# Numerical verification of bifurcating solutions with multi-peaks for 3-dimensional Rayleigh-Bénard convection 

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Abstract-This is an extension of our previous work [3]. Numerical verification of the existence of nontrivial steady state solutions with multi-peaks for 3 dimensional Rayleigh-Bénard convection is studied based on the fixed point theorem using a Newton like operator with the spectral Galerkin method.

## 1. Introduction

The steady state bifurcation equations for the perturbation ( $\mathbf{u}, \theta, p$ ) to the equilibrium of Rayleigh-Bénard convection are given by [3]

$$
\begin{align*}
-\Delta \mathbf{u}+\frac{1}{\mathcal{P}}(\mathbf{u} \cdot \nabla) \mathbf{u}+\nabla p-\mathcal{R} \theta \mathbf{e}_{3} & =\mathbf{0}  \tag{1a}\\
\nabla \cdot \mathbf{u} & =0  \tag{1b}\\
-\Delta \theta+(\mathbf{u} \cdot \nabla) \theta-u_{3} & =0 \tag{1c}
\end{align*}
$$

where $\mathcal{R}, \mathcal{P}$ are Rayleigh and Prandtl numbers in the media between two parallel plates $(\mathbb{R} \times \mathbb{R} \times[0, \pi])$.

Assume parity conditions [6] on $\Omega \equiv\left[0, \frac{2 \pi}{a}\right] \times\left[0, \frac{2 \pi}{b}\right] \times$ $[0, \pi]$ for given wave numbers $a, b>0$ with the measure $|\Omega| \equiv \frac{4 \pi^{3}}{a b}$. Then the solution of (1) can be represented by Fourier series [3]: $\mathbf{u}=\sum_{\alpha \neq 0}\left[u_{\alpha} \phi_{1}^{\alpha}, v_{\alpha} \phi_{2}^{\alpha}, w_{\alpha} \phi_{3}^{\alpha}\right]$, $\theta=\sum_{\alpha_{3} \neq 0} \theta_{\alpha} \phi_{3}^{\alpha}, p=\sum_{\alpha \neq 0} p_{\alpha} \phi_{4}^{\alpha}$, where $\alpha \equiv\left(\alpha_{1}, \alpha_{2}, \alpha_{3}\right) \in$ $\mathbb{Z}_{0}^{3}$ is the multi-index of non-negative integers, and $\left(u_{\alpha}, v_{\alpha}, w_{\alpha}, \theta_{\alpha}, p_{\alpha}\right)$ are coefficients of ( $\mathbf{u}, \theta, p$ ) with respect to the base functions $\phi_{i}^{\alpha}$ defined by,

$$
\begin{aligned}
\phi_{1}^{\alpha}(x, y, z) & \equiv K_{\alpha} \sin \left(a \alpha_{1} x\right) \cos \left(b \alpha_{2} y\right) \cos \left(\alpha_{3} z,\right. \\
\phi_{2}^{\alpha}(x, y, z) & \equiv K_{\alpha} \cos \left(a \alpha_{1} x\right) \sin \left(b \alpha_{2} y\right) \cos \left(\alpha_{3} z,\right. \\
\phi_{3}^{\alpha}(x, y, z) & \equiv K_{\alpha} \cos \left(a \alpha_{1} x\right) \cos \left(b \alpha_{2} y\right) \sin \left(\alpha_{3} z\right), \\
\phi_{4}^{\alpha}(x, y, z) & \equiv K_{\alpha} \cos \left(a \alpha_{1} x\right) \cos \left(b \alpha_{2} y\right) \cos \left(\alpha_{3} z\right) .
\end{aligned}
$$

Here $K_{\alpha} \equiv \sqrt{\left(2-\delta_{0 \alpha_{1}}\right)\left(2-\delta_{0 \alpha_{2}}\right)\left(2-\delta_{0 \alpha_{3}}\right) /|\Omega|}$ is the normalization factor with respect to $L^{2}(\Omega)$ inner product $\langle\cdot, \cdot\rangle$ and $\delta_{i j}$ is the Kronecker delta on $i, j$.

Norms for $\mathbf{u}, \theta$ and $p$ are: $\|\mathbf{u}\|_{0}^{2}=\sum_{\alpha \neq 0}\left\{u_{\alpha}^{2}+v_{\alpha}^{2}+w_{\alpha}^{2}\right\}$, $\|\nabla \mathbf{u}\|_{0}^{2}=\sum_{\alpha \neq 0}\left\{u_{\alpha}^{2}+v_{\alpha}^{2}+w_{\alpha}^{2}\right\} A_{\alpha}^{2},\left\|\nabla^{2} \mathbf{u}\right\|_{0}^{2}=\sum_{\alpha \neq 0}\left\{u_{\alpha}^{2}+v_{\alpha}^{2}+\right.$ $\left.w_{\alpha}^{2}\right\} A_{\alpha}^{4},\|\theta\|_{0}^{2}=\sum_{\alpha_{3} \neq 0} \theta_{\alpha}^{2},\|\nabla \theta\|_{0}^{2}=\sum_{\alpha_{3} \neq 0} \theta_{\alpha}^{2} A_{\alpha}^{2},\left\|\nabla^{2} \theta\right\|_{0}^{2}=$ $\sum_{\alpha_{3} \neq 0} \theta_{\alpha}^{2} A_{\alpha}^{4},\|p\|_{0}^{2}=\sum_{\alpha \neq 0} p_{\alpha}^{2},\|\nabla p\|_{0}^{2}=\sum_{\alpha \neq 0} p_{\alpha}^{2} A_{\alpha}^{2}$,
$\left\|\nabla^{2} p\right\|_{0}^{2}=\sum_{\alpha \neq 0} p_{\alpha}^{2} A_{\alpha}^{4},\|\Delta \mathbf{u}\|_{0}=\left\|\nabla^{2} \mathbf{u}\right\|_{0},\|\Delta \theta\|_{0}=\left\|\nabla^{2} \theta\right\|_{0}$, $\|\Delta p\|_{0}=\left\|\nabla^{2} p\right\|_{0}$, where $A_{\alpha} \equiv \sqrt{\left(a \alpha_{1}\right)^{2}+\left(b \alpha_{2}\right)^{2}+\alpha_{3}^{2}}$.

Divergence free orthogonal base functions are:

$$
\begin{aligned}
\Phi^{\alpha} & \equiv\left[-\frac{a \alpha_{1} \alpha_{3}}{A_{\alpha} B_{\alpha}} \phi_{1}^{\alpha},-\frac{b \alpha_{2} \alpha_{3}}{A_{\alpha} B_{\alpha}} \phi_{2}^{\alpha}, \frac{B_{\alpha}}{A_{\alpha}} \phi_{3}^{\alpha}\right], \alpha \in I_{1}, \\
\Psi^{\alpha} & \equiv\left[\frac{b \alpha_{2}}{B_{\alpha}} \phi_{1}^{\alpha},-\frac{a \alpha_{1}}{B_{\alpha}} \phi_{2}^{\alpha}, 0\right], \alpha \in I_{2}
\end{aligned}
$$

where $B_{\alpha} \equiv \sqrt{\left(a \alpha_{1}\right)^{2}+\left(b \alpha_{2}\right)^{2}}$ and indices subsets are $I_{1} \equiv$ $[1,0,1]+\mathbb{Z}_{0}^{3} \cup[0,1,1]+\mathbb{Z}_{0}^{3}, I_{2} \equiv[1,1,0]+\mathbb{Z}_{0}^{3}$. Set $I_{0}=I_{1} \cup I_{2}$ and then define function spaces $V$ and $W$ as follows:

$$
\begin{aligned}
& V=\left\{\mathbf{u}=\sum_{\alpha \in I_{0}}\left\{\xi_{\alpha} \Phi^{\alpha}+\eta_{\alpha} \Psi^{\alpha}\right\}:\|\Delta \mathbf{u}\|_{0}<\infty\right\} \subset H^{2}(\Omega)^{3}, \\
& W=\left\{\theta=\sum_{\alpha \in I_{3}} \theta_{\alpha} \phi_{3}^{\alpha}:\|\Delta \theta\|_{0}<\infty\right\} \subset H^{2}(\Omega),
\end{aligned}
$$

where $I_{3} \equiv[0,0,1]+\mathbb{Z}_{0}^{3}$. Note $\|\mathbf{u}\|_{0}^{2}=\sum_{\alpha \in I_{0}}\left\{\xi_{\alpha}^{2}+\eta_{\alpha}^{2}\right\}$, $\|\nabla \mathbf{u}\|_{0}^{2}=\sum_{\alpha \in I_{0}}\left\{\xi_{\alpha}^{2}+\eta_{\alpha}^{2}\right\} A_{\alpha}^{2},\|\Delta \mathbf{u}\|_{0}^{2}=\sum_{\alpha \in I_{0}}\left\{\xi_{\alpha}^{2}+\eta_{\alpha}^{2}\right\} A_{\alpha}^{4}$ for all $\mathbf{u} \in V$, and $\|\theta\|_{0}^{2}=\sum_{\alpha \in I_{3}} \theta_{\alpha}^{2},\|\nabla \theta\|_{0}^{2}=\sum_{\alpha \in I_{3}} \theta_{\alpha}^{2} A_{\alpha}^{2},\|\Delta \theta\|_{0}^{2}=$ $\sum_{\alpha \in I_{3}} \theta_{\alpha}^{2} A_{\alpha}^{4}$ for all $\theta \in W$.

## 2. A priori error estimates

For a fixed positive integer $N$, define finite dimensional subspaces $V_{N}=\left\{\mathbf{u} \in V: \xi_{\alpha}=\eta_{\alpha}=0,{ }^{\forall} \alpha \in I_{0},|\alpha|>N\right\}$, $W_{N}=\left\{\theta \in W: \theta_{\alpha}=0,{ }^{\forall} \alpha \in I_{3},|\alpha|>N\right\}$ where $|\alpha| \equiv$ $\alpha_{1}+\alpha_{2}+\alpha_{3}$. And define projections $P_{N}: V \rightarrow V_{N}$ and $Q_{N}: W \rightarrow W_{N}$ as follows[7]:

$$
\begin{array}{ll}
\left\langle\nabla\left(\mathbf{u}-P_{N} \mathbf{u}\right), \nabla \mathbf{v}\right\rangle=0, & { }^{\forall} \mathbf{v} \in V_{N}, \\
\left\langle\nabla\left(\theta-Q_{N} \theta\right), \nabla \vartheta\right\rangle=0, & { }^{\forall} \vartheta \in W_{N} . \tag{2b}
\end{array}
$$

Due to orthogonal relations of base functions of $V$ and $W$, these projections (2) are truncation operators:

$$
\begin{aligned}
& P_{N} \mathbf{u}=\sum_{\alpha \in I_{0, N}}\left\{\xi_{\alpha} \Phi^{\alpha}+\eta_{\alpha} \Psi^{\alpha}\right\}, \quad Q_{N} \theta=\sum_{\alpha \in I_{3, N}} \theta_{\alpha} \phi_{3}^{\alpha}, \\
& I_{0, N} \equiv\left\{\alpha \in I_{0}:|\alpha| \leq N\right\}, \quad I_{3, N} \equiv\left\{\alpha \in I_{3}:|\alpha| \leq N\right\} .
\end{aligned}
$$

From these characterization of projections, we have (for proofs of Theorem 1, Lemma 2, Corollary 3, see [4])

Theorem 1 For any $(\mathbf{u}, \theta) \in X$ and $\left(P_{N} \mathbf{u}, Q_{N} \theta\right) \in X_{N}$ in (2), the following holds:

$$
\begin{align*}
\left\|\mathbf{u}-P_{N} \mathbf{u}\right\|_{0} & \leq \frac{C_{0}^{2}}{(N+1)^{2}}\|\Delta \mathbf{u}\|_{0}  \tag{3a}\\
\left\|\nabla\left(\mathbf{u}-P_{N} \mathbf{u}\right)\right\|_{0} & \leq \frac{C_{0}}{N+1}\|\Delta \mathbf{u}\|_{0}  \tag{3b}\\
\left\|\theta-Q_{N} \theta\right\|_{0} & \leq \frac{C_{0}^{2}}{(N+1)^{2}}\|\Delta \theta\|_{0}  \tag{3c}\\
\left\|\nabla\left(\theta-Q_{N} \theta\right)\right\|_{0} & \leq \frac{C_{0}}{N+1}\|\Delta \theta\|_{0} \tag{3d}
\end{align*}
$$

where $C_{0} \equiv \sqrt{1+a^{-2}+b^{-2}}$ depends only on $\Omega$.
Lemma 2 For any $(\mathbf{u}, \theta) \in X$, it holds that

$$
\begin{aligned}
& \|\mathbf{u}\|_{\infty} \leq \frac{\pi}{3} \sqrt{6-\frac{2 \pi^{2}}{5}} C_{1}\|\Delta \mathbf{u}\|_{0} \\
& \|\theta\|_{\infty} \leq \frac{\pi}{3} \sqrt{6-\frac{36 \zeta(3)}{\pi^{2}}+\frac{\pi^{2}}{5}} C_{1}\|\Delta \theta\|_{0}
\end{aligned}
$$

where $C_{1} \equiv C_{0}^{2}|\Omega|^{-\frac{1}{2}}$ depends only on $\Omega$ and $\zeta(s) \equiv \sum_{n=1}^{\infty} \frac{1}{n^{s}}$ is the Riemann zeta function for $s>1$.

Corollary 3 Under the same assumptions of Theorem 1, the following holds:

$$
\begin{equation*}
\left\|\mathbf{u}-P_{N} \mathbf{u}\right\|_{\infty}<\frac{2 C_{1}}{\sqrt{N}}\|\Delta \mathbf{u}\|_{0},\left\|\theta-Q_{N} \theta\right\|_{\infty}<\frac{2 C_{1}}{\sqrt{N}}\|\Delta \theta\|_{0} . \tag{4}
\end{equation*}
$$

## 3. A fixed point formulation

The steady state solution of (1) satisfies

$$
\begin{align*}
-\Delta \mathbf{u}+\nabla p & =\mathbf{f}(\mathbf{u}, \theta)  \tag{5a}\\
\nabla \cdot \mathbf{u} & =0  \tag{5b}\\
-\Delta \theta & =g(\mathbf{u}, \theta) \tag{5c}
\end{align*}
$$

where the right hand sides of (5) are defined by
$\mathbf{f}(\mathbf{u}, \theta)=-\frac{1}{\mathcal{P}}(\mathbf{u} \cdot \nabla) \mathbf{u}+\mathcal{R} \theta \mathbf{e}_{z}, \quad g(\mathbf{u}, \theta)=-(\mathbf{u} \cdot \nabla) \theta+w$.
Define $F(\mathbf{u}, \theta) \equiv(\mathbf{f}(\mathbf{u}, \theta), g(\mathbf{u}, \theta))$. We call the solution operator $\mathcal{S}$ for (5) as Stokes operator. Thus ( $\mathbf{u}, \theta)=\mathcal{S F}(\mathbf{u}, \theta)$ means: for all $(\mathbf{v}, \vartheta) \in X$

$$
\begin{equation*}
\langle\nabla \mathcal{S} F(\mathbf{u}, \theta), \nabla(\mathbf{v}, \vartheta)\rangle=\langle F(\mathbf{u}, \theta),(\mathbf{v}, \vartheta)\rangle . \tag{6}
\end{equation*}
$$

Note that $\mathcal{S}^{-1}(\mathbf{u}, \theta)=(-\Delta \mathbf{u}+\nabla p,-\Delta \theta)$ with an associated pressure $p=p(\mathbf{u}, \theta)$.

Usually, we use Newton's method (see [5]) to get an approximate solution $\left(\mathbf{u}_{N}, \theta_{N}\right) \in X_{N}$ of (5) and get an approximate pressure $p_{N}$ from $\nabla p_{N} \equiv \mathbf{f}_{N}\left(\mathbf{u}_{N}, \theta_{N}\right)+\Delta \mathbf{u}_{N}$, where $\mathbf{f}_{N}$
is the truncation up to $|\alpha| \leq N$ of the expansion of $\mathbf{f}$. And the residual equation is: find $(\overline{\mathbf{u}}, \bar{\theta}) \in X$ satisfying

$$
\begin{align*}
-\Delta \overline{\mathbf{u}}+\nabla \bar{p} & =\mathbf{f}\left(\mathbf{u}_{N}+\overline{\mathbf{u}}, \theta_{N}+\bar{\theta}\right)+\Delta \mathbf{u}_{N}-\nabla p_{N}, \\
\nabla \cdot \overline{\mathbf{u}} & =0,  \tag{7b}\\
-\Delta \bar{\theta} & =g\left(\mathbf{u}_{N}+\overline{\mathbf{u}}, \theta_{N}+\bar{\theta}\right)+\Delta \theta_{N} . \tag{7c}
\end{align*}
$$

Set $\bar{F}(\overline{\mathbf{u}}, \bar{\theta}) \equiv\left(\mathbf{f}\left(\mathbf{u}_{N}+\overline{\mathbf{u}}, \theta_{N}+\bar{\theta}\right)+\Delta \mathbf{u}_{N}-\nabla p_{N}, g\left(\mathbf{u}_{N}+\overline{\mathbf{u}}, \theta_{N}+\right.\right.$ $\left.\bar{\theta})+\Delta \theta_{N}\right) \equiv(\overline{\mathbf{f}}(\overline{\mathbf{u}}, \bar{\theta}), \bar{g}(\overline{\mathbf{u}}, \bar{\theta}))$, then the Stokes operator $\mathcal{S}$ gives us a fixed point problem which is equivalent to (7):

$$
\begin{equation*}
(\overline{\mathbf{u}}, \bar{\theta})=\mathcal{S} \bar{F}(\overline{\mathbf{u}}, \bar{\theta}) \equiv \mathcal{K}(\overline{\mathbf{u}}, \bar{\theta}) \tag{8}
\end{equation*}
$$

Since $X \subset H^{1}(\Omega)^{4}, \mathcal{K}$ is a compact operator in $X$. Hence by Schauder's fixed point theorem, if we find a nonempty, closed, convex, and bounded set $U \subset X$ satisfying $\mathcal{K} U \subset$ $U$, then there exists a solution of (8) in $U$ which is called a candidate set.

Define $\mathbf{P}_{N}: X \rightarrow X_{N}$ by $\mathbf{P}_{N}=\left(P_{N}, Q_{N}\right)$, then (2) can be simplified as: for $(\mathbf{u}, \theta) \in X$

$$
\begin{equation*}
\left\langle\nabla\left((\mathbf{u}, \theta)-\mathbf{P}_{N}(\mathbf{u}, \theta)\right), \nabla(\mathbf{v}, \vartheta)\right\rangle=0, \quad{ }^{\forall}(\mathbf{v}, \vartheta) \in X_{N} . \tag{9}
\end{equation*}
$$

And (8) can be decomposed into two parts:

$$
\begin{align*}
\mathbf{P}_{N}(\overline{\mathbf{u}}, \bar{\theta}) & =\mathbf{P}_{N} \mathcal{K}(\overline{\mathbf{u}}, \bar{\theta}),  \tag{10a}\\
\left(I-\mathbf{P}_{N}\right)(\overline{\mathbf{u}}, \bar{\theta}) & =\left(I-\mathbf{P}_{N}\right) \mathcal{K}(\overline{\mathbf{u}}, \bar{\theta}) . \tag{10b}
\end{align*}
$$

Define a Newton-like iteration operator $\mathcal{N}: X \rightarrow X_{N}$ for (8) and a new map $\mathcal{T}$ as follows:

$$
\mathcal{N} \equiv \mathbf{P}_{N}-\mathcal{L}_{N}^{-1} \mathbf{P}_{N}(I-\mathcal{K}), \quad \mathcal{T} \equiv \mathcal{N}+\left(I-\mathbf{P}_{N}\right) \mathcal{K}
$$

where $\left.\mathcal{L}_{N} \equiv \mathbf{P}_{N}\left[I-\mathcal{S} F^{\prime}\left(\mathbf{u}_{N}, \theta_{N}\right)\right]\right|_{X_{N}}: X_{N} \rightarrow X_{N}$ is assumed to be regular, i.e., one-to-one and onto. Here $F^{\prime}$ is the Fréchet derivative of $F$ : for any $(\overline{\mathbf{u}}, \bar{\theta}) \in X$,

$$
\begin{aligned}
F^{\prime}(\mathbf{u}, \theta)(\overline{\mathbf{u}}, \bar{\theta}) & \equiv\left(\mathbf{f}^{\prime}(\mathbf{u}, \theta)(\overline{\mathbf{u}}, \bar{\theta}), g^{\prime}(\mathbf{u}, \theta)(\overline{\mathbf{u}}, \bar{\theta})\right), \\
\mathbf{f}^{\prime}(\mathbf{u}, \theta)(\overline{\mathbf{u}}, \bar{\theta}) & \equiv-\frac{1}{\mathcal{P}}[(\mathbf{u} \cdot \nabla) \overline{\mathbf{u}}+(\overline{\mathbf{u}} \cdot \nabla) \mathbf{u}]+\mathcal{R} \bar{\theta} \mathbf{e}_{z}, \\
g^{\prime}(\mathbf{u}, \theta)(\overline{\mathbf{u}}, \bar{\theta}) & \equiv-[(\mathbf{u} \cdot \nabla) \bar{\theta}+(\overline{\mathbf{u}} \cdot \nabla) \theta]+\bar{w} .
\end{aligned}
$$

The second part of $\mathcal{T}$ becomes small or a contraction if the truncation number $N$ is sufficiently large. The operator $\mathcal{N}$ is compact since it maps $X$ into the finite dimensional space $X_{N}$, and so is $\mathcal{T}$.

Lemma 4 The problem (10) is equivalent to the following fixed point problem:

$$
\begin{equation*}
(\overline{\mathbf{u}}, \bar{\theta})=\mathcal{T}(\overline{\mathbf{u}}, \bar{\theta}) \tag{11}
\end{equation*}
$$

From Lemma 4, we have a compatible verification condition of the form: $\mathcal{T} U \subset U$ if there exists a candidate set $U$ which is nonempty, closed, convex, and bounded in $X$.

For given $\bar{\xi}_{\alpha}, \bar{\eta}_{\alpha}, \bar{\theta}_{\alpha} \geq 0$, set $\left[\bar{\xi}_{\alpha}\right] \equiv\left[-\bar{\xi}_{\alpha}, \bar{\xi}_{\alpha}\right],\left[\bar{\eta}_{\alpha}\right] \equiv$ $\left[-\bar{\eta}_{\alpha}, \bar{\eta}_{\alpha}\right],\left[\bar{\theta}_{\alpha}\right] \equiv\left[-\bar{\theta}_{\alpha}, \bar{\theta}_{\alpha}\right]$, and define $U_{N} \subset X_{N}$ by

$$
\begin{equation*}
(\mathbf{u}, \theta) \in U_{N} \Longleftrightarrow \xi_{\alpha} \in\left[\bar{\xi}_{\alpha}\right], \eta_{\alpha} \in\left[\bar{\eta}_{\alpha}\right], \theta_{\alpha} \in\left[\bar{\theta}_{\alpha}\right] . \tag{12}
\end{equation*}
$$

Let $X_{N}^{\perp}$ be the orthogonal complement of $X_{N}$ in $X$. Given $m_{1}, m_{2} \geq 0$, define $U_{*} \subset X_{N}^{\perp}$ by

$$
\begin{align*}
& (\mathbf{u}, \theta) \in U_{*} \\
& \Longleftrightarrow \begin{cases}\|\mathbf{u}\|_{0} \leq \frac{C_{0}^{2}}{(N+1)^{2}} m_{1}, & \|\nabla \mathbf{u}\|_{0} \leq \frac{C_{0}}{N+1} m_{1}, \\
\|\mathbf{u}\|_{\infty} \leq \frac{2 C_{1}}{\sqrt{N}} m_{1}, & \|\theta\|_{0} \leq \frac{C_{0}^{0}}{(N+1)^{2}} m_{2}, \\
\|\nabla \theta\|_{0} \leq \frac{C_{0}}{N+1} m_{2}\end{cases} \tag{13}
\end{align*}
$$

Now, set $U \equiv U_{N} \oplus U_{*}$, then we obtain:
Theorem 5 Let $U_{N}, U_{*}$ and $U$ be sets defined as above. If

$$
\begin{array}{rcl}
\mathcal{N} U & \subset & U_{N},  \tag{14a}\\
\left(I-\mathbf{P}_{v}\right) \mathcal{K} U & \subset & U
\end{array}
$$

then there exists a fixed point of $\mathcal{T}$ in $U$.
In [4], proofs of Lemma 4 and Theorem 5 can be found with statements on computational verification conditions.

## 4. Numerical results

Solutions with 8 peaks are invariant under quarterperiod diagonal translation in $(x, y)$-plane: $g(x+\pi /(2 a), y+$ $\pi /(2 b), z)=g(x, y, z)$, which gives us more restriction, i.e, $\alpha_{1}+\alpha_{2}$ is a multiple of 4 and $\alpha_{1}, \alpha_{2}$ are even. The size of finite part is reduced to one quarter of that of 2 peaks case. Thus we can use more large truncation numbers.

Finally, solutions with 32 peaks are invariant under $\frac{1}{8}$-period diagonal translation in $(x, y)$-plane, i.e., $g(x+$ $\pi /(4 a), y+\pi /(4 b), z)=g(x, y, z)$ which means that $\alpha_{1}+\alpha_{2}$ is a multiple of 8 and $\alpha_{1}, \alpha_{2}$ are multiples of 4 . The reduction is one sixteenth of 2 peaks case and one quarter of 8 peaks.

We set $a^{2}=\frac{1}{8}, b^{2}=\frac{3}{8}$ and $\mathcal{P}=10$ in the numerical experiments with $1 \%$ inflation factor $(\delta=0.01)$. Then the critical Rayleigh number $\mathcal{R}_{c}=6.75$ can be attained at some special mode $\alpha$, for example, $\alpha=(2,0,1)$ or $\alpha=(1,1,1)$ (see [6] for detail).

For the interval arithmetic, we use PROFIL [2] and INTLAB [1] on Intel Pentium 4 ( 3.8 GHz ) machine.

Tables show that the relative Rayleigh number $r=\mathcal{R} / \mathcal{R}_{c}$, the truncation number $N$, the converged step $k, L^{\infty}$ norms of finite parts $\left(\mathbf{u}_{h}, \theta_{h}\right)$, and the bounds $m_{1}, m_{2}$ of infinite part. Here, $L^{1}$ type estimate is used to calculate upper bounds of $L^{\infty}$ norms.

In figures, isothermal lines are drawn after adding the conduction solution [3], and streamlines are also supplied on the slice of the middle of the domain $\left(z=\frac{\pi}{2}\right)$.

The bifurcation diagram is drawn for $L^{\infty}$ norms of approximate solutions ( $\mathbf{u}_{N}, \theta_{N}$ ) with 2,8 and 32 peaks along the relative Rayleigh number.

## References

[1] Siegfried M. Rump (Head), Intlab, http://www.ti3. tu-harburg.de/rump/intlab/, accessed on Jul 5, 2007, Institute for Reliable Computing.

| $r$ | $N$ | $k$ | $\left\\|\nabla\left(\mathbf{u}_{h}, \theta_{h}\right)\right\\|_{\infty}$ | $m_{1}$ | $m_{2}$ |
| :--- | ---: | ---: | :---: | :---: | :---: |
| 2.02 | 22 | 6 | $2 \times 10^{-9}$ | $4 \times 10^{-10}$ | $2 \times 10^{-9}$ |
| 2.1 | 22 | 8 | $2 \times 10^{-6}$ | $9 \times 10^{-8}$ | $3 \times 10^{-7}$ |
| 2.2 | 22 | 11 | $3 \times 10^{-5}$ | $2 \times 10^{-6}$ | $4 \times 10^{-6}$ |
| 2.4 | 32 | 13 | $6 \times 10^{-6}$ | $3 \times 10^{-9}$ | $2 \times 10^{-8}$ |

Table 1: Verification results for rectangular type solutions with 8 peaks.

| $r$ | $N$ | $k$ | $\left\\|\nabla\left(\mathbf{u}_{h}, \theta_{h}\right)\right\\|_{\infty}$ | $m_{1}$ | $m_{2}$ |
| :--- | ---: | ---: | :---: | :---: | :---: |
| 2.02 | 22 | 7 | $2 \times 10^{-8}$ | $3 \times 10^{-9}$ | $8 \times 10^{-9}$ |
| 2.1 | 22 | 10 | $1 \times 10^{-5}$ | $6 \times 10^{-7}$ | $2 \times 10^{-6}$ |
| 2.2 | 28 | 13 | $7 \times 10^{-6}$ | $5 \times 10^{-8}$ | $3 \times 10^{-7}$ |
| 2.4 | 32 | 44 | $5 \times 10^{-5}$ | $2 \times 10^{-7}$ | $8 \times 10^{-7}$ |

Table 2: Verification results for hexagonal type solutions with 8 peaks.

| $r$ | $N$ | $k$ | $\left\\|\nabla\left(\mathbf{u}_{h}, \theta_{h}\right)\right\\|_{\infty}$ | $m_{1}$ | $m_{2}$ |
| :--- | ---: | ---: | :--- | :--- | :--- |
| 13.635 | 40 | 7 | $6 \times 10^{-7}$ | $9 \times 10^{-10}$ | $2 \times 10^{-9}$ |
| 14.0 | 40 | 8 | $2 \times 10^{-5}$ | $5 \times 10^{-8}$ | $7 \times 10^{-8}$ |
| 14.175 | 40 | 9 | $3 \times 10^{-5}$ | $2 \times 10^{-7}$ | $2 \times 10^{-7}$ |
| 14.85 | 48 | 10 | $6 \times 10^{-7}$ | $2 \times 10^{-8}$ | $3 \times 10^{-8}$ |
| 16.2 | 62 | 12 | $4 \times 10^{-8}$ | $5 \times 10^{-10}$ | $2 \times 10^{-9}$ |

Table 3: Verification results for rectangular type solutions with 32 peaks.

| $r$ | $N$ | $k$ | $\left\\|\nabla\left(\mathbf{u}_{h}, \theta_{h}\right)\right\\|_{\infty}$ | $m_{1}$ | $m_{2}$ |
| :--- | ---: | ---: | :---: | :---: | :---: |
| 13.635 | 40 | 7 | $3 \times 10^{-6}$ | $5 \times 10^{-9}$ | $6 \times 10^{-9}$ |
| 14.0 | 40 | 9 | $8 \times 10^{-5}$ | $3 \times 10^{-7}$ | $4 \times 10^{-7}$ |
| 14.175 | 40 | 11 | $2 \times 10^{-4}$ | $1 \times 10^{-6}$ | $3 \times 10^{-6}$ |
| 14.85 | 48 | 13 | $6 \times 10^{-4}$ | $2 \times 10^{-7}$ | $3 \times 10^{-7}$ |
| 16.2 | 62 | 47 | $2 \times 10^{-6}$ | $2 \times 10^{-8}$ | $6 \times 10^{-8}$ |

Table 4: Verification results for hexagonal type solutions with 32 peaks.
[2], Profil, http://www.ti3.tu-harburg.de/ Software/PROFILEnglisch.html, accessed on Jul 5, 2007, Institute for Reliable Computing.
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Figure 1: Isothermal lines and streamlines of rectangular and hexagonal type solutions with 8 peaks on the plane $\left[0, \frac{\pi}{a}\right] \times\left[0, \frac{\pi}{b}\right] \times\left\{\frac{\pi}{2}\right\}$ when $r=\mathcal{R} / \mathcal{R}_{c}=2.4$.
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Figure 2: Isothermal lines and streamlines of rectangular and hexagonal type solutions with 32 peaks on the plane $\left[0, \frac{\pi}{2 a}\right] \times\left[0, \frac{\pi}{2 b}\right] \times\left\{\frac{\pi}{2}\right\}$ when $r=\mathcal{R} / \mathcal{R}_{c}=16.2$.


Figure 3: Isothermal lines and streamlines of the hexagonal type solution with 32 peaks when $r=\mathcal{R} / \mathcal{R}_{c}=16.2$.


Figure 4: Bifurcation diagrams for 2,8 and 32 peaks with respect to the relative Rayleigh number. Red for hexagonal, blue for rectangular cases. Red rectangles and blue circles are verified points.

