

PETR 5313: CRN 38950, Fall 2017
Numerical Application in Petroleum Engineering,
Lesson 11: PDE Appendix,
Non-uniform material property

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$$\frac{\partial}{\partial x} \left(\alpha \frac{\partial T}{\partial x} \right) \approx \frac{- \left(\alpha \frac{\partial T}{\partial x} \right)_{i-1/2} + \left(\alpha \frac{\partial T}{\partial x} \right)_{i+1/2}}{\Delta x}$$

$$\begin{aligned} \frac{\partial}{\partial x} \left(\alpha \frac{\partial T}{\partial x} \right) \approx & \frac{- \left(0.5(\alpha_{i-1} + \alpha_i) \frac{-T_{i-1} + T_i}{\Delta x} \right)}{\Delta x} \\ & + \frac{\left(0.5(\alpha_i + \alpha_{i+1}) \frac{-T_i + T_{i+1}}{\Delta x} \right)}{\Delta x} \end{aligned}$$

$$\frac{\partial}{\partial x} \left(\alpha \frac{\partial T}{\partial x} \right) \approx \frac{- \left(0.5(\alpha_{i-1} + \alpha_i) \frac{-T_{i-1} + T_i}{\Delta x} \right)}{\Delta x} + \frac{\left(0.5(\alpha_i + \alpha_{i+1}) \frac{-T_i + T_{i+1}}{\Delta x} \right)}{\Delta x}$$

$$\frac{\partial}{\partial x} \left(\alpha \frac{\partial T}{\partial x} \right) \approx \left(\frac{0.5}{(\Delta x)^2} \right) [(\alpha_{i-1} + \alpha_i)T_{i-1} - (\alpha_{i-1} + \alpha_i)T_i - (\alpha_i + \alpha_{i+1})T_i + (\alpha_i + \alpha_{i+1})T_{i+1}]$$

$$\frac{\partial}{\partial x} \left(\alpha \frac{\partial T}{\partial x} \right) \approx \left(\frac{0.5}{(\Delta x)^2} \right) [(\alpha_{i-1} + \alpha_i)T_{i-1} \\ - (\alpha_{i-1} + \alpha_i)T_i - (\alpha_i + \alpha_{i+1})T_i + (\alpha_i + \alpha_{i+1})T_{i+1}]$$

$$\frac{\partial}{\partial x} \left(\alpha \frac{\partial T}{\partial x} \right) \approx \left(\frac{0.5}{(\Delta x)^2} \right) [(\alpha_{i-1} + \alpha_i)T_{i-1} \\ - (\alpha_{i-1} + 2\alpha_i + \alpha_{i+1})T_i + (\alpha_i + \alpha_{i+1})T_{i+1}]$$

If α is the same everywhere, we get

$$\frac{\partial}{\partial x} \left(\alpha \frac{\partial T}{\partial x} \right) \approx \left(\frac{\alpha}{(\Delta x)^2} \right) [T_{i-1} - 2T_i + T_{i+1}] \quad \text{as usual}$$

Non-Uniform Grid Case

$$\frac{\partial}{\partial x} \left(\alpha \frac{\partial T}{\partial x} \right) \approx \frac{- \left(\alpha \frac{\partial T}{\partial x} \right)_{i-1/2} + \left(\alpha \frac{\partial T}{\partial x} \right)_{i+1/2}}{x_{i+1/2} - x_{i-1/2}}$$

$$\begin{aligned} \frac{\partial}{\partial x} \left(\alpha \frac{\partial T}{\partial x} \right) \approx & \frac{- \left(0.5(\alpha_{i-1} + \alpha_i) \frac{-T_{i-1} + T_i}{\Delta x_i} \right)}{x_{i+1/2} - x_{i-1/2}} \\ & + \frac{\left(0.5(\alpha_i + \alpha_{i+1}) \frac{-T_i + T_{i+1}}{\Delta x_{i+1}} \right)}{x_{i+1/2} - x_{i-1/2}} \end{aligned}$$

Where $\Delta x_i = x_i - x_{i-1}$

$$\frac{\partial}{\partial x} \left(\alpha \frac{\partial T}{\partial x} \right) \approx \frac{- \left(0.5(\alpha_{i-1} + \alpha_i) \frac{-T_{i-1} + T_i}{\Delta x_i} \right)}{0.5(\Delta x_i + \Delta x_{i+1})} + \frac{\left(0.5(\alpha_i + \alpha_{i+1}) \frac{-T_i + T_{i+1}}{\Delta x_{i+1}} \right)}{0.5(\Delta x_i + \Delta x_{i+1})}$$

$$x_{i+1/2} - x_{i-1/2} = \frac{\Delta x_{i+1}}{2} + \frac{\Delta x_i}{2}$$

$$\frac{\partial}{\partial x} \left(\alpha \frac{\partial T}{\partial x} \right) \approx \frac{1}{\Delta x_i + \Delta x_{i+1}} \left[\frac{(\alpha_{i-1} + \alpha_i)T_{i-1}}{\Delta x_i} - \frac{(\alpha_{i-1} + \alpha_i)T_i}{\Delta x_i} - \frac{(\alpha_i + \alpha_{i+1})T_i}{\Delta x_{i+1}} + \frac{(\alpha_i + \alpha_{i+1})T_{i+1}}{\Delta x_{i+1}} \right]$$

For uniform grid and constant α , we get

$$\frac{\partial}{\partial x} \left(\alpha \frac{\partial T}{\partial x} \right) \approx \left(\frac{\alpha}{(\Delta x)^2} \right) [T_{i-1} - 2T_i + T_{i+1}] \quad \text{as usual}$$