

# Heat transfer simulations using discrete random processes

Physics lab: research project

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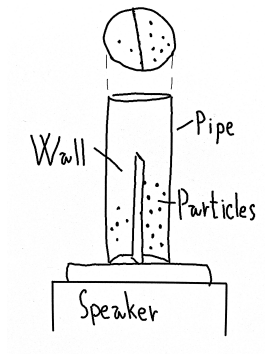
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# Motivation



**Figure 1:** Experiment from International Physics Olympiad 2016 [1]. Transparent pipe with two compartments attached to a speaker, particles crossing an energy barrier.



# Research questions

- ① How well do the discrete dynamics—distribution of oscillating particles into compartments—describe the continuous model of heat flow?
- ② What is the relation between the equivalent thermal conductivity and the amplitude of the oscillating table?



# The heat equation

Temperature  $T(x, t)$  at point  $x$  with respect to time  $t$

$$\frac{\partial T}{\partial t}(x, t) = \frac{k}{\sigma \delta} \frac{\partial^2 T}{\partial x^2}(x, t) \quad (1)$$

$k$ —coefficient of thermal conductivity,  $\sigma$ —specific heat, and  $\delta$ —mass density.

$$D = \frac{k}{\sigma \delta} \quad (2)$$

$D$ —thermal diffusivity.



## Predictions

Steady-state heat flux  $\dot{q}$  (cf. [2])

$$\dot{q} = -k \frac{T_2 - T_1}{L}. \quad (3)$$

Hot end temperature  $T_1$ , cold end temperature  $T_2$ , length  $L$ .

Coefficient of thermal conductivity  $k$  [ $\text{W m}^{-1} \text{K}^{-1}$ ]

Setting  $L = 1$ ,  $T_2 = 1$ ,  $T_1 = 0$  arb. units, temperature (0 to 1) in  $j$ -th bin at time  $t$  (cf. [3, 4])

$$Q_j(t) = \frac{1}{72}(13 - 2j) - \frac{1}{3} \sum_{n=1}^{\infty} \frac{1}{n^2 \pi^2} \left[ 1 + 11 \cos \frac{n\pi}{6} \right] \sin \left[ \frac{n\pi}{12}(2j - 1) \right] \sin \frac{n\pi}{12} e^{-n^2 \pi^2 D t}. \quad (4)$$

Coefficient of thermal diffusivity  $D$  [ $\text{m}^2 \text{s}^{-1}$ ]



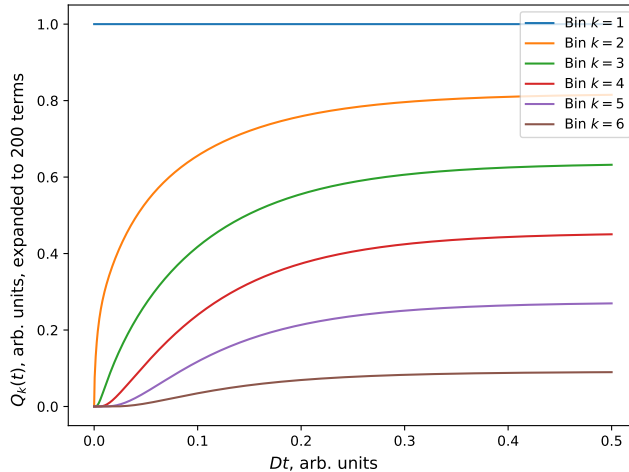


Figure 2: Predicted temperature in each bin.



# Setup

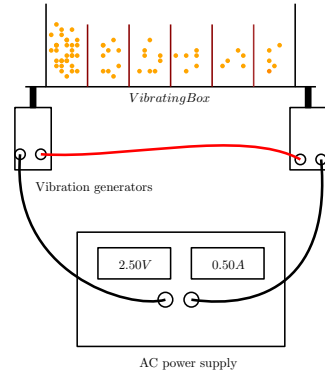
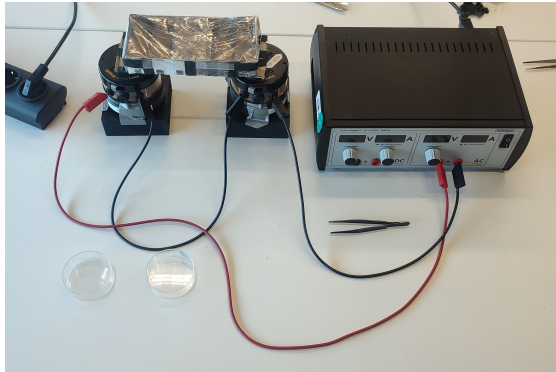


Figure 3: Connections and schematic of the setup



## Setup: The box



Figure 4: The filled box





# Methods

For seven AC amplitudes (0.5–0.98A):

- ① Let the setup vibrate for 5–20s
- ② Weigh or count particles in each bin
- ③ Return particles, refill Hot end, empty Cold end
- ④ Repeat until steady flux (last bin)

Extensive data analysis and fitting using Python



# Steady state

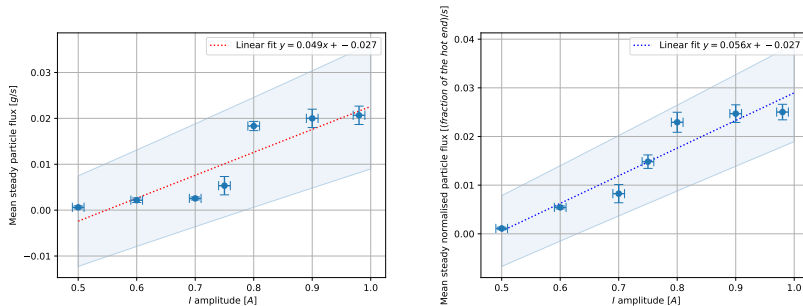
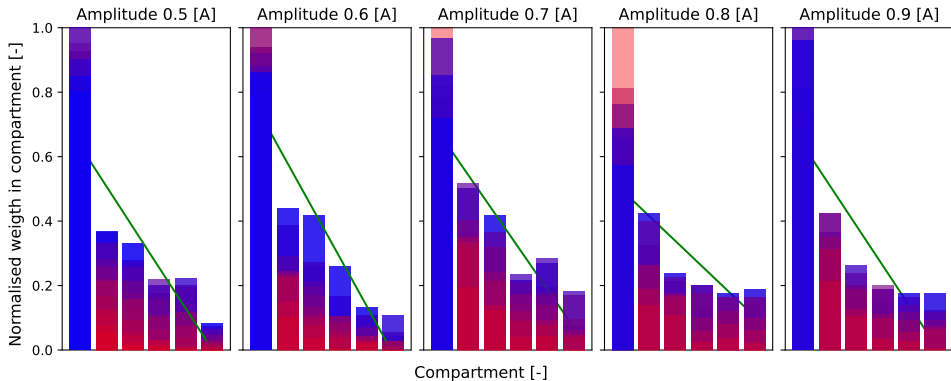


Figure 5: Steady particle flow versus current  $I$ . Original (left  $a = (0.05 \pm 0.03) \text{ g/sA}$ ) Updated, normalised (right  $a_{\text{norm}} = (0.06 \pm 0.01) 1/\text{sA}$ )



# Time evolution



**Figure 6:** Some normalised weight evolutions. Time increases from red to blue. Green lines are steady-state linear fits.



# Linearisation of Distribution

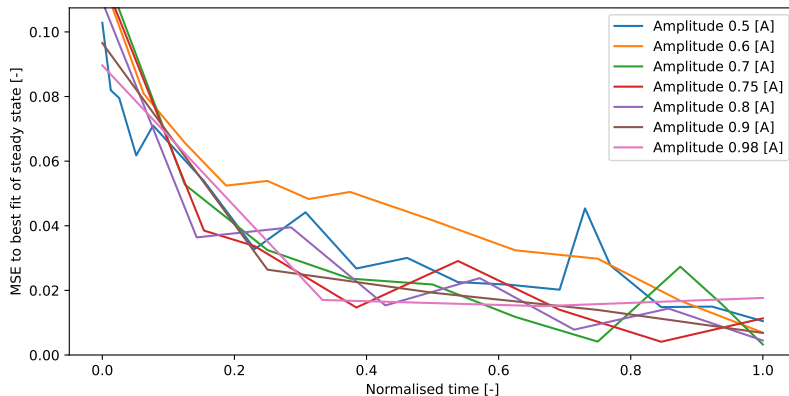


Figure 7: Evolution of Mean square error from linear fit. Normalised stabilisation time.

# Stabilisation time

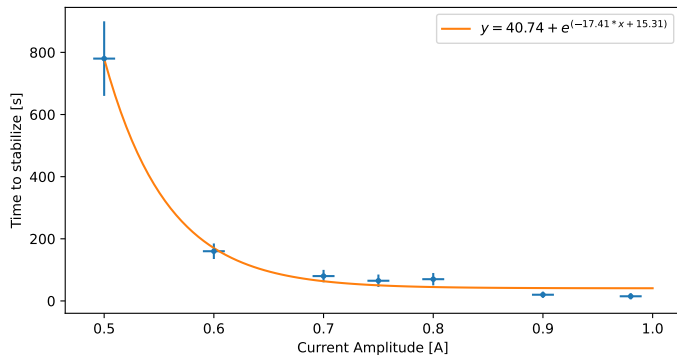


Figure 8: Stabilisation time depending on the current. Best fit in yellow.



# Fitting data to the pre-steady state

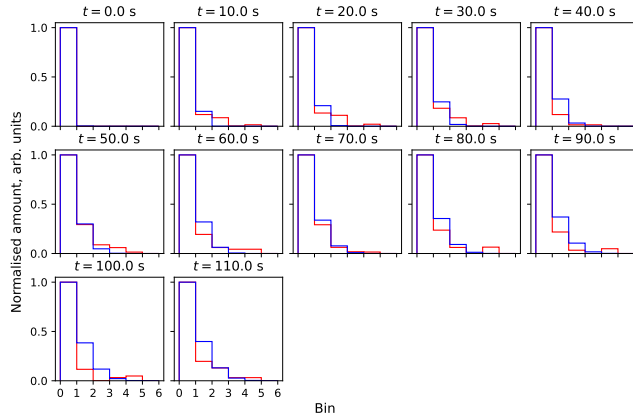


Figure 9: Fitting  $D$ . Theoretical, experimental.  $I = 0.8 \text{ A}$ ,  $D = (0.08 \pm 0.02) \text{ Hz cm}^2$ .



# The diffusivity coefficient

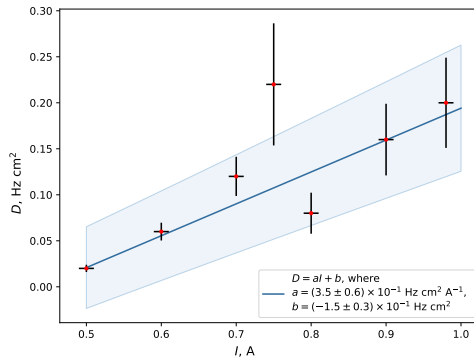


Figure 10: Best-fitted thermal diffusivity  $D$  depending on the current  $I$ .  
 $D = 0 \text{ cm}^2/\text{s}$  at  $I_{\text{crit}} = (0.4 \pm 0.2) \text{ A}$ .



# Discussion

- ① Homogeneous heating of the system,  $D \propto (I - I_{\text{crit}})$
- ② Current amplitude cutoff at  $I_{\text{crit}} = (0.4 \pm 0.2) \text{ A}$
- ③ Amplitude proportional to current
- ④ Effective conductivity approximately linear with respect to current  $k \propto I$
- ⑤ Minimal time to reach steady state  $a = (40 \pm 20) \text{ s}$ ,  $b = (18 \pm 3) \text{ A}^{-1}$

$$t_{\text{steady}} = Ce^{-bI} + a \quad (5)$$

- ⑥ Errors: liquefaction, flimsy box, uneven particle weight, large time between measurements, steady-state time bias, manual fitting





# Conclusions

## Research questions & hypotheses

- ① *Answered & confirmed.* The distribution describes continuous heat conduction with a homogeneous heating term. Thus an analogy exists, confirming the hypothesis.
- ② *Answered & confirmed.* The effective coefficient of thermal conductivity is proportional to the amplitude of vibrations. The spread is thus faster, confirming the second hypothesis.

## Additional findings

- ① Lower bound exists for the time required to reach an approximate steady state for any amplitude
- ② Liquefaction observed with too high number of particles



# References

- [1] C. Aegerter and A. Kish, “47th International Physics Olympiad E-2: Jumping beads—a model for phase transitions and instabilities,” 2016.
- [2] J. Blijleven and R. Klein-Douwel, “Data and error analysis for physics laboratory: Skills,” 2023.
- [3] R. Daileda, “Partial differential equations,” 2017, lecture notes, Trinity University.
- [4] K. R. Hiremath, “Partial differential equations,” 2021, lecture notes, Indian Institute of Technology, Jodhpur.

