{1}{(x_{\xi^-}^-)^2} u_{\xi^-}^- - \frac{x_{\xi^-}^-}{(x_{\xi^-}^-)^3} u_{\xi^-}^- = 2 \frac{\tau + \frac{3}{4}}{\tau + 2} & \text{in } (-1, 1) \times \tau > 0 \\ u_{\xi^+}^+(-1, \tau) = u_{\xi^-}^-(-1, \tau) = 0 & \text{for } \tau > 0 \\ u^+(1, \tau) = u^-(-1, \tau) = 0 & \text{for } \tau > 0 \end{cases}$$

$$\begin{cases} u^+(\xi^+, 0) = -\frac{11}{8} \left(x^+(\xi^+, 0) + \frac{1}{2} \right) \left(x^+(\xi^+, 0) + \frac{3}{4} \right) & \text{in } (-1, s(0)) \\ u^-(\xi^-, 0) = \frac{3}{8} \left(x^-(\xi^-, 0) + \frac{1}{2} \right) \left(x^-(\xi^-, 0) - \frac{5}{2} \right) & \text{in } (s(0), 1) \end{cases}$$

We solve this using spectral collocation methods in space and the higher order Runge-Kutta method in time. Test Problems (N-D) and (D-D) are solved in the same way.

2.4. Higher order Runge-Kutta method

The Runge-Kutta method is very popular in numerical computations of a system of ordinary differential equations. Usually the fourth order formula is used, however it is not adequate here. This is because that our purpose is numerical simulations in quadruple precision arithmetic. So we use higher order Runge-Kutta methods. There are many formulae[7]. Here we adopt formulae with the wide stable region and coefficients given by fractions. The followings are formulae used here.

4th order Runge-Kutta method :

$$\begin{aligned} k_1 &= \Delta t \times F(t_n, y_n) \\ t_i &= \sum_{j=1}^{i-1} B(i, j) k_j \quad (i = 2, \dots, 4) \end{aligned}$$

$$k_i = \Delta t \times F(t_n + a(i)\Delta, y_n + t_i) \quad (i = 2, \dots, 4)$$

$$y_{n+1} = y_n + \sum_{i=1}^4 C(i)k_i$$

where

$$\begin{array}{llll} a(2) = \frac{1}{2} & B(2, 1) = \frac{1}{2} & B(4, 1) = 0 & C(1) = \frac{1}{6} \\ a(3) = \frac{1}{2} & B(3, 1) = 0 & B(4, 2) = 0 & C(2) = \frac{1}{3} \\ a(4) = 1 & B(3, 2) = \frac{1}{2} & B(4, 3) = 1 & C(3) = \frac{1}{3} \\ & & & C(4) = \frac{1}{6} \end{array}$$

6th Runge-Kutta method(Verner formula) :

$$k_1 = \Delta t \times F(t_n, y_n)$$

$$t_i = \sum_{j=1}^{i-1} B(i, j)k_j \quad (i = 2, \dots, 8)$$

$$k_i = \Delta t \times F(t_n + a(i)\Delta, y_n + t_i) \quad (i = 2, \dots, 8)$$

$$y_{n+1} = y_n + \sum_{i=1}^8 C(i)k_i$$

where

$$\begin{array}{lllll} a(2) = \frac{1}{18} & B(2, 1) = \frac{1}{18} & B(6, 1) = -\frac{369}{73} & B(8, 1) = \frac{3015}{256} & C(1) = \frac{57}{640} \\ a(3) = \frac{1}{6} & B(3, 1) = -\frac{1}{12} & B(6, 2) = \frac{72}{73} & B(8, 2) = -\frac{9}{4} & C(2) = 0 \\ a(4) = \frac{2}{9} & B(3, 2) = \frac{1}{4} & B(6, 3) = \frac{5380}{219} & B(8, 3) = -\frac{4219}{78} & C(3) = -\frac{16}{65} \\ a(5) = \frac{2}{3} & B(4, 1) = -\frac{2}{81} & B(6, 4) = -\frac{12285}{584} & B(8, 4) = \frac{5985}{128} & C(4) = \frac{1377}{2240} \\ a(6) = 1 & B(4, 2) = \frac{4}{27} & B(6, 5) = \frac{2695}{1752} & B(8, 5) = -\frac{539}{384} & C(5) = \frac{121}{320} \\ a(7) = \frac{8}{9} & B(4, 3) = \frac{8}{81} & B(7, 1) = -\frac{8716}{891} & B(8, 6) = 0 & C(6) = 0 \\ a(8) = 1 & B(5, 1) = \frac{40}{33} & B(7, 2) = \frac{656}{297} & B(8, 7) = \frac{693}{3328} & C(7) = \frac{891}{8320} \\ & B(5, 2) = -\frac{4}{11} & B(7, 3) = \frac{39520}{891} & & C(8) = \frac{2}{35} \\ & B(5, 3) = -\frac{56}{11} & B(7, 4) = -\frac{416}{11} & & \\ & B(5, 4) = -\frac{54}{11} & B(7, 5) = \frac{52}{27} & & \\ & & B(7, 6) = 0 & & \end{array}$$

8th order Runge-Kutta method(Verner formula) :

$$k_1 = \Delta t \times F(t_n, y_n)$$

$$t_i = \sum_{j=1}^{i-1} B(i, j)k_j \quad (i = 2, \dots, 13)$$

$$k_i = \Delta t \times F(t_n + a(i)\Delta, y_n + t_i) \quad (i = 2, \dots, 13)$$

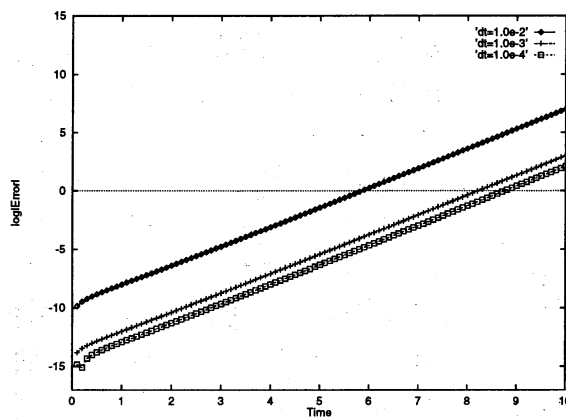
$$y_{n+1} = y_n + \sum_{i=1}^{13} C(i)k_i$$

where

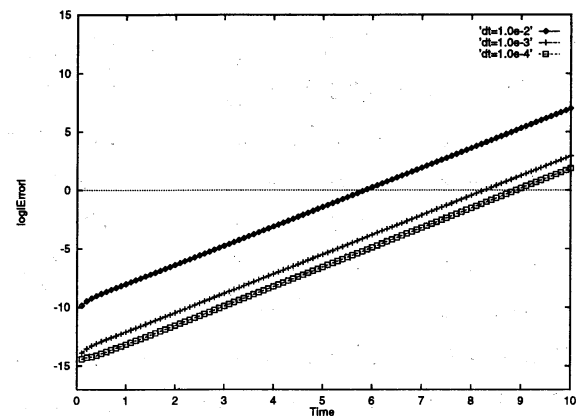
$a(2) = \frac{1}{4}$	$B(2, 1) = \frac{1}{4}$	$B(9, 1) = \frac{17176}{25515}$	$B(12, 1) = -\frac{27061}{204120}$	$C(1) = \frac{31}{720}$
$a(3) = \frac{1}{12}$	$B(3, 1) = \frac{5}{72}$	$B(9, 2) = 0$	$B(12, 2) = 0$	$C(2) = 0$
$a(4) = \frac{1}{8}$	$B(3, 2) = \frac{1}{72}$	$B(9, 3) = 0$	$B(12, 3) = 0$	$C(3) = 0$
$a(5) = \frac{2}{5}$	$B(4, 1) = \frac{1}{32}$	$B(9, 4) = -\frac{47104}{25515}$	$B(12, 4) = \frac{40448}{280665}$	$C(4) = 0$
$a(6) = \frac{1}{2}$	$B(4, 2) = 0$	$B(9, 5) = \frac{1325}{504}$	$B(12, 5) = -\frac{1353775}{1197504}$	$C(5) = 0$
$a(7) = \frac{6}{7}$	$B(4, 3) = \frac{3}{32}$	$B(9, 6) = -\frac{41792}{25515}$	$B(12, 6) = \frac{17662}{15515}$	$C(6) = \frac{16}{75}$
$a(8) = \frac{1}{7}$	$B(5, 1) = \frac{106}{125}$	$B(9, 7) = \frac{20237}{145800}$	$B(12, 7) = -\frac{71687}{1166400}$	$C(7) = \frac{16807}{79200}$
$a(9) = \frac{2}{3}$	$B(5, 2) = 0$	$B(9, 8) = \frac{4312}{6075}$	$B(12, 8) = \frac{98}{225}$	$C(8) = \frac{16807}{79200}$
$a(10) = \frac{2}{7}$	$B(5, 3) = -\frac{408}{125}$	$B(10, 1) = -\frac{23834}{180075}$	$B(12, 9) = \frac{1}{16}$	$C(9) = \frac{243}{1760}$
$a(11) = 1$	$B(5, 4) = \frac{352}{125}$	$B(10, 2) = 0$	$B(12, 10) = \frac{3773}{11664}$	$C(10) = 0$
$a(12) = \frac{1}{3}$	$B(6, 1) = \frac{1}{48}$	$B(10, 3) = 0$	$B(12, 11) = 0$	$C(11) = 0$
$a(13) = 1$	$B(6, 2) = 0$	$B(10, 4) = -\frac{77824}{1980825}$	$B(13, 1) = \frac{11203}{8680}$	$C(12) = \frac{243}{1760}$
	$B(6, 3) = 0$	$B(10, 5) = -\frac{636635}{633864}$	$B(13, 2) = 0$	$C(13) = \frac{31}{720}$
	$B(6, 4) = \frac{8}{33}$	$B(10, 6) = \frac{254048}{300125}$	$B(13, 3) = 0$	
	$B(6, 5) = \frac{125}{528}$	$B(10, 7) = -\frac{183}{7000}$	$B(13, 4) = -\frac{38144}{11935}$	
	$B(7, 1) = -\frac{1263}{2401}$	$B(10, 8) = \frac{8}{11}$	$B(13, 5) = \frac{2354425}{458304}$	
	$B(7, 2) = 0$	$B(10, 9) = -\frac{324}{3773}$	$B(13, 6) = -\frac{84046}{16275}$	
	$B(7, 3) = 0$	$B(11, 1) = \frac{12733}{7600}$	$B(13, 7) = \frac{673309}{1636800}$	
	$B(7, 4) = \frac{39936}{26411}$	$B(11, 2) = 0$	$B(13, 8) = \frac{4704}{8525}$	
	$B(7, 5) = -\frac{64125}{26411}$	$B(11, 3) = 0$	$B(13, 9) = \frac{9477}{8525}$	
	$B(7, 6) = \frac{5520}{2401}$	$B(11, 4) = -\frac{20032}{5225}$	$B(13, 10) = -\frac{1029}{992}$	
	$B(8, 1) = \frac{37}{392}$	$B(11, 5) = \frac{456485}{80256}$	$B(13, 11) = 0$	
	$B(8, 2) = 0$	$B(11, 6) = -\frac{42599}{7125}$	$B(13, 12) = \frac{729}{341}$	
	$B(8, 3) = 0$	$B(11, 7) = \frac{339227}{912000}$		
	$B(8, 4) = 0$	$B(11, 8) = -\frac{1029}{4180}$		
	$B(8, 5) = \frac{1625}{9408}$	$B(11, 9) = \frac{1701}{1408}$		
	$B(8, 6) = -\frac{2}{15}$	$B(11, 10) = \frac{5145}{2432}$		
	$B(8, 7) = \frac{61}{6720}$			

3. Numerical results

Numerical results to Test Problems (N-N), (N-D) and (D-D) are shown here. Gauss-Lobatto collocation points and Chebyshev polynomials are used in the spectral collocation methods[1]. Numerical computations are carried out for several orders in spectral collocation methods and Runge-Kutta methods, in both double and quadruple precision arithmetic. $Error \equiv |s_{exact}(t) - s_{cal}(t)|$ is shown as a function of time t , where $s_{exact}(t)$ is an exact solution and $s_{cal}(t)$ is a computed value. $N + 1$ collocation points are used[1]. Numerical computations are carried out on SUN ULTRA.

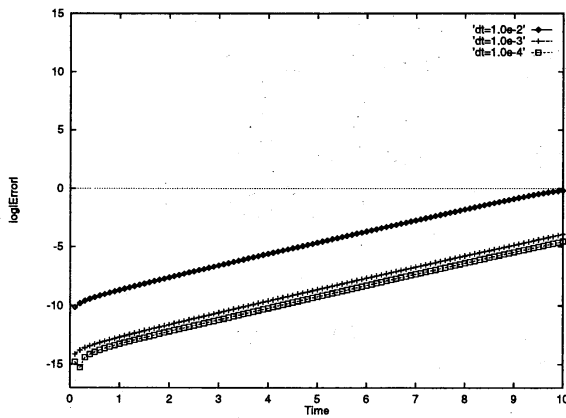


(a)

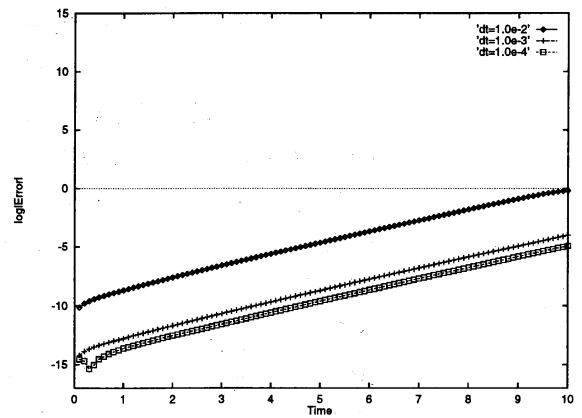


(b)

Figure 1. *Error for Test Problem(N-N).*
Double precision, 4th order Runge-Kutta method, (a) $N = 4$, (b) $N = 6$.

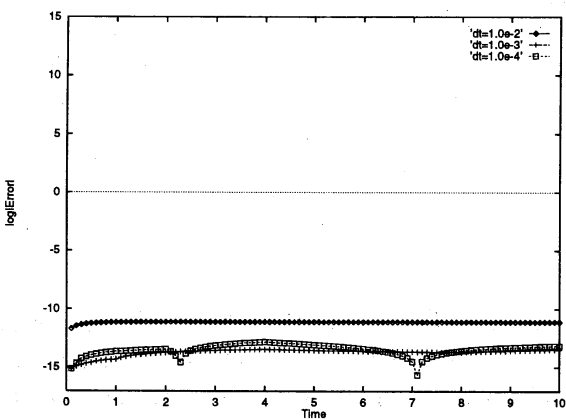


(a)

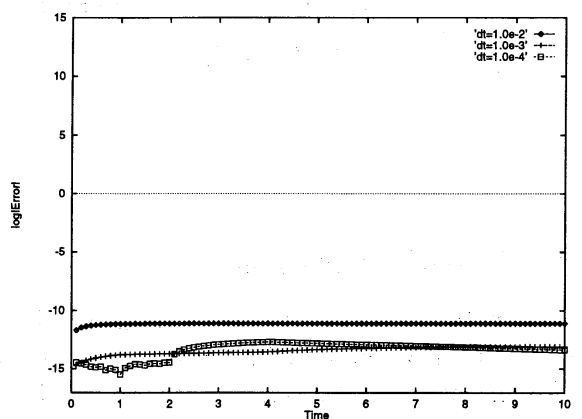


(b)

Figure 2. *Error for Test Problem(N-D).*
Double precision, 4th order Runge-Kutta method, (a) $N = 4$, (b) $N = 6$.

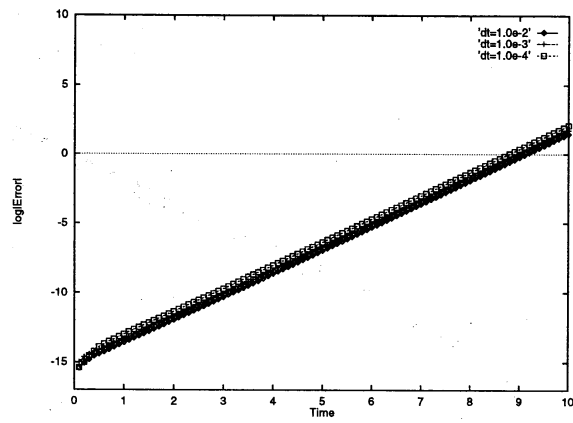


(a)

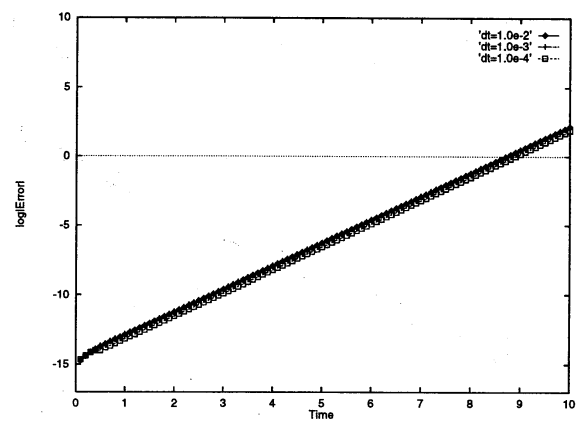


(b)

Figure 3. *Error for Test Problem(D-D).*
Double precision, 4th order Runge-Kutta method, (a) $N = 4$, (b) $N = 6$.

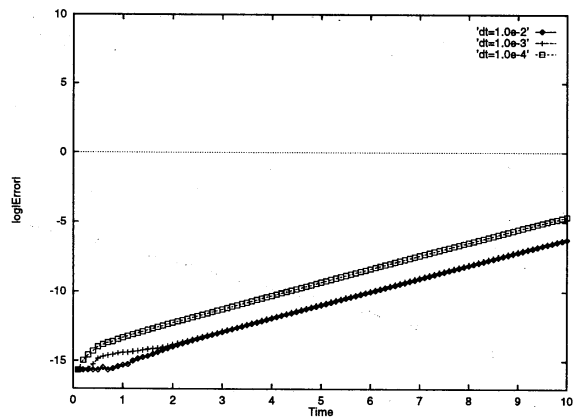


(a)

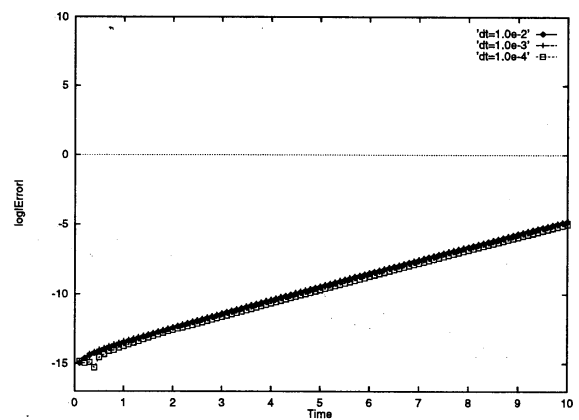


(b)

Figure 4. *Error for Test Problem(N-N).*
Double precision, 6th order Runge-Kutta method, (a) $N = 4$, (b) $N = 6$.

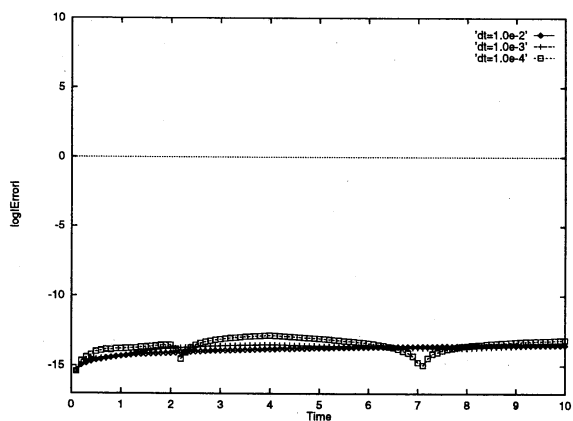


(a)

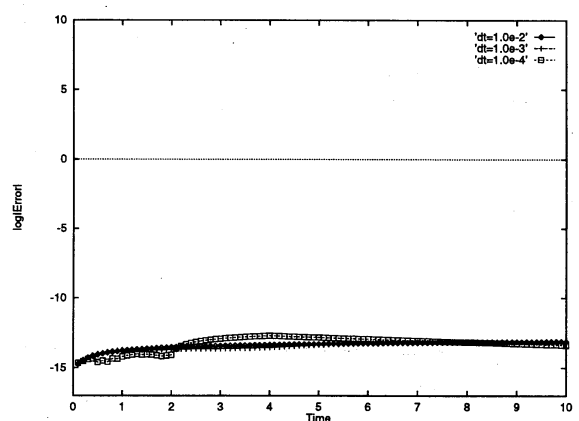


(b)

Figure 5. *Error for Test Problem(N-D).*
Double precision, 6th order Runge-Kutta method, (a) $N = 4$, (b) $N = 6$.

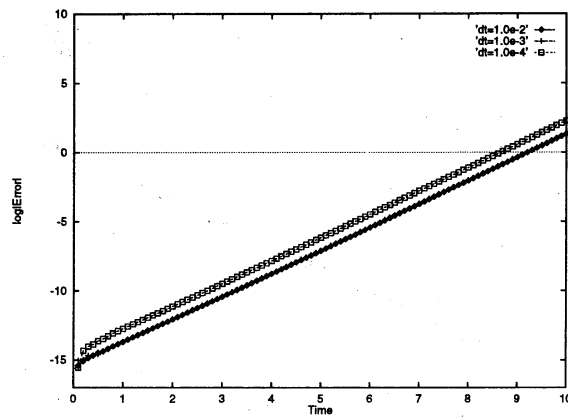


(a)

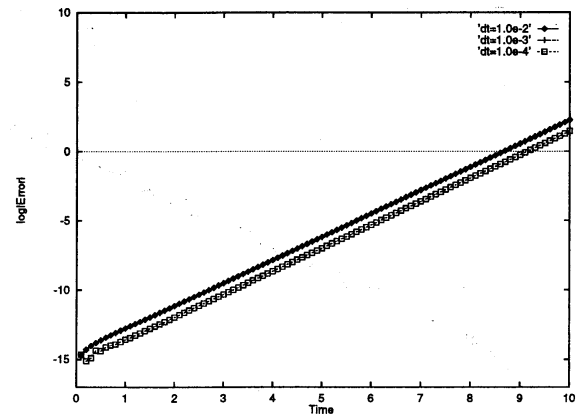


(b)

Figure 6. *Error for Test Problem(D-D).*
Double precision, 6th order Runge-Kutta method, (a) $N = 4$, (b) $N = 6$.

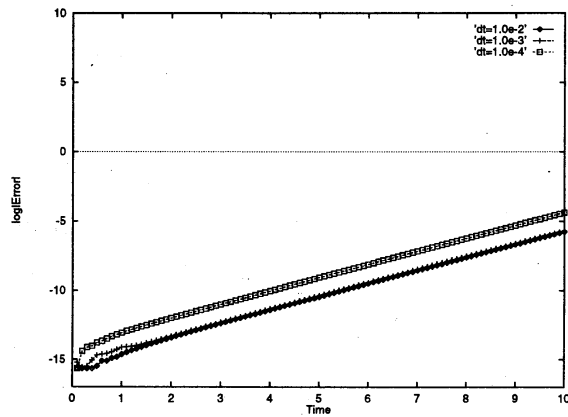


(a)

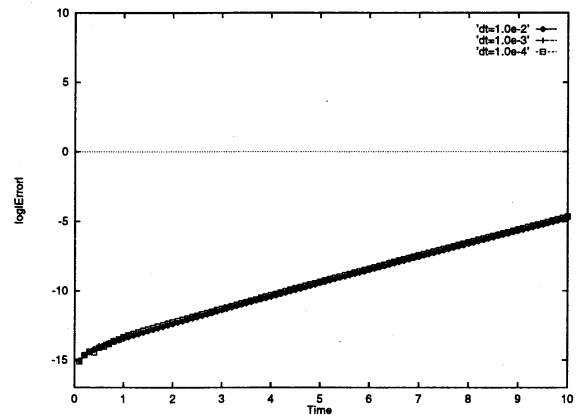


(b)

Figure 7. *Error for Test Problem(N-N).*
Double precision, 8th order Runge-Kutta method, (a) $N = 4$, (b) $N = 6$.

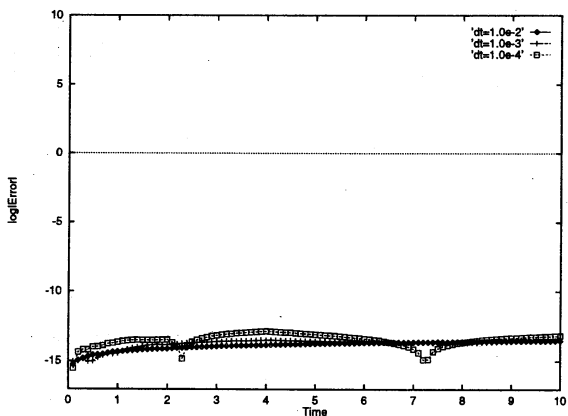


(a)

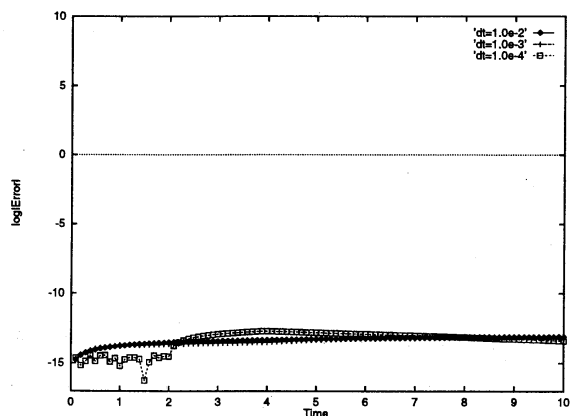


(b)

Figure 8. *Error for Test Problem(N-D).*
Double precision, 8th order Runge-Kutta method, (a) $N = 4$, (b) $N = 6$.

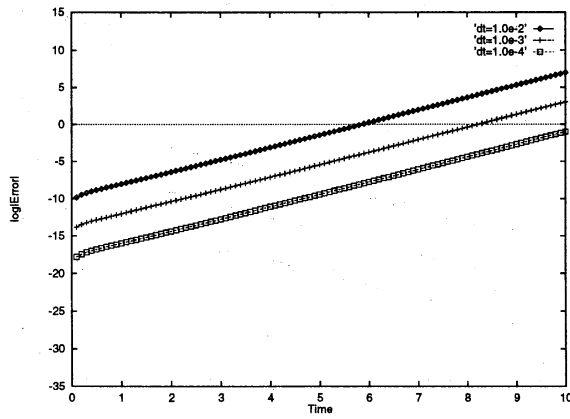


(a)

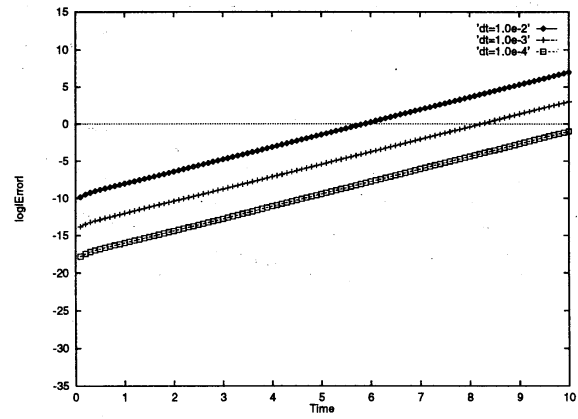


(b)

Figure 9. *Error for Test Problem(D-D).*
Double precision, 8th order Runge-Kutta method, (a) $N = 4$, (b) $N = 6$.

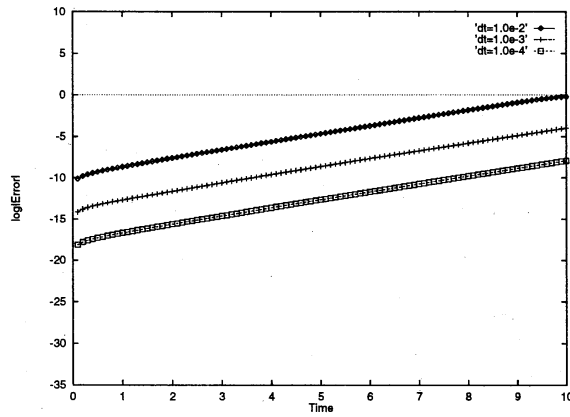


(a)

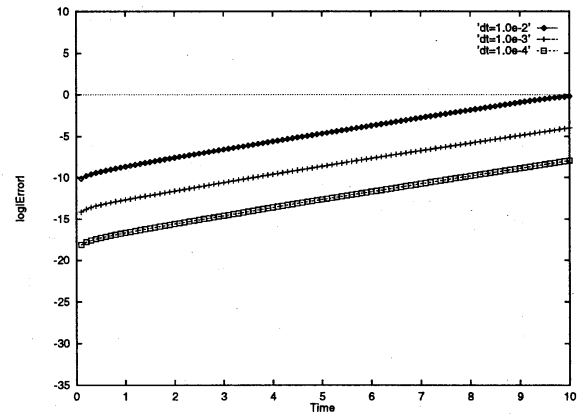


(b)

Figure 10. *Error for Test Problem(N-N).*
 Quadruple precision, 4th order Runge-Kutta method, (a) $N = 4$, (b) $N = 6$.

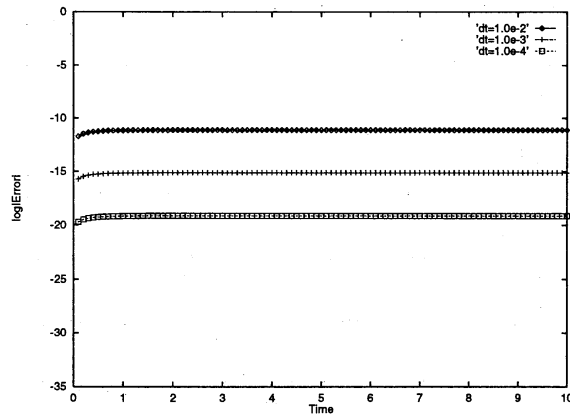


(a)

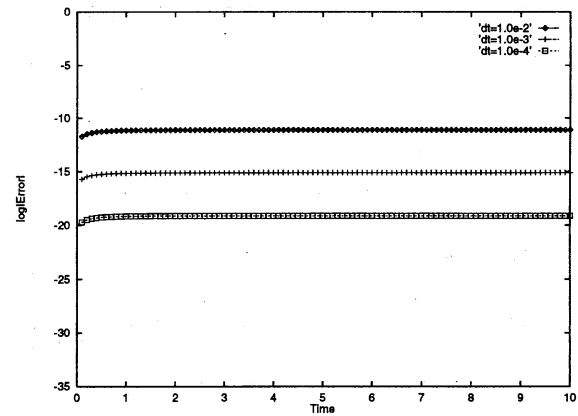


(b)

Figure 11. *Error for Test Problem(N-D).*
 Quadruple precision, 4th order Runge-Kutta method, (a) $N = 4$, (b) $N = 6$.

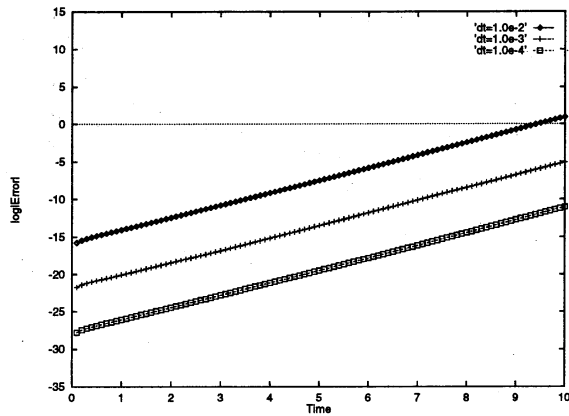


(a)

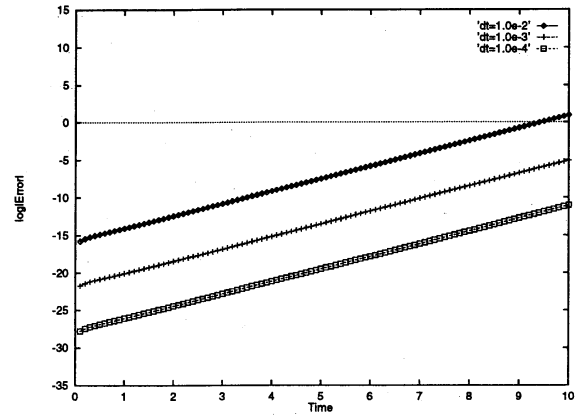


(b)

Figure 12. *Error for Test Problem(D-D).*
 Quadruple precision, 4th order Runge-Kutta method, (a) $N = 4$, (b) $N = 6$.

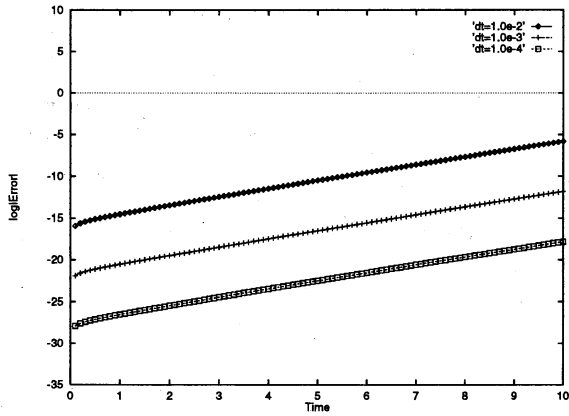


(a)

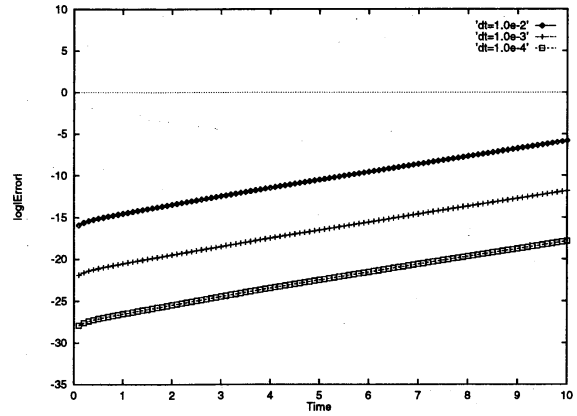


(b)

Figure 13. *Error for Test Problem(N-N).*
 Quadruple precision, 6th order Runge-Kutta method, (a) $N = 4$, (b) $N = 6$.

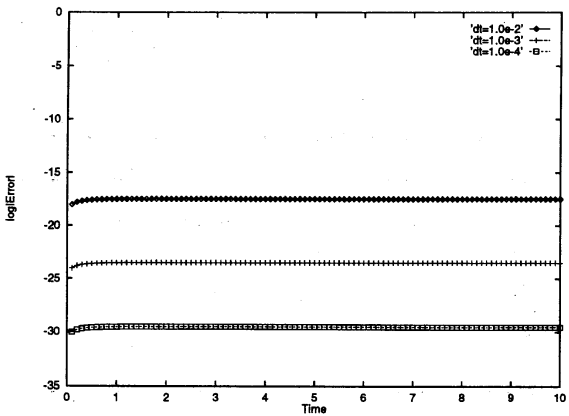


(a)

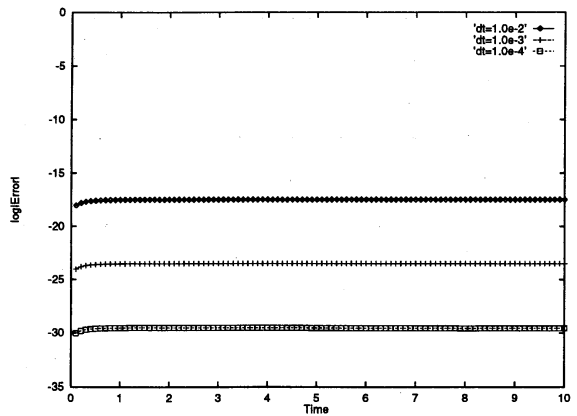


(b)

Figure 14. *Error for Test Problem(N-D).*
 Quadruple precision, 6th order Runge-Kutta method, (a) $N = 4$, (b) $N = 6$.

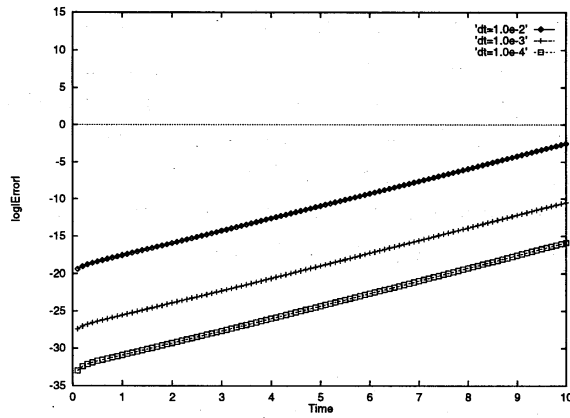


(a)

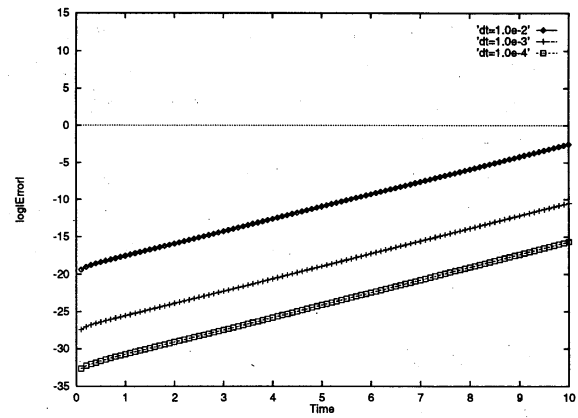


(b)

Figure 15. *Error for Test Problem(D-D).*
 Quadruple precision, 6th order Runge-Kutta method, (a) $N = 4$, (b) $N = 6$.

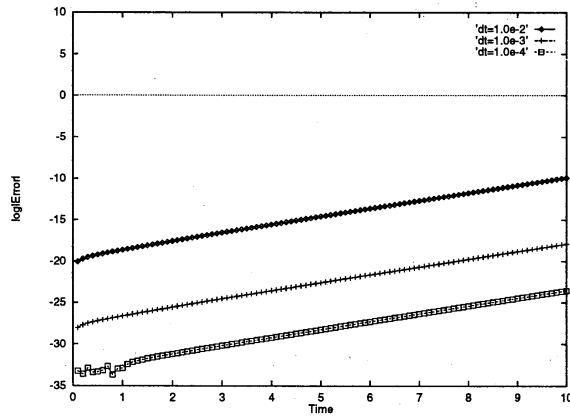


(a)

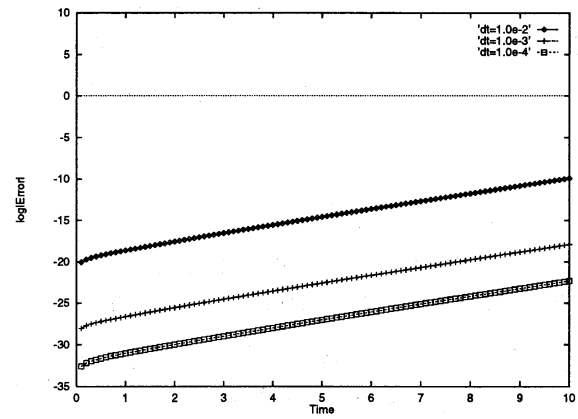


(b)

Figure 16. *Error for Test Problem(N-N).*
 Quadruple precision, 8th order Runge-Kutta method, (a) $N = 4$, (b) $N = 6$.

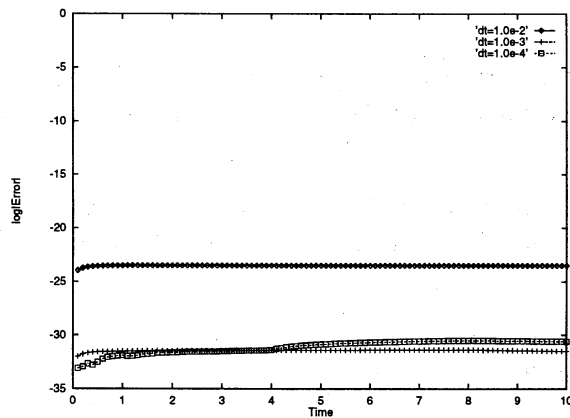


(a)

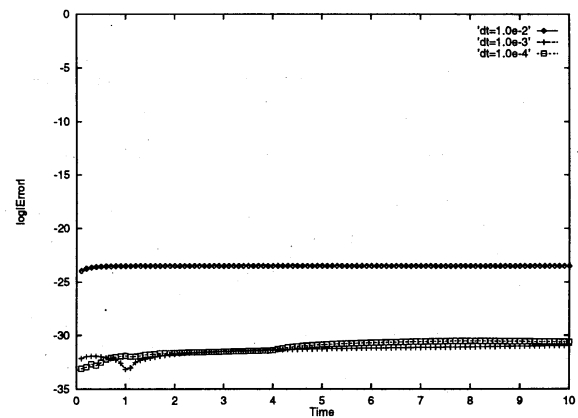


(b)

Figure 17. *Error for Test Problem(N-D).*
 Quadruple precision, 8th order Runge-Kutta method, (a) $N = 4$, (b) $N = 6$.



(a)



(b)

Figure 18. *Error for Test Problem(D-D).*
 Quadruple precision, 8th order Runge-Kutta method, (a) $N = 4$, (b) $N = 6$.

Numerical results in double precision arithmetic are shown in Figures 1-9. They are almost independent of N because spatial order of exact solutions is low. We can see Neumann boundary conditions are delicate in numerical computations. If you do not have any idea in such situations, one answer is to carry out numerical computations in quadruple precision arithmetic.

Numerical results in quadruple precision arithmetic are shown in Figures 10-18. They are almost satisfactory in accuracy. Of course additional considerations are necessary if you need to carry out longer numerical computations for Neumann boundary conditions.

4. Conclusion

In the paper a numerical method which is explicit and realize numerical simulations of free boundary problems in quadruple precision arithmetic is presented. It consists of a fixed domain method using mapping functions, spectral collocation methods in space and Runge-Kutta methods in time. For evaluation of our method one-dimensional free boundary problems whose exact solutions are known are solved. Numerical results are satisfactory in accuracy. Here we should remark that test problems are one-dimensional, however our method is applicable to higher dimensional free boundary problems.

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