

Forward Euler Simulation of the 1D Heat Equation

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October 5, 2017

1 System Description

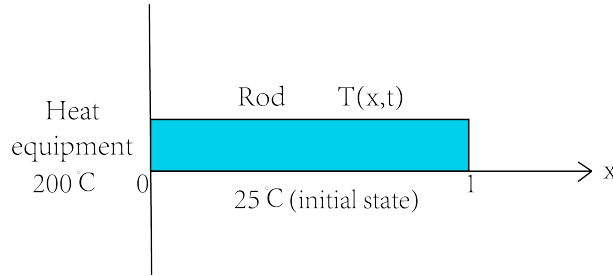


Figure 1: The heated rod system, with the temperature at any point given by $u(x, t)$

Our system is comprised of a rod fixed to a heated wall kept at constant temperature. The length of the rod is arbitrarily taken as 1m. The initial temperature of the rod is in equilibrium with the ambient temperature at 25°C and the temperature of the wall is 200°C. We represent temperature at a point on the rod at some time with the function $u(x, t)$. Note that the rod is thin with respect to its length, thus is modeled as a 1D system, that is, temperature is solely a function of rod position and time. The goal of this simulation is to show the variations in temperature of various points on the rod over time.

2 Initial State and Dynamics with time/space steps

We take our initial state as:

- $T(0, t) = 200^\circ\text{C}$
- $T(x, t) = 25^\circ\text{C}, x \neq 0$

The partial differential equation of the 1D heat propagation:

$$\frac{\partial u}{\partial t} = \alpha \frac{\partial^2 u}{\partial x^2} \quad (1)$$

We explicitly state that $u(\cdot)$ is a function of x and t

$$\frac{\partial}{\partial t} u(x, t) = \alpha \frac{\partial^2}{\partial x^2} u(x, t) \quad (2)$$

We use a finite difference approximation to get compute the derivatives in space and time

$$\frac{u_i^{N+1} - u_i^N}{\Delta t} = \alpha \frac{u_{i+1}^N - 2u_i^N + u_{i-1}^N}{\Delta x^2} \quad (3)$$

Rearranging we reach the final form we need for our Forward Euler approximation. Note that the quantity $\alpha \frac{\Delta t}{\Delta x^2}$ is Fourier's number, with α being the thermal diffusivity of a material. In the following simulations, we arbitrarily choose Aluminium with $\alpha = 9.7e - 5$.

$$u_i^{N+1} = u_i^N + \alpha \frac{\Delta t}{\Delta x^2} [u_{i+1}^N - 2u_i^N + u_{i-1}^N] \quad (4)$$

3 Matlab Code

```

1 % Values arbitrarily chosen. It's a useful exercise to vary these and look at the results
2 T_final = 300;
3 N_t = 2000;
4 X_final = 1;
5 N_x = 100;
6
7 % Calculate time and x steps based on sampling size and # of samples
8 T = linspace(0, T_final, N_t+1);
9 X = linspace(0, X_final, N_x+1);
10 dt = T(2) - T(1); % Calculate delta t
11 dx = X(2) - X(1); % Calculate delta x
12
13 alpha = 9.7e-5; % Thermal diffusivity of Aluminium in m^2/s
14 Fo = (alpha*dt)/(dx^2); % Fouriers number = diffusive transport rate/storage rate
15
16 % Define your initial condition here. This could be some function IC(x),
17 % however for simplicity's sake we take a rod with a uniform temperature
18 % and in contact with a hot plate at one end
19 wall_temp = 200;
20 init_temp = 25;
21
22 % Initialize the N state and the N-1 state
23 u_old = zeros(1, N_x+1);
24 u_old(:) = init_temp;
25 u_old(1) = wall_temp;
26 u_cur = u_old;
27 u_plot = u_old;
28
29 for t = 1:N_t
30     for i = 2:N_x
31         % Forward Euler solution to heat equation
32         u_cur(i) = Fo*(u_old(i+1) - 2*u_old(i) + u_old(i-1)) + u_old(i);
33     end
34     u_cur(1) = wall_temp; % Set the left boundary to be our high of 200
35     u_old(:) = u_cur; % We move to the next time step, reset N-1 state
36     u_plot = [u_plot; u_cur];
37 end
38
39 [X_plot, T_plot] = meshgrid(X, T); % Create 2D meshgrid to create surface plot
40
41 surf(X_plot, T_plot, u_plot, 'EdgeColor', 'none') % Create surface plot
42 c = colorbar; % Attach colour bar and create scale
43 c.Label.String = 'Temperature [C]';
44
45 xlim([0 1]) % Add axis limits
46 xlabel('Distance along rod [m]'); % Add descriptive axis labels
47 ylabel('Time [s]');
48 zlabel('Temperature [C]')

```

Listing 1: Forward Euler and Plotting in MATLAB

4 Simulation Figures

We can create plots of the rods temperature as a function of time and position.

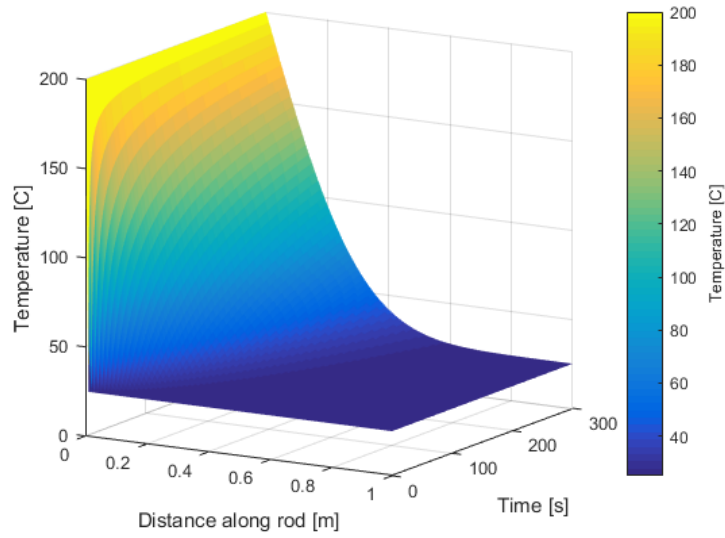


Figure 2: Temperature variation for the whole rod over 300 seconds

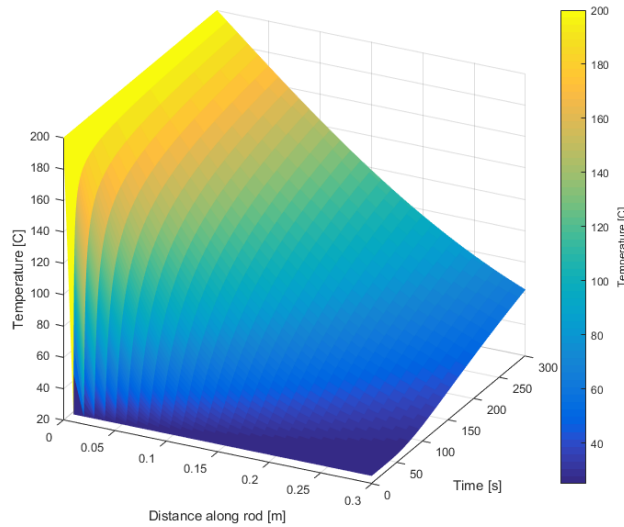


Figure 3: Temperature variation for the rod segment with x varies from 0 to 0.3m over 300 seconds

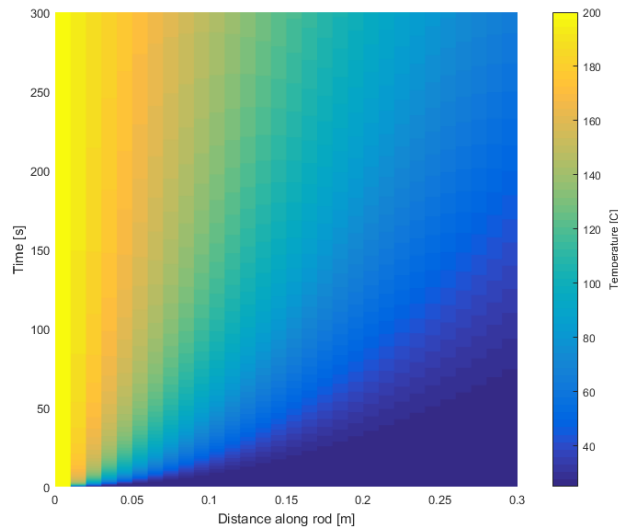


Figure 4: Top view of the temperature variation for the whole rod over 300 seconds

5 Python Code

```

1  import numpy as np
2
3  # Values arbitrarily chosen. It's a useful exercise to vary these and look at the results
4  T_final = 300
5  N_t = 1000
6  X_final = 1
7  N_x = 100
8
9  # Calculate time and x steps based on sampling size and # of samples
10 _, dt = np.linspace(0, T_final, N_t+1, 0, 1)
11 _, dx = np.linspace(0, X_final, N_x+1, 0, 1)
12
13 alpha = 9.7e-5 # Thermal diffusivity of Aluminium in m^2/s
14 Fo = (alpha*dt)/(dx*dx) # Fourier number = diffusive transport rate/storage rate
15
16 u_cur = u_old = np.zeros(N_x+1) # Initialize the N state and the N-1 state
17
18 # Define your initial condition here. This could be some function IC(x),
19 # however for simplicity's sake we take a rod with a uniform temperature
20 # and in contact with a hot plate at one end
21
22 u_old[:] = 25 # Set the whole rod to be a constant temperature
23 u_old[0] = 200 # Set a high temperature at the boundary wall
24
25 for t in range(0, N_t):
26     for i in range(1, N_x):
27         # Forward Euler solution to 1D Heat Eq. PDE
28         u_cur[i] = Fo*(u_old[i+1] - 2*u_old[i] + u_old[i-1]) + u_old[i]
29
30     u_cur[0] = 200 # Set the left boundary to be our high of 200
31     u_old[:] = u_cur # We move to the next time step, reset N-1 state

```

Listing 2: Forward Euler in Python