



# Preconditioned Iteration Method for the Nonlinear Space Fractional Complex Ginzburg-Landau Equation

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**Abstract.** In this work, we give a fast preconditioned numerical method to solve the discretized linear system, which is obtained from the nonlinear space fractional complex Ginzburg-Landau equation. The coefficient matrix of the discretized linear system is the sum of a complex diagonal matrix and a real Toeplitz matrix. The new method has a superiority in computation because we can use the circulant preconditioner and the fast Fourier transform (FFT) to solve the discretized linear system. Numerical examples are tested to illustrate the advantage of the preconditioned numerical method.

**Keywords:** Nonlinear fractional ginzburg-landau equation · Toeplitz matrix · Circulant preconditioner · Fast fourier transform

## 1 Introduction

In this work, we solve the nonlinear space fractional complex Ginzburg-Landau equation as follows [13]

$$\frac{\partial v}{\partial t} + (\nu_1 + \mathbf{i}\eta_1)(-\Delta)^{\frac{\beta}{2}}v + (\kappa_1 + \mathbf{i}\zeta_1)|v|^2v - \gamma_1v = 0, \quad (1)$$

$$v(x, 0) = v_0(x), \quad (2)$$

where  $x \in \mathbb{R}$ ,  $0 < t \leq T_1$ ,  $\mathbf{i}$  is the imaginary unit,  $1 < \beta \leq 2$ ,  $v(x, t)$  is a complex-value function,  $\nu_1 > 0$ ,  $\kappa_1 > 0$ ,  $\eta_1$ ,  $\zeta_1$ , and  $\gamma_1$  are real constants, and  $v_0(x)$  is an initial function. Furthermore, the operator  $(-\Delta)^{\frac{\beta}{2}}v(x, t)$  in (1) denotes the derivative operator ( $1 < \beta \leq 2$ ) [10] as follows

$$-(-\Delta)^{\frac{\beta}{2}}v(x, t) = -\frac{\partial^2}{\partial x^2} \int_{-\infty}^{\infty} |x - \xi|^{1-\beta} v(\xi, t) d\xi. \quad (3)$$

Supported by the “Peiyu” Project from Xuzhou University of Technology (Grant Number XKY2019104).

The fractional Ginzburg-Landau equations have been used to describe a lot of physical phenomena; see [27, 28, 33, 34] for example. In theory, some scholars have studied the fractional Ginzburg-Landau equations [11, 30, 35]. In the numerical computation, there exists few studies for the nonlinear fractional equations (1)–(2); see [13, 28, 36, 40] and reference therein. Therefore, based on the extensive applied fields of these equations, it is interesting to study the numerical methods for solving the nonlinear fractional equations (1)–(2).

Recently, some new techniques are proposed to improve network routing and performance measurement [14, 37, 41]. Based on effective user behavior and traffic analysis approaches [5, 6, 23, 24], we can design more effective scheduling strategies to raise resources utilization [7, 17, 18, 38] and energy-efficiency [19, 20]. To test new scheduling strategies, traffic must be reconstructed in test bed [15, 16, 21, 22, 31, 39]. Fluid model is effective model to reconstruct the bursty data traffic. Furthermore, fractional differential equation can be used to build the fluid model. The main aim of our paper is to give a fast preconditioned numerical method to solve the discreted linear system, which is obtained from the nonlinear fractional equations (1)–(2). The superiority of our method is that in the process of solving the nonlinear fractional equations (1)–(2), we can fast solve the complex linear systems by using the circulant preconditioner and the FFT at each step due to the special structure of coefficient matrices.

## 2 A Finite Difference Scheme for the Fractional Equations

In this part, we use the linearized difference scheme [13] to discretize the the nonlinear fractional equations (1)–(2). And the fractional operator  $(-\Delta)^{\frac{\beta}{2}}$  is discretized in the nonlinear fractional equations (1)–(2) by the centered difference method [2] which is given as follows

$$\Delta_{\hat{h}}^{\beta} v(x) = \frac{\sum_{i=-\infty}^{+\infty} d_i^{(\beta)} v(x - i\hat{h})}{\hat{h}^{\beta}},$$

where  $d_i^{(\beta)}$  can be obtained by the following formulation

$$d_i^{(\beta)} = \frac{(-1)^i \Gamma(\beta + 1)}{\Gamma(\frac{\beta}{2} - i + 1) \Gamma(\frac{\beta}{2} + i + 1)}, \quad i \in \mathbb{Z}. \tag{4}$$

In the following, we give the numerical finite difference scheme of the nonlinear fractional equations (1)–(2) in  $\Pi = [a_1, a_2]$ . We separate the domain  $\{(x, t) | a_1 \leq x \leq a_2, 0 \leq t \leq T_1\}$  by a uniform grid  $\{(x_j, t_i) | x_j = a_1 + j\hat{h}, t_i = i\hat{\tau}, j = 0, \dots, M_1, i = 0, \dots, N_1\}$ , with  $\hat{h} = \frac{a_2 - a_1}{M_1}, \hat{\tau} = \frac{T_1}{N_1}$ , where  $M_1$  and  $N_1$  are two positive integers.

Denote  $v_j^i$  the numerical solution to the exact solution  $v(x_j, t_i)$ . For any grid function  $v^i = (v_0^i, v_1^i, \dots, v_{M_1}^i)$ , According to [13], we define

$$v_j^{\bar{i}} = \frac{v_j^{i+1} + v_j^{i-1}}{2}, \quad \delta_t v_j^i = \frac{v_j^{i+1} - v_j^{i-1}}{2\hat{\tau}}.$$

Denote

$$\tilde{Z}_h^0 = \{V | V = \{V_j\}, j = 0, 1, \dots, M_1, V_0 = V_{M_1} = 0\}.$$

For any  $v \in \tilde{Z}_h^0$ , we have

$$\Delta_h^\beta v_j = \frac{1}{\hat{h}^\beta} \sum_{i=j-1}^{j-M_1+1} d_i^{(\beta)} v_{j-i}.$$

The linearized implicit method [13] for the nonlinear fractional equations (1)–(2) in  $\Pi = [a_1, a_2]$  is as follows

$$\delta_t v_j^{i+1} + (\nu_1 + \mathbf{i}\eta_1)\Delta_h^\beta v_j^{\bar{i}} + (\kappa_1 + \mathbf{i}\zeta_1)|v_j^{\bar{i}}|^2 v_j^{\bar{i}} - \gamma_1 v_j^{\bar{i}} = 0, \quad 0 < j < M_1, 1 < i < N_1, \tag{5}$$

$$v_j^0 = v_0(x_j), 0 < j < M_1, \tag{6}$$

$$v_0^i = v_{M_1}^i = 0, 0 \leq i \leq N_1. \tag{7}$$

In the practical computation, we can obtain  $v^1$  from the following scheme [13]

$$v_j^1 = v_j^0 - \hat{\tau} \left( (\nu_1 + \mathbf{i}\eta_1)\Delta_h^\beta v_j^0 + (\kappa_1 + \mathbf{i}\zeta_1)|v_j^0|^2 v_j^0 - \gamma_1 v_j^0 \right), 0 < j < M_1. \tag{8}$$

Denote

$$\tilde{v}^i = [v_1^i, \dots, v_{M_1-1}^i]^T,$$

$$Q_1^1 = (1 + \gamma_1 \hat{\tau})I - \hat{\tau}(\kappa_1 + \mathbf{i}\zeta_1) \begin{bmatrix} |v_1^0|^2 & 0 & \dots & 0 \\ 0 & |v_2^0|^2 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & |v_{M_1-1}^0|^2 \end{bmatrix},$$

$$Q_1^i = (1 - \gamma_1 \hat{\tau})I + \hat{\tau}(\kappa_1 + \mathbf{i}\zeta_1) \begin{bmatrix} |v_1^i|^2 & 0 & \dots & 0 \\ 0 & |v_2^i|^2 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & |v_{M_1-1}^i|^2 \end{bmatrix},$$

$$Q_2^i = (1 + \gamma_1 \hat{\tau})I - \hat{\tau}(\kappa_1 + \mathbf{i}\zeta_1) \begin{bmatrix} |v_1^i|^2 & 0 & \dots & 0 \\ 0 & |v_2^i|^2 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & |v_{M_1-1}^i|^2 \end{bmatrix},$$

and

$$D_\beta = \begin{bmatrix} d_0^{(\beta)} & d_1^{(\beta)} & d_2^{(\beta)} & \cdots & d_{M_1-2}^{(\beta)} & d_{M_1-1}^{(\beta)} \\ d_1^{(\beta)} & d_0^{(\beta)} & d_1^{(\beta)} & \cdots & \cdots & d_{M_1-2}^{(\beta)} \\ d_2^{(\beta)} & d_1^{(\beta)} & d_0^{(\beta)} & \ddots & \ddots & \vdots \\ \vdots & \ddots & \ddots & \ddots & \ddots & d_2^{(\beta)} \\ d_{M_1-2}^{(\beta)} & \ddots & \ddots & \ddots & d_0^{(\beta)} & d_1^{(\beta)} \\ d_{M_1-1}^{(\beta)} & d_{M_1-2}^{(\beta)} & \cdots & d_2^{(\beta)} & d_1^{(\beta)} & d_0^{(\beta)} \end{bmatrix}, \tag{9}$$

then the linearized implicit method (5)–(8) has the following formulation

$$\tilde{v}^1 = (Q_1^1 - (\nu_1 + \mathbf{i}\eta_1)A_\beta)\tilde{v}^0, \tag{10}$$

$$\left( \frac{Q_1^i}{\nu_1 + \mathbf{i}\eta_1} + A_\beta \right) \tilde{v}^{i+1} = \left( \frac{Q_2^i}{\nu_1 + \mathbf{i}\eta_1} - A_\beta \right) \tilde{v}^{i-1}, 1 < i < N_1, \tag{11}$$

where  $A_\beta = \frac{\hat{\tau}}{\hat{h}^\beta} D_\beta$ .

### 3 A Preconditioned Iterative Method for the Linearized Implicit Method

In this section, we propose a fast preconditioned GMRES (PGMRES) method [32] where the Strang preconditioner [3] is used to solve the linear system in the matrix-vector form (10)–(11).

#### 3.1 Toeplitz Matrix and GMRES Method

It is known that an  $n_1 \times n_1$  Toeplitz matrix  $B_{n_1}$  satisfies  $(B_{n_1})_{ij} = b_{i-j}$  for  $i, j = 1, 2, \dots, n_1$ . And the Toeplitz system is as follows

$$B_{n_1}u = \tilde{b},$$

where  $\tilde{b}$  is a given vector. Toeplitz systems are widely used in various fields; see [1, 4, 8, 12, 25, 26, 29] for example.

An  $n_1 \times n_1$  circulant matrix  $C_{n_1}$  is a Toeplitz matrix and its elements satisfy  $c_{-j} = c_{n_1-j}$  for  $1 \leq j \leq n_1 - 1$ . According to the result of the reference [9], it is worth noting that if we want to compute the matrix-vector products  $C_{n_1}u$  and  $C_{n_1}^{-1}u$  efficiently by the fast Fourier transform, the computation complexity will be  $\mathcal{O}(n_1 \log n_1)$  operations. We also note that [3] one can compute the matrix-vector product  $B_{n_1}u$  by the FFT in  $\mathcal{O}(2n_1 \log(2n_1))$ . These important properties could be exploited to fast solve the linear system in the matrix-vector form (10)–(11).

The GMRES method [32] is a very popular numerical iterative method for solving the following non-Hermitian linear systems

$$Au = \tilde{b},$$

where  $A$  is a non-Hermitian matrix. However, the convergent rate of the GMRES method is very slow in general because of the large condition number of the coefficient matrix of linear systems. To deal with this drawback, we can use the preconditioned matrix to accelerate the convergent rate of the GMRES method. Please refer to [32] for the PGMRES method.

### 3.2 A Preconditioner for the Linearized Implicit Difference Scheme

From Sect. 2, It is noted that the matrix  $A_\beta$  is a Toeplitz matrix in the matrix-vector form (10)–(11) of the linearized implicit difference scheme. According to Sect. 3.1, it is seen that for an  $M_1 \times M_1$  Toeplitz matrix  $B_{M_1}$ , we could store this matrix in  $\mathcal{O}(M_1)$  of memory and compute the matrix-vector product  $B_{M_1}u$  in  $\mathcal{O}(M_1 \log M_1)$  by using the FFT. On the other hand, it is worth noting that the coefficient matrix  $\frac{Q_1^i}{\nu_1 + i\eta_1} + A_\beta$  of linear systems (11) is non-Hermitian. Therefore, we exploit the PGMRES method to solve the linear systems of the linearized implicit difference scheme (10)–(11). Strang’s circulant matrix [3, 4] is a circulant matrix and can be applied to accelerate the convergent rate of the GMRES method.

According to the linear system (11), we note that the matrix  $\frac{Q_1^i}{\nu_1 + i\eta_1} + A_\beta$  is not a Toeplitz matrix. In this situation, standard Strang’s circulant preconditioner can not be used to solve the linear systems (11) directly. To deal with this problem, we will give a new effective preconditioner for the coefficient matrix  $\frac{Q_1^i}{\nu_1 + i\eta_1} + A_\beta$ .

For the coefficient matrix

$$\frac{Q_1^i}{\nu_1 + i\eta_1} + A_\beta$$

in (11), let

$$\tilde{a} = \frac{1}{M_1 - 1} \sum_{j=1}^{M_1-1} \frac{1 - \gamma_1 \hat{\tau} + \hat{\tau}(\kappa_1 + i\zeta_1)|v_j^i|^2}{\nu_1 + i\eta_1},$$

then the preconditioned matrix is  $P = \tilde{a}I + s(A_\beta)$  for coefficient matrix  $\frac{Q_1^i}{\nu_1 + i\eta_1} + A_\beta$ , where  $s(A_\beta)$  denotes the Strang circulant preconditioner for the Toeplitz matrix  $A_\beta$ . Therefore, we obtain a circulant matrix  $P$ . In the next section, we will see that the proposed preconditioner is very effective for the PGMRES method.

## 4 Numerical Examples

In this part, we carry out two numerical examples for the nonlinear fractional equations (1)–(2). We will show the computational advantage of the proposed preconditioner for GMRES method. We denote “GE” by the direct method, which is implemented by left divided in MATLAB. For the PGMRES method

with Strang’s circulant preconditioner, we denote by “CPGMRES”. We stop the PGMRES method if the following condition satisfies

$$\frac{\|\text{res}^k\|_2}{\|\text{res}^0\|_2} < 10^{-7},$$

where  $\text{res}^k$  denotes the  $k$ -th residual vector for the PGMRES method. In the tables of numerical examples, “Icpu” is the computational time with seconds for GE and CPGMRES, and “It” is the numbers of iterations for CPGMRES.

*Example 1.* In the first example, the parameters in the nonlinear fractional Eq. (1) and (2) are same as these of Example 1 in [13].

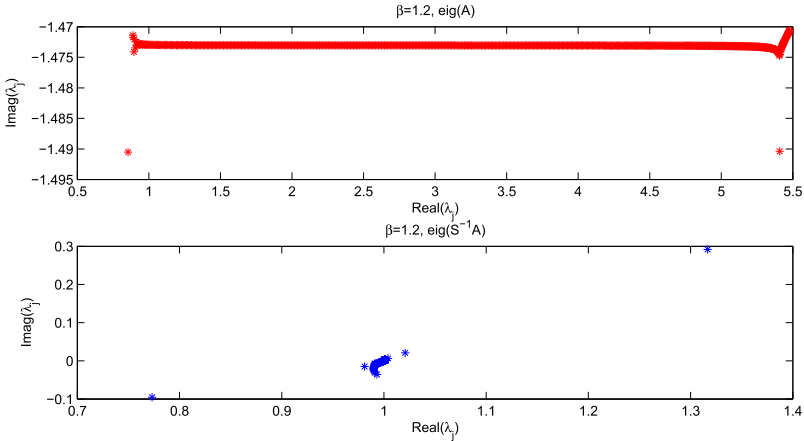
Furthermore, similar to [13], for  $1 < \beta < 2$ , we calculate the exact solution  $v$  with  $\hat{\tau} = \frac{1}{256}$  and  $\hat{h} = \frac{1}{256}$ . We use the error  $\text{Err} = v - V(\hat{h}, \hat{\tau})$  as the numerical accuracy at  $T_1 = 1$  with  $l^\infty$ -norm.

**Table 1.** Numerical results for Example 1

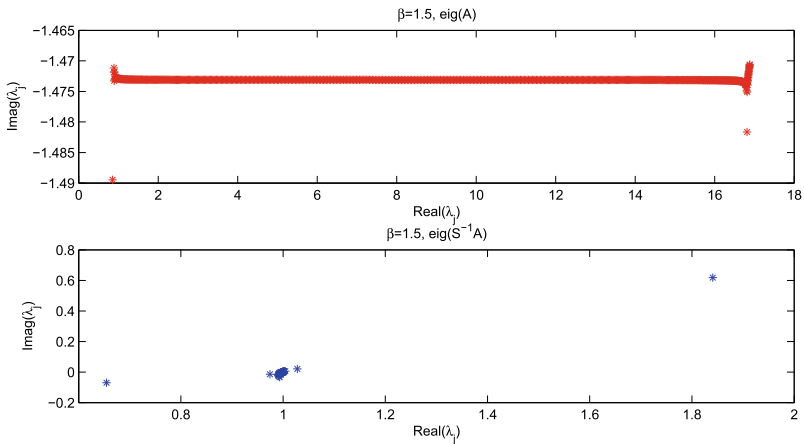
$\beta$	$(\hat{\tau}, \hat{h})$	CPGMRES			GE	
		Err <sub>1</sub>	It	Icpu	Err <sub>2</sub>	Icpu
1.2	$(\frac{1}{8}, \frac{1}{8})$	9.4621e-3	6.0	0.0150	9.4621e-3	0.0160
	$(\frac{1}{16}, \frac{1}{16})$	2.3726e-3	5.0	0.0160	2.3725e-3	0.1090
	$(\frac{1}{32}, \frac{1}{32})$	5.8698e-4	5.0	0.0940	5.8697e-4	1.3910
	$(\frac{1}{64}, \frac{1}{64})$	1.4043e-4	4.0	0.2340	1.3980e-4	16.4700
	$(\frac{1}{128}, \frac{1}{128})$	2.8145e-5	4.0	1.0470	2.7961e-5	187.0640
1.5	$(\frac{1}{8}, \frac{1}{8})$	9.4826e-3	6.0	0.0160	9.4825e-3	0.0160
	$(\frac{1}{16}, \frac{1}{16})$	2.3620e-3	5.0	0.0160	2.3620e-3	0.1090
	$(\frac{1}{32}, \frac{1}{32})$	5.8343e-4	5.0	0.0930	5.8342e-4	1.3750
	$(\frac{1}{64}, \frac{1}{64})$	1.3866e-4	4.3	0.2660	1.3889e-4	16.2380
	$(\frac{1}{128}, \frac{1}{128})$	2.7810e-5	4.0	1.0320	2.7760e-5	184.3910
1.8	$(\frac{1}{8}, \frac{1}{8})$	8.2560e-3	6.0	0.0160	8.2560e-3	0.0160
	$(\frac{1}{16}, \frac{1}{16})$	2.0541e-3	5.0	0.0150	2.0540e-3	0.1400
	$(\frac{1}{32}, \frac{1}{32})$	5.0720e-4	5.0	0.0940	5.0720e-4	1.4070
	$(\frac{1}{64}, \frac{1}{64})$	1.2084e-4	4.8	0.2810	1.2074e-4	16.6880
	$(\frac{1}{128}, \frac{1}{128})$	2.4174e-5	4.2	1.1100	2.4136e-5	187.5820

We list the numerical results in Table 1. In this table, Err<sub>1</sub> and Err<sub>2</sub> are calculated by the CPGMRES method and the GE method, respectively. From the computational results of Table 1, it can be seen that Err<sub>1</sub> and Err<sub>2</sub> of the CPGMRES method and the GE method are almost the same. However, if the order of the coefficient matrix is very large in the complex linear systems (10)–(11), the computational times of the GE method are much more than these of the CPGMRES method. Furthermore, according to Table 1, we can see that

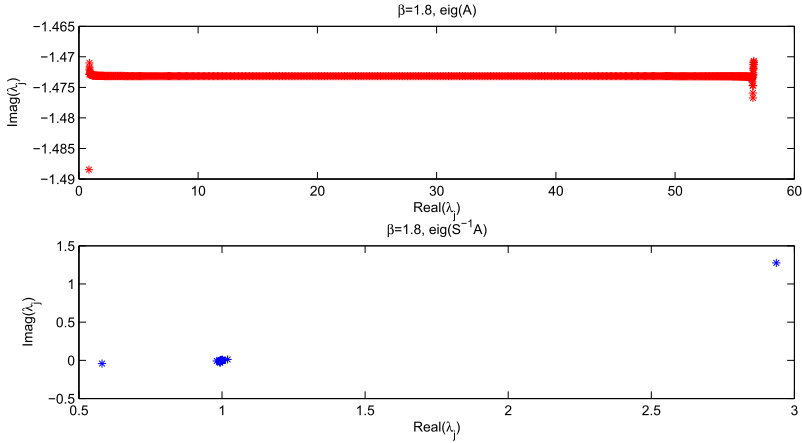
the numbers of iterations for the CPGMRES method do not change when the order of the coefficient matrix increases. On the other hand, Fig. 1, 2, 3 show the distribution of the eigenvalues for the matrices  $\frac{Q_1^i}{\nu_1+i\eta_1} + A_\beta$  and  $P^{-1}(\frac{Q_1^i}{\nu_1+i\eta_1} + A_\beta)$  at  $T_1 = 1$ , respectively, when the order of the matrix is 640, and  $\beta = 1.2, 1.5, 1.8$ . In these figures, the blue points show that most of the eigenvalues of the matrix  $P^{-1}(\frac{Q_1^i}{\nu_1+i\eta_1} + A_\beta)$  approach to 1, while the eigenvalues of the matrix  $\frac{Q_1^i}{\nu_1+i\eta_1} + A_\beta$  do not approach to 1. These figures show that our new circulant preconditioner is very effective for solving the complex linear systems (10)–(11).



**Fig. 1.** Example 1: Spectrum of  $\frac{Q_1^i}{\nu_1+i\eta_1} + A_\beta$  (upper) and  $P^{-1}(\frac{Q_1^i}{\nu_1+i\eta_1} + A_\beta)$ (lower), when  $\beta = 1.2$ .



**Fig. 2.** Example 1: Spectrum of  $\frac{Q_1^i}{\nu_1+i\eta_1} + A_\beta$  (upper) and  $P^{-1}(\frac{Q_1^i}{\nu_1+i\eta_1} + A_\beta)$ (lower), when  $\beta = 1.5$ .

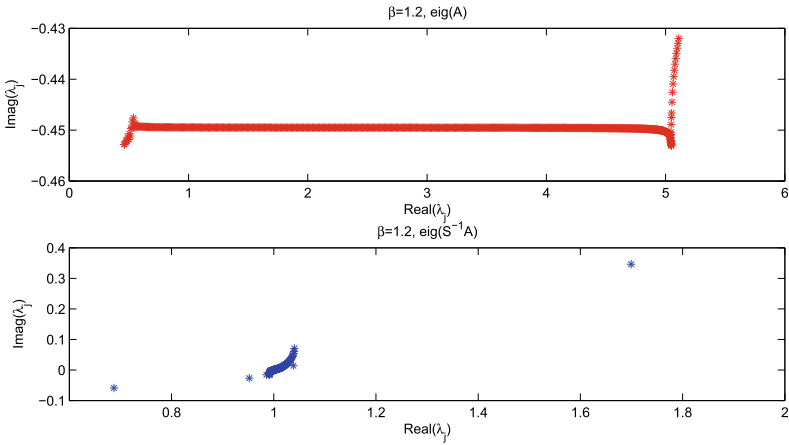


**Fig. 3.** Example 1: Spectrum of  $\frac{Q_1^i}{\nu_1+i\eta_1} + A_\beta$  (upper) and  $P^{-1}(\frac{Q_1^i}{\nu_1+i\eta_1} + A_\beta)$ (lower), when  $\beta = 1.8$ .

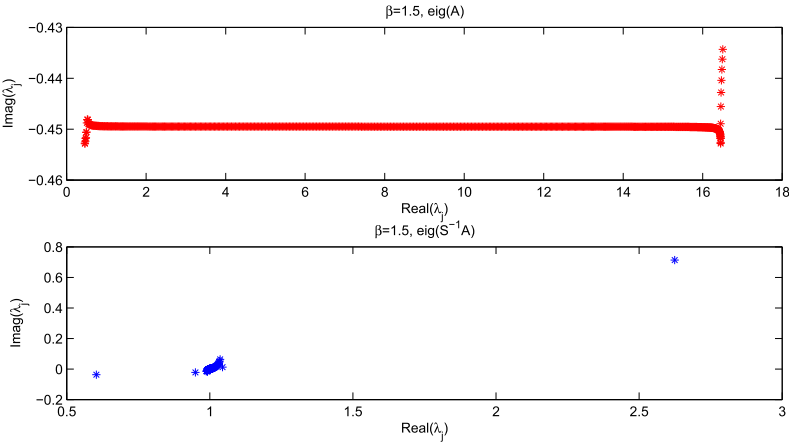
*Example 2.* In the second example, the parameters in the nonlinear fractional equations (1) and (2) are same as these of Example 2 in [13]. Furthermore, we also compute the exact solution  $v$  with  $\hat{\tau} = \frac{1}{256}$  and  $\hat{h} = \frac{1}{256}$ .

**Table 2.** Numerical results for Example 2

$\beta$	$(\hat{\tau}, \hat{h})$	CPGMRES			GE	
		Err <sub>1</sub>	It	Icpu	Err <sub>2</sub>	Icpu
1.2	$(\frac{1}{8}, \frac{1}{8})$	3.3383e-1	8.1	0.0210	3.3383e-1	0.0190
	$(\frac{1}{16}, \frac{1}{16})$	9.2876e-2	6.9	0.0340	9.2876e-2	0.1150
	$(\frac{1}{32}, \frac{1}{32})$	2.3571e-2	6.1	0.1230	2.3571e-2	1.4230
	$(\frac{1}{64}, \frac{1}{64})$	5.6471e-3	6.0	0.3600	5.6472e-3	16.7920
	$(\frac{1}{128}, \frac{1}{128})$	1.1312e-3	5.2	1.3890	1.1311e-3	185.7270
1.5	$(\frac{1}{8}, \frac{1}{8})$	3.3573e-1	8.0	0.0210	3.3573e-1	0.0140
	$(\frac{1}{16}, \frac{1}{16})$	8.4910e-2	7.1	0.0360	8.4910e-2	0.1220
	$(\frac{1}{32}, \frac{1}{32})$	2.0546e-2	6.3	0.1160	2.0546e-3	1.4110
	$(\frac{1}{64}, \frac{1}{64})$	4.8463e-3	6.0	0.3530	4.8463e-3	16.5600
	$(\frac{1}{128}, \frac{1}{128})$	9.6640e-4	5.9	1.5340	9.6657e-4	186.4660
1.8	$(\frac{1}{8}, \frac{1}{8})$	5.1805e-1	8.0	0.0220	5.1805e-1	0.0200
	$(\frac{1}{16}, \frac{1}{16})$	1.2586e-1	7.1	0.0370	1.2586e-1	0.1220
	$(\frac{1}{32}, \frac{1}{32})$	2.9409e-2	6.3	0.1170	2.9409e-2	1.3890
	$(\frac{1}{64}, \frac{1}{64})$	6.8588e-3	6.0	0.3560	6.8588e-3	17.7910
	$(\frac{1}{128}, \frac{1}{128})$	1.3639e-3	5.9	1.6640	1.3639e-3	194.5380

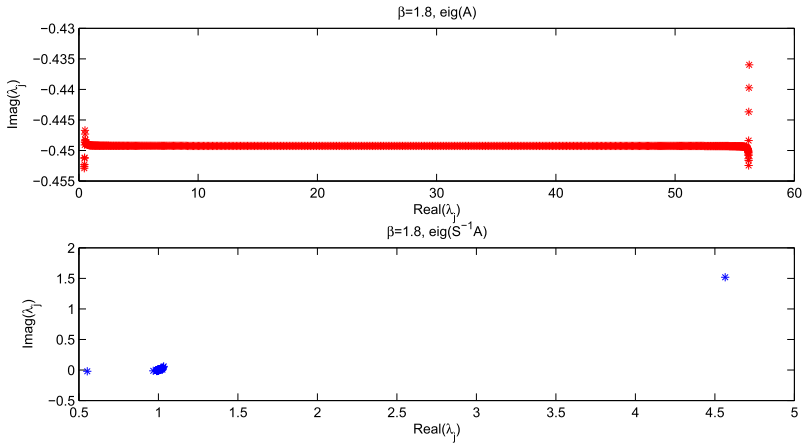


**Fig. 4.** Example 2: Spectrum of  $\frac{Q_1^i}{\nu_1 + i\eta_1} + A_\beta$  (upper) and  $P^{-1}(\frac{Q_1^i}{\nu_1 + i\eta_1} + A_\beta)$ (lower), when  $\beta = 1.2$ .



**Fig. 5.** Example 2: Spectrum of  $\frac{Q_1^i}{\nu_1 + i\eta_1} + A_\beta$  (upper) and  $P^{-1}(\frac{Q_1^i}{\nu_1 + i\eta_1} + A_\beta)$ (lower), when  $\beta = 1.5$ .

Table 2 gives the numerical results and Fig. 4, 5, 6 show the distribution of the eigenvalues for the matrices  $\frac{Q_1^i}{\nu_1 + i\eta_1} + A_\beta$  and  $P^{-1}(\frac{Q_1^i}{\nu_1 + i\eta_1} + A_\beta)$  at  $T_1 = 1$ , respectively, when the order of the matrix is 640, and  $\beta = 1.2, 1.5, 1.8$ . Similar to Example 1, the numerical results and figures indicate the advantage of the proposed circulant preconditioner.



**Fig. 6.** Example 2: Spectrum of  $\frac{Q_1^i}{\nu_1 + i\eta_1} + A_\beta$  (upper) and  $P^{-1}(\frac{Q_1^i}{\nu_1 + i\eta_1} + A_\beta)$ (lower), when  $\beta = 1.8$ .

### 5 Conclusion and Future Work

In this paper, we have given a fast preconditioned numerical method to solve the discreted linear system, which is obtained from the nonlinear fractional equations. Due to the special structure of coefficient matrix of linear system, we propose an effective circulant preconditioner. Numerical examples well verify the preconditioned numerical method.

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