Battery Computing

An MMSC Case Study on SCIENTIFIC COMPUTING Candidate Number: 1072462

Abstract

This work shall attempt to

Our Goal: Numerically obtain the solution $\{a(x,T),b(x,T)\}$ of

$$\begin{cases} \frac{\partial a}{\partial t} = D_a \frac{\partial^2 a}{\partial x^2}, & a : \mathbb{R}^+ \times [0, T] \mapsto [0, 1], \ T \in \mathbb{R}^+, \ D_a \in \mathbb{R}^+, \\ \frac{\partial b}{\partial t} = D_b \frac{\partial^2 b}{\partial x^2}, & b : \mathbb{R}^+ \times [0, T] \mapsto [0, 1], \ D_b \in \mathbb{R}^+, \\ a(\infty, t) = 1, \ b(\infty, t) = 0 & \forall t \in [0, T] \\ a(x, 0) = 1, \ b(x, 0) = 0 & \forall x \in (0, \infty) \\ a(0, t) = 0, \ \frac{\partial a}{\partial x} + D \frac{\partial b}{\partial x} = 0 \end{cases}$$

The implementation bla bla

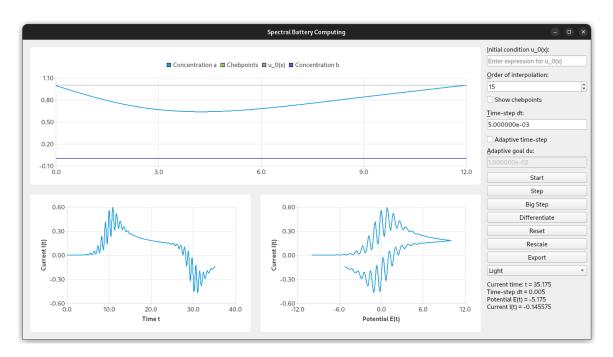


Figure 1: Graphical User Interface

Figure

Figure 2: Wohoo

Let \mathbb{N} denote the nonnegative integers, so $0 \in \mathbb{N}$. Similarly, let $\mathbb{R}^+ = [0, \infty)$ denote the nonnegative real numbers. Figure 2.

From the definition of Chebyshev polynomials $T_k(x) = \cos(k\theta)$, we can derive that

$$\frac{\mathrm{d}T_k}{\mathrm{d}x} = \frac{\mathrm{d}T_k}{\mathrm{d}\theta} \frac{\mathrm{d}\theta}{\mathrm{d}x} = \dots = kU_{k-1}(x) \,,$$

where $U_k : [-1, 1] \to \mathbb{R}$ denote the Chebyshev polynomials of the second kind, which in turn are defined by

$$U_k(\cos\theta)\sin(\theta) = \sin((n+1)\theta)$$
.

In order to enforce a von-Neumann boundary condition on the left and a Dirichlet boundary condition on the right, we are interested in explicitly setting coefficients a_k such that

$$a_x(-1,t) = \frac{\mathrm{d}a}{\mathrm{d}x}\Big|_{x=-1} = \tilde{l}$$
 and $a(1) = r$, where $\tilde{l}, r \in \mathbb{R}$.

Using the Chebyshev series ansatz

$$a(x,t) = \sum_{k=0}^{N-1} a_k^{(t)} T_k(x)$$

we have that

$$\frac{\mathrm{d}a}{\mathrm{d}x} = \sum_{k=0}^{N-1} a_k^{(t)} \frac{\mathrm{d}T_k}{\mathrm{d}x}(x) \,,$$

so we are interested in

$$a_x(-1,t) = \frac{\mathrm{d}a}{\mathrm{d}x}\Big|_{x=-1} = \sum_{k=0}^{N-1} a_k^{(t)} \frac{\mathrm{d}T_k}{\mathrm{d}x}\Big|_{x=-1} = \sum_{k=0}^{N-1} a_k^{(t)} k U_{k-1}(-1).$$

Following from TODO (explained on Wikipedia), we know that

$$U_k(-1) = (-1)^k (k+1)$$
 and $T_k(1) = 1 \quad \forall k \in \mathbb{N}$,

which turns our conditions into algebraic conditions w.r.t. the coefficients $a_k^{(t)}$,

$$a_x(-1,t) = \frac{\mathrm{d}a}{\mathrm{d}x}\Big|_{x=-1} = \sum_{k=0}^{N-1} a_k^{(t)} k^2 (-1)^{k-1} \stackrel{!}{=} \tilde{l}$$
 and $a|_{x=1} = \sum_{k=0}^{N-1} a_k^{(t)} \stackrel{!}{=} r$.

Knowing that the heat equation Forward Euler numerical scheme modifies all but the two highest-degree coefficients in the series, we expand:

$$a_{x}(-1,t) = \sum_{k=0}^{N-1} a_{k}^{(t)} T_{k}'(-1) = \underbrace{-\sum_{k=0}^{N-3} a_{k}^{(t)} k^{2} (-1)^{k}}_{= -\sum_{k=0}^{N-3} a_{k}^{(t)} k^{2} (-1)^{k}} -(N-2)^{2} (-1)^{N-2} a_{N-2} -(N-1)^{2} (-1)^{N-1} a_{N-2}$$

$$a(1,t) = \sum_{k=0}^{N-1} a_{k}^{(t)} T_{k}(1) = \underbrace{\sum_{k=0}^{N-3} a_{k}^{(t)}}_{:=\Sigma_{2}} + a_{N-2} + a_{N-1}$$