

2.) multiple ways to solve this problem:

1: assume some initial distribution $T(x, y, t = 0)$, advance forward in time until system reaches steady state (when $\partial T / \partial t = 0$ across domain)

$$\text{advection-diffusion equation:} \quad \frac{\partial T}{\partial t} = -v \frac{\partial T}{\partial x} + \kappa \left(\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} \right)$$

separately, advection and diffusion equations can be solved

$$\frac{\partial T}{\partial t} = -v \frac{\partial T}{\partial x} \Rightarrow T^{n+1} = \mathcal{U}^a(T^n) \quad \frac{\partial T}{\partial t} = \kappa \left(\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} \right) \Rightarrow T^{n+1} = \mathcal{U}^d(T^n)$$

(\mathcal{U}^x is some scheme that updates T^n to T^{n+1})

strategy to solve combined advection-diffusion equation:

$$\begin{aligned} \text{solve advection piece:} & \quad \tilde{T} = \mathcal{U}^a(T^n) \\ \text{use perturbed } \tilde{T} \text{ to solve diffusion piece:} & \quad T^{n+1} = \mathcal{U}^d(\tilde{T}) \end{aligned}$$

alternating direction implicit algorithm for diffusion equation:

$$x = x_i : i = 1, \dots, N ; y = y_j : j = 1, \dots, K$$

$$\frac{T_{i,j}^{n+1/2} - T_{i,j}^n}{\Delta t/2} = \frac{\kappa}{\Delta^2} \left(\delta_x^2 T_{i,j}^{n+1/2} + \delta_y^2 T_{i,j}^n \right); \quad \frac{T_{i,j}^{n+1} - T_{i,j}^{n+1/2}}{\Delta t/2} = \frac{\kappa}{\Delta^2} \left(\delta_x^2 T_{i,j}^{n+1/2} + \delta_y^2 T_{i,j}^{n+1} \right)$$

where: $\delta_x^2 T_{i,j} = T_{i+1,j} - 2T_{i,j} + T_{i-1,j}$; $\delta_y^2 T_{i,j} = T_{i,j+1} - 2T_{i,j} + T_{i,j-1}$

$\Delta x = \Delta y = \Delta$

$$\text{let } \alpha = \kappa \Delta t / \Delta^2$$

$$T_{i,j}^{n+1/2} - T_{i,j}^n = \frac{\alpha}{2} \left(T_{i+1,j}^{n+1/2} - 2T_{i,j}^{n+1/2} + T_{i-1,j}^{n+1/2} + T_{i,j+1}^n - 2T_{i,j}^n + T_{i,j-1}^n \right)$$

$$-\frac{\alpha}{2} T_{i+1,j}^{n+1/2} + (1 + \alpha) T_{i,j}^{n+1/2} - \frac{\alpha}{2} T_{i-1,j}^{n+1/2} = \frac{\alpha}{2} T_{i,j+1}^n + (1 - \alpha) T_{i,j}^n + \frac{\alpha}{2} T_{i,j-1}^n$$

$$\text{let } l = (j - 1)N + i$$

$$-\frac{\alpha}{2} T_{l+1}^{n+1/2} + (1 + \alpha) T_l^{n+1/2} - \frac{\alpha}{2} T_{l-1}^{n+1/2} = \frac{\alpha}{2} T_{l+N}^n + (1 - \alpha) T_l^n + \frac{\alpha}{2} T_{l-N}^n$$

this is a tridiagonal system: $A \cdot x = d$

$$\begin{bmatrix} b_1 & c_1 & & & \\ a_2 & b_2 & c_2 & & \\ & \ddots & \ddots & \ddots & \\ & & a_{L-1} & b_{L-1} & c_{L-1} \\ & & & a_L & b_L \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_{L-1} \\ x_L \end{bmatrix} = \begin{bmatrix} d_1 \\ d_2 \\ \vdots \\ d_{L-1} \\ d_L \end{bmatrix}$$

$$\text{where: } a_l = c_l = -\frac{\alpha}{2}; \quad b_l = 1 + \alpha; \quad x_l = T_l^{n+1/2}; \quad d_l = \frac{\alpha}{2} T_{l+N}^n + (1 - \alpha) T_l^n + \frac{\alpha}{2} T_{l-N}^n$$

Dirichlet boundary conditions are straight forward to implement

$$\begin{aligned}
&\text{for } i = 1 : \quad T_l^{n+1/2} = T_l^n = 65 \\
&\quad a_l = c_l = 0; \quad b_l = 1; \quad d_l = T_l^n \\
&\text{for } i = N : \quad T_l^{n+1/2} = T_l^n = 25 \\
&\quad a_l = c_l = 0; \quad b_l = 1; \quad d_l = T_l^n \\
&\text{for } j = K : \quad T_l^{n+1/2} = T_l^n = 25 \\
&\quad a_l = c_l = 0; \quad b_l = 1; \quad d_l = T_l^n
\end{aligned}$$

for Neumann b.c. at $j = 1$, imagine a row of ghost zones exists outside the domain at y_j with $j = 0$

$$\begin{aligned}
\frac{\partial T}{\partial y} = 0 &\rightarrow \frac{T_{i,j+1} - T_{i,j-1}}{2\Delta} = 0 \Rightarrow T_{i,0} = T_{i,2} \\
-\frac{\alpha}{2}T_{i+1,1}^{n+1/2} + (1+\alpha)T_{i,1}^{n+1/2} - \frac{\alpha}{2}T_{i-1,1}^{n+1/2} &= \alpha T_{i,2}^n + (1-\alpha)T_{i,1}^n
\end{aligned}$$

$$\text{therefore: } a_l = c_l = -\frac{\alpha}{2}; \quad b_l = 1 + \alpha; \quad d_l = \alpha T_{l+N}^n + (1-\alpha)T_l^n$$

use Thomas algorithm to find $T^{n+1/2}$. a similar analysis can be performed to construct a tridiagonal equation for the second half of the timestep, mapping $T_{i,j} \rightarrow T_m$ with $m = (i-1)K + j$. integrate forward in time until $|T^{n+1} - T^n|$ is less than some tolerance at all points throughout the domain

2: solve advective and diffusive terms both through ADI.

$$v \frac{\partial T}{\partial x} = \kappa \left(\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} \right)$$

during 1st half step treat the derivatives w.r.t. x as implicit and the derivatives w.r.t. y as explicit. let $\beta = 2\kappa/v\Delta$

$$\begin{aligned}
T_{i+1,j}^{n+1/2} - T_{i-1,j}^{n+1/2} - \beta \left(T_{i+1,j}^{n+1/2} - 2T_{i,j}^{n+1/2} + T_{i-1,j}^{n+1/2} \right) &= \beta \left(T_{i,j+1}^n - 2T_{i,j}^n + T_{i,j-1}^n \right) \\
(1-\beta)T_{i+1,j}^{n+1/2} + 2\beta T_{i,j}^{n+1/2} - (1+\beta)T_{i-1,j}^{n+1/2} &= \beta \left(T_{i,j+1}^n - 2T_{i,j}^n + T_{i,j-1}^n \right)
\end{aligned}$$

for second half step, exchange implicit and explicit variables

$$\beta \left(T_{i,j+1}^{n+1} - 2T_{i,j}^{n+1} + T_{i,j-1}^{n+1} \right) = (1-\beta)T_{i+1,j}^{n+1/2} + 2\beta T_{i,j}^{n+1/2} - (1+\beta)T_{i-1,j}^{n+1/2}$$

a tridiagonal matrix equation can be set up for each half step as above. repeat until $|T^{n+1} - T^n|$ is less than some tolerance at all points throughout the domain