## Thermal Conduction and Partial Differential Equations

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## 1 Introduction

Thermal conduction is a time and space varying phenomena. In physics, this system is describe as a partial differential equation (PDE):

$$\frac{\partial u}{\partial t} = \lambda \left( \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} \right)$$

Here  $\lambda = \frac{K}{c\rho}$ , u is temperature, t is time, and (x,y,z) is the space.

To solve the PDE, we need to provide the *initial conditions* and *boundary conditions*[1]. One must specify the spatial domain  $(x \in [0,1])$  over which the solution should be defined. For equations with one spatial dimension, we can take the solution domain as an interval [a,b]. The initial condition must then be specified over the entire spatial domain, as a function of position:

$$u(x,0) = \varphi(x) = 4x(1-x), x \in [0,1]$$

Boundary conditions specify how the solution behaves at the ends of the special interval. These conditions must be specified for all time. There are three kinds of conditions[1]:

- 1. Dirichlet boundary conditions. Claim the end-popint values of the solution to given functions. u(0,t)=0; u(1,t)=0
- 2. Neumann boundary conditions. Specify the solution gradient at the end-points.
- 3. Robin conditions. Specify both the value and gradient at the end-points.

Now, we restrict ourselves to one spacial dimension (of the thermal conduction problem). To solve this PDE numerically, we need to construct a mesh of time-points and space-points. We first get this difference Equation:

$$u_{i,k+1} = \alpha u_{i+1,k} + (1 - 2\alpha)u_{i,k} + \alpha u_{i-1,k}$$

Here, i is the special step, ranging from 0 to [1/h](1 is the length of the object, and h is the length of one step); k is the temporal step, ranging from 0 to  $[t_m ax/\tau]$ , and  $\tau$  is the length of one temporal step. And  $\alpha = \frac{\tau \lambda}{h^2}$ .

If  $\alpha = \frac{\tau \lambda}{h^2} \leqslant \frac{1}{2}$ , the numeric method used here can get stable solution.

## 2 Result

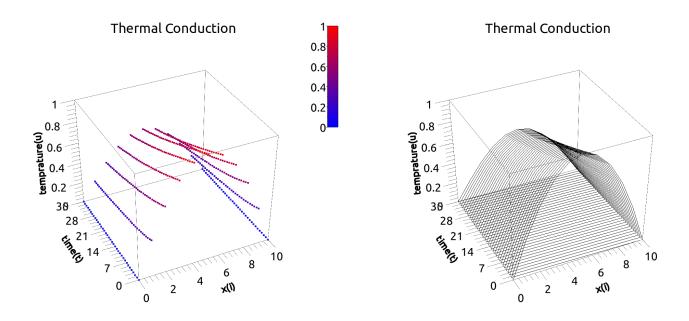


Figure 1: Thermal Conduction.  $\alpha = 1/6$ ,  $t_m ax = 0.06(s)$ ,  $x \in [0,1](m)$ ,  $\lambda = 1$ , mesh of time points:  $\tau = 1/600(s)$ , mesh of space points: h = 0.01(m). In figure, x axis shows the special mesh, time axis shows the temporal mesh, and the temperature is the last axis.

## References

[1] Brian P. Ingalls (2013). Mathematical Modelling in Systems Biology: An Introduction (Cambridge, Massachusetts: The MIT Press).

