

NE 155, Classes 18, 19, 22 S16
1-D Finite Difference and Volume Methods for 1D
March 2, 4, 11, 2016

Much of this can be found in Duderstadt and Hamilton Chp. 5 Section II.B.

Finite-Difference Method

Problem: Consider the following second order ODE:

$$f''(x) = p(x)f'(x) + q(x)f(x) + r(x)$$

defined on a segment $[a, b]$ with $f(a) = \alpha$ and $f(b) = \beta$ (a boundary value problem).

Now, let's spatially discretize the equation:

$$\begin{array}{ccccccc} & h & & h & & & \\ | & & | & & | & & | \\ x_0 = a & x_1 & \cdots & x_{i-1} & x_i & x_{i+1} & \cdots & x_{n-1} & x_n = b \end{array}$$

where $x_0 = a$, $x_n = b$, and h is the mesh spacing. There are $n + 1$ points and n mesh cells.

We can use **central difference** to approximate the derivatives on this grid. Let's use the $O(h^2)$ versions:

$$f'(x_i) = \frac{f(x_i + h) - f(x_i - h)}{2h} - \frac{h^2}{6} f'''(\mu) ,$$
$$f''(x_i) = \frac{f(x_i + h) - 2f(x_i) + f(x_i - h)}{h^2} + \frac{h^2}{12} f^{(4)}(\mu) ,$$

We will also define $p_i = p(x_i)$, $q_i = q(x_i)$, $r_i = r(x_i)$ and use the notation $f(x_i) = f_i$, $f(x_i + h) = f_{i+1}$, etc., which also means $f_0 = \alpha$ and $f_n = \beta$.

Substituting into the original equation, we get:

$$\begin{aligned}\frac{f_{i+1} - 2f_i + f_{i-1}}{h^2} &= p_i \frac{f_{i+1} - f_{i-1}}{2h} + q_i f_i + r_i \quad i = 1, 2, \dots, n-1, \\ \left(\frac{-h}{2}p_i - 1\right)f_{i-1} + (2 + h^2q_i)f_i + \left(\frac{h}{2}p_i - 1\right)f_{i+1} &= -h^2r_i \quad i = 1, 2, \dots, n-1.\end{aligned}$$

We only have $n - 1$ equations, but because the boundaries are fixed that is all we need. This is clear when we look at the $i = 1$ and $i = n - 1$ cases:

$$\begin{aligned}&\underbrace{-\left(\frac{h}{2}p_1 + 1\right) \underbrace{\alpha}_{f_0}}_{bc_L} + (2 + h^2q_1)f_1 + \left(\frac{h}{2}p_1 - 1\right)f_2 = -h^2r_1, \\ &\left(\frac{-h}{2}p_{n-1} - 1\right)f_{n-2} + (2 + h^2q_{n-1})f_{n-1} - \underbrace{\left(\frac{-h}{2}p_{n-1} + 1\right) \underbrace{\beta}_{f_n}}_{bc_R} = -h^2r_{n-1}.\end{aligned}$$

We can write this as a matrix equation, moving the known boundary conditions to the right hand side:

$$\begin{pmatrix} (2 + h^2q_1) & \left(\frac{h}{2}p_1 - 1\right) & & & 0 \\ \left(\frac{-h}{2}p_2 - 1\right) & (2 + h^2q_2) & \left(\frac{h}{2}p_2 - 1\right) & & \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ & & \left(\frac{-h}{2}p_{n-2} - 1\right) & (2 + h^2q_{n-2}) & \left(\frac{h}{2}p_{n-2} - 1\right) \\ 0 & \dots & & \left(\frac{-h}{2}p_{n-1} - 1\right) & (2 + h^2q_{n-1}) \end{pmatrix} \begin{pmatrix} f_1 \\ f_2 \\ \vdots \\ f_{n-2} \\ f_{n-1} \end{pmatrix} = \begin{pmatrix} -h^2r_1 + bc_L \\ -h^2r_2 \\ \vdots \\ -h^2r_{n-2} \\ -h^2r_{n-1} + bc_R \end{pmatrix}.$$

Note: the *numerical solution* to the PDE is an **approximation** to the *exact solution* that is obtained using a discrete representation of the PDE at the grid points x_i in the discrete spatial mesh. Let us denote this numerical solution as F such that

$$F_j \approx f(x_j).$$

Thus, the numerical solution is a collection of finite values

$$F = [F_1, F_2, \dots, F_{n-1}],$$

and we have boundary values F_0 and F_n .

DE

What does this look like if we apply it to the steady-state, 1-D diffusion equation?

$$-D \frac{d^2 \phi(x)}{dx^2} + \Sigma_a \phi(x) = S ,$$

$$\frac{d^2 \phi}{dx^2} - \frac{1}{L^2} \phi(x) = \frac{-S}{D} .$$

Let $\phi(a) = \phi(b) = 0$ (vacuum bcs). Then we get

$$\begin{aligned} \frac{\phi_{i+1} - 2\phi_i + \phi_{i-1}}{h^2} - \frac{1}{L^2} \phi_i &= \frac{-S_{0,i}}{D} \quad i = 1, 2, \dots, n-1 , \\ -\phi_{i-1} + \left(2 + \frac{h^2}{L^2}\right) \phi_i - \phi_{i+1} &= h^2 \frac{S_{0,i}}{D} \quad i = 1, 2, \dots, n-1 . \end{aligned}$$

One problem with this formulation is that we only have values at the cell edges: edge centered.

This really only works well when we have homogeneous media. Why might that be?

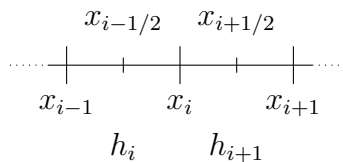
If we have *material discontinuities* it's going to be difficult to enforce flux continuity between cells.

Note: L and D are not functions of space; we wouldn't know which cell's values to assign when using edge-centered values.

What could we do instead? cell-centered, which leads us to our next topic.

Finite Volume Method

Rather than pointwise approximations on a grid, FVM approximates an average integral value on a reference volume. We will use this grid, noting that $x_{i-1/2} = x_i - h_i/2$.



Consider the elliptic equation $f''(x) = r(x)$ on a control volume $V_i = [x_{i-1/2}, x_{i+1/2}]$, then

$$\int_{x_{i-1/2}}^{x_{i+1/2}} f''(x) dx = \int_{x_{i-1/2}}^{x_{i+1/2}} r(x) dx .$$

We can evaluate the lhs analytically and the rhs using some integration rule. For simplicity, let's use the midpoint rule:

Recall: from open Newton Cotes with Lagrange polynomials and $n = 0$; it only uses one point:

$$\int_a^b f(x) dx = \int_{x_{i-1/2}}^{x_{i+1/2}} f(x) dx = hf(x_i) + \frac{h^3}{3} f''(\xi) ,$$

where $x_{i-1/2} < \xi < x_{i+1/2}$ and in this case $h = (x_{i+1/2} - x_{i-1/2})$.

$$f'(x_{i+1/2}) - f'(x_{i-1/2}) = (x_{i+1/2} - x_{i-1/2})r(x_i) .$$

We can now use differencing schemes to represent the derivatives on the left.

Consider the value centered at the half point and use the integer points on either side:

$$\begin{array}{c} x_{i-1/2} \\ h/2 \quad h/2 \\ \cdots | \cdots | \cdots \\ x_{i-1} \qquad \qquad x_i \\ h \end{array}$$

$$\begin{aligned} f'(x_{i-1/2}) &= \frac{f(x_{i-1/2} + h/2) - f(x_{i-1/2} - h/2)}{2 * (h/2)} , \\ &= \frac{f(x_i) - f(x_{i-1})}{h} = \frac{f_i - f_{i-1}}{h} . \end{aligned}$$

And similarly for $f'(x_{i+1/2})$. We plug those into the integrated equation above to get

$$\frac{f_{i+1} - 2f_i + f_{i-1}}{h} = hr(x_i) .$$

This

- Applies to the integral form of conservation laws (like the DE).

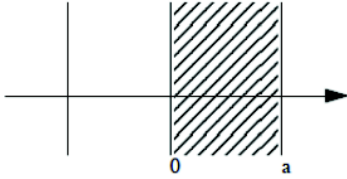
- Handles discontinuities in solution (because we're using cell-integrated values).
- Works well for heterogeneous systems because each cell can be a different material.
- There exists a theory for convergence, accuracy, and stability.

DE

What does this look like if we apply it to the steady-state, 1-D diffusion equation?

$$-\frac{d}{dx}D(x)\frac{d\phi(x)}{dx} + \Sigma_a(x)\phi(x) = S(x) .$$

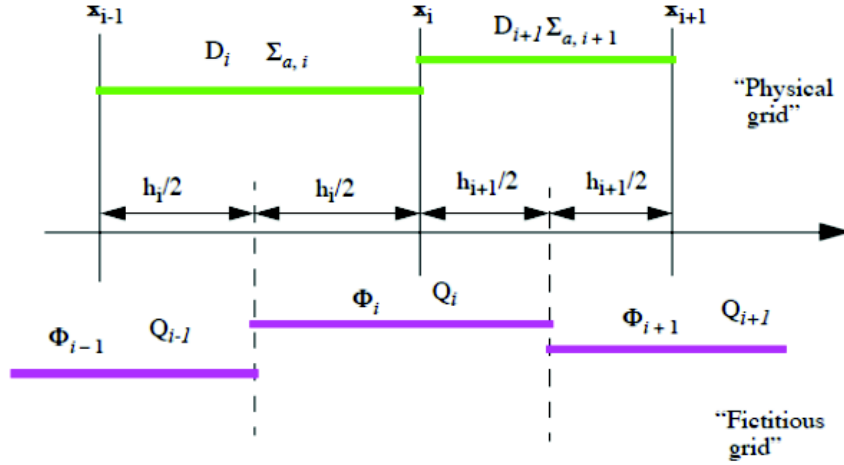
Let's also assume we have an equilibrium (reflecting) condition at the centerline ($x_0 = 0$) and vacuum on the right ($x_n = a$):



$$\begin{aligned} \frac{d}{dx}\phi(x)\big|_{x=0} &= 0 && \text{zero net current,} \\ \phi(\tilde{a}) &= 0 && \tilde{a} = a + 2D . \end{aligned}$$

We again have a spatial mesh, and material discontinuities will coincide with cell edges, x_i . Thus, we assume the cross section and diffusion coefficient are constant in each cell and the unknown fluxes and known sources are defined at the cell edges:

$$\begin{aligned} D(x) &= D_i , && x_{i-1} \leq x \leq x_i , \\ \Sigma_a(x) &= \Sigma_{a,i} , && x_{i-1} \leq x \leq x_i , \\ h_i &\equiv x_i - x_{i-1} , \\ \phi(x_i) &= \phi_i , \\ S(x_i) &= S_i . \end{aligned}$$



We further assume that the fluxes and sources are constant over the interval centered around x_i :

$$\begin{aligned} \phi(x) &= \phi_i & \text{for } \left(x_i - \frac{h_i}{2}\right) \leq x \leq \left(x_i + \frac{h_{i+1}}{2}\right), \\ S(x) &= S_i & \text{for } \left(x_i - \frac{h_i}{2}\right) \leq x \leq \left(x_i + \frac{h_{i+1}}{2}\right). \end{aligned}$$

Now, we integrate the differential equation over each cell, $\left(x_i - \frac{h_i}{2}\right) \leq x \leq \left(x_i + \frac{h_{i+1}}{2}\right)$:

$$\int_{\left(x_i - \frac{h_i}{2}\right)}^{\left(x_i + \frac{h_{i+1}}{2}\right)} \left(-\frac{d}{dx} D(x) \frac{d\phi(x)}{dx} \right) dx + \int_{\left(x_i - \frac{h_i}{2}\right)}^{\left(x_i + \frac{h_{i+1}}{2}\right)} \Sigma_a(x) \phi(x) dx = \int_{\left(x_i - \frac{h_i}{2}\right)}^{\left(x_i + \frac{h_{i+1}}{2}\right)} S(x) dx .$$

Term by term:

$$\int_{(x_i - \frac{h_i}{2})}^{(x_i + \frac{h_{i+1}}{2})} S(x) dx \approx S_i \left(\frac{h_i + h_{i+1}}{2} \right) \quad \text{defined at cell edge,}$$

$$\begin{aligned} \int_{(x_i - \frac{h_i}{2})}^{(x_i + \frac{h_{i+1}}{2})} \Sigma_a(x) \phi(x) dx &= \int_{(x_i - \frac{h_i}{2})}^{(x_i)} \Sigma_a(x) \phi(x) dx + \int_{(x_i)}^{(x_i + \frac{h_{i+1}}{2})} \Sigma_a(x) \phi(x) dx \\ &= \left(\frac{\Sigma_{a,i} h_i + \Sigma_{a,i+1} h_{i+1}}{2} \right) \phi_i \quad \text{defined at cell center,} \end{aligned}$$

$$\int_{(x_i - \frac{h_i}{2})}^{(x_i + \frac{h_{i+1}}{2})} \left(-\frac{d}{dx} D(x) \frac{d\phi(x)}{dx} \right) dx = - \left[D(x) \frac{d\phi(x)}{dx} \right]_{(x_i - \frac{h_i}{2})}^{(x_i + \frac{h_{i+1}}{2})} \quad \text{defined at cell center,}$$

$$-D(x) \frac{d\phi(x)}{dx} \Big|_{(x_i + \frac{h_{i+1}}{2})} \cong -D_{i+1} \left(\frac{\phi_{i+1} - \phi_i}{2 * (h_{i+1}/2)} \right),$$

$$-D(x) \frac{d\phi(x)}{dx} \Big|_{(x_i - \frac{h_i}{2})} \cong -D_i \left(\frac{\phi_i - \phi_{i-1}}{2 * (h_i/2)} \right).$$

Collecting all of the terms:

$$-D_{i+1} \left(\frac{\phi_{i+1} - \phi_i}{h_{i+1}} \right) + D_i \left(\frac{\phi_i - \phi_{i-1}}{h_i} \right) + \left(\frac{\Sigma_{a,i} h_i + \Sigma_{a,i+1} h_{i+1}}{2} \right) \phi_i = S_i \left(\frac{h_i + h_{i+1}}{2} \right).$$

We can express this in matrix form, but we'll use some abbreviations to make it more compact:

$$\begin{aligned} h_{ii} &= \frac{h_i + h_{i+1}}{2}, \\ \Sigma_{a,ii} &= \frac{\Sigma_{a,i} h_i + \Sigma_{a,i+1} h_{i+1}}{h_i + h_{i+1}}. \end{aligned}$$

Divide through by h_{ii} , then

$$a_{i,i-1} \phi_{i-1} + a_{i,i} \phi_i + a_{i,i+1} \phi_{i+1} = S_i \quad \text{for } i = 1, 2, \dots, n-1$$

where

$$\begin{aligned} a_{i,i-1} &= \frac{-D_i}{h_i h_{ii}} , \\ a_{i,i} &= \frac{D_i}{h_i h_{ii}} + \frac{D_{i+1}}{h_{i+1} h_{ii}} + \Sigma_{a,ii} , \\ a_{i,i+1} &= \frac{-D_{i+1}}{h_{i+1} h_{ii}} . \end{aligned}$$

Now we have a set of $n - 1$ linear algebraic equations with $n + 1$ unknowns. Next up: boundary conditions.

Boundary Conditions

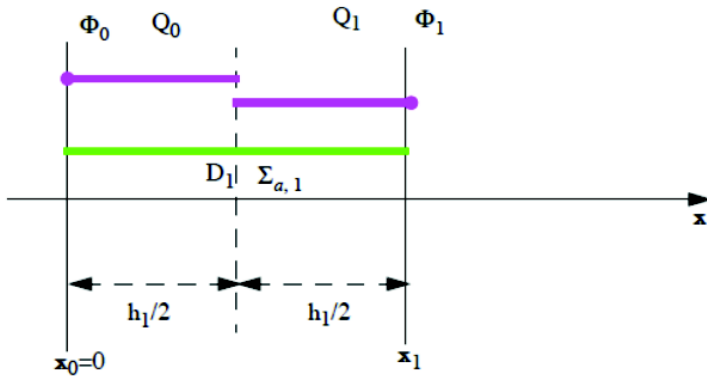
If we assume $x_n = \tilde{a}$, then the **vacuum condition** becomes

$$\phi_n = 0 ,$$

and the equation for $i = n - 1$ becomes

$$a_{n-1,n-2}\phi_{n-2} + a_{n-1,n-1}\phi_{n-1} + a_{n-1,n} \underbrace{\phi_n}_0 = S_{n-1} .$$

Next we'll worry about the **reflecting** or zero current condition. The first step is to integrate over $[0, h_1/2]$.



$$\int_0^{\frac{h_1}{2}} \left(-\frac{d}{dx} D(x) \frac{d\phi(x)}{dx} \right) dx + \int_0^{\frac{h_1}{2}} \Sigma_a(x) \phi(x) dx = \int_0^{\frac{h_1}{2}} S(x) dx ,$$

$$-D(x) \frac{d\phi(x)}{dx} \Big|_{\frac{h_1}{2}} + D(x) \frac{d\phi(x)}{dx} \Big|_0 + \Sigma_{a,1} \phi_0 \frac{h_1}{2} = S_0 \frac{h_1}{2} .$$

Now we can apply the boundary condition $\frac{d\phi(x)}{dx} \Big|_0 = 0$ to get:

$$-D(x) \frac{d\phi(x)}{dx} \Big|_{\frac{h_1}{2}} + \Sigma_{a,1} \phi_0 \frac{h_1}{2} = S_0 \frac{h_1}{2} .$$

And the first equation ($i = 0$) becomes

$$a_{00}^* \phi_0 + a_{01}^* \phi_1 = S_0 ,$$

where we redefine the a s to be (I've added the $*$ to indicate that these have different definitions than the rest of the terms):

$$a_{00}^* = \frac{2D_1}{h_1^2} + \Sigma_{a,1} ,$$

$$a_{01}^* = -\frac{2D_1}{h_1^2} .$$

We now have n equations and n unknowns

$$\underbrace{\begin{pmatrix} a_{00}^* & a_{01}^* & 0 & 0 & \cdots & 0 \\ a_{10} & a_{11} & a_{12} & 0 & \cdots & 0 \\ 0 & a_{21} & a_{22} & a_{23} & & \vdots \\ \vdots & & \ddots & \ddots & \ddots & \vdots \\ 0 & \cdots & 0 & a_{n-3,n-3} & a_{n-2,n-2} & a_{n-2,n-1} \\ 0 & \cdots & 0 & 0 & a_{n-1,n-2} & a_{n-1,n-1} \end{pmatrix}}_{\mathbf{A}} \underbrace{\begin{pmatrix} \phi_0 \\ \phi_1 \\ \phi_2 \\ \vdots \\ \phi_{n-2} \\ \phi_{n-1} \end{pmatrix}}_{\vec{\phi}} = \underbrace{\begin{pmatrix} S_0 \\ S_1 \\ S_2 \\ \vdots \\ S_{n-2} \\ S_{n-1} \end{pmatrix}}_{\vec{S}} .$$

Homogeneous, Uniform Mesh

If we end up having a homogeneous system with a uniform mesh, then we can make some simplifications:

$$h_i = h ,$$

$$D_i = D ,$$

$$\Sigma_{a,i} = \Sigma_a , \quad \text{and then}$$

$$\frac{-D}{h^2} \phi_{i-1} + \left(\frac{2D}{h^2} + \Sigma_a \right) \phi_i - \frac{D}{h^2} \phi_{i+1} = S_i \quad \text{for } i = 1, \dots, n-2 ,$$

$$\left(\frac{2D}{h^2} + \Sigma_a \right) \phi_0 - \frac{D}{h^2} \phi_1 = S_0 \quad \text{for } i = 0 ,$$

$$\frac{-D}{h^2} \phi_{n-2} + \left(\frac{2D}{h^2} + \Sigma_a \right) \phi_{n-1} = S_{n-1} \quad \text{for } i = n-1 .$$

Solution Methods

Both the FDM and FVM result in tridiagonal systems. Recall that formally solving these systems looks like

$$\vec{\phi} = \mathbf{A}^{-1} \vec{S} .$$

There are a few ways that we can solve these.

Directly

Tridiagonal systems can be solved directly using Gaussian elimination.

This is not a bad option in our case because \mathbf{A} is diagonally dominant

Recall: each diagonal element is greater than the sums of the absolute values of the off-diagonal elements in the same row):

$$a_{ii} \geq |a_{i,i-1}| + |a_{i,i+1}| .$$

The general algorithm to solve a tridiagonal system is short and easy, it's called the **Thomas Algorithm**. We covered it back with general linear solution methods.

Would you like to go through that a little more slowly or move to the next thing?

Slowly: let's start by writing our system this way:

$$\begin{pmatrix} B_0 & -C_0 & 0 & 0 & \cdots & 0 \\ -A_1 & B_1 & -C_1 & 0 & \cdots & 0 \\ 0 & -A_2 & B_2 & -C_2 & & \vdots \\ \vdots & & \ddots & \ddots & \ddots & \vdots \\ 0 & \cdots & 0 & -A_{n-2} & B_{n-2} & -C_{n-2} \\ 0 & \cdots & 0 & 0 & -A_{n-1} & B_{n-1} \end{pmatrix} \begin{pmatrix} \phi_0 \\ \phi_1 \\ \phi_2 \\ \vdots \\ \phi_{n-2} \\ \phi_{n-1} \end{pmatrix} = \begin{pmatrix} S_0 \\ S_1 \\ S_2 \\ \vdots \\ S_{n-2} \\ S_{n-1} \end{pmatrix} .$$

Recall that $\phi_n = 0$.

To develop the algorithm, let's look at a 3×3 system of equations.

$$\begin{aligned} B_0\phi_0 - C_0\phi_1 &= S_0 \\ -A_1\phi_0 + B_1\phi_1 - C_1\phi_2 &= S_1 \\ -A_2\phi_1 + B_2\phi_2 &= S_2 \end{aligned}$$

Now the process:

1. Define

$$u_0 = B_0 \quad v_0 = S_0 ,$$

and write the first equation as

$$u_0\phi_0 - C_0\phi_1 = v_0 .$$

2. multiply by A_1/u_0

$$A_1\phi_0 - \frac{A_1C_0}{u_0}\phi_1 = \frac{A_1v_0}{u_0} .$$

Now add this to the second equation (where the ϕ_0 term subtracts out)

$$\left(B_1 - \frac{A_1C_0}{u_0} \right) \phi_1 - C_1\phi_2 = S_1 + \frac{A_1v_0}{u_0} ,$$

and define

$$u_1 = B_1 - \frac{A_1C_0}{u_0} , \quad v_1 = S_1 + \frac{A_1v_0}{u_0}$$

to re-write as

$$u_1\phi_1 - C_1\phi_2 = v_1 .$$

3. Guess what's next? Multiply this equation by A_2/u_1 :

$$A_2\phi_1 - \frac{A_2C_1}{u_1}\phi_2 = \frac{A_2v_1}{u_1} ,$$

add to the third equation

$$\left(B_2 - \frac{A_2C_1}{u_1}\right)\phi_2 = S_2 + \frac{A_2v_1}{u_1} ,$$

and define

$$u_2 = B_2 - \frac{A_2C_1}{u_1} , \quad v_2 = S_2 + \frac{A_2v_1}{u_1}$$

to re-write as

$$u_2\phi_2 = v_2 .$$

All together we now have an **upper triangular system**:

$$u_0\phi_0 - C_0\phi_1 = v_0$$

$$u_1\phi_1 - C_1\phi_2 = v_1$$

$$u_2\phi_2 = v_2$$

that we can solve with **backward substitution**.

Here's the compact form of the (Thomas) algorithm:

1.

$$u_0 = B_0 \quad v_0 = S_0$$

2. for $i = 1, \dots, n-1$

$$u_i = B_i - \frac{A_i C_{i-1}}{u_{i-1}} \quad v_i = S_i + \frac{A_i v_{i-1}}{u_{i-1}}$$

3. Backward sub starting with $i = n-1$

$$\phi_{n-1} = \frac{v_{n-1}}{u_{n-1}}$$

4. Then for $i = n-2, \dots, 0$

$$\phi_i = \frac{1}{u_i} (v_i + C_i \phi_{i+1})$$

That was pretty easy, but we typically try to *avoid direct inversion of matrices* because it might be expensive in time and/or memory, be sensitive to round-off error, exhibit instability, etc.

We often use an iterative method instead.

Iterative Methods

Recall: produce a sequence of vectors, $\vec{\phi}^{(1)}, \vec{\phi}^{(2)}, \dots$ based on the prescription

$$\vec{\phi}^{(k+1)} = F(\vec{\phi}^{(k)}, \vec{S}), \quad \text{where } \lim_{k \rightarrow \infty} \vec{\phi}^{(k)} = \vec{\phi}.$$

$$(\mathbf{A} + \mathbf{B})\vec{\phi} = \mathbf{B}\vec{\phi} + \vec{S}$$

$$\mathbf{C}\vec{\phi} = \mathbf{B}\vec{\phi} + \vec{S} \quad \text{where } \mathbf{C} = \mathbf{A} + \mathbf{B}$$

$$\vec{\phi} = \mathbf{C}^{-1}\mathbf{B}\vec{\phi} + \mathbf{C}^{-1}\vec{S} \quad \text{assuming regular } \mathbf{C}$$

$$\vec{\phi} = \mathbf{P}\vec{\phi} + \tilde{\vec{S}}$$

And the **fixed-point** iterative process is:

$$\begin{aligned}\vec{\phi}^{(0)} &= \text{arbitrary} , \\ \vec{\phi}^{(k+1)} &= \mathbf{P}\vec{\phi}^{(k)} + \tilde{\vec{S}} .\end{aligned}$$

How we define \mathbf{P} determines what method we're doing.

Jacobi

Let $\mathbf{D} = \text{diag}(\mathbf{A})$, then

$$\begin{aligned}\mathbf{D}\vec{\phi}^{k+1} &= (\mathbf{D} - \mathbf{A})\vec{\phi}^{(k)} + \vec{S} \\ \vec{\phi}^{k+1} &= \mathbf{D}^{-1}(\mathbf{D} - \mathbf{A})\vec{\phi}^{(k)} + \mathbf{D}^{-1}\vec{S}\end{aligned}$$

In our original syntax, $\mathbf{P}_J = \mathbf{I} - \mathbf{D}^{-1}\mathbf{A}$ and $\tilde{\vec{b}} = \mathbf{D}^{-1}\vec{S}$.

The algorithm for this method is, for $i = 1, \dots, n$:

$$\phi_i^{(k+1)} = \frac{1}{a_{ii}}(b_i - \sum_{j=1}^{i-1} a_{ij}\phi_j^{(k)} - \sum_{j=i+1}^n a_{ij}\phi_j^{(k)}) .$$

We can apply Gauss Seidel and SOR in exactly the same way.