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# Numerical Methods and Applications

9th International Conference, NMA 2018  
Borovets, Bulgaria, August 20–24, 2018  
Revised Selected Papers

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# Preface

The ninth issue of the series of international conferences on Numerical Methods and Applications (NMA 2018) held in Bulgaria took place in the beautiful resort Borovets during the period August 20–24, 2018. The conference was organized by the Faculty of Mathematics and Informatics of Sofia University St. Kliment Ohridski, in co-operation with two institutes of the Bulgarian Academy of Sciences: the Institute of Mathematics and Informatics and the Institute of Information and Communication Technologies.

In total, 112 participants from 23 countries all over the world attended the conference. The nice weather and the fresh air of Rila mountain highly contributed to the creative atmosphere of the conference, providing an opportunity for researchers to present their recent achievements, share ideas, continue existing or start new fruitful scientific cooperations.

A wide range of problems concerning both recent theoretical advances in numerical methods and the application of numerical methods in mathematical modeling were discussed at NMA 2018. In total, 92 talks, including four plenary lectures, were delivered at the conference. Five special sessions featured in the scientific program: Numerical Search and Optimization, Problem-driven Numerical Methods, Numerical Methods for Fractional Diffusion Problems, Orthogonal Polynomials and Numerical Quadratures, and Monte Carlo and Quasi-Monte Carlo Methods, along with a stream of talks that formally do not fall into these sessions.

This volume contains 56 papers, based on the talks of the participants at NMA 2018, including the plenary lectures of Jean-Claude Latché (France) and Francisco Gaspar (The Netherlands). The abstracts of the other two plenary lectures, delivered by Jun Hu (China) and Rafael Kruse (Germany), are also presented here. Each of the papers in this volume has passed a single-blind review procedure. We thank all the authors who contributed to the volume.

The success of NMA 2018 would not have been possible without the joint efforts and hard work of many colleagues from various institutions and organizations. We are grateful to all members of the Organizing and Scientific Committees, to the organizers of the special sessions, and to all reviewers. We are also thankful to the local staff for the excellent service.

The conference was partially supported by the Sofia University Research Fund through Grant 80-10-231/2018.

November 2018

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# **Abstract of Invited Talks**



# Adaptive and Multilevel Mixed Finite Element Methods

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The problems that are most frequently solved in scientific and engineering computing may probably be the elasticity equations. The finite element method (FEM) was invented in analyzing the stress of the elastic structures in the 1950s. The mixed FEM within the Hellinger–Reissner (H-R) principle for elasticity yields a direct stress approximation since it takes both the stress and displacement as an independent variable. The mixed FEM can be free of locking for nearly incompressible materials, and be applied to plastic materials, and approximate both the equilibrium and traction boundary conditions more accurate. However, the symmetry of the stress plus the stability conditions make the design of the mixed FEM for elasticity surprisingly hard. In fact, “Four decades of searching for mixed finite elements for elasticity beginning in the 1960s did not yield any stable elements with polynomial shape functions” [D. N. Arnold, Proceedings of the ICM, Vol. I: Plenary Lectures and Ceremonies (2002)]. Since the 1960s, many mathematicians have worked on this problem but compromised to weakly symmetric elements, or composite elements. In 2002, using the elasticity complexes, Arnold and Winther designed the first family of symmetric mixed elements with polynomial shape functions on triangular grids in 2D.

The first part of the talk presents a new framework to design and analyze the mixed FEM of elasticity problems, which yields optimal symmetric mixed FEMs. In addition, those elements are very easy to implement since their basis functions, based on those of the scalar Lagrange elements, can be explicitly written down by hand. The main ingredients of this framework are a structure of the discrete stress space on both simplicial and product grids, two basic algebraic results, and a two-step stability analysis method.

The second part of the talk gives a unified analysis of both convergence and optimality of adaptive mixed finite element methods for a class of problems when the finite element spaces and corresponding a posteriori error estimates satisfy five hypotheses. We prove that these five conditions are sufficient for convergence and optimality of the adaptive algorithms under consideration. The main ingredient for the analysis is a new method to analyze both discrete reliability and quasi-orthogonality. As applications, we prove these five hypotheses for the Raviart–Thomas and Brezzi–Douglas–Marini elements of the Poisson and Stokes problems in both two and three dimensions. To extend the above result to linear elasticity problems, we propose a reliable and efficient a posteriori error estimator for the symmetric mixed finite element methods for linear elasticity problems. In addition, we construct nested mixed finite elements by relaxing  $C^0$  continuity of the existing mixed elements in the literature.

The third part of the talk constructs a block diagonal preconditioner with the minimal residual method and a block triangular preconditioner with the generalized minimal residual method for the symmetric mixed finite element methods of linear elasticity. A fast auxiliary space preconditioner based on the  $H^1$  conforming linear element of the linear elasticity problem is then designed for solving the Schur complement. For both diagonal and triangular preconditioners, it is proved that the conditioning numbers of the preconditioned systems are bounded above by a constant independent of both the crucial Lamé constant and the mesh-size.

# Error Analysis of Randomized Time-Stepping Methods for Non-autonomous Evolution Equations with Time-Irregular Coefficients

Raphael Kruse

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In this talk, we consider the numerical approximation of Carathéodory-type differential equations of the form

$$u'(t) = f(t, u(t)), \quad t \in (0, T), \quad u(0) = u_0,$$

and of nonlinear and non-autonomous evolution equations of the form

$$u'(t) + \mathcal{A}(t)u(t) = f(t), \quad t \in (0, T), \quad u(0) = u_0,$$

where  $f$  and  $\mathcal{A}$  may be discontinuous with respect to the time variable. In this non-smooth situation, it is notoriously difficult to construct numerical algorithms with a positive convergence rate. In fact, it can be shown that any deterministic algorithm depending only on point evaluations may fail to converge if, for instance,  $\mathcal{A}$  and  $f$  only satisfy an  $L^2$ -integrability condition with respect to  $t$ .

Instead, we propose to apply randomized Runge–Kutta methods to such time-irregular evolution equations as, for instance, a randomized version of the backward Euler method. We obtain positive convergence rates with respect to the mean-square norm under considerably relaxed temporal regularity conditions. An important ingredient in the error analysis consists of a well-known variance reduction technique for Monte Carlo methods, the stratified sampling. We demonstrate the practicability of the new algorithm in the case of a fully discrete approximation of a more explicit parabolic PDE.

This talk is based on joint works [1, 2] with Monika Eisenmann (Technische Universität Berlin), Mihály Kovács and Stig Larsson (both Chalmers University of Technology) as well as Yue Wu (University of Edinburgh).

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# Contents

## Invited Papers

New Stabilized Discretizations for Poroelasticity Equations . . . . .	3
<i>Francisco J. Gaspar, Carmen Rodrigo, Xiaozhe Hu, Peter Ohm, James Adler, and Ludmil Zikatanov</i>	

A Class of Staggered Schemes for the Compressible Euler Equations . . . . .	15
<i>Raphaelae Herbin and Jean-Claude Latché</i>	

## Numerical Search and Optimization

An Effective Guided Fireworks Algorithm for Solving UCAV Path Planning Problem . . . . .	29
<i>Adis Alihodzic, Damir Hasic, and Elmedin Selmanovic</i>	

Cuckoo Search Algorithm for Parameter Identification of Fermentation Process Model . . . . .	39
<i>Maria Angelova, Olympia Roeva, and Tania Pencheva</i>	

Optimization of String Rewriting Operations for 3D Fractal Generation with Genetic Algorithms . . . . .	48
<i>Todor Balabanov, Janeta Sevova, and Kolyu Kolev</i>	

Quantifying the Effectiveness of First-Hop Redundancy Protocols in IP Networks . . . . .	55
<i>Paul Bourne, Neville Palmer, and Jan Skrabala</i>	

Derivation of a Coordinate System of Three Laser Triangulation Sensors in a Plane. . . . .	64
<i>Ján Buša, Miroslav Dovica, and Lukáš Kačmár</i>	

Optimisation Techniques in Wildfire Simulations. Test Case Kresna Fire August 2017. . . . .	72
<i>Nina Dobrinkova, Momchil Panayotov, and Peter Boyvalenkov</i>	

Subtraction of Two 2D Polygons with Some Matching Vertices . . . . .	80
<i>Georgi Evtimov and Stefka Fidanova</i>	

InterCriteria Analysis of Different Variants of ACO Algorithm for Wireless Sensor Network Positioning . . . . .	88
<i>Stefka Fidanova and Olympia Roeva</i>	

Description of Dynamics of Ellipsoidal Estimates of Reachable Sets of Nonlinear Control Systems with Bilinear Uncertainty. . . . .	97
<i>Tatiana F. Filippova</i>	
Evaluation of Serial and Parallel Shared-Memory Distance-1 Graph Coloring Algorithms . . . . .	106
<i>Lukas Gnam, Siegfried Selberherr, and Josef Weinbub</i>	
Solving Function Approximation Problems Using the $L^2$ -Norm of the Log Ratio as a Metric . . . . .	115
<i>Ivan D. Gospodinov, Stefan M. Filipov, and Atanas V. Atanassov</i>	
Application of Parallel and Hybrid Metaheuristics for Graph Partitioning Problem . . . . .	125
<i>Zbigniew Kokosiński and Marcin Pijanowski</i>	
Monte Carlo Approach for Modeling and Optimization of One-Dimensional Bimetallic Nanostructures . . . . .	133
<i>Vladimir Myasnichenko, Nickolay Sdobnyakov, Leoneed Kirilov, Rossen Mikhov, and Stefka Fidanova</i>	
Factors for Search Methods Scalability . . . . .	142
<i>Kalin Penev</i>	
The Statistic Analysis of Conjunctive Adverbs Used in the First Bulgarian School Books in Mathematics (from the First Half of XIX c.) . . . . .	150
<i>Velislava Stoykova</i>	
Index Matrices as a Decision-Making Tool for Job Appointment. . . . .	158
<i>Velichka Traneva, Vassia Atanassova, and Stoyan Tranev</i>	
An Intuitionistic Fuzzy Approach to the Hungarian Algorithm . . . . .	167
<i>Velichka Traneva, Stoyan Tranev, and Vassia Atanassova</i>	
<b>Problem-Driven Numerical Method: Motivation and Application</b>	
Spectral Collocation Solutions to a Class of Pseudo-parabolic Equations . . . . .	179
<i>Călin-Ioan Gheorghiu</i>	
The Statistical Property in Finite Element Model of Elastic Contact Problems . . . . .	187
<i>Zhaocheng Xuan</i>	

**Numerical Methods for Fractional Diffusion Problems**

A Second Order Time Accurate SUSHI Method for the Time-Fractional Diffusion Equation . . . . . 197  
*Abdallah Bradji*

A High Order Numerical Method for Solving Nonlinear Fractional Differential Equation with Non-uniform Meshes . . . . . 207  
*Lili Fan and Yubin Yan*

Identification of the Right-Hand Side of an Equation with a Fractional Power of an Elliptic Operator . . . . . 216  
*Petr N. Vabishchevich*

**Orthogonal Polynomials and Numerical Quadratures**

Definite Quadrature Formulae of Order Three Based on the Compound Midpoint Rule . . . . . 227  
*Ana Avdzhieva, Vesselin Gushev, and Geno Nikolov*

Finite Difference Schemes and Classical Transcendental Functions . . . . . 235  
*Edik A. Ayryan, Mikhail D. Malykh, Leonid A. Sevastianov, and Yu Ying*

Bounds for the Extreme Zeros of Laguerre Polynomials. . . . . 243  
*Geno Nikolov and Rumén Uluchev*

Discrete Fourier Analysis on Lattice Grids . . . . . 251  
*Morten A. Nome and Tor Sørøvik*

**Monte Carlo and Quasi-Monte Carlo Methods**

A Wigner Potential Decomposition in the Signed-Particle Monte Carlo Approach . . . . . 263  
*Majid Benam, Mihail Nedjalkov, and Siegfried Selberherr*

Impact of the Trap Attributes on the Gate Leakage Mechanisms in a 2D MS-EMC Nanodevice Simulator . . . . . 273  
*Cristina Medina-Bailon, Toufik Sadi, Carlos Sampedro, Jose Luis Padilla, Luca Donetti, Vihar Georgiev, Francisco Gamiz, and Asen Asenov*

Sensitivity Analysis of an Air Pollution Model by Using Quasi-Monte Carlo Algorithms for Multidimensional Numerical Integration . . . . . 281  
*Tzvetan Ostromsky, Ivan Dimov, Venelin Todorov, and Zahari Zlatev*

Microscopic KMC Modeling of Oxide RRAMs . . . . . 290  
*Toufik Sadi and Asen Asenov*

**Contributed Talks**

Numerical Simulation of the Stiff System of Equations Within the Spintronic Model . . . . .	301
<i>Pavlina Kh. Atanasova, Stefani A. Panayotova, Elena V. Zemlyanaya, Yury M. Shukrinov, and Ilhom R. Rahmonov</i>	
Parallel SFF-SANS Study of Structure of Polydispersed Vesicular Systems . . . . .	309
<i>Maxim Bashashin, Elena Zemlyanaya, and Mikhail Kiselev</i>	
Molecular Dynamic Modeling of Long-Range Effect in Metals Exposed to Nanoclusters . . . . .	318
<i>Balt Batgerel, Igor Puzynin, Taisia Puzynina, Ivan Hristov, Radoslava Hristova, Zafar Tukhliev, and Zarif Sharipov</i>	
Classification Studies in Various Areas of Science . . . . .	326
<i>Agnieszka Bielińska, Mikołaj Majkiewicz, Dorota Bielińska-Waż, and Piotr Waż</i>	
Mathematical Modeling: Interdisciplinary Similarity Studies . . . . .	334
<i>Agnieszka Bielińska, Mikołaj Majkiewicz, Piotr Waż, and Dorota Bielińska-Waż</i>	
Model-Based Stabilization of a Fermentation Process Using Output Feedback with Discrete Time Delay . . . . .	342
<i>Milen K. Borisov, Neli S. Dimitrova, and Mikhail I. Krastanov</i>	
Some Convergence Results of a Multidimensional Finite Volume Scheme for a Semilinear Parabolic Equation with a Time Delay . . . . .	351
<i>Abdallah Bradji and Tarek Ghoudi</i>	
STARDEX and ETCCDI Climate Indices Based on E-OBS and CARPATCLIM: Part One: General Description . . . . .	360
<i>Hristo Chervenkov, Kiril Slavov, and Vladimir Ivanov</i>	
STARDEX and ETCCDI Climate Indices Based on E-OBS and CARPATCLIM: Part Two: ClimData in Use . . . . .	368
<i>Hristo Chervenkov and Kiril Slavov</i>	
Global Sensitivity Analysis for a Chronic Myelogenous Leukemia Model . . .	375
<i>Gabriel Dimitriu</i>	
Numerical Analysis of a Pollution and Environment Interaction Model . . . . .	383
<i>Ivan Dimov, Juri Kandilarov, Venelin Todorov, and Lubin Vulkov</i>	
Computer Simulation of Heat Exchange Through 3D Fabric Layer . . . . .	392
<i>Aušra Gadeikytė and Rimantas Barauskas</i>	

Statistically Significant Comparative Performance Testing of Julia and Fortran Languages in Case of Runge–Kutta Methods . . . . . 400  
*Migran N. Gevorkyan, Anna V. Korolkova, Dmitry S. Kulyabov, and Konstantin P. Lovetskiy*

A Numerical Model for Random Fibre Networks . . . . . 408  
*Mark Houghton, David Head, and Mark Walkley*

Front Fixing Finite Difference Method for Pricing a Corporate Bond with Credit Rating Migration . . . . . 416  
*Juri Kandilarov and Lubin Vulkov*

Positivity Preserving Numerical Method for Optimal Portfolio in a Power Utility Two-Dimensional Regime-Switching Model . . . . . 424  
*Miglana N. Koleva and Lubin G. Vulkov*

Effect of Ionic Strength on the Electro-Dipping Force . . . . . 433  
*Galina Lyutskanova–Zhekova and Krassimir Danov*

Accuracy of Different Machine Learning Type Methodologies for EEG Classification by Diagnosis. . . . . 441  
*Andrius Vytautas Misiukas Misiūnas, Tadas Meškauskas, and Rūta Samaitienė*

Alternate Overlapping Schwarz Method for Singularly Perturbed Semilinear Convection-Diffusion Problems. . . . . 449  
*S. Chandra Sekhara Rao and Varsha Srivastava*

On the Calculation of Electromagnetic Fields in Closed Waveguides with Inhomogeneous Filling . . . . . 458  
*Dmitry V. Divakov, Mikhail D. Malykh, Leonid A. Sevastianov, and Anastasia A. Tiutiunnik*

Analysis of Hierarchical Compression Parallel Solver for BEM Problems on Intel Xeon CPUs . . . . . 466  
*Dimitar Slavchev and Svetozar Margenov*

Application of WRF-CMAQ Model System for Analysis of Sulfur and Nitrogen Deposition over Bulgaria . . . . . 474  
*Dimiter Syrakov, Emilia Georgieva, Maria Prodanova, Elena Hristova, Ilian Gospodinov, Kiril Slavov, and Blagorodka Veleva*

Digital Approximations for Pseudo-Differential Equations and Error Estimates . . . . . 483  
*Vladimir B. Vasilyev*



Some Difference Algorithms for Nonlinear Klein-Gordon Equations . . . . . 491  
*Asuman Zeytinoglu and Murat Sari*

**Author Index** . . . . . 499