

Introduction to Finite Volume Methods-I
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Lecture – 26

Discretization of Diffusion Equation for Cartesian orthogonal systems-I

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Diffusion Equation

There is No source term/Sink term $\Rightarrow \phi$ is governed by diffusion only.

- Fourier's law (elliptical system/ a_i) \rightarrow direction of decreasing ϕ :

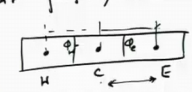
$\frac{\phi_e - \phi_w}{\Delta x}$ \rightarrow must lie between ϕ_c & ϕ_E / ϕ_c & ϕ_W

\hookrightarrow guaranteed if we assume linear profile/variation.

if we assume higher order/second order profile (i.e. parabolic in nature)

$\frac{\phi_e - \phi_w}{\Delta x} > / < \frac{\phi_c - \phi_E}{\Delta x} / \frac{\phi_c - \phi_W}{\Delta x}$ (due to absence of Q)

\downarrow
 [unphysical phenomena] \Rightarrow True for higher order ($>$ 2nd order) profiles
 discretization scheme \rightarrow guarantee the physical results



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So, welcome to the lecture of this Finite Volume Method.

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Diffusion Equation

Further, in the absence of any source term, the multi-dimensional eqs

$$\rightarrow -\nabla \cdot (\Gamma \nabla \phi) = 0$$

Implies $\Rightarrow \phi / \phi + c_1$

Consistent discretization Method must depict this property

Discretized eqs. must satisfy the following: $c_1 = \text{any const.}$

$$a_c \phi_c + \sum_{F \in \text{NB}(c)} a_f \phi_f = 0$$

$$a_c (\phi_c + c_1) + \sum_{F \in \text{NB}(c)} a_f (\phi_f + c_1) = 0$$

Note: Valid for the system with/without source/sink term

$$a_c = - \sum_{F \in \text{NB}(c)} a_f \quad \text{OR} \quad \sum_{F \in \text{NB}(c)} \frac{a_f}{a_c} = -1$$

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Now further the in the absence of any source term, in the absence of any source term, the multidimensional heat conduction equation, the multidimensional equation reduce to the equation reduce to this equation $\Delta \phi = 0$.

So, this implies that ϕ and that implies straight away one important property ϕ or ϕ plus some constant are the solution of this particular governing equations. Since this is an elliptical system, the solution of this equation would be same whether it is a ϕ or it is a ϕ plus any constant. A constant discretization method should reflect this property or rather the important property of a consistent discretization method must depict this property which is one of the characteristics of which is one of the characteristics of solution to a elliptical PDEs.

So, this is very important and what this happens, once the discretization method has to reflect this property, this discretized equation must satisfy the following criteria. What is that? It should have a $c \phi_c$ plus summation of $F_{NB} C \phi_c$ equals to 0 or a $c \phi_c$ plus some C_1 constant plus summation of $F_{NB} C \phi_c$ plus C_1 must be 0. So that means, where C_1 is any arbitrary constant which will lead to essentially a $c \phi_c$ plus $F_{NB} C \phi_c$ equals to 0.

So, this has to be satisfied by the consistent discretized equation. So, this is valid, one has to note that this is only valid; please note this is valid for the system without source or sink term. This is very important that without that this is valid. Valid for system without or with or without source and sink term. So, this if I rewrite, this can be rewritten as $c \phi_c$ equals to minus summation $F_{NB} C \phi_c$ equals to a F or one can write the this things as $F_{NB} C \phi_c$ divided by $c \phi_c$ equals to minus 1.

So, which means, one can see this particular equation tells an very important criteria that ϕ_c is the weighted sum of its neighbour.

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Diffusion Equation

$\Rightarrow \phi_c$ can be seen as weighted sum of its neighbors -
 \rightarrow it is always be bounded by the neighbouring values (ϕ_F)

If a source term is present: , i.e. $S_c \neq 0$.
 ϕ_c does not need to be bounded in this fashion .
 And it can over/undershoot the neighbouring values \Rightarrow physical phenomena

\leftarrow Sign of a_c & $a_f \Rightarrow$ are in opposite nature \Rightarrow physical
 if $\phi_F \uparrow \downarrow \rightarrow \phi_c \uparrow \downarrow \leftarrow$ boundedness \rightarrow as a part of your discretized eqn.

$$a_c \phi_c + \sum_{F \in \text{NB}(c)} a_f \phi_f = b_c$$

\leftarrow Need to impose B.C.
 \Rightarrow Only valid for any interior elements

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Essentially which tells that ϕ_c can be seen as weighted sum of its neighbours ok. And in absence of any source term, it is always be bounded by the neighbouring values ok. So, this important equation which clearly one can infer that ϕ_c must be looking at as a weighted average or sum of its neighbouring elements and it remains always bounded by the neighbouring values like ϕ_F .

So, whether its east or west so, they actually, now if a source term is present. So, we got an very nice criteria for in the absence of source or sink term but if there is a source term which is present there in the system; that means, where $S_c \phi_c \neq 0$. So, then ϕ_c does not need to be bounded in this fashion and it can over or undershoot the neighbouring values.

So, now one can immediately ask that when I have a source term, so ϕ_c does not need to be bounded in a particular fashion. Fashion is that in this particular fashion. So, repeatedly this is mentioned that or I am reiterating the fact that this is only true when there is no source or sink term. Now, ϕ_c if there is a source term, then this need not to be bounded through that particular equation.

At the same time the ϕ_c could overshoot or undershoot from its neighbouring values. Now one may immediately think that is this physical, but when there is a source or sink term, this is absolutely physical phenomena. So, this is possible ok.

So, which gets you an important message that when you have this assumption of the linear profiles, it comes with certain restriction. But if you keep on refining your grid, this does not have significant impact on the results. Now at the same time if someone uses higher order profile, then one has to be careful whether the system has any source or sink term.

If the system does not have any source or sink term, then the higher order assumption can overshoot the values at the faces which is unphysical as we have seen and the values should be satisfied with this kind of criteria. Now this criteria is also valid for the situation or the equation system where you have the or one has source or sink term, but in that case things can overshoot and which is perfectly fine.

Now, have been said that one more important thing to note here is that coefficients the sign of a_c and a_F . If you look at they are in opposite nature. So, this is also physical. Why? Because this has a complete physical meaning because the value of ϕ_F , the value of ϕ_F can increase or decrease or the rather if ϕ_F is increasing, then which will lead to ϕ_c to increase.

If ϕ_F is decreasing, then this also do in the other way around ok. So, this has a physical meaning that the sign opposite signs are of physical nature. This also other way one can think about this has to do it with the boundedness of the nature. So, the boundedness is actually doing that thing. If one goes down, other goes up; in one goes up, other one goes down and that has a complete physical significance.

So, one can think that this particular property comes inherently as a part of your discretized equation, one discretized equation. One need not to forcefully enforce this particular properties ok. So, these are some important systems that one can.

Now once you get that discretized system. If you just go back this particular system your a_c and a_F . So, this is my system; $a_c \phi_c$ summation of $a_F \phi_F$ equals to b_c . That is my discretized equations system. Now, once you get that discretized equation system, you can always find out the coefficients, but you need now need to impose boundary condition and these equation is only valid for any interior elements for any interior elements, it is not true for any boundary elements.

So, the boundary elements needs to be treated separately. Now, boundary conditions could be of different type and we can see how the boundary elements are imposed now on the system.

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Diffusion Equation

$\int_{\text{sub}(c)} (\mathbf{J}_b \cdot \mathbf{S}_b) = Q_c V_c$

$\mathbf{J}_b \cdot \mathbf{S}_b = \text{Flux } T_b$
 $= -\Gamma_b (\nabla \phi)_b \cdot \mathbf{S}_b$
 $= \text{Flux } C_b \phi_c + \text{Flux } V_b$

I: Dirichlet Condr. ($\phi_b = \phi_{\text{specific}}$)
 $\phi_b = \phi_{\text{specific}} = \text{known}$

at 'b': $\text{Flux } T_b = -\Gamma_b (\nabla \phi)_b \cdot \mathbf{S}_b \Rightarrow -\Gamma_b \frac{\|\mathbf{S}_b\|}{\|d_{cb}\|} (\phi_b - \phi_c)$
 $= \text{Flux } C_b \phi_c + \text{Flux } V_b$

Implies: $\text{Flux } C_b = \Gamma_b D_b = a_b$
 $\text{Flux } V_b = -\Gamma_b D_b \phi_b = -a_b \phi_b$; $D_b = \frac{S_b}{d_{cb}}$

at east face: $Q_E = 0 \Rightarrow a_c \phi_c + a_w \phi_w + a_s \phi_s = b_c$

Boundary line

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So, you can think about that you have these particular let say, system. You get this, this, this you get this elements ok. And this is your C, this is your S, this is your south west, west, north west, north and this line is my boundary line ok. So, you have this flags going this way and then here is a point boundary point where this would be S b ok. So, you can think about this side is your boundary side. And now if you had that so, this distance would be a distance of delta x small b and the rest remains same as for our notation.

Now, for the boundary also what we need to do? We need to put the same system of equation. This is our equation system equals to Q c V c. So, that is still this is my governing equation, this must be valid. But the one which we got here, this is only valid. So, there is a difference what we are starting that this is valid with any interior element, why? Because this requires some surrounding elements and that is what the validity comes from. But when we starts from here, then we will get the equation system from at that particular boundary where you say that my J b, if we apply this equation at boundary b. Then this would be J b dot S b equals to flux T b which will be minus gamma b delta phi b dot S b which is nothing, but flux c b flux c plus flux V b.

Now, the specification of boundary condition would be different. So, number 1, it could be Dirichlet condition. So, which means you have specified ϕ_b is ϕ_b specified. So, at this face, I am saying that ϕ_b equals to specified; that means, this is known. So, this is my Dirichlet condition or constant boundary condition.

So, once I say that at that face ϕ_b is known, then I can use that condition and write my total flux at b my flux T_b is minus $\gamma_b \nabla \phi_b \cdot S_b$ which is going to be my minus $\gamma_b S_b$ divided by $d_c b \phi_b - \phi_c$. So, that is equivalent to flux $c_b \phi_c$ plus flux V_b which will which will get you which implies that flux C_b equals to $\gamma_b D_b$. Let us say small a_b and flux V_b equals to minus $\gamma_b D_b$ and ϕ_b which is minus $a_b \phi_b$ where your D_b is defined as S_b by $d_c b$ ok.

So, if you look at this particular elements shown here in this particular figure, the coefficients at the at east face that is a_E which is essentially 0 and the discretized equation would yield like $a_c \phi_c$ plus $a_W \phi_W$ plus $a_N \phi_N$ plus $a_S \phi_S$ equals to b_c . So, if you compare with your these equation, the complete equation which you got. This is my complete equation for any interior element where you have $a_c \phi_c$ $a_E \phi_E$ $a_W \phi_W$ $a_N \phi_N$ and a_S so; that means, in one interior cell has all these east south west north element. So, that is the governing equation.

Now, in this particular case Dirichlet boundary condition, it boils down to a different equation, why? This particular cell and this particular face this is essentially east theoretically east face and the east face is exposed to the given boundary condition and other elements like north, west or south, they are there as it is.


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Diffusion Equation

$$a_c \phi_c + a_w \phi_w + a_n \phi_n + a_s \phi_s = b_c$$

$a_E = 0$, $a_w = \text{Flux } F_w = -\Gamma_w D_w$; $a_n = \text{Flux } F_n = -\Gamma_n D_n$
 $a_s = \text{Flux } F_s = -\Gamma_s D_s$,
 $a_c = \text{Flux } C_b + \sum_{f \in \text{nb}(c)} \text{Flux } C_f = \text{Flux } C_b + (\text{Flux } C_w + \text{Flux } C_n + \text{Flux } C_s)$
 $b_c = a_c \phi_c - (\text{Flux } V_b + \sum_{f \in \text{nb}(c)} \text{Flux } V_f)$

Comments: (i) The coefficient a_b is larger than other neighbor coefficients because b is closer to c & consequently has more influence on ϕ_c
(ii) The coefficient a_c is still the sum of all neighboring coefficients including a_b . \Rightarrow Means $\sum_{f \in \text{nb}(c)} |a_f| / |a_c| < 1 \Rightarrow$ to satisfy Scarborough criteria
(iii) $a_b \phi_b (= \text{Flux } V_b)$ is on the RHS & part of b_c , bec. it now contains no unknowns.

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So, your east coefficient goes off and you get back this system where essentially if you write it down $a_w \phi_w + a_n \phi_n + a_s \phi_s = b_c$, where your a_E is 0, a_w equals to flux F_w equals to minus $\gamma_w D_w$.

Similarly, a_n equals to flux F_n which is minus $\gamma_n D_n$; a_s is flux F_s which is $\gamma_s D_s$ and a_c equals to flux C_b plus small f goes from all the faces flux C_f which is nothing but flux C_b plus flux C_w plus flux C_n plus flux C_s .

So, that is what you get on the b_c is the source term which is $Q_c V_c$ minus flux V_b plus summation of $N_b C$ and flux V_f . So, this is what you get for the given Dirichlet condition. So, one can note few comments. So, some important comments or observation; number 1, it is the coefficient a_b is larger than other neighbour coefficients because b is closer to C and consequently has more influence more influence on ϕ_c .

So, second is the coefficient a_c is still the sum of all neighbouring elements or neighbouring coefficients including a_b . This means important criteria means for the boundary element, this F which is the criteria mod of a_f divided by mod of a_c less than 1 gives the second necessary condition to satisfy Scarborough criteria.

So, this is second observation and the third one would be so, this criteria the Scarborough criteria would be achieved through the iteration. And the third one is that that the product $a_b \phi_b$ which is the product essentially equivalent to your flux V_b is now on the right

hand side of the equation is on the right hand side of the equation and part of b c . And the reason is that because it now contains no unknowns ok.

So, there are three very important observations one can make out of these Dirichlet boundary condition implementation. So, this is my system that I obtain and these are my coefficients. So, one of the important observation is that a b is larger than the other neighbouring coefficients because b is closer to c . So, it will have more impact on the element c then the Scarborough criteria is also satisfied through iteration. And the third one is that now the product a b ϕ b which is flux V b is sitting on the right hand side of the equation because it is no more unknown all the terms has known values. So, this is where how one can treat the specified boundary condition. So, we will look at the other boundary conditions in the subsequent lectures.

Thank you.