

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

M.-N. Kim¹, M. T. Nakao¹, Y. Watanabe² and T. Nishida³

¹ Faculty of Mathematics, Kyushu University 33, Fukuoka 812-8586, Japan ² Computing and Communications Center, Kyushu University 33, Fukuoka 812-8586, Japan ³ Graduate School of Science and Engineering, Waseda University, Tokyo 169-8555, Japan Email: 1 {mnkim, mtnakao}@math.kyushu-u.ac.jp ² watanabe@cc.kyushu-u.ac.jp ³ tkknish@waseda.jp

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}, θ, p) to the equilibrium of Rayleigh-Bénard convection are given by [3]

$$-\Delta \mathbf{u} + \frac{1}{\mathcal{P}} (\mathbf{u} \cdot \nabla) \mathbf{u} + \nabla p - \mathcal{R} \theta \mathbf{e}_3 = \mathbf{0}, \qquad (1a)$$

$$\nabla \cdot \mathbf{u} = 0, \qquad (1b)$$

$$-\Delta\theta + (\mathbf{u} \cdot \nabla)\theta - u_3 = 0 \tag{1c}$$

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 $\Omega = [0, \frac{2\pi}{a}] \times [0, \frac{2\pi}{b}] \times$ $[0,\pi]$ for given wave numbers a,b>0 with the measure $|\Omega| = \frac{4\pi^3}{ab}$. Then the solution of (1) can be represented by Fourier series [3]: $\mathbf{u} = \sum_{\alpha \neq \mathbf{0}} [u_{\alpha} \phi_{1}^{\alpha}, v_{\alpha} \phi_{2}^{\alpha}, w_{\alpha} \phi_{3}^{\alpha}],$ $\theta = \sum_{\alpha_3 \neq 0} \theta_{\alpha} \phi_3^{\alpha}, \ p = \sum_{\alpha \neq 0} p_{\alpha} \phi_4^{\alpha}, \text{ where } \alpha \equiv (\alpha_1, \alpha_2, \alpha_3) \in \mathbb{Z}_0^3 \text{ is the multi-index of non-negative integers, and}$ $(u_{\alpha}, v_{\alpha}, w_{\alpha}, \theta_{\alpha}, p_{\alpha})$ are coefficients of (\mathbf{u}, θ, p) with respect to the base functions ϕ_i^{α} defined by,

$$\begin{split} &\phi_1^\alpha(x,y,z) \equiv K_\alpha \sin(a\alpha_1 x) \cos(b\alpha_2 y) \cos(\alpha_3 z), \\ &\phi_2^\alpha(x,y,z) \equiv K_\alpha \cos(a\alpha_1 x) \sin(b\alpha_2 y) \cos(\alpha_3 z), \\ &\phi_3^\alpha(x,y,z) \equiv K_\alpha \cos(a\alpha_1 x) \cos(b\alpha_2 y) \sin(\alpha_3 z), \\ &\phi_4^\alpha(x,y,z) \equiv K_\alpha \cos(a\alpha_1 x) \cos(b\alpha_2 y) \cos(\alpha_3 z). \end{split}$$

Here $K_{\alpha} \equiv \sqrt{(2 - \delta_{0\alpha_1})(2 - \delta_{0\alpha_2})(2 - \delta_{0\alpha_3})/|\Omega|}$ is the normalization factor with respect to $L^2(\Omega)$ inner product $\langle \cdot, \cdot \rangle$ and δ_{ij} is the Kronecker delta on i, j.

Norms for
$$\mathbf{u}$$
, θ and p are: $\|\mathbf{u}\|_{0}^{2} = \sum_{\alpha \neq \mathbf{0}} \{u_{\alpha}^{2} + v_{\alpha}^{2} + w_{\alpha}^{2}\}$, $\|\nabla \mathbf{u}\|_{0}^{2} = \sum_{\alpha \neq \mathbf{0}} \{u_{\alpha}^{2} + v_{\alpha}^{2} + w_{\alpha}^{2}\}A_{\alpha}^{2}$, $\|\nabla^{2}\mathbf{u}\|_{0}^{2} = \sum_{\alpha \neq \mathbf{0}} \{u_{\alpha}^{2} + v_{\alpha}^{2} + w_{\alpha}^{2}\}A_{\alpha}^{2}$, $\|\nabla^{2}\mathbf{u}\|_{0}^{2} = \sum_{\alpha_{3}\neq \mathbf{0}} \theta_{\alpha}^{2}A_{\alpha}^{2}$, $\|\nabla^{2}\theta\|_{0}^{2} = \sum_{\alpha_{3}\neq \mathbf{0}} \theta_{\alpha}^{2}A_{\alpha}^{2}$, $\|\nabla^{2}\theta$

$$\begin{split} \left\| \nabla^2 p \right\|_0^2 &= \sum_{\alpha \neq \mathbf{0}} p_\alpha^2 A_\alpha^4, \ \|\Delta \mathbf{u}\|_0 = \left\| \nabla^2 \mathbf{u} \right\|_0, \ \|\Delta \theta\|_0 = \left\| \nabla^2 \theta \right\|_0, \\ \left\| \Delta p \right\|_0 &= \left\| \nabla^2 p \right\|_0, \ \text{where} \ A_\alpha \equiv \sqrt{(a\alpha_1)^2 + (b\alpha_2)^2 + \alpha_3^2}. \\ \text{Divergence free orthogonal base functions are:} \end{split}$$

$$\Phi^{\alpha} \quad \equiv \quad \left[-\frac{a\alpha_{1}\alpha_{3}}{A_{\alpha}B_{\alpha}}\phi_{1}^{\alpha}, -\frac{b\alpha_{2}\alpha_{3}}{A_{\alpha}B_{\alpha}}\phi_{2}^{\alpha}, \frac{B_{\alpha}}{A_{\alpha}}\phi_{3}^{\alpha} \right], \ \alpha \in I_{1},$$

$$\Psi^{\alpha} \quad \equiv \quad \left[\frac{b\alpha_2}{B_{\alpha}} \phi_1^{\alpha}, -\frac{a\alpha_1}{B_{\alpha}} \phi_2^{\alpha}, 0 \right], \; \alpha \in I_2,$$

where $B_{\alpha} \equiv \sqrt{(a\alpha_1)^2 + (b\alpha_2)^2}$ 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:

$$V = \left\{ \mathbf{u} = \sum_{\alpha \in I_0} \{ \xi_\alpha \Phi^\alpha + \eta_\alpha \Psi^\alpha \} : ||\Delta \mathbf{u}||_0 < \infty \right\} \subset H^2(\Omega)^3,$$

$$W = \left\{ \theta = \sum_{\alpha \in I_0} \theta_\alpha \phi_3^\alpha : ||\Delta \theta||_0 < \infty \right\} \subset H^2(\Omega),$$

where $I_3 \equiv [0,0,1] + \mathbb{Z}_0^3$. Note $\|\mathbf{u}\|_0^2 = \sum_{\alpha \in I_0} \{\xi_{\alpha}^2 + \eta_{\alpha}^2\}$, $\|\nabla \mathbf{u}\|_0^2 = \sum_{\alpha \in I_0} \{\xi_{\alpha}^2 + \eta_{\alpha}^2\} A_{\alpha}^2$, $\|\Delta \mathbf{u}\|_0^2 = \sum_{\alpha \in I_0} \{\xi_{\alpha}^2 + \eta_{\alpha}^2\} A_{\alpha}^4$ for all $\mathbf{u} \in V$, and $\|\theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2$, $\|\nabla \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^2 A_{\alpha}^2$, $\|\Delta \theta\|_0^2 = \sum_$ $\sum_{\alpha \in I_3} \theta_{\alpha}^2 A_{\alpha}^4$ for all $\theta \in W$.

2. A priori error estimates

For a fixed positive integer N, define finite dimensional subspaces $V_N = \{ \mathbf{u} \in V : \xi_\alpha = \eta_\alpha = 0, \, \forall \alpha \in I_0, \, |\alpha| > N \},$ $W_N = \{ \theta \in W : \theta_\alpha = 0, \forall \alpha \in I_3, |\alpha| > N \} \text{ where } |\alpha| \equiv$ $\alpha_1 + \alpha_2 + \alpha_3$. And define projections $P_N : V \to V_N$ and $Q_N: W \to W_N$ as follows[7]:

$$\langle \nabla (\mathbf{u} - P_N \mathbf{u}), \nabla \mathbf{v} \rangle = 0, \quad \forall \mathbf{v} \in V_N,$$
 (2a)

$$\langle \nabla (\mathbf{u} - P_N \mathbf{u}), \nabla \mathbf{v} \rangle = 0, \qquad {}^{\forall} \mathbf{v} \in V_N,$$
 (2a)
 $\langle \nabla (\theta - Q_N \theta), \nabla \theta \rangle = 0, \qquad {}^{\forall} \theta \in W_N.$ (2b)

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

$$P_{N}\mathbf{u} = \sum_{\alpha \in I_{0,N}} \{ \xi_{\alpha} \Phi^{\alpha} + \eta_{\alpha} \Psi^{\alpha} \}, \quad Q_{N}\theta = \sum_{\alpha \in I_{3,N}} \theta_{\alpha} \phi_{3}^{\alpha},$$

$$I_{0,N} \equiv \{ \alpha \in I_{0} : |\alpha| \leq N \}, \quad I_{3,N} \equiv \{ \alpha \in I_{3} : |\alpha| \leq N \}.$$

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 $(P_N \mathbf{u}, Q_N \theta) \in X_N$ in (2), the following holds:

$$\|\mathbf{u} - P_N \mathbf{u}\|_0 \le \frac{C_0^2}{(N+1)^2} \|\Delta \mathbf{u}\|_0,$$
 (3a)

$$\|\nabla(\mathbf{u} - P_N \mathbf{u})\|_0 \le \frac{C_0}{N+1} \|\Delta \mathbf{u}\|_0, \tag{3b}$$

$$\|\theta - Q_N \theta\|_0 \le \frac{C_0^2}{(N+1)^2} \|\Delta \theta\|_0,$$
 (3c)

$$\|\nabla(\theta - Q_N \theta)\|_0 \le \frac{C_0}{N+1} \|\Delta\theta\|_0, \tag{3d}$$

where $C_0 \equiv \sqrt{1 + a^{-2} + b^{-2}}$ depends only on Ω .

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 Ω 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:*

$$\|\mathbf{u} - P_N \mathbf{u}\|_{\infty} < \frac{2C_1}{\sqrt{N}} \|\Delta \mathbf{u}\|_0, \|\theta - Q_N \theta\|_{\infty} < \frac{2C_1}{\sqrt{N}} \|\Delta \theta\|_0.$$
 (4)

3. A fixed point formulation

The steady state solution of (1) satisfies

$$-\Delta \mathbf{u} + \nabla p = \mathbf{f}(\mathbf{u}, \theta), \tag{5a}$$

$$\nabla \cdot \mathbf{u} = 0, \tag{5b}$$

$$-\Delta\theta = g(\mathbf{u}, \theta), \tag{5c}$$

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 S for (5) as Stokes operator. Thus $(\mathbf{u}, \theta) = SF(\mathbf{u}, \theta)$ means: for all $(\mathbf{v}, \theta) \in X$

$$\langle \nabla SF(\mathbf{u}, \theta), \nabla(\mathbf{v}, \theta) \rangle = \langle F(\mathbf{u}, \theta), (\mathbf{v}, \theta) \rangle.$$
 (6)

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

Usually, we use Newton's method (see [5]) to get an approximate solution $(\mathbf{u}_N, \theta_N) \in X_N$ of (5) and get an approximate pressure p_N from $\nabla p_N \equiv \mathbf{f}_N(\mathbf{u}_N, \theta_N) + \Delta \mathbf{u}_N$, where \mathbf{f}_N

is the truncation up to $|\alpha| \le N$ of the expansion of **f**. And the residual equation is: find $(\bar{\mathbf{u}}, \bar{\theta}) \in X$ satisfying

$$-\Delta \bar{\mathbf{u}} + \nabla \bar{p} = \mathbf{f}(\mathbf{u}_N + \bar{\mathbf{u}}, \theta_N + \bar{\theta}) + \Delta \mathbf{u}_N - \nabla p_N, (7a)$$

$$\nabla \cdot \bar{\mathbf{u}} = 0, \tag{7b}$$

$$-\Delta \bar{\theta} = g(\mathbf{u}_N + \bar{\mathbf{u}}, \theta_N + \bar{\theta}) + \Delta \theta_N. \tag{7c}$$

Set $\bar{F}(\bar{\mathbf{u}}, \bar{\theta}) \equiv (\mathbf{f}(\mathbf{u}_N + \bar{\mathbf{u}}, \theta_N + \bar{\theta}) + \Delta \mathbf{u}_N - \nabla p_N, g(\mathbf{u}_N + \bar{\mathbf{u}}, \theta_N + \bar{\theta}) + \Delta \theta_N) \equiv (\bar{\mathbf{f}}(\bar{\mathbf{u}}, \bar{\theta}), \bar{g}(\bar{\mathbf{u}}, \bar{\theta}))$, then the Stokes operator S gives us a fixed point problem which is equivalent to (7):

$$(\bar{\mathbf{u}}, \bar{\theta}) = \mathcal{S}\bar{F}(\bar{\mathbf{u}}, \bar{\theta}) \equiv \mathcal{K}(\bar{\mathbf{u}}, \bar{\theta}).$$
 (8)

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 $\mathbf{P}_N : X \to X_N$ by $\mathbf{P}_N = (P_N, Q_N)$, then (2) can be simplified as: for $(\mathbf{u}, \theta) \in X$

$$\langle \nabla((\mathbf{u}, \theta) - \mathbf{P}_N(\mathbf{u}, \theta)), \nabla(\mathbf{v}, \theta) \rangle = 0, \quad {}^{\forall}(\mathbf{v}, \theta) \in X_N. \quad (9)$$

And (8) can be decomposed into two parts:

$$\mathbf{P}_{N}(\bar{\mathbf{u}}, \bar{\theta}) = \mathbf{P}_{N} \mathcal{K}(\bar{\mathbf{u}}, \bar{\theta}), \tag{10a}$$

$$(I - \mathbf{P}_N)(\bar{\mathbf{u}}, \bar{\theta}) = (I - \mathbf{P}_N) \mathcal{K}(\bar{\mathbf{u}}, \bar{\theta}). \tag{10b}$$

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

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

where $\mathcal{L}_N \equiv \mathbf{P}_N [I - \mathcal{S}F'(\mathbf{u}_N, \theta_N)] \Big|_{X_N} : X_N \to X_N$ is assumed to be regular, i.e., one-to-one and onto. Here F' is the Fréchet derivative of F: for any $(\bar{\mathbf{u}}, \bar{\theta}) \in X$,

$$F'(\mathbf{u}, \theta)(\bar{\mathbf{u}}, \bar{\theta}) \equiv (\mathbf{f}'(\mathbf{u}, \theta)(\bar{\mathbf{u}}, \bar{\theta}), g'(\mathbf{u}, \theta)(\bar{\mathbf{u}}, \bar{\theta})),$$

$$f'(u,\theta)(\bar{u},\bar{\theta}) \quad \equiv \quad -\frac{1}{\mathcal{P}} \left[(u\cdot\nabla)\bar{u} + (\bar{u}\cdot\nabla)u \right] + \mathcal{R}\bar{\theta}e_z,$$

$$g'(\mathbf{u}, \theta)(\bar{\mathbf{u}}, \bar{\theta}) \equiv -\left[(\mathbf{u} \cdot \nabla)\bar{\theta} + (\bar{\mathbf{u}} \cdot \nabla)\theta\right] + \bar{w}.$$

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:

$$(\bar{\mathbf{u}}, \bar{\theta}) = \mathcal{T}(\bar{\mathbf{u}}, \bar{\theta}).$$
 (11)

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
$$\overline{\xi}_{\alpha}$$
, $\overline{\eta}_{\alpha}$, $\overline{\theta}_{\alpha} \ge 0$, set $[\overline{\xi}_{\alpha}] \equiv [-\overline{\xi}_{\alpha}, \overline{\xi}_{\alpha}]$, $[\overline{\eta}_{\alpha}] \equiv [-\overline{\eta}_{\alpha}, \overline{\eta}_{\alpha}]$, $[\overline{\theta}_{\alpha}] \equiv [-\overline{\theta}_{\alpha}, \overline{\theta}_{\alpha}]$, and define $U_N \subset X_N$ by

$$(\mathbf{u}, \theta) \in U_N \iff \xi_{\alpha} \in [\overline{\xi}_{\alpha}], \eta_{\alpha} \in [\overline{\eta}_{\alpha}], \theta_{\alpha} \in [\overline{\theta}_{\alpha}].$$
 (12)

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

$$(\mathbf{u}, \theta) \in U_{*}$$

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

$$\|\nabla \theta\|_{0} \leq \frac{C_{0}}{N+1} m_{2}.$$

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

$$\mathcal{N}U \subset U_N,$$
 (14a)

$$(I - \mathbf{P}_N)\mathcal{K}U \subset U_*.$$
 (14b)

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: $g(x + \pi/(2a), y + \pi/(2b), z) = g(x, y, z)$, which gives us more restriction, i.e, $\alpha_1 + \alpha_2$ is a multiple of 4 and α_1 , α_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., $g(x+\pi/(4a),y+\pi/(4b),z)=g(x,y,z)$ which means that $\alpha_1+\alpha_2$ is a multiple of 8 and α_1,α_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 α , for example, $\alpha = (2, 0, 1)$ or $\alpha = (1, 1, 1)$ (see [6] for detail).

For the interval arithmetic, we use PROFIL [2] and INT-LAB [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^{∞} norms of finite parts (\mathbf{u}_h, θ_h) , and the bounds m_1 , m_2 of infinite part. Here, L^1 type estimate is used to calculate upper bounds of L^{∞} 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 $(z = \frac{\pi}{2})$.

The bifurcation diagram is drawn for L^{∞} norms of approximate solutions (\mathbf{u}_N, θ_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	$\ \nabla(\mathbf{u}_h, \theta_h)\ _{\infty}$	m_1	m_2
2.02	22	6	2×10^{-9}	4×10^{-10}	2×10^{-9}
2.1	22	8	2×10^{-6}	9×10^{-8}	3×10^{-7}
2.2	22	11	3×10^{-5}	2×10^{-6}	4×10^{-6}
2.4	32	13	6×10^{-6}	3×10^{-9}	2×10^{-8}

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

r	N	k	$\ \nabla(\mathbf{u}_h, \theta_h)\ _{\infty}$	m_1	m_2
2.02	22	7	2×10^{-8}	3×10^{-9}	8×10^{-9}
2.1	22	10	1×10^{-5}	6×10^{-7}	2×10^{-6}
2.2	28	13	7×10^{-6}	5×10^{-8}	3×10^{-7}
2.4	32	44	5×10^{-5}	2×10^{-7}	8×10^{-7}

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

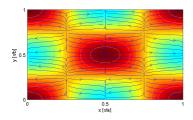
r	N	k	$\ \nabla(\mathbf{u}_h,\theta_h)\ _{\infty}$	m_1	m_2
13.635	40	7	6×10^{-7}	9×10^{-10}	2×10^{-9}
14.0	40	8	2×10^{-5}	5×10^{-8}	7×10^{-8}
14.175	40	9	3×10^{-5}	2×10^{-7}	2×10^{-7}
14.85	48	10	6×10^{-7}	2×10^{-8}	3×10^{-8}
16.2	62	12	4×10^{-8}	5×10^{-10}	2×10^{-9}

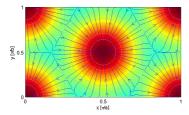
Table 3: Verification results for rectangular type solutions with 32 peaks.

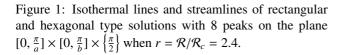
r	N	k	$\ \nabla(\mathbf{u}_h, \theta_h)\ _{\infty}$	m_1	m_2
13.635	40	7	3×10^{-6}	5×10^{-9}	6×10^{-9}
14.0	40	9	8×10^{-5}	3×10^{-7}	4×10^{-7}
14.175	40	11	2×10^{-4}	1×10^{-6}	3×10^{-6}
14.85	48	13	6×10^{-4}	2×10^{-7}	3×10^{-7}
16.2	62	47	2×10^{-6}	2×10^{-8}	6×10^{-8}

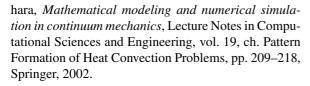
Table 4: Verification results for hexagonal type solutions with 32 peaks.

- [2] ______, Profil, http://www.ti3.tu-harburg.de/ Software/PROFILEnglisch.html, accessed on Jul 5, 2007, Institute for Reliable Computing.
- [3] M.-N. Kim, M. T. Nakao, Y. Watanabe, and T. Nishida, Some computer assited proofs on three dimensional heat convection problems, Proceedings in NOLTA 2006, September 2006, pp. 427–430.
- [4] ______, A numerical verification method of bifurcating solutions for 3-dimensional Rayleigh–Bénard problems, Kyushu University 21st Century COE Program, MHF 2007-10, February 2007.
- [5] Mitsuhiro T. Nakao, Yoshitaka Watanabe, Nobito Yamamoto, and Takaaki Nishida, *Some computer assisted proofs for solutions of the heat convection problems*, Reliable Computing **9** (2003), no. 5, 359–372.
- [6] Takaaki Nishida, Tsutomu Ikeda, and Hideaki Yoshi-

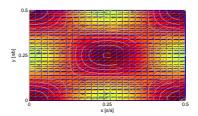








[7] Yoshitaka Watanabe, Nobito Yamamoto, Mistuhiro T. Nakao, and Takaaki Nishida, A numerical verification of nontrivial solutions for the heat convection problem, Journal of Mathematical Fluid Mechanics 6 (2004), 1– 20



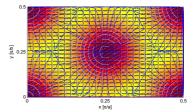


Figure 2: Isothermal lines and streamlines of rectangular and hexagonal type solutions with 32 peaks on the plane $[0, \frac{\pi}{2a}] \times [0, \frac{\pi}{2b}] \times \left\{\frac{\pi}{2}\right\}$ when $r = \mathcal{R}/\mathcal{R}_c = 16.2$.

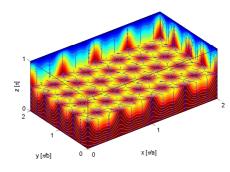


Figure 3: Isothermal lines and streamlines of the hexagonal type solution with 32 peaks when $r = \mathcal{R}/\mathcal{R}_c = 16.2$.

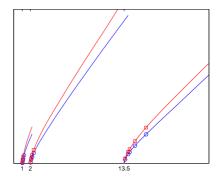


Figure 4: Bifurcation diagrams for 2, 8 and 32 peaks with respect to the relative Rayleigh number. Red for hexagonal, blue for rectangular cases. Red rectangles and blue circles are verified points.