PIMOL: A New Semi-analytical Method Based on the Finite Difference Method of Lines and the Precise Integration Method

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ABSTRACT The aim of this paper is to introduce a new semi-analytical method, namely PIMOL (precise integration method of lines, the parametric finite difference method of lines based on the precise integration method), which is developed and used to solve the ordinary differential equation (ODEs) systems based on the finite difference method of lines and the precise integration method (PIM). Two examples of Poisson’s equation problems are given: a boundary value problem and an ODE eigenvalue problem. The PIMOL can effectively reduce a semi-discrete ODE problem to a linear algebraic matrix equation. Numerical results show that the PIMOL is a powerful method.

KEY WORDS PIMOL, ODE, FDMOL, PIM, Poisson’s equation, Semi-analytical, Semi-discrete

1. Introduction

The precise integration method and method of lines (PIMOL) discussed in this paper is a newly developed semi-analytical algorithm scheme for solving the boundary value problems (BVPs) of elliptic type. It is based on the finite difference method of lines (FDMOL) and the precise integration method (PIM). According to the review of MOL-related studies (see, for instance, [1]), the key of the method of lines (MOL) is to semi-discretize a partial differential equation (PDE) into a system of ordinary differential equations (ODEs) defined on discrete lines by means of replacing the derivatives with respect to all but independent variables with the finite differences (FDs). The resulting two-point boundary value ODEs may then be solved by analytical or numerical methods. Due to the requirement of regular domain, inflexibility of meshes and ODE solving, the conventional MOL did not attract much attention, and the related investigations and applications were limited. Some applications of MOL in the Poisson’s equation and other BVPs can be found in [2–5] by Meyer and Janac, respectively. The MOL has also been applied to solid mechanics by Irob [6], Gyekenyesi and Mendelson [7], Malik and Fu [8, 9], Mendelson and Alam [10], and Alam and Mendelson [11]. In most of the aforementioned applications, the ODEs were solved by ad hoc shooting-like numerical processes. Jones et al. [12], however, studied the convergence of the MOL solution and found that the ODEs resulting from the MOL may be inherently unstable for shooting methods. Xanthis [13, 14] and Yuan [15] solved the system of ODEs by using an ODE solver and further developed a new computational tool in structural...
analysis, i.e., the FEMOL based on the finite element discrete ideas and a modern ODE solver [15–17]. The PIM is a powerful method for solving ODEs of both initial problems and boundary value problems [18–20]. In this paper, the FDMOL is equipped with the PIM, and the old method will be gaining new value, power, and efficiency.

2. The Finite Difference Method of Lines

To explore the finite difference method of lines, we consider the following Poisson’s equation defined on a rectangular domain as shown in Fig. 1 [17].

$$\nabla^2 u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = -f$$  \hspace{1cm} (1)

which is subject to the Dirichlet boundary condition

$$u = 0, \quad x = \pm a, \quad y = \pm b$$  \hspace{1cm} (2)

For simplicity, we assume that $f(x, y)$ is bi-symmetric. Thus, we can solve the problem on a quarter of the domain, which is semi-discrete by $N + 1$ equally spaced vertical lines with distance $h = a/N$ as shown in Fig. 2.

By defining

$$u_i = u_i(y) = u(x_i, y)$$  \hspace{1cm} (3)

Fig. 1. The Poisson’s equation

Fig. 2. FDMOL mesh for a quarter domain
and using the three-point central difference of accuracy $O(h^2)$ to approximate the partial derivatives with respect to the independent variable $x$ at $x = x_i$,

$$\left( \frac{\partial u}{\partial x} \right)_i = \frac{u_{i+1} - u_{i-1}}{2h} + O(h^2); \quad \left( \frac{\partial^2 u}{\partial x^2} \right)_i = \frac{u_{i+1} - 2u_i + u_{i-1}}{h^2} + O(h^2) \quad (4)$$

the typical FDMOL equation on an interior line $i$ can be written as a second-order ODE of the following

$$u''_i = -\frac{u_{i+1} - 2u_i + u_{i-1}}{h^2} - f_i, \quad y \in (0, b), \quad i = 2, 3, \ldots, N - 1 \quad (5)$$

where $()' = \partial () / \partial y$, $f_i = f_i(y) = f(x_i, y)$. To establish the FDMOL equation on the first line, an auxiliary line $i = 0$ is introduced. Using the Neumann-type boundary condition $\partial u / \partial x = 0$ at the left boundary line yields $u_0 = u_2$, which eliminates the line function $u_0$ at the auxiliary line. The ODE of the first line can be rewritten as

$$u''_1 = -\frac{2u_2 - 2u_1}{h^2} - f_1, \quad y \in (0, b) \quad (6)$$

For the right boundary line $i = N + 1$, since $u_{N+1} = 0$, the ODE on line $i = N$ can be rewritten as

$$u''_N = -\frac{2u_N - u_{N-1}}{h^2} - f_N, \quad y \in (0, b) \quad (7)$$

The end-point boundary conditions for each line are

$$u'_i(0) = 0, \quad u_i(b) = 0, \quad i = 1, 2, 3, \ldots, N \quad (8)$$

### 3. PIMOL: Standard Formulation of FDMOL Based on PIM

#### 3.1. Precise Integration Method \[18\]

The ordinary differential equations of any order can always be changed into an equivalent system of first-order ODEs. A set of ODEs can be given in the matrix/vector form as

$$v' = Av + f \quad (9)$$

where a prime (') stands for the derivative with respect to $\xi$, $v(\xi)$ is an $n$-dimensional vector function to be determined, $A$ is a given $N \times N$ constant matrix, and $f(\xi)$ is a given $n$-dimensional external force vector.

For the homogeneous equations,

$$v' = Av \quad (10)$$

Because $A$ is a $\xi$-invariant matrix, its general solution can be given as

$$v = \exp(A\xi) \cdot v_0 \quad (11)$$

where $v_0 = v(\xi_0)$ is assumed to be a known vector boundary condition.

The solution of Eq. (9) can be obtained by using Duhamel integration

$$v = \exp(A \cdot (\xi - \xi_0)) \cdot v_0 + \int_{\xi_0}^{\xi} \exp(A \cdot (\xi - \zeta))f(\zeta) d\zeta \quad (12)$$

For calculation of $\exp(A t)$, $t = \xi - \xi_0$ for a given $\xi$ and the precise numerical calculation of the second integration part, and the precise numerical integration is also focused on the precise computation of $\exp(A t)$ for a given $t = \xi - \zeta$. 


3.2. PIMOL Algorithm

In order to change the governing equations of Eqs. (5–7) into an equivalent system of first-order ODEs, we define a new identity function on each line as
\[ v_i = u_i', \quad y \in (0, b), \quad i = 1, 2, 3, \ldots, N \] (13)
and then the governing equations of Eqs. (5–7) can be rewritten as the following equivalent system of first-order ODEs
\[
\begin{align*}
    v_1' &= -\frac{2u_2 - 2u_1}{h^2} - f_1 \\
    v_i' &= -\frac{u_{i+1} - 2u_i + u_{i-1}}{h^2} - f_i \\
    v_N' &= -\frac{2u_N + u_{N-1}}{h^2} - f_N
\end{align*}
\] (14)

Based on Eqs. (13) and (14), a set of first-order ODEs can be given in the matrix/vector form as
\[ U' = AU + F, \quad y \in (0, b) \] (15)

where \( A \) is a \( 2N \times 2N \) matrix:
\[
A = \begin{bmatrix}
0 & a \\
I & 0
\end{bmatrix}, \quad a = \frac{1}{h^2}
\]

\[
\begin{bmatrix}
2 & -2 & 0 & \ldots & 0 & 0 & 0 & \ldots & 0 & 0 & 0 \\
-1 & 2 & -1 & \ldots & 0 & 0 & 0 & \ldots & 0 & 0 & 0 \\
0 & 0 & 0 & \ldots & -1 & 2 & -1 & \ldots & 0 & 0 & 0 \\
0 & \ldots & \ldots & \ldots & \ldots & \ldots & \ldots & \ldots & \ldots & \ldots & \ldots \\
0 & 0 & 0 & \ldots & 0 & 0 & 0 & \ldots & -1 & 2 & -1 \\
0 & 0 & 0 & \ldots & 0 & 0 & 0 & \ldots & 0 & -1 & 2 \\
\end{bmatrix}
\]

the others: \( a_{ij} = 0 \)

\[
U = \{v_1, v_2, v_3, \ldots, v_i, \ldots, v_N, u_1, u_2, u_3, \ldots, u_i, \ldots, u_N\}^T
\]

\[
F = \{-f_1, -f_2, -f_3, \ldots, -f_i, \ldots, -f_N, 0, 0, 0, \ldots, 0\}^T
\]

In addition, the end-point boundary conditions for each line can also be rewritten as
\[ v_i (0) = 0, \quad u_i (b) = 0, \quad i = 1, 2, 3, \ldots, N \] (16)

3.3. Solution Algorithm

The solutions of Eq. (15) can be expressed in the following form by using Duhamel integration as Eq. (12)
\[ U (y) = \exp(Ay)U_0 + \int_0^y \exp(A \cdot (y - t))F(t) \, dt, \quad y \in (0, b) \] (17)

When \( y = b \), we have
\[ U_b = T_b U_0 + \hat{F}_b, \quad T_b = \exp(Ab), \quad \hat{F}_b = \int_0^b \exp(A \cdot (b - t))F(t) \, dt \] (18)

where \( T_b \) is a \( 2N \times 2N \) matrix and \( \hat{F}_b \) is a \( 2N \) column vector.

Substituting the end-point boundary conditions Eq. (15) in Eq. (18)

\[
U_b = T_b U_0 + \hat{F}_b
\]

\[
U_0 = \{0, 0, 0, \ldots, 0, u_1 (0), u_2 (0), u_3 (0), \ldots, u_i (0), \ldots, u_N (0)\}^T = \{0 \, u_0\}^T
\]

\[
U_b = \{v_1 (b), v_2 (b), v_3 (b), \ldots, v_i (b), \ldots, v_N (b), 0, 0, 0, \ldots, 0\}^T = \{v_b \, 0\}^T
\]

\[
T_b = \begin{bmatrix}
T_{11} & T_{12} \\
T_{21} & T_{22}
\end{bmatrix}, \quad \hat{F}_b = \{F_1 \, F_2\}^T
\]
Notice that a semi-discrete BVP ODE problem is reduced to solving a set of linear algebraic equations with $2N$ unknowns. It is easy to obtain that

$$\begin{align*}
\bar{u}_0^T &= -T_{12}^{-1} \bar{F}_2^T \\
\bar{v}_k^T &= T_{12} \bar{u}_0^T + \bar{F}_1^T
\end{align*}$$

At this point, we can say that the problem is solved. For any point $(x, y)$ in the domain in Fig. 2, the semi-analytical solutions with respect to $y$ on each line can be obtained by using Eq. (17); for any $x$ which falls out of the mesh lines, the interpolating method and many other methods can be used to obtain a relatively accurate solution.

### 4. ODE Eigenproblem Formulation of PIMOL

The free vibration of a unit square membrane is governed by the following eigenproblem PDE

$$\nabla^2 u + \lambda u = 0, \quad -b/2 < x, y < b/2$$

$$BCs: \quad u = 0, \quad x = \pm b/2, \quad y = \pm b/2$$

(21)

By exploiting the symmetry and antisymmetry of the vibration modes, we can also solve this problem on a quarter of the entire domain with the following four boundary conditions on $x = 0$ and $y = 0$

(i) $x-$symmetric and $y-$symmetric

$$\frac{\partial u (0, y)}{\partial x} = 0, \quad \frac{\partial u (x, 0)}{\partial y} = 0$$

(22a)

(ii) $x-$symmetric and $y-$antisymmetric

$$\frac{\partial u (0, y)}{\partial x} = 0, \quad u (x, 0) = 0$$

(22b)

(iii) $x-$antisymmetric and $y-$symmetric

$$u (0, y) = 0, \quad \frac{\partial u (x, 0)}{\partial y} = 0$$

(22c)

(iv) $x-$antisymmetric and $y-$antisymmetric

$$u (0, y) = 0, \quad u (x, 0) = 0$$

(22d)

As shown in Fig. 3, by means of the FDMOL, the domain is meshed by $N + 1$ equally spaced vertical lines with distance $h = b/2N$. By defining $u_i = u_i (y) = u (x_i, y)$ and using the three-point central difference of accuracy $O (h^2)$ to replace the partial derivative with respect to $x$, the PDE is reduced to a set of BVP ODEs.

$$v_i' = -\frac{u_{i-1} - 2u_i + u_{i+1}}{h^2} - \lambda u_i, \quad y \in \left(0, \frac{b}{2}\right)$$

(23)
with the modification of the last line and the upper end-point boundary condition on each line

\[ u_{N+1} = 0, \quad u_i \left( \frac{b}{2} \right) = 0 \]  

(24)

The modification of the first line, the lower end-point boundary condition on each line and the range of line number are dependent on the boundary conditions as follows

(i) \( x \)- symmetric and \( y \)- symmetric

\[ u_0 = u_2, \quad u_i(0) = 0, \quad 1 \leq i \leq N \quad (a) \]

(ii) \( x \)- symmetric and \( y \)- antisymmetric

\[ u_0 = u_2, \quad u_i(0) = 0, \quad 1 \leq i \leq N \quad (b) \]

(iii) \( x \)- antisymmetric and \( y \)- symmetric

\[ u_1 = 0, \quad u_i(0) = 0, \quad 2 \leq i \leq N \quad (c) \]

(iv) \( x \)- antisymmetric and \( y \)- antisymmetric

\[ u_1 = 0, \quad u_i(0) = 0, \quad 2 \leq i \leq N \quad (d) \]  

(25)

By defining \( v_i = u_i' \) on each line, a set of first-order ODEs can be given in matrix/vector form as

\[ \mathbf{U}' = \mathbf{A} \mathbf{U} \]  

(26)

where, for different boundary conditions as Eq. 25a–d, we have

(i) \( x \)- symmetric and \( y \)- symmetric

\[ \mathbf{A} \text{ is a } 2N \times 2N \text{ matrix and } \mathbf{U} \text{ is a } 2N \text{ column vector} \]

\[ \mathbf{A} = \begin{bmatrix} 0 & a \\ I & 0 \end{bmatrix} \]

\[ \mathbf{a} = \frac{1}{\pi^2} \begin{bmatrix} 2 - \lambda h^2 & -2 & 0 & \cdots & 0 & 0 & 0 & \cdots & 0 & 0 & 0 \\ -1 & 2 - \lambda h^2 & -1 & \cdots & 0 & 0 & 0 & \cdots & 0 & 0 & 0 \\ \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots \\ 0 & 0 & 0 & \cdots & -1 & 2 - \lambda h^2 & -1 & \cdots & 0 & 0 & 0 \\ \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots \\ 0 & 0 & 0 & \cdots & 0 & 0 & 0 & \cdots & -1 & 2 - \lambda h^2 & -1 \end{bmatrix} \]

\[ \mathbf{U} = \{v_1, v_2, v_3, \ldots, v_i, \ldots, v_N, u_1, u_2, u_3, \ldots, u_i, \ldots, u_N\}^T \]  

(27)

In addition, the end-point boundary conditions of each line can also be rewritten as

\[ v_i(0) = 0, \quad u_i \left( \frac{b}{2} \right) = 0, \quad i = 1, 2, 3, \ldots, N \]

(ii) \( x \)- symmetric and \( y \)- antisymmetric

Both \( \mathbf{A} \) and \( \mathbf{U} \) are the same as in case (i). In addition, the end-point boundary conditions of each line can also be rewritten as

\[ u_i(0) = 0, \quad u_i \left( \frac{b}{2} \right) = 0, \quad i = 1, 2, 3, \ldots, N \]

(iii) \( x \)- antisymmetric and \( y \)- symmetric
where \( A \) is a \( 2(N-1) \times 2(N-1) \) matrix and \( U \) is a \( 2(N-1) \) column vector:

\[
A = \begin{bmatrix} 0 & a \\ I & 0 \end{bmatrix}
\]

\[
a = \frac{1}{\pi^2}
\]

\[
U = \{v_2, v_3, \ldots, v_i, \ldots, v_N, u_2, u_3, \ldots, u_i, \ldots, u_N\}^T
\]

The end-point boundary conditions of each line can be rewritten as

\[
v_i(0) = 0, \quad u_i\left(\frac{b}{2}\right) = 0, \quad i = 2, 3, \ldots, N
\]

(iv) \( x \)-antisymmetric and \( y \)-antisymmetric

Both \( A \) and \( U \) are the same as in case (iii). Furthermore, the end-point boundary conditions of each line can also be rewritten as

\[
u_i(0) = 0, \quad u_i\left(\frac{b}{2}\right) = 0, \quad i = 2, 3, \ldots, N
\]

The general solution can be expressed as

\[
U(y) = TU_0, \quad T = \exp(Ay), \quad y \in \left(0, \frac{b}{2}\right)
\]

In the above example, we consider case (i) and substitute the end-point boundary conditions in Eq. (26)

\[
T_2 = \begin{bmatrix} T_{12} \\ T_{22} \end{bmatrix}
\]

which can be rearranged as a set of linear algebraic equations with \( 2N \) unknowns:

\[
\begin{bmatrix} T_{12} & -I \\ T_{22} & 0 \end{bmatrix} \begin{bmatrix} \bar{u}_0^T \\ \bar{v}_{\frac{b}{2}}^T \end{bmatrix} = 0
\]

The eigenfunction with respect to \( \lambda \) can be obtained as

\[
B(\lambda) = \det \begin{bmatrix} T_{12} & -I \\ T_{22} & 0 \end{bmatrix} = 0
\]

and the corresponding eigenfunctions for the other three cases can also be easily obtained.

\[
\begin{align*}
B(\lambda) &= \det \begin{bmatrix} T_{11} & -I \\ T_{21} & 0 \end{bmatrix} = 0 \quad \text{(ii)} \\
B(\lambda) &= \det \begin{bmatrix} T_{12} & -I \\ T_{22} & 0 \end{bmatrix} = 0 \quad \text{(iii)} \\
B(\lambda) &= \det \begin{bmatrix} T_{11} & -I \\ T_{21} & 0 \end{bmatrix} = 0 \quad \text{(iv)}
\end{align*}
\]

So far, the semi-discrete ODE eigenproblem is thereby reduced to a matrix eigenvalue problem. In this example, the FDMOL based on PIM is used to solve the free vibration of square membranes,
Table 1. PIMOL solution on a square domain

| NI | h   | $u_0$ | $\epsilon$ (%) (Error) | $\varepsilon_{\text{num}}$ | $\frac{\partial u}{\partial y}_{\mid A}$ | $\epsilon$ (%) (Error) | $\varepsilon_{\text{num}}$ |
|----|-----|-------|-------------------------|-----------------------------|----------------------------------------|-------------------------|-----------------------------|
| 2  | 0.5 | 0.57557| 2.34674                 | 0.0939                      | −1.32414                               | 1.98839                 | 0.0795                     |
| 3  | 1/3 | 0.58307| 1.07473                 | 0.0967                      | −1.33856                               | 0.92076                 | 0.0829                     |
| 4  | 0.25| 0.58779| 0.61267                 | 0.0980                      | −1.34378                               | 0.53444                 | 0.0855                     |
| 5  | 0.2 | 0.58707| 0.39569                 | 0.0989                      | −1.34623                               | 0.35329                 | 0.0883                     |
| 6  | 1/6 | 0.58777| 0.27698                 | 0.0997                      | −1.34757                               | 0.25425                 | 0.0915                     |
| 7  | 1/7 | 0.58819| 0.20512                 | 0.1005                      | −1.34838                               | 0.19432                 | 0.0952                     |
| 8  | 0.125| 0.58847| 0.15835                 | 0.1013                      | −1.34890                               | 0.15532                 | 0.0994                     |
| 9  | 1/9 | 0.58866| 0.12623                 | 0.1022                      | −1.34926                               | 0.12855                 | 0.1041                     |
| 10 | 0.1 | 0.58879| 0.10324                 | 0.1032                      | −1.34952                               | 0.10938                 | 0.1094                     |
| 11 | 1/11| 0.58889| 0.08621                 | 0.1043                      | −1.34971                               | 0.09519                 | 0.1152                     |
| 12 | 1/12| 0.58897| 0.07325                 | 0.1055                      | −1.34986                               | 0.08438                 | 0.1215                     |
| 13 | 1/13| 0.58903| 0.06316                 | 0.1067                      | −1.34997                               | 0.07597                 | 0.1284                     |
| 14 | 1/14| 0.58908| 0.05515                 | 0.10932                     | −1.35006                               | 0.06928                 | 0.1171                     |
| 15 | 1/15| 0.58911| 0.04868                 | 0.10823                     | −1.35011                               | 0.06556                 | 0.1108                     |
| 16 | 1/16| 0.58914| 0.04339                 | 0.10733                     | −1.35021                               | 0.05844                 | 0.0988                     |

Analytical [21] 0.5894 −1.351

NL = NI + 1, NI: number of intervals, NL: number of lines

Fig. 4. The error of displacement and its derivative along $h^2$

an eigenvalue problem. The problem is reduced to an ODE eigenvalue problem by semi-discretization with FDMOL, and then the ODE eigenproblem is reduced to a matrix eigenproblem by PIM, which can be solved by many methods, such as the imbedding method (IBM) [22], the Müll Method [25], the inverse iteration method [23], the super inverse iteration method [24].

5. Numerical Examples

We use the following two examples, calculated by self-programming program with the computer package Maple 17.00 [26], to explore the precision and efficiency of this new semi-analytical algorithm of PIMOL. The focus is on the numerical integration part in Eq. (15) for a given $y$. In this paper, the Gaussian integral method is adopted to guarantee the convergence of a large-scale matrix $A$.

Before any numerical examples are given, let us remark that, as a semi-discrete method, the discretization errors introduced in the FDMOL formulation are limited to the $x$ direction in terms of $h$, as long as the associated ODE system can be accurately solved based on the PIM. Analytical solution is obtained along the mesh line by ignoring the error from the numerical integration.

*Example 1* A square membrane subject to a uniform transverse load
Example 2

Free vibration of square membranes

As shown in Fig. 3, with $b = 1$, the corresponding physical model is a free vibration of a square membrane. This example is solved by using an efficient algorithm based on the imbedding method (IBM) [22] and the Muller method [25]. The computed results are given in Tables 2 and 3 (Fig. 5). We can still see that the accuracy of the analytical solution is satisfactory and the convergence of eigenvalue is indeed within the order of $h^2$, as shown in Fig. 6.
6. Conclusions

A new semi-analytical method for solving BVPs of elliptic type is presented, two examples of BVPs of elliptic type and ODE eigenvalue problem are given, and the numerical results show that PIMOL is a powerful method. It is of great value that PIMOL can reduce a semi-discrete BVP problem to a linear algebraic matrix equation problem.

On the basis of numerical experimentation discussed above, the following conclusions can be drawn.

(1) **New semi-analytical method**

The presented method, PIMOL, is a newly developed semi-analytical method for elliptic BVPs. In this method, the PDEs defined on arbitrary domains (regular domain is discussed in this paper, and arbitrary domains will be given in another paper) are semi-discreted by MOL into a system of ODEs defined on discrete mesh lines, and then the analytical result is expressed in algebraic matrix equations by using the precise integration method. The PIMOL completely changes the PDEs of elliptic type into a linear algebraic matrix equation.

(2) **Generality**

PIMOL is not only restricted to only the Poisson’s equation problems: It is easy to be extended to plane problems, plate and shell problems, 3D problems, and so on. It can also be extended to other subjects such as the pipes conveying fluid, fluid–structure interaction, and multibody dynamics. And it is also easy to be extended to the parametric finite deference method of lines and the finite element method of lines.

(3) **Accuracy**

Theoretically, PIMOL is a semi-analytical method. As such, the highly precise results are guaranteed by semi-discrete approximation of MOL. However, when the exponential matrix is large,
the analytical expression can be computed directly, and the numerical integration by PIM is inevitable. Fortunately, several numerical algorithms guarantee that the solutions have a desirable accuracy.

(4) Reliability The results are compared with the exact solutions which show good agreement.

(5) Efficiency The present work has demonstrated that PIMOL has high precision and computational efficiency in solving PDEs of elliptic type.

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