

Description of matrix operator for finite-volume form of advection-diffusion equation

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We seek to discretize an operator of the form:

$$M[f] = \frac{1}{J} \frac{\partial}{\partial x} (J\Gamma) = \frac{1}{J} \frac{\partial}{\partial x} \left[JAf + JD \frac{\partial f}{\partial x} \right] \quad (1)$$

using a finite-volume method with piecewise constant elements. Each element has a average/constant value of f and x given by f_i and x_i , respectively, for $1 \leq i \leq N$. The fluxes $\Gamma_{i+1/2}$ and $\Gamma_{i-1/2}$ are defined on the faces $x_{i+1/2}$ and $x_{i-1/2}$. The Jacobian of the (arbitrary) coordinate x is $J(x)$. Using the average of the adjacent cells to represent the value of f at the cell boundary, we can discretize Eq. 1 as:

$$M[f_i] \approx \frac{1}{J_i} \frac{1}{x_{i+1/2} - x_{i-1/2}} \left[(JA)_{i+1/2} \frac{f_{i+1} + f_i}{2} - (JA)_{i-1/2} \frac{f_i + f_{i-1}}{2} \right. \\ \left. + (JD)_{i+1/2} \frac{f_{i+1} - f_i}{v_{i+1} - v_i} - (JD)_{i-1/2} \frac{f_i - f_{i-1}}{v_i - v_{i-1}} \right] \quad (2)$$

$$= a_{i-1} f_{i-1} + b_i f_i + c_{i+1} f_{i+1}. \quad (3)$$

The tridiagonal coefficients for interior points are given by:

$$a_{i-1} = \frac{1}{J_i (x_{i+1/2} - x_{i-1/2})} \left[-\frac{1}{2} (JA)_{i-1/2} + \frac{(JD)_{i-1/2}}{x_i - x_{i-1}} \right] \quad (4)$$

$$b_i = \frac{1}{J_i (x_{i+1/2} - x_{i-1/2})} \left[\frac{1}{2} (JA)_{i+1/2} - \frac{1}{2} (JA)_{i-1/2} - \frac{(JD)_{i+1/2}}{x_{i+1} - x_i} - \frac{(JD)_{i-1/2}}{x_i - x_{i-1}} \right] \quad (5)$$

$$c_{i+1} = \frac{1}{J_i (x_{i+1/2} - x_{i-1/2})} \left[\frac{1}{2} (JA)_{i+1/2} + \frac{(JD)_{i+1/2}}{x_{i+1} - x_i} \right] \quad (6)$$

For Dirichlet boundary conditions, these are replaced by unity on the diagonal element, and zeros elsewhere. For flux-specified boundary conditions at $i = 1$:

$$M[f_1] \approx \frac{1}{J_1} \frac{1}{x_{3/2} - x_{1/2}} \left[(JA)_{3/2} \frac{f_2 + f_1}{2} + (JD)_{3/2} \frac{f_2 - f_1}{v_2 - v_1} \right] \quad (7)$$

and

$$b_1 = \frac{1}{J_1 (x_{3/2} - x_{1/2})} \left[\frac{1}{2} (JA)_{3/2} - \frac{(JD)_{3/2}}{x_2 - x_1} \right] \quad (8)$$

$$c_2 = \frac{1}{J_1 (x_{3/2} - x_{1/2})} \left[\frac{1}{2} (JA)_{3/2} + \frac{(JD)_{3/2}}{x_2 - x_1} \right], \quad (9)$$

while the incoming flux $\Gamma_{1/2} = \Gamma(x_{1/2})$ is given and the following must be added to the source:

$$\Delta S_1 = \frac{J_{1/2} \Gamma_{1/2}}{J_1 (x_{3/2} - x_{1/2})}. \quad (10)$$

For flux conditions on the right side, we have similarly:

$$M[f_N] \approx \frac{1}{J_N} \frac{1}{x_{N+1/2} - x_{N-1/2}} \left[- (JA)_{N-1/2} \frac{f_N + f_{N-1}}{2} - (JD)_{N-1/2} \frac{f_N - f_{N-1}}{v_N - v_{N-1}} \right] \quad (11)$$

$$a_{N-1} = \frac{1}{J_N (x_{N+1/2} - x_{N-1/2})} \left[-\frac{1}{2} (JA)_{N-1/2} + \frac{(JD)_{N-1/2}}{x_N - x_{N-1}} \right] \quad (12)$$

$$b_N = \frac{1}{J_N (x_{N+1/2} - x_{N-1/2})} \left[-\frac{1}{2} (JA)_{N-1/2} - \frac{(JD)_{N-1/2}}{x_N - x_{N-1}} \right] \quad (13)$$

$$\Delta S_N = \frac{-J_{N+1/2} \Gamma_{N+1/2}}{J_N (x_{N+1/2} - x_{N-1/2})}. \quad (14)$$