

Contents

1	Introduction	1
1.1	Introduction	1
1.2	Organization of Thesis	3
1.2.1	Chapter 1	4
1.2.2	Chapter 2	4
1.2.3	Chapter 3	5
1.2.4	Chapter 4	6
1.2.5	Chapter 5	7
1.2.6	Chapter 6	9
2	Wavelet Theory	10
2.1	Introduction	10
2.1.1	Wavelet transform classification	13
2.1.2	Multiresolution analysis (MRA)	15
2.1.3	Wavelet families	17
2.2	Orthogonal wavelets on real line	28
2.3	Literature survey Current status	34
3	Wavelet approaches with finite difference framework	37

3.1	Introduction	38
3.2	Wavelet approximation for ODE	38
3.2.1	Unified collocation approaches for solving IVP and BVP problems	41
3.3	Haar approximation	44
3.4	Initial Value Problem IVP	45
3.4.1	Algorithm-IVP	45
3.5	Boundary value problems BVP	46
3.5.1	Algorithm-BVP	48
3.6	Numerical examples	49
3.6.1	Observations	54
3.7	Generalization proposed for the approach discussed	54
3.8	Extension of region of solution using Haar wavelets	60
4	Wavelet collocation approaches for partial differential equations	62
4.1	Introduction	63
4.2	Parabolic partial differential equation	66
4.3	Numerical example	69
4.4	Convergence of Haar wavelet series	72
4.5	Observations	74
4.6	Elliptic partial differential equation	74
4.6.1	Algorithm-EPDE	74
4.6.2	Numerical examples	75
4.6.3	Case 1	76
4.6.4	Case 2	76
4.6.5	Case 3	76

4.6.6	Case 4 Helmholtz equation	77
4.7	Convergence analysis of two dimensional wavelet method:	80
4.8	Observations	80
5	Wavelet approximation with finite volume framework	81
5.1	Introduction	82
5.2	Combined Approach	90
5.2.1	Burger inviscid equations using Godunov flux	90
5.3	Review of Approaches used in the algorithm	92
5.3.1	Multiresolution revisited	92
5.3.2	Decomposition and Reconstruction	94
5.3.3	Finite Volume Godunov Approach	94
5.4	Algorithm of the approach used	95
5.5	Numerical experiments and discussion	96
5.5.1	Case 1	96
5.5.2	Case 2	98
5.5.3	Case 3	100
5.6	Convergence analysis for the proposed approach	102
5.7	Observations	102
5.8	Viscous Burger equation using finite volume approach	103
5.8.1	Motivation	104
5.8.2	Discretization	105
5.9	Algorithm proposed for viscous Burger equation	105
5.10	Numerical experiments and discussion	106
5.10.1	Example 1	106

5.10.2	Example 2	107
5.10.3	Example 3	110
5.11	Convergence analysis for the proposed approach	111
5.12	Observations	112
6	Non linear hyperbolic equation of yolk problem, a practical example	114
6.1	Problem background	116
6.1.1	Physical Process	116
6.1.2	Governing equations	117
6.1.3	Dimensionless form	119
6.2	Simplified mathematical model	120
6.3	Finite-volume framework	121
6.4	Wavelet and multi resolution revisited	122
6.4.1	Algorithm for combined wavelet and finite volume approaches	123
6.5	Numerical simulation	123
6.6	Observations	128
6.7	Conclusion and Future Scope	129
Publications		131
bibliography		133