### **Numerical Heat Transfer**

# (数值传热学)

Chapter 4 Discretized Schemes of Diffusion and Convection Equation (1)



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Xi'an, 2019-Oct-08



# Chapter 4 Discretized diffusion—convection equation

- 4.1 Two ways of discretization of convection term
- 4.2 CD and UD of the convection term
- 4.3 Hybrid and power-law schemes
- 4.4 Characteristics of five three-point schemes
- 4.5 Discussion on false diffusion
- 4.6 Methods for overcoming or alleviating effects of false diffusion
- 4.7 Discretization of multi-dimensional problem and B.C. treatment



#### 4.1 Two ways of discretization of convection term

- 4.1.1 Importance of discretization scheme
  - 1. Accuracy
  - 2. Stability
  - 3. Economics
- 4.1.2 Two ways for constructing discretization schemes of convective term
- 4.1.3 Relationship between the two ways



#### 4.1 Two ways of discretization of convection term

## 4.1.1 Importance of discretization scheme

Mathematically convective term is only a 1<sup>st</sup> order derivative, while its physical meaning (strong directional) makes its discretization one of the hot spots of numerical simulation:

- 1. It affects the numerical accuracy(精确性).
- Scheme with 1<sup>st</sup>-order TE involves severe numerical error.
- 2. It affects the numerical stability(稳定性).

The schemes of CD, TUD and QUICK are only conditionally stable.

3. It affects numerical economics (经济性).

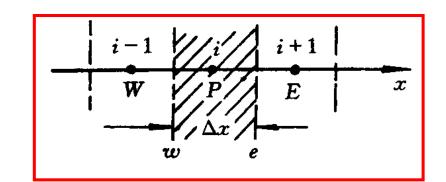


# 4.1.2 Two ways for constructing(构建) schemes

1. Taylor expansion — providing the FD form at a point

Taking CD as an example:

$$\frac{\partial \phi}{\partial x})_P = \frac{\phi_E - \phi_W}{2\Delta x} = \frac{\phi_{i+1} - \phi_{i-1}}{2\Delta x}$$



2. CV integration—providing interpolation for the interface variable

$$\frac{1}{\Delta x} \int_{w}^{e} \frac{\partial \phi}{\partial x} dx = \frac{\phi_{e} - \phi_{w}}{\Delta x}$$
Piecewise linear

$$= \frac{(\phi_{E} + \phi_{P})/2 - (\phi_{P} + \phi_{W})/2}{2} = \frac{\phi_{E} - \phi_{W}}{2}$$

### 4.1.3 Relationship between the two ways

- 1. For the same scheme they have the same T.E.
- 2. For the same scheme, the coefficients of the 1<sup>st</sup> term in T.E. are different
- 3. Taylor expansion provides the FD form at a point while CV integration gives the mean value by integration average within the domain

$$\frac{1}{\Delta x} \int_{w}^{e} \frac{\partial \phi}{\partial x} dx = \frac{\phi_{e} - \phi_{w}}{\Delta x}$$



#### 4.2 CD and UD of the convection term

- 4.2.1 Analytical solution of 1-D model equation
- 4.2.2 CD discretization of 1-D diffusion-convection equation
- 4.2.3 Up wind scheme of convection term
- 1. Definition of CV integration
- 2. Compact form
- 3. Discretization equation with UD of convection and CD of diffusion



#### 4.2 CD and UD of convection term

# 4.2.1 Analytical solution of 1-D diffusion and convection equation

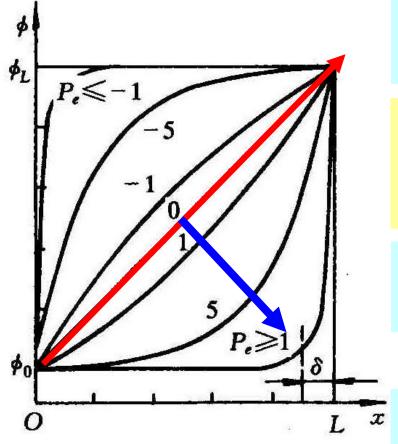
$$\begin{cases} \frac{d(\rho u\phi)}{dx} = \frac{d}{dx} (\Gamma \frac{d\phi}{dx}), & \text{Physical properties and velocity are known constants} \\ x = 0, \ \phi = \phi_0; \ x = L, \ \phi = \phi_L \end{cases}$$

#### The analytical solution of this ordinary DFE:

$$\frac{\phi - \phi_0}{\phi_L - \phi_0} = \frac{\exp(\rho ux/\Gamma) - 1}{\exp(\rho uL/\Gamma) - 1} = \frac{\exp(\frac{\rho uL}{\Gamma} \frac{x}{L}) - 1}{\exp(\rho uL/\Gamma) - 1} = \frac{\exp(\frac{\rho uL}{\Gamma} \frac{x}{L}) - 1}{\exp(\rho uL/\Gamma) - 1} = \frac{\exp(\frac{\rho uL}{\Gamma} \frac{x}{L}) - 1}{\exp(\rho uL/\Gamma) - 1}$$



#### **Solution Analysis**



**Pe=0**, pure diffusion, linear distribution

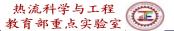
With increasing **Pe**, distribution curve becomes more and more convex downward (下凸);

When Pe=10, in the most region from x=0-L

$$\phi = \phi_0$$

Only when x is close to L,  $\phi$  increases dramatically and

when x=L , 
$$\phi = \phi_L$$



# The above variation trend with Peclet number is Consistent(协调的) with the physical meaning of Pe

$$Pe = \frac{\rho u L}{\Gamma} = \frac{\rho u}{\Gamma/L}$$
 Convection Diffusion

When Pe is small—Diffusion dominated, linear distribution;

When Pe is large—Convection dominated, i.e., upwind effect dominated, upwind information is transported downstream, and when Pe  $\geq$  100, axial conduction can be neglected.

It is required in some sense that the discretized scheme of the convective term has some similar physical characteristics.



## 4.2.2 CD discretization of 1-D diffusionconvection equation

### 1. Integration of 1-d model equation

Adopting the linear profile, integration over a CV yields:

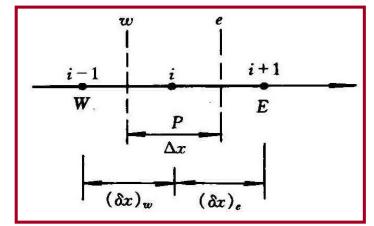
$$\frac{\phi_{P}\left[\frac{1}{2}(\rho u)_{e} + \frac{\Gamma_{e}}{(\delta x)_{e}} - \frac{1}{2}(\rho u)_{w} + \frac{\Gamma_{w}}{(\delta x)_{w}}\right] = \phi_{E}\left[\frac{\Gamma_{e}}{(\delta x)_{e}} - \frac{1}{2}(\rho u)_{e}\right] + \phi_{W}\left[\frac{\Gamma_{w}}{(\delta x)_{w}} + \frac{1}{2}(\rho u)_{w}\right]}{a_{P}}$$

$$a_{P}$$

$$a_{E}$$

Thus:

$$a_P \phi_P = a_E \phi_E + a_W \phi_W$$



### 2. Relationship between coefficients

Rewriting  $a_p$  as follows:

$$a_P = \frac{1}{2}(\rho u)_e + \frac{\Gamma_e}{(\delta x)_e} - \frac{1}{2}(\rho u)_w + \frac{\Gamma_w}{(\delta x)_{wW}} =$$

$$\frac{1}{2}(\rho u)_{e} - (\rho u)_{e} + (\rho u)_{e} + \frac{\Gamma_{e}}{(\delta x)_{e}} - \frac{1}{2}(\rho u)_{w} + (\rho u)_{w} - (\rho u)_{w} + \frac{\Gamma_{w}}{(\delta x)_{w}} =$$

$$-\frac{1}{2}(\rho u)_{e} + \frac{\Gamma_{e}}{(\delta x)_{e}} + \frac{1}{2}(\rho u)_{w} + \frac{\Gamma_{w}}{(\delta x)_{w}} + [(\rho u)_{e} - (\rho u)_{w}] = a_{E} + a_{W} + [(\rho u)_{e} - (\rho u)_{w}]$$

 $\begin{array}{c|c} a_W & \textbf{Defining diffusion} & \frac{\Gamma}{\delta x} = D \ , \end{array}$ 

Interface flow rate:  $F = \rho u$ 



# The discretized form of 1-D steady diffusion and convection equation is:

$$a_{P}\phi_{P} = a_{E}\phi_{E} + a_{W}\phi_{W}$$

$$a_{E} = D_{e} - \frac{1}{2}F_{e} \quad a_{W} = D_{w} + \frac{1}{2}F_{w}$$

$$a_{P} = a_{E} + a_{W} + (F_{e} - F_{w})$$

If in the iterative process the mass conservation is satisfied then

$$F_{e} - F_{w} = 0$$

In order to guarantee the convergence of iterative process, it is required:

$$a_P = a_E + a_W$$



### 3. Analysis of discretized diffu-conv. eq. by CD

From  $a_P \phi_P = a_E \phi_E + a_W \phi_W$  it can be obtained:

$$\phi_{P} = \frac{a_{E}\phi_{E} + a_{W}\phi_{W}}{a_{E} + a_{W}} = \frac{(D_{e} - \frac{1}{2}F_{e})\phi_{E} + (D_{w} + \frac{1}{2}F_{w})\phi_{W}}{(D_{e} - \frac{1}{2}F_{e}) + (D_{w} + \frac{1}{2}F_{w})} \underbrace{\text{Uni.grid}}_{\text{Cons proper}}$$

$$\phi_{P} = \frac{(1 - \frac{1}{2} \frac{F}{D})\phi_{E} + (1 + \frac{1}{2} \frac{F}{D})\phi_{W}}{(D + D)/D} \longrightarrow \frac{(1 - \frac{1}{2} P_{\Delta})\phi_{E} + (1 + \frac{1}{2} P_{\Delta})\phi_{W}}{2}$$

$$P_{\Delta}$$
 is the grid Peclet,  $P_{\Delta} = \frac{\rho u(\delta x)}{\Gamma}$ 

With the given  $\phi_E, \phi_W$   $\phi_P$  can be determined.



Given  $\phi_W = 100, \phi_E = 200$ 

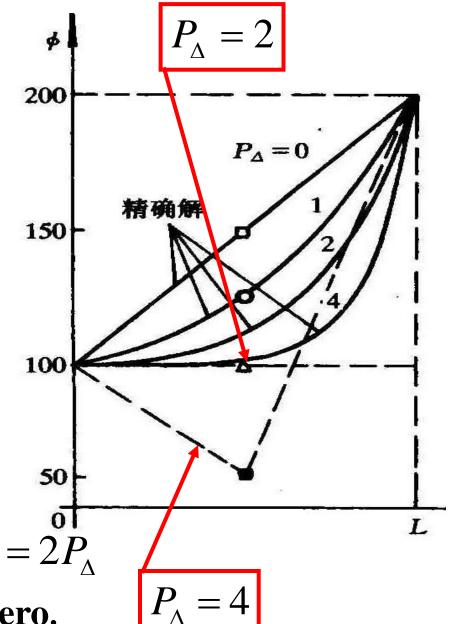
for  $P_{\Delta} = 0, 1, 2, 4$ 

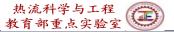
the calculated results are shown as follows.

According to the analytical solution

$$\frac{\phi - \phi_0}{\phi_L - \phi_0} = \frac{\exp(\frac{\rho u L}{\Gamma} \frac{x}{L}) - 1}{\exp(\frac{\rho u L}{\Gamma}) - 1}$$
where
$$\frac{\rho u L}{\Gamma} = Pe$$
based on whole length  $Pe = 2P_{\Delta}$ 

 $\phi$  should be larger than zero.

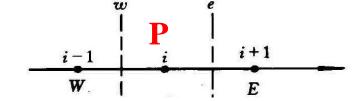




Thus when  $P_{\Delta}$  is larger than 2, numerical solutions are unrealistic;  $\phi_P$  is less than its two neighboring grid values, which is not possible for the case without source.

The reason is  $a_E = \frac{1}{2}(1 - \frac{1}{2}P_{\Delta})$  <0, i.e. the east influencing coefficient is negative, which is physically meaningless.

4.2.3 FUD of convection term



1. Definition in CV—interpolation of interface always takes upstream grid value

$$\phi_e = \begin{cases} \phi_P, u_e > 0 \\ \phi_E, u_e < 0 \end{cases} O(\Delta x) \phi_w = \begin{cases} \phi_W, u_w > 0 \\ \phi_P, u_w < 0 \end{cases}$$



### 2. Compact form (紧凑形式)

For the convenience of discussion, combining interface value with flow rate

$$(\rho u \phi)_e = F_e \phi_e = \phi_P \max(F_e, 0) - \phi_E \max(-Fe, 0)$$

Patankar proposed a special symbol as follows

$$MAX: [X, Y]$$
, then:

$$(\rho u \phi)_e = \phi_P \llbracket F_e, 0 \rrbracket - \phi_E \llbracket -F_e, 0 \rrbracket$$

Similarly:

$$(\rho u\phi)_{w} = \phi_{W} \llbracket F_{w}, 0 \rrbracket - \phi_{P} \llbracket -F_{w}, 0 \rrbracket$$

3. Discretized form of 1-D model equation with FUD for convection and CD for diffusion

$$a_{P}\phi_{P} = a_{E}\phi_{E} + a_{W}\phi_{W}$$

$$a_{E} = D_{e} + \|-F_{e}, 0\| \quad a_{W} = D_{w} + \|F_{w}, 0\|$$

$$a_{P} = a_{E} + a_{W} + (F_{e} + F_{w})$$

Because  $a_E \ge 0$ ,  $a_W \ge 0$  FUD can always obtained physically plausible solution (物理上看起来合理的解).

It was widely used in the past decades since its proposal in 1950s.

However, because of its severe numerical errors (severe false diffusion,严重的假扩散), it is not recommended for the final solution.



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#### 4.3 Hybrid and Power-Law Schemes

- 4.3.1. Relationship between  $a_E$ ,  $a_W$  of 3-point schemes
- 4.3.2. Hybrid scheme
- 4.3.3. Exponential scheme
- 4.3.4. Power-law scheme
- 4.3.5. Expressions of coefficients of five 3-point schemes and their plots

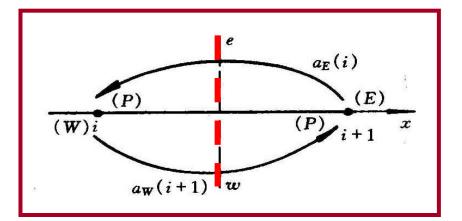


# 4.3 Hybrid and Power-Law Schemes

- 4.3.1. Relationship between coefficients  $a_E, a_W$  of 3-point schemes
- 1. 3-point scheme—interface interpolation is conducted by using two points at the two sides of the interface With such scheme 1-D problem leads to tri-diagonal matrix, and 2-D penta-diagonal (五对角) matrix.
- 2. Relationship between  $a_E, a_W$

East or West interfaces are relative to the grid position.

For the same interface shown by the red line: it is East for point P, while West for E.





 $a_E(i)$ 

 $a_E(i)$  and  $a_W(i+1)$  share the same interface, the same conductivity and the same absolute flow rate, hence they

must have some interrelationship.

#### For CD:

$$a_{E} = D_{e}(1 - \frac{1}{2}P_{\Delta e}) \ a_{W} = D_{w}(1 + \frac{1}{2}P_{\Delta w})$$

$$a_{W}(i + 1)$$

At the same interface  $P_{\Delta e} = P_{\Delta w} = P_{\Delta}$   $D_e = D_w = D$ 

$$\frac{a_W(i+1)}{D} - \frac{a_E(i)}{D} = 1 + \frac{1}{2}P_{\Delta} - (1 - \frac{1}{2}P_{\Delta}) = P_{\Delta}$$

Meaning: for diffusion,  $a_E(i) = a_W(i+1)$ 

For convection if (u>0), node i has effect on (i+1), while (i+1) has no convection effect on i;  $a_E(i)$  has no convection effect on grid i, while  $a_W(i+1)$  has some



For **FUD**: 
$$a_E = D_e (1 + ||-P_{\Delta e}, 0||)$$
  $a_W = D_w (1 + ||P_{\Delta w}, 0||)$ 

$$\frac{a_W(i+1)}{D} - \frac{a_E(i)}{D} = 1 + \underline{\|P_{\Delta}, 0\|} - (1 + \underline{\|-P_{\Delta}, 0\|}) = \blacksquare$$

$$||P_{\Delta},0||-||-P_{\Delta},0||=P_{\Delta}$$

For  $a_E$  or  $a_W$  once one of them is known, the other can be obtained.

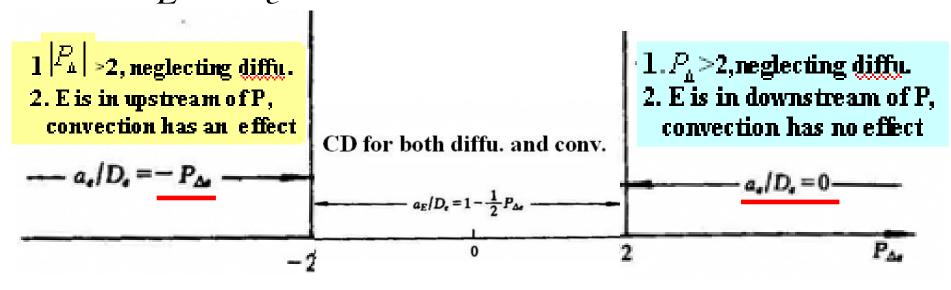
Thus defining a scheme can be conducted just by defining one coefficient. We will define the E-coeff.

- 4.3.2 Hybrid scheme (混合格式)
- 1.Graph definition



# Spalding proposed: taking Pas abscissa (横坐标)

and  $a_F/D_e$  as ordinate (纵坐标)



$$\frac{a_E}{D_e} = \begin{cases} 0, P_{\Delta} > 2 \\ 1 - \frac{1}{2} P_{\Delta}, |P_{\Delta}| \le 2 \\ -P_{\Delta}, P_{\Delta} < -2 \end{cases}$$
 Hybridge Spale

Hybrid scheme of Spalding

2.Compact definition



$$\frac{a_E}{D_e} = \left\| -P_{\Delta e}, 1 - \frac{1}{2} P_{\Delta e}, 0 \right\|$$

### 4.3.3. Exponential scheme (指数格式)

**Definition:** the discretized form identical to the analytical solution of the 1-D model equation.

Method: rewriting the analytical solution in the form of algebraic equation of  $\phi$  at three neighboring grid points.

#### 1.Total flux J(总通量) of diffusion and convection

Define  $J=\rho u\phi-\Gamma\frac{d\phi}{dx}$  , then 1-D model eq. can be rewritten as  $\frac{dJ}{dx}=0$ , or J=const

For CV. P: 
$$J_e = J_w$$

#### 2. Analytical expression for total flux of diffu. and conv.

Substituting the analytical solution of  $\phi$  into J:

$$\phi = \phi_0 + (\phi_L - \phi_0) \frac{\exp(Pe \frac{x}{L}) - 1}{\exp(Pe) - 1}$$

$$Pe = \frac{\rho uL}{\Gamma}$$

$$J = \rho u\phi - \Gamma \frac{d\phi}{dx} = \rho u[\phi_0 + (\phi_L - \phi_0) \frac{\exp(Pe \frac{x}{L}) - 1}{\exp(Pe) - 1}] - \Gamma[(\phi_L - \phi_0) \frac{Pe}{L} \exp(Pe \frac{x}{L})]$$

$$\rho u\phi \qquad \qquad \Gamma \frac{d\phi}{dx} / \frac{dx}{dx}$$
Hence:
$$J = F[\phi_0 + \frac{\phi_0 - \phi_L}{\exp(Pe) - 1}] \qquad \frac{\Gamma}{L} Pe = \frac{\Gamma}{L} \frac{\rho uL}{\Gamma} = \rho u$$

#### 2. Expressions of total flux for e,w interfaces

For e: 
$$\phi_0 = \phi_P$$
,  $\phi_L = \phi_E$ ,  $L = (\delta x)_e$ :  $J_e = F_e [\phi_P + \frac{\phi_P - \phi_E}{\exp(P_{\Delta e}) - 1}]$ 

For w: 
$$\phi_0 = \phi_W$$
,  $\phi_L = \phi_P$ ,  $L = (\delta x)_W$ :  $J_W = F_W [\phi_W + \frac{\phi_W - \phi_P}{\exp(P_{\Delta W}) - 1}]$ 

Substituting the two expressions into  $J_{\alpha} = J_{\mu\nu}$  and

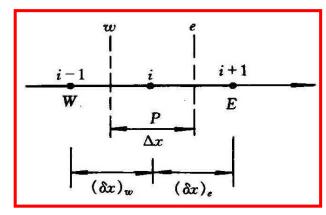
rewrite into algebraic equation among  $\phi_W, \phi_P, \phi_E$ 

yields: 
$$a_P \phi_P = a_W \phi_W + a_E \phi_E$$

$$a_{E} = \frac{F_{e}}{\exp(P_{\Delta e}) - 1} a_{W} = \frac{F_{w} \exp(P_{\Delta w})}{\exp(P_{\Delta w}) - 1}$$

$$a_{P} = a_{E} + a_{W} + (F_{e} - F_{w})$$

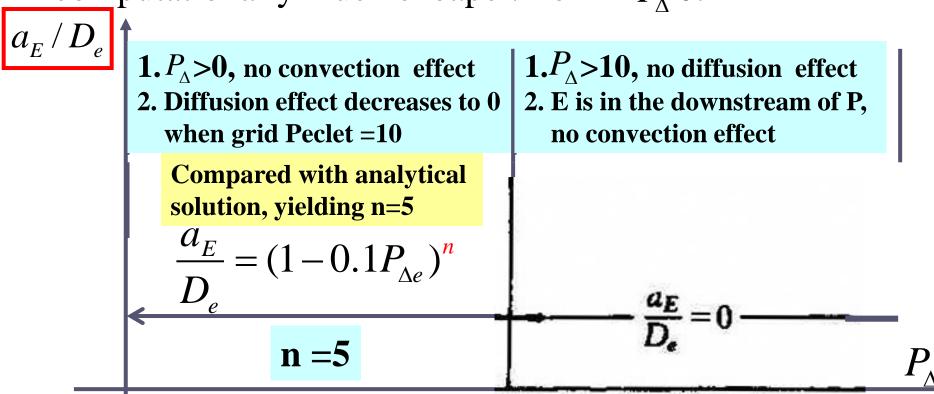
$$a_P = a_E + a_W + (F_e - F_W)$$

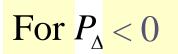




### 4.3.4. Power-law scheme (乘方格式)

Exponential scheme is computationally very expensive. Patankar proposed the power-law scheme, which is very close to the exponential scheme and computationally much cheaper. For  $P_{\lambda}$  0:





$$a_E/D_e$$

- 1.  $P_{\triangle}$ <0, E is in the upstream of P, convection has effect  $P_{\Delta}$  of P, convection has effect  $P_{\Delta}$  of P, convection has effect  $P_{\Delta}$  2.  $P_{\Delta}$  of P, convection has effect  $P_{\Delta}$

$$\frac{a_E}{D_a} = -P_{\Delta}$$

- 1.  $P_{\wedge}$ <0, E is in the upstream of P, convection has effect

  - Diffusion effect has the same expression as for  $P_{\Delta} > 0$

$$\frac{a_E}{D_a} = (1 + 0.1 P_{\Delta e})^5 - P_{\Delta e}$$

-10

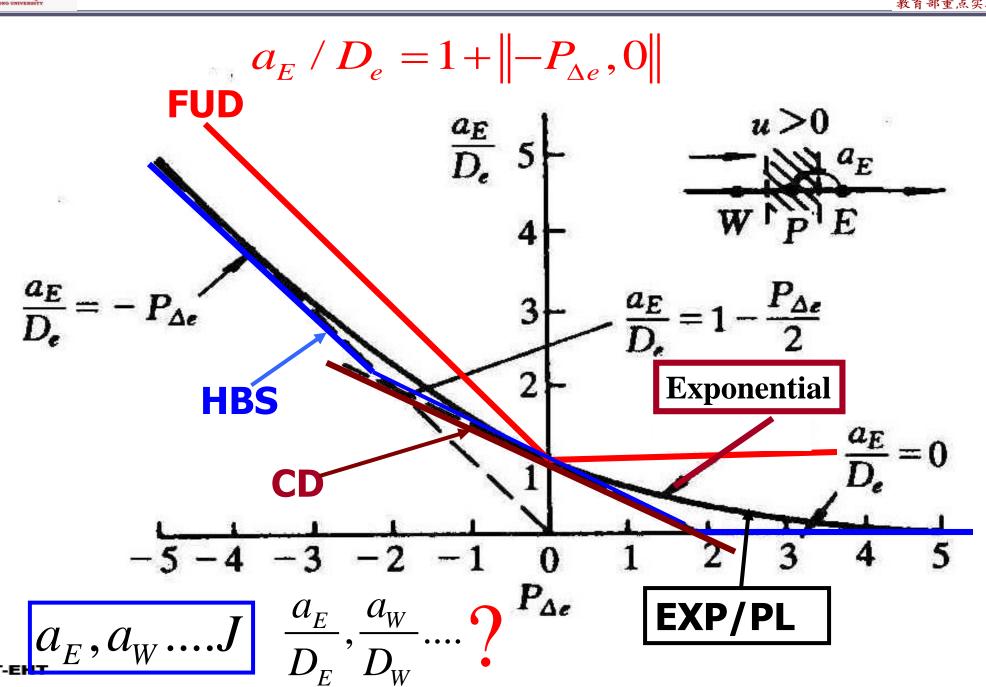
Compact form of the power-law scheme

$$\frac{a_E}{D_e} = \begin{vmatrix} 0, (1-0.1|P_{\Delta e}|)^5 \\ & + \begin{vmatrix} 0, -P_{\Delta e} \end{vmatrix} \end{vmatrix}$$
Diffusion effect
Convection effect

# 4.3.5. Coefficient expressions of five schemes and graph illustration ( $a_E/D_e$ )

Scheme	Central difference	<b>Upwind difference</b>
Definition	$1$ -0.5 $P_{\Delta e}$	$1+ \ -P_{\Delta e},0\ $
Hybrid	Power-law	Exponential
$\left\  -P_{\Delta e}^{}, 1 - \frac{1}{2}P_{\Delta e}^{}, 0 \right\ $	$  0, (1-0.1P_{\Delta e})^5   +   0, -P_{\Delta e}  $	$\frac{P_{\Delta e}}{\exp(P_{\Delta e}) - 1}$





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#### 4.4 Characteristics of five three-point schemes

- 4.4.1 J\* flux definition and its discretized form
- 4.4.2 Relationship between coefficients A and B
- 4.4.3 Important conclusions from coefficient characters
- 4.4.4 General expression for coefficients  $a_E, a_W$
- 4.4.5 Discussion



# 4.4 Characteristics of five three-point schemes

#### 4.4.1 J\* flux definition and its discretized form

### 1. $J^*$ definition (analytical expression)

J flux is correspondent to the discretized equation  $a_P\phi_P=a_W\phi_W+a_E\phi_E$ , while flux correspondent to coefficient  $a_E/D_e$  is called  $J^*$ , which is defined by:

$$J^* = \frac{J}{D} = \frac{1}{\Gamma/\delta x} (\rho u \phi - \Gamma \frac{d\phi}{dx}) = \left(\frac{\rho u \delta x}{\Gamma}\right) \phi - \frac{d\phi}{d(\frac{x}{\delta x})} =$$

$$J^* = P_{\Delta} \phi - \frac{d\phi}{dX} \qquad P_{\Delta} = \frac{\rho u \delta x}{\Gamma} \qquad X = \frac{x}{\delta x}$$



#### 2. Discretized form of $J^*$

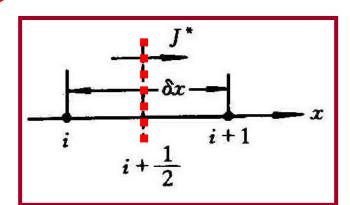
For the three-point scheme  $J^*$  at interface can be expressed by a combination of variables at nearby two grids.

For interface (i+1/2), let

Ahead of the interface

$$J^* = B\phi_i - A\phi_{i+1}$$

Behind of the tnterface



Viewed from positive direction of coordinate



Coefficients A, B are dependent on grid Peclet,  $P_{\Lambda}$ 

#### 4.4.2 Analysis of relationship between A and B

Analysis is based on fundamental physical and mathematical concepts.

#### 1. Summation-subtraction character (和差特性)

For a uniform field, there is no diffusion at all.

Then  $J^*$  is totally caused by convection

From the analytical expression of  $J^*$ :

$$J^* = (P_{\Delta}\phi - \frac{d\phi}{dX})_i = (P_{\Delta}\phi - \frac{d\phi}{dX})_{i+1} = P_{\Delta}\phi_i = P_{\Delta}\phi_{i+1}$$

From the discretized expression of *J*\*:

Analytical= Discretized!

$$J^* = B\phi_i - A\phi_{i+1} = (B-A)\phi_i = (B-A)\phi_{i+1}$$



$$(B-A) \phi_{i+1} = P_{\Delta} \phi_i = P_{\Delta} \phi_{i+1}$$

$$B-A=P_{\wedge}$$

 $B - A = P_{\wedge}$  | Summation-subtraction (和差特性)

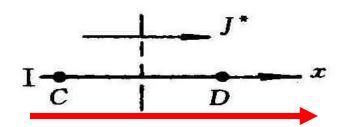
#### 2. Symmetry character

For the same process its mathematical formulation is expressed in two coordinates. The two coordinates are

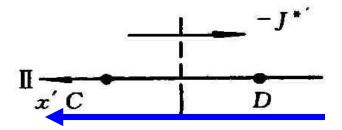
I, II, and their positive directions are opposite (相反的). Two points C,D are located at the two sides of an interface

Viewed from coordinate positive direction

C-behind/D-ahead

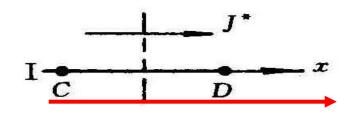


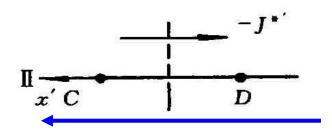
C-ahead/D-behind



For the same flux, in coordinate I it is denoted by  $J^*$ , while in II denoted by  $J^*$ , then we have

$$J^* = B(P_{\Delta})\phi_C - A(P_{\Delta})\phi_D$$





$$J^{*'} = B(-P_{\wedge}) \phi_D - A(-P_{\wedge}) \phi_C$$

The flux is the same so:

$$J^* = -J^*$$

$$B(P_{\Delta})\phi_C - A(P_{\Delta})\phi_D = -[B(-P_{\Delta})\phi_D - A(-P_{\Delta})\phi_C]$$

Merging (合并) the terms according to  $\phi_D, \phi_C$ 

$$[B(P_{\Lambda}) - A(-P_{\Lambda})] \phi_{C} = [A(P_{\Lambda}) - B(-P_{\Lambda})] \phi_{D}$$

 $\phi_D, \phi_C$  can take any values. In order that above eq.

is valid for any  $\phi_D, \phi_C$ , it is required:

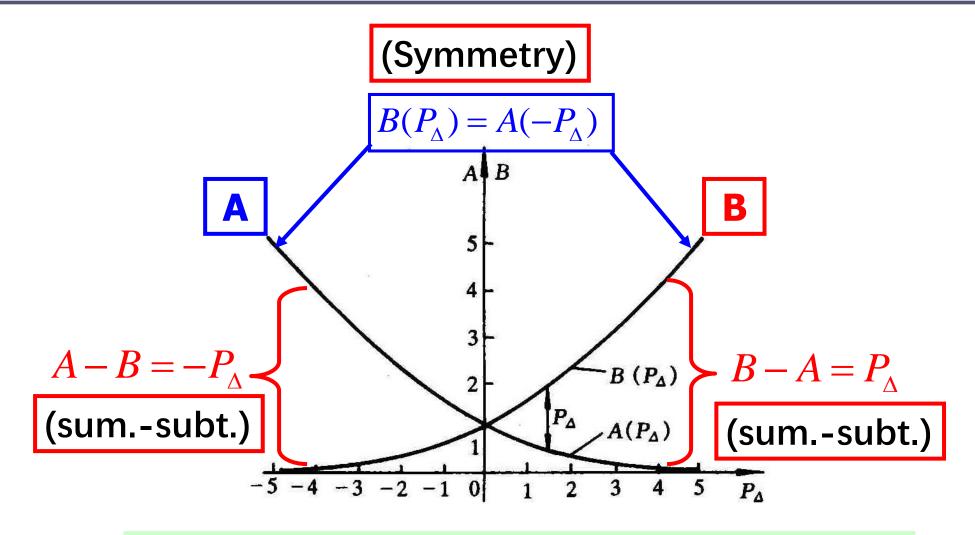
$$B(P_{\Lambda}) - A(-P_{\Lambda}) = 0$$
  $A(P_{\Lambda}) - B(-P_{\Lambda}) = 0$ 

i.e.,: 
$$B(P_{\Delta}) = A(-P_{\Delta}); \quad A(P_{\Delta}) = B(-P_{\Delta})$$

# Symmetry character (对称特性)

Taking  $P_{\Lambda} = 0$  as the symmetric axis, their plots are:





These are basic features of *A* and *B* of the five 3-point schemes.



## 4.4.3 Important conclusions from the two features

For the five 3-point schemes if and only if the function of  $A(P_{\Delta})$  is known for  $P_{\Delta} \geq 0$  then in the entire range of  $-|P_{\Delta}| \leq P_{\Delta} \leq |P_{\Delta}|$  the analytical expressions are known for both  $A(P_{\Delta})$  and  $B(P_{\Delta})$ 

[Proving] 1. We show that this is correct for  $A(P_{\Delta})$ 

- (1) For case of  $P_{\Delta} \ge 0$   $A(|P_{\Delta}|)$  is given in the conditions.
- (2) For case of  $P_{\Delta} < 0$  We have

Sum-sub 
$$B(P_{\Delta}) - P_{\Delta}$$
 Symme  $A(-P_{\Delta}) - P_{\Delta}$ 



Either  $P_{\Lambda} > 0$  or  $P_{\Lambda} < 0$ 

$$A(P) = \begin{cases} A(P_{\Delta}), P \ge 0 \\ A(|P_{\Delta}|) + |P_{\Delta}|, P_{\Delta} < 0 \end{cases} A(|P_{\Delta}|) + ||-P_{\Delta}, 0||$$

**2.** We show that for  $B(P_{\Lambda})$  above statement is also valid.

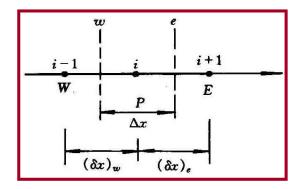
Sum.-subt. From 
$$A$$
 (P) expression 
$$A(|P_{\Delta}|) + ||-P_{\Delta}, 0|| + P_{\Delta} \longrightarrow A(|P_{\Delta}|) + ||P_{\Delta}, 0||$$
Thus  $B(P_{\Delta}) = A(|P_{\Delta}|) + ||P_{\Delta}, 0||$ 
Finished !

# 4.4.4 Derivation of general expression for $a_E, a_W$ from coefficient characters

### **Basic idea**

(1) For CV. P writing down diffusion/convection flux balance equation for its two interfaces;

$$J_e^*D_e = J_w^*D_w$$



- (2) Expressing  $J^*$  via A, B and the related grid value;
- (3) Expressing A,B via  $A(|P_{\Delta}|)$ ;
- (4) Then rewrite above eq. in terms of  $\phi_W, \phi_P, \phi_E$ ;



(5) Comparing the above-resulted eq. with the standard form

$$a_P \phi_P = a_E \phi_E + a_W \phi_W$$

The general expressions of coefficients of the discretized equation of five 3-point schemes can be obtained:

$$a_{E} = D_{e}A(|P_{\Delta e}|) + ||-F_{e}, 0||$$

$$a_{W} = D_{w}A(|P_{\Delta w}|) + ||F_{w}, 0||$$

$$a_{P} = a_{E} + a_{W} + (F_{e} - F_{w})$$

See the appendix for the detailed derivation.



# **Expressions of** $A(|P_{\Delta}|)$

Scheme	$A( P_{\Delta} )$
CD	$1-0.5 P_{\Delta} $
FUD	1
Hybrid	$[10,1-0.5 P_{\Delta} 1]$
Exponential	$ P_{\Delta} /(\exp( P_{\Delta} )-1)$
Power-law	$[ 0,(1-0.1 P_{\Delta} )^{5} ]$

 $a_{\mathbf{w}}(i+1) w$ 

### 4.4.5 Discussion

1. Extend from 1-D to multi-D:

For every coordinate constructing coefficients as shown above;

- 2. For the five 3-point schemes, by selecting  $A(|P_{\Delta}|)$  the scheme is set up.
- 3. Relationship between  $a_W(i+1), a_E(i)$  can be used to simplify computation

$$a_{W}(i+1) = \{D_{W}A(|P_{\Delta w}|) + ||F_{W},0||\}_{i+1} \qquad (D_{W})_{i+1} = (D_{e})_{i}$$

$$a_{E}(i) = \{D_{e}A(|P_{\Delta e}|) + ||-F_{e},0||\}_{i} \qquad (F_{W})_{i+1} = (F_{e})_{i}$$

$$a_{W}(i+1) - a_{E}(i) = ||F,0|| - ||-F,0|| = F \qquad (P_{\Delta w})_{i+1} = (P_{\Delta e})_{i}$$



### Appendix 1 of Section 5-4

$$J_e^*D_e = J_w^*D_w$$
 
$$D_e[B(P_{\Delta e})\phi_P - A(P_{\Delta e})\phi_E] = D_w[B(P_{\Delta w})\phi_W - A(P_{\Delta w})\phi_P]$$
 
$$\phi_P[D_eB(P_{\Delta e}) + D_wA(P_{\Delta w})] = [D_eA(P_{\Delta e})]\phi_E + [D_wB(P_{\Delta W})]\phi_W$$
 
$$a_P$$
 
$$a_P$$
 
$$a_E$$
 Expressing A, B via 
$$A(|P_{\Delta}|)$$

$$A(P_{\Delta w}) = A(|P_{\Delta w}|) + ||-P_{\Delta w}, 0|| \quad B(P_{\Delta w}) = A(|P_{\Delta w}|) + ||P_{\Delta w}, 0||$$

$$A(P_{\Delta e}) = A(|P_{\Delta e}|) + ||-P_{\Delta e}, 0|| \qquad B(P_{\Delta e}) = A(|P_{\Delta e}|) + ||P_{\Delta e}, 0||$$

$$a_E = D_e A(P_{\Delta e}) = D_e \{A(|P_{\Delta e}|) + ||-P_{\Delta e}, 0||\}$$



$$a_E = D_e A(|P_{\Delta e}|) + ||-F_e, 0|| \quad a_W = D_w A(|P_{\Delta w}|) + ||F_w, 0||$$

$$a_P = D_e \underline{B(P_{\Delta e})} + D_w \underline{A(P_{\Delta w})}$$
 can be transformed as

$$D_{e}[A(|P_{\Delta e}|) + ||P_{\Delta e}, 0||] + D_{w}[A(|P_{\Delta w}|) + ||-P_{\Delta w}, 0||] =$$

$$D_e A(|P_{\Delta e}|) + ||F_{e}, 0|| + D_w A(|P_{\Delta w}|) + ||-F_{w}, 0|| =$$

$$D_{e}A(|P_{\Delta e}|) + ||F_{e},0|| + |F_{e} - F_{e} + D_{w}A(|P_{\Delta w}|) + ||-F_{w},0|| + |F_{w} - F_{w}| = ||F_{e},0||$$

$$||-F_{e},0||$$

$$||F_{w},0||$$

$$a_P = a_E + a_W + (F_W - F_W)$$



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Teaching PPT will be loaded on ou website



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People in the same boat help each other to cross to the other bank, where....

