

**ME 254 Computational Fluid Dynamics**  
**Homework 3**

Due on 02/19/19 at 11:59 pm (through Catcourses)

Maximum points: 100

1. **(55 points)** Write a code to solve the 1-D heat equation (given below) using an explicit forward-time centered-space finite difference scheme.

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

The computational domain extends from  $x = 0$  to  $x = 1$ . The boundary conditions are given by  $T(0, t) = 700 \text{ K}$  and  $T(1, t) = 300 \text{ K}$ . The initial condition can be assumed to be  $T(x, 0) = 500 \text{ K}$ . Assume  $\alpha = 1$  and  $\Delta x = 0.05$

- (a) Use  $\alpha \Delta t / (\Delta x)^2 = 0.5$  and plot the temperature profiles (on the same plot to show evolution) at  $t = \Delta t, 2\Delta t, 5\Delta t, 10\Delta t, 20\Delta t, 50\Delta t, 100\Delta t$ , and  $150\Delta t$ .
- (b) Does the temperature profile reach a steady state.
- (c) Now increase  $\alpha \Delta t / (\Delta x)^2$  to 1.5 and re-run your code. Compare your results with those obtained above.
2. **(15 points)** The DuFort-Frankel method for solving the heat equation requires solution of the difference equation

$$\frac{u_j^{n+1} - u_j^{n-1}}{2\Delta t} = \frac{\alpha}{(\Delta x)^2} (u_{j+1}^n - u_j^{n+1} - u_j^{n-1} + u_{j-1}^n) \quad (2)$$

Determine the stability restrictions for this scheme.

3. **(15 points)** An implicit scheme for solving the heat equation is given by

$$u_j^{n+1} = u_j^n + \frac{\alpha \Delta t}{(\Delta x)^2} \left[ \frac{1}{3} (u_{j+1}^{n+1} - 2u_j^{n+1} + u_{j-1}^{n+1}) + \frac{2}{3} (u_{j+1}^n - 2u_j^n + u_{j-1}^n) \right] \quad (3)$$

Determine the stability restrictions for this scheme.

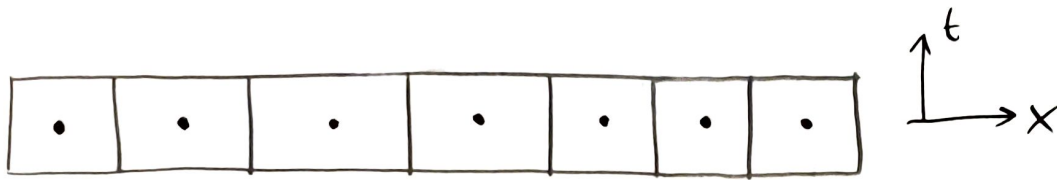
4. **(15 points)** The leap frog method for solving the 1-D wave equation is given by

$$\frac{u_j^{n+1} - u_j^{n-1}}{2\Delta t} + c \frac{u_{j+1}^n - u_{j-1}^n}{2\Delta x} = 0 \quad (4)$$

Determine the stability restrictions for this scheme.

Write a code to solve 1-D heat equation (given below)  
 using an explicit / forward-time / centered space / finite  
difference scheme

$$\frac{\partial T}{\partial t} = \alpha \frac{\partial^2 T}{\partial x^2}$$



forward - time

$$\left. \frac{\partial T}{\partial t} \right|_{i,j} = \frac{T_x^{N+1} - T_x^N}{\Delta t}$$

centered scheme

$$\left. \frac{\partial^2 T}{\partial x^2} \right|_{i,j} = \frac{T_{i+1}^N - 2T_i^N + T_{i-1}^N}{(\Delta x)^2}$$

total equation

$$\frac{T_x^{N+1} - T_x^N}{\Delta t} = \alpha \frac{[T_{i+1}^N - 2T_i^N + T_{i-1}^N]}{(\Delta x)^2}$$

P.C's

$$x=0 \rightarrow x=1$$

$$\alpha = 0.1$$

$$T(0,t) = 700k$$

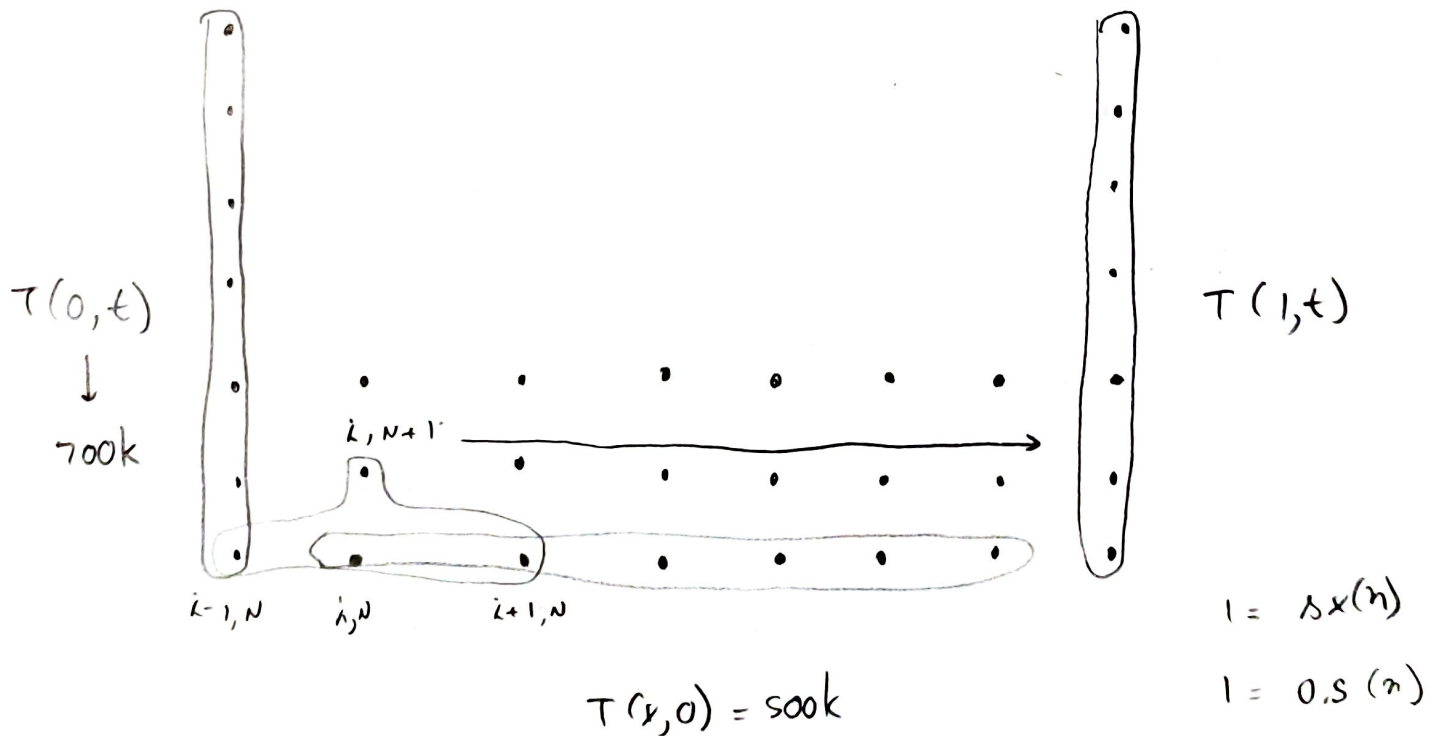
$$\Delta x = 0.05$$

$$T(1,t) = 300k$$

$$T(x,0) = 500k$$

$$T_i^{N+1} - T_i^N = \left( \frac{\alpha \Delta t}{(\Delta x)^2} \right) [T_{i+1}^N - 2T_i^N + T_{i-1}^N]$$

$$T_i^{N+1} = \left( \frac{\alpha \Delta t}{(\Delta x)^2} \right) [T_{i+1}^N - 2T_i^N + T_{i-1}^N] + T_i^N$$



$$\underset{\textcircled{1}}{u_j^{N+1}} - \underset{\textcircled{2}}{u_j^{N-1}} = 2\gamma \left( \underset{\textcircled{3}}{u_{j+1}^N} - \underset{\textcircled{4}}{u_j^{N+1}} - \underset{\textcircled{5}}{u_j^{N-1}} + u_{j-1}^N \right)$$

$$\gamma = \frac{\omega \Delta t}{(\Delta x)^2}$$

$$\textcircled{1} \quad \frac{b_m(t + \Delta t) e^{ik_m x}}{b_m(t) e^{ik_m x}} = G$$

$$\textcircled{2} \quad \frac{b_m(t - \Delta t) e^{ik_m x}}{b_m(t) e^{ik_m x}} = \frac{1}{G}$$

$$\frac{e^{at - a\Delta t}}{e^{at}} = e^{-a\Delta t} = \frac{1}{e^{a\Delta t}} = \frac{1}{G}$$

$$\textcircled{3} \quad \frac{b_m(t) e^{ik_m(x + \Delta x)}}{b_m(t) e^{ik_m x}} = e^{ik_m \Delta x}$$

$$\textcircled{4} \quad \frac{b_m(t + \Delta t) \cancel{e^{ik_m x}}}{b_m(t) \cancel{e^{ik_m x}}} = G$$

$$\textcircled{5} \quad \frac{1}{G}$$

$$\textcircled{6} \quad \frac{b_m(t) e^{ik_m(x - \Delta x)}}{b_m(t) e^{ik_m x}} = e^{-ik_m \Delta x}$$

$$G - \frac{1}{G} = 2\gamma \left( e^{ik_m \Delta x} - G - \frac{1}{G} - e^{-ik_m \Delta x} \right)$$

$$e^{ik_m \Delta x} + e^{-ik_m \Delta x} = e^{i\beta} + e^{-i\beta} = \cos \beta + i \sin \beta + \cos \beta - i \sin \beta = 2 \cos \beta$$

$$G - \frac{1}{G} = 2\gamma \left( 2 \cos \beta - G - \frac{1}{G} \right)$$

Solving for  $G$  this gives...

$$G = \frac{2\gamma \cos \beta \pm \sqrt{1 - 2\gamma^2 + 2\gamma^2 \cos[2\beta]}}{1 + 2\gamma}$$

$$\rightarrow 1 - 2\gamma^2(1 - \cos^2 \beta + \sin^2 \beta)$$

$$1 - 2\gamma^2(2 \sin^2 \beta) \rightarrow 1 - 4\gamma^2 \sin^2 \beta$$

$$G = \frac{2\gamma \cos \beta \pm \sqrt{1 - 4\gamma^2 \sin^2 \beta}}{1 + 2\gamma}$$

$$\left| \frac{2\gamma \cos \beta + \sqrt{1 - 4\gamma^2 \sin^2 \beta}}{1 + 2\gamma} \right| \geq 1$$

$$\left( \frac{2\gamma \cos \beta + \sqrt{1 - 4\gamma^2 \sin^2 \beta}}{1 + 2\gamma} \right)^2 \geq 1$$

$$\frac{2\gamma \cos \beta + \sqrt{1 - 4\gamma^2 \sin^2 \beta}}{1 + 2\gamma} \geq 1$$

$$2\gamma \cos \beta + \sqrt{1 - 4\gamma^2 \sin^2 \beta} \geq 1 + 2\gamma$$

$$\gamma \leq \frac{-1 + \cos \beta - \sin \beta}{1 - 2\cos \beta + \cos^2 \beta}$$

$$[1, -1]$$

$$\gamma \leq \frac{-1 + \cos \beta - \sin \beta}{(-1 + \cos \beta)^2}$$

$$\hookrightarrow \text{at } \cos(x) = 1$$

$$\gamma \leq \frac{(-1 + 1 - 0)}{(-1 - 1)} \rightarrow \text{Nope}$$

at  $\cos(x) \rightarrow -1$

$$\gamma \leq \frac{-1 - 1 - 0}{-1 - 1}$$

$$\left[ \gamma \leq \frac{-2}{-2} = 1 \right]$$

Unconditionally stable

$$\frac{u_j^{n+1} - u_j^n}{\Delta t} = \frac{\Delta x}{(\Delta x)^2} \left[ \frac{1}{3} (u_{j+1}^{n+1} - 2u_j^{n+1} + u_{j-1}^{n+1}) + \frac{2}{3} (u_{j+1}^n - 2u_j^n + u_{j-1}^n) \right]$$

LHS

$$\frac{b_m(t+\Delta t) e^{ik_m x} - b_m(t) e^{ik_m x}}{\Delta t}$$

$$\left[ \frac{b_m(t+\Delta t) e^{ik_m x}}{b_m(t) e^{ik_m x}} - \frac{b_m(t) e^{ik_m x}}{b_m(t) e^{ik_m x}} \right] \frac{1}{\Delta t}$$

$$\frac{1}{\Delta t} [6 - 1]$$

RHS

(A)

$$\frac{\Delta x}{(\Delta x)^2} \left[ \frac{1}{3} (b_m(t+\Delta t) e^{ik_m(x+\Delta x)} - 2b_m(t+\Delta t) e^{ik_m x} + b_m(t+\Delta t) e^{ik_m(x-\Delta x)}) \right]$$

$$+ \frac{2}{3} (b_m(t) e^{ik_m(x+\Delta x)} - 2b_m(t) e^{ik_m x} + b_m(t) e^{ik_m(x-\Delta x)}) \left]$$

(B)



(A)

$$\frac{\partial}{(\Delta x)^2} \left[ \left( \frac{1}{3} \right) \left( \frac{b_m(t+\Delta t) e^{i k_m (x+\Delta x)}}{b_m(t) e^{i k_m x}} - \frac{2 b_m(t) e^{i k_m x}}{b_m(t) e^{i k_m x}} + \frac{b_m(t+\Delta t) e^{i k_m (x-\Delta x)}}{b_m(t) e^{i k_m x}} \right) \right]$$

$$\frac{\partial}{(\Delta x)^2} \left[ \left( \frac{1}{3} \right) \left( G e^{i k_m \Delta x} - 2G + G e^{-i k_m \Delta x} \right) \right]$$

(B)

$$\frac{\partial}{(\Delta x)^2} \left[ \left( \frac{2}{3} \right) \left( \frac{b_m(t) e^{i k_m (x+\Delta x)}}{b_m(t) e^{i k_m x}} - \frac{2 b_m(t) e^{i k_m x}}{b_m(t) e^{i k_m x}} + \frac{b_m(t) e^{i k_m (x-\Delta x)}}{b_m(t) e^{i k_m x}} \right) \right]$$

$$\frac{\partial}{(\Delta x)^2} \left[ \left( \frac{2}{3} \right) \left( e^{i k_m \Delta x} - 2 + e^{-i k_m \Delta x} \right) \right]$$

$$G-1 = \frac{\partial \Delta t}{(\Delta x)^2} \left[ \left( \frac{1}{3} \right) \left( G e^{i k_m \Delta x} \textcircled{AA} - 2G + G e^{-i k_m \Delta x} \right) + \left( \frac{2}{3} \right) \left( e^{i k_m \Delta x} \textcircled{BB} - 2 + e^{-i k_m \Delta x} \right) \right]$$

(AA)

$$G(e^{i\beta} + e^{-i\beta}) - 2G = G(\cos\beta + i\cancel{\sin\beta} + \cos\beta - i\cancel{\sin\beta}) - 2G$$
$$= G(2\cos\beta) - 2G$$

(BB)

$$(2\cos\beta) - 2$$

$$\gamma = \frac{\partial \Delta t}{(\Delta x)^2}$$

$$G-1 = \gamma \left[ \left(\frac{1}{3}\right)(6(2\cos\beta) - 2G) + \left(\frac{2}{3}\right)(2\cos\beta - 2) \right]$$

Solving for  $G$  gives...

$$G \rightarrow \frac{3 - 4\gamma + 4\gamma \cos\beta}{3 + 2\gamma - 2\gamma \cos\beta}$$

$$\left| \frac{3 - 4\gamma + 4\gamma \cos\beta}{3 + 2\gamma - 2\gamma \cos\beta} \right| \leq 1$$

$$\begin{aligned} 3 - 4\gamma + 4\gamma \cos\beta &\leq 3 + 2\gamma - 2\gamma \cos\beta \\ -6\gamma &\leq -6\gamma \cos\beta \end{aligned}$$

$$1 \geq \cos\beta$$

$$\frac{3 - 4\gamma + 4\gamma \cos\beta}{3 + 2\gamma - 2\gamma \cos\beta} \geq -1$$

$$\frac{3 - 4\gamma + 4\gamma \cos \beta}{3 + 2\gamma - 2\gamma \cos \beta} \geq -1$$

$$3 - 4\gamma + 4\gamma \cos \beta \geq -3 - 2\gamma + 2\gamma \cos \beta$$

$$-6 \geq -2\gamma + 2\gamma \cos \beta + 4\gamma - 4\gamma \cos \beta$$

$$-6 \geq 2\gamma - 2\gamma \cos \beta$$

$$-6 \geq 2\gamma(1 - \cos \beta)$$

$$\frac{-6}{2(1 - \cos \beta)} \geq \gamma \quad \cos \beta \in [-1, 1]$$

$$\frac{-6}{2(1+1)} \geq \gamma$$

$$\frac{-6}{2} \Rightarrow -3$$

$$\frac{-6}{2(1-0.5)}$$

$$\frac{-6}{2(0.5)} = -6$$

$$\left[ \frac{-6}{4} \geq \gamma \right] \quad \checkmark$$

$$\left[ -\frac{3}{2} \geq \gamma \right] \quad \checkmark$$

[conditionally stable]

$$\frac{u_j^{N+1} - u_j^{N-1}}{2\delta t} + c \frac{(u_{j+1}^N - u_{j-1}^N)}{2\delta x} = 0$$

$$\frac{u_j^{N+1} - u_j^{N-1}}{2\delta t} = \left(\frac{c}{2\delta x}\right) (u_{j-1}^N - u_{j+1}^N)$$

LHS

$$\left( \frac{b_m(t+\delta t)e^{ik_m x} - b_m(t-\delta t)e^{ik_m x}}{2\delta t} \right) \left( \frac{1}{b_m(t)e^{ik_m x}} \right)$$

$$\left( \frac{1}{2\delta t} \right) \left( b_m(t+\delta t) \cancel{e^{ik_m x}} / \cancel{b_m(t)e^{ik_m x}} - b_m(t-\delta t) \cancel{e^{ik_m x}} / \cancel{b_m(t)e^{ik_m x}} \right)$$

$$\left( \frac{1}{2\delta t} \right) \left( G - \frac{1}{G} \right)$$

RHS

$$\left( \frac{c}{2\delta x} \right) \left( \frac{b_m(t)e^{ik_m(x+\delta x)}}{b_m(t)e^{ik_m(x)}} - \frac{b_m(t)e^{ik_m(x-\delta x)}}{b_m(t)e^{ik_m(x)}} \right)$$

$$\left( \frac{c}{2\Delta x} \right) (e^{ik_0 \Delta x} - e^{-ik_0 \Delta x})$$

$$\left( \frac{c}{2\Delta x} \right) (e^{i\beta} - e^{-i\beta})$$

Ok... the equation is

$$\left( \frac{1}{2\Delta t} \right) \left( G - \frac{1}{G} \right) = \frac{c}{2\Delta x} (e^{i\beta} - e^{-i\beta})$$

$$G - \frac{1}{G} = \frac{c \Delta t}{\Delta x} (e^{i\beta} - e^{-i\beta})$$

$$G - \frac{1}{G} = \gamma (e^{i\beta} - e^{-i\beta}) \quad \textcircled{A}$$

$$\begin{aligned} \textcircled{A} \quad & \cancel{\cos \beta} + i \sin \beta - (\cancel{\cos \beta} - i \sin \beta) \\ &= 2i \sin \beta \end{aligned}$$

$$G - \frac{1}{G} = \gamma (2i \sin \beta)$$

$$G = \frac{1}{2} \left[ 2i\gamma \sin \beta \pm \sqrt{4 - 4\gamma^2 \sin^2 \beta} \right]$$

$$G = \gamma \sin \beta \lambda \pm \sqrt{1 - \gamma^2 \sin^2 \beta} \quad (\text{now, let's do } G)$$

$$\left| \gamma \sin \beta \lambda + \sqrt{1 - \gamma^2 \sin^2 \beta} \right| \leq 1 \quad \textcircled{A}$$

$$\left| \gamma \sin \beta \lambda - \sqrt{1 - \gamma^2 \sin^2 \beta} \right| \leq 1 \quad \textcircled{B}$$

(for A)

$$\left[ |a+bi| = \sqrt{a^2 + b^2} \right]$$

$$\sqrt{(\gamma \sin \beta)^2 + ((1 - \gamma^2 \sin^2 \beta)^{1/2})^2} \leq 1$$

$$(\gamma^2 \sin^2 \beta + (1 - \gamma^2 \sin^2 \beta))^{1/2} \leq 1$$

$$(1)^{1/2} \leq 1$$

$$[1 \leq 1]$$

unconditionally stable

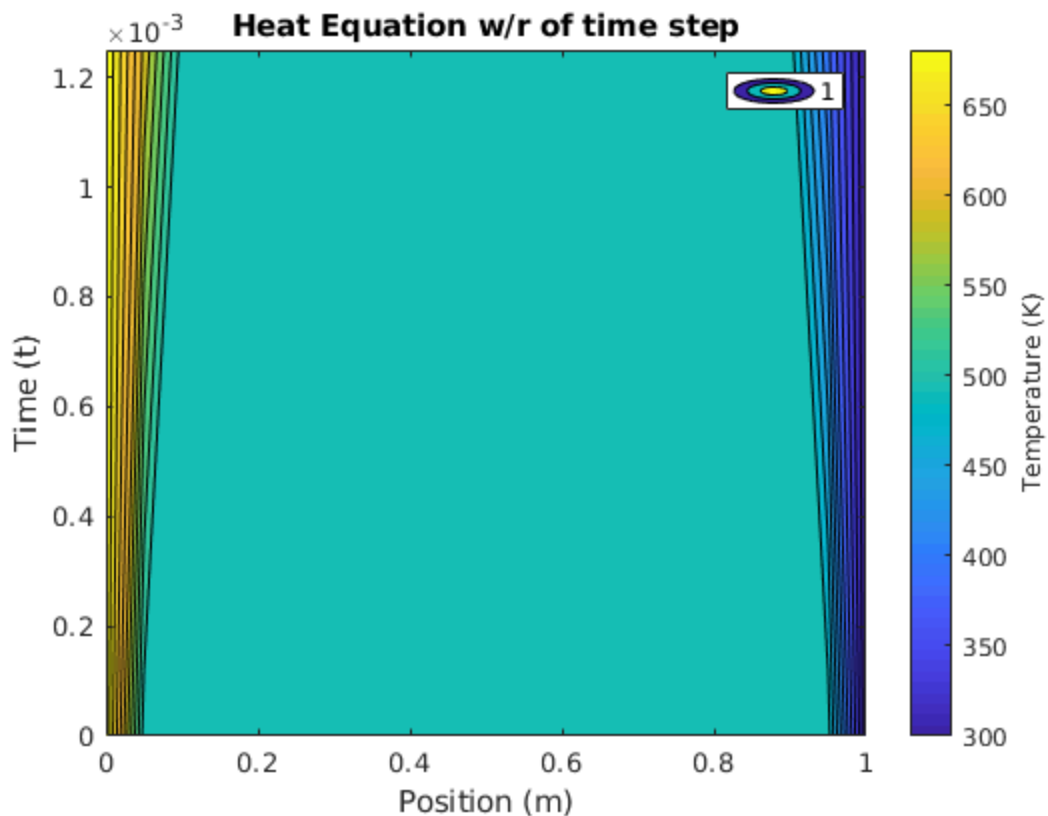
→ is going to be the same for B...

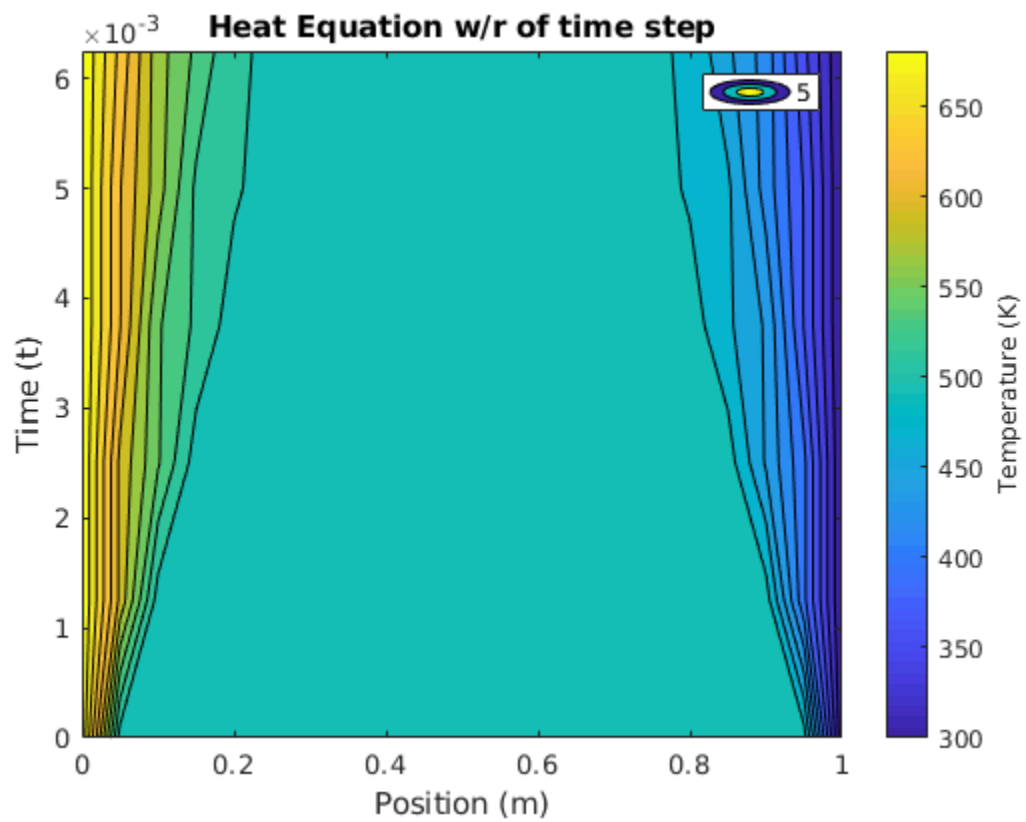
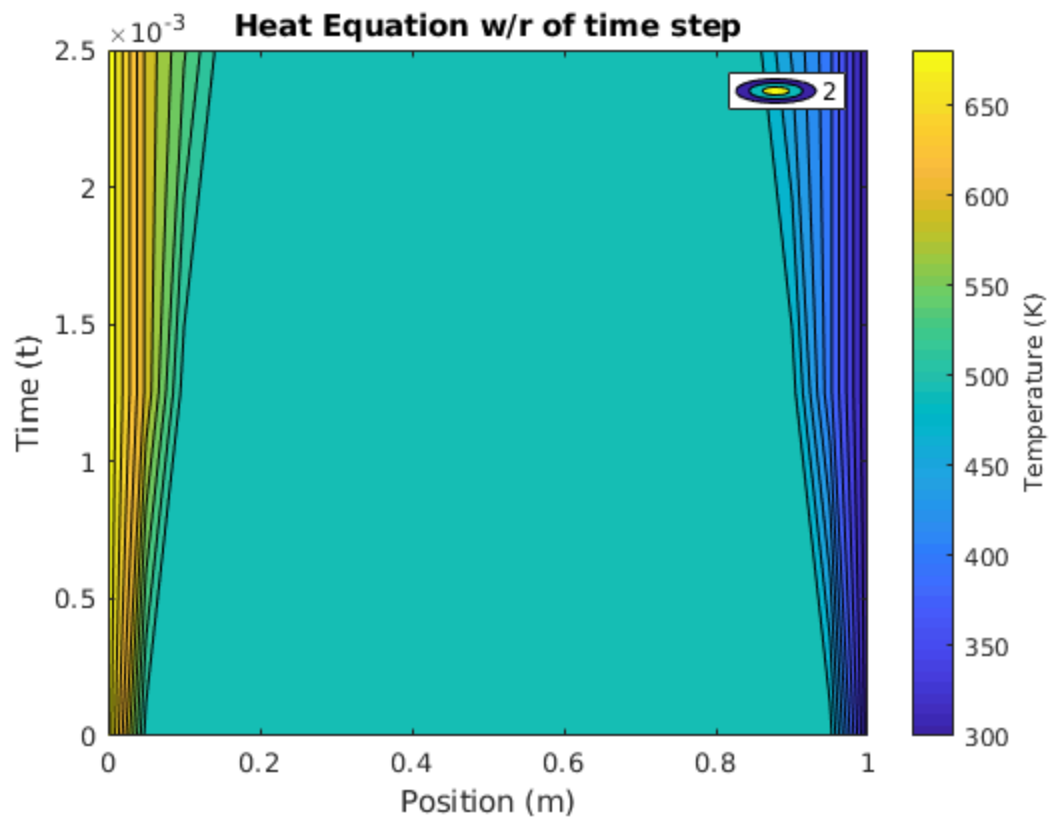
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```
% The following script solves the 1-D heat equation using a
% explicit forward-time centered space finite difference scheme
% For this case I use a Y of 0.5
```

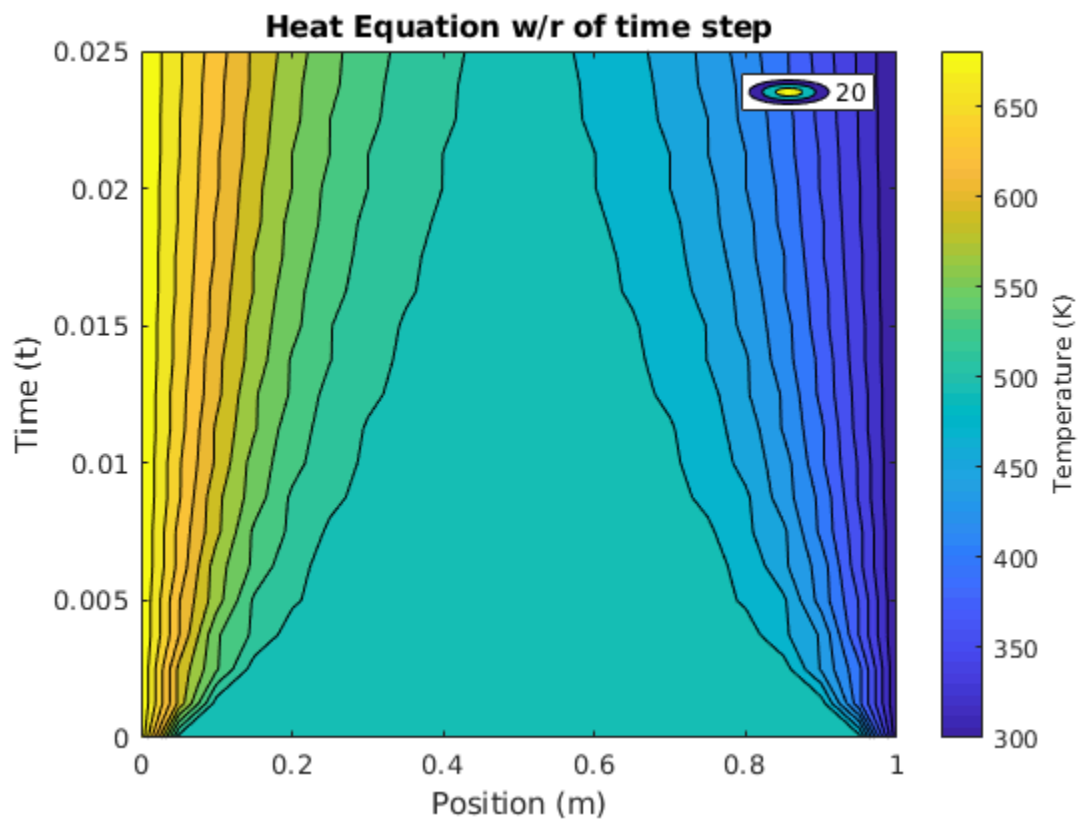
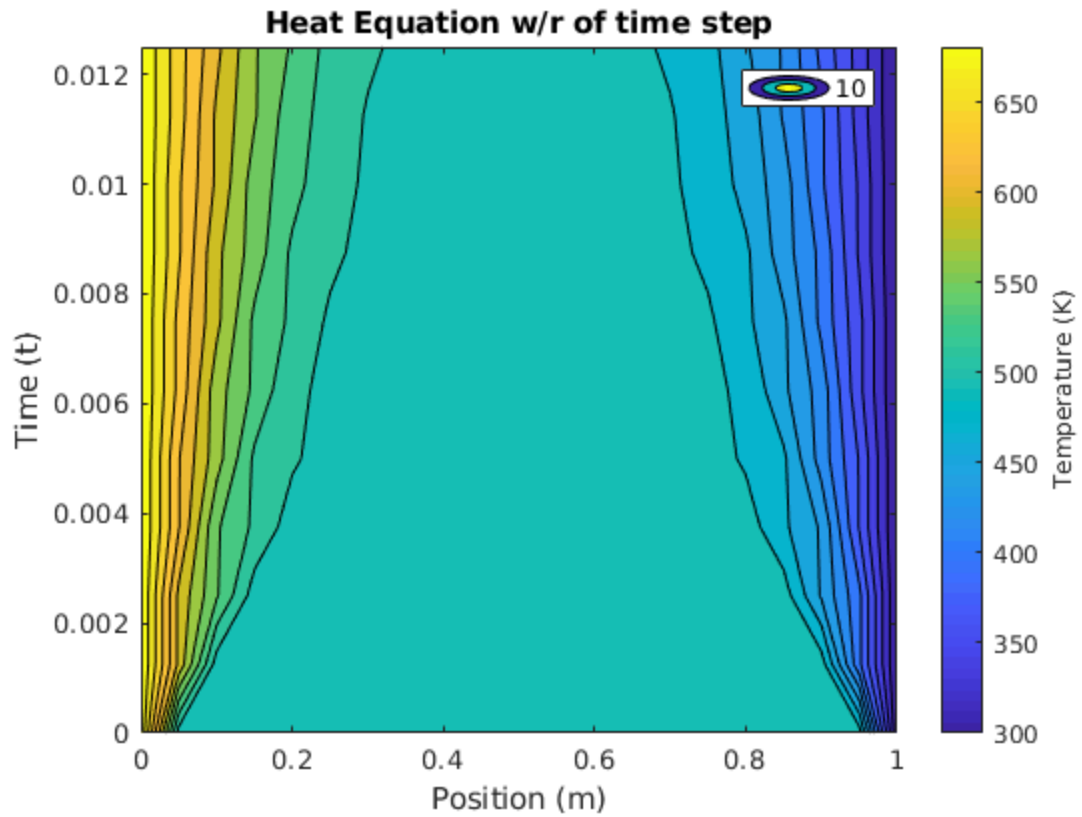
```
A = [1,2,5,10,20,50,100,150];
heatTransferPlots(0.5,A);
%temperaturePosition(0.5,A,length(A));
%heatTransferPlots(1.5,A);
```

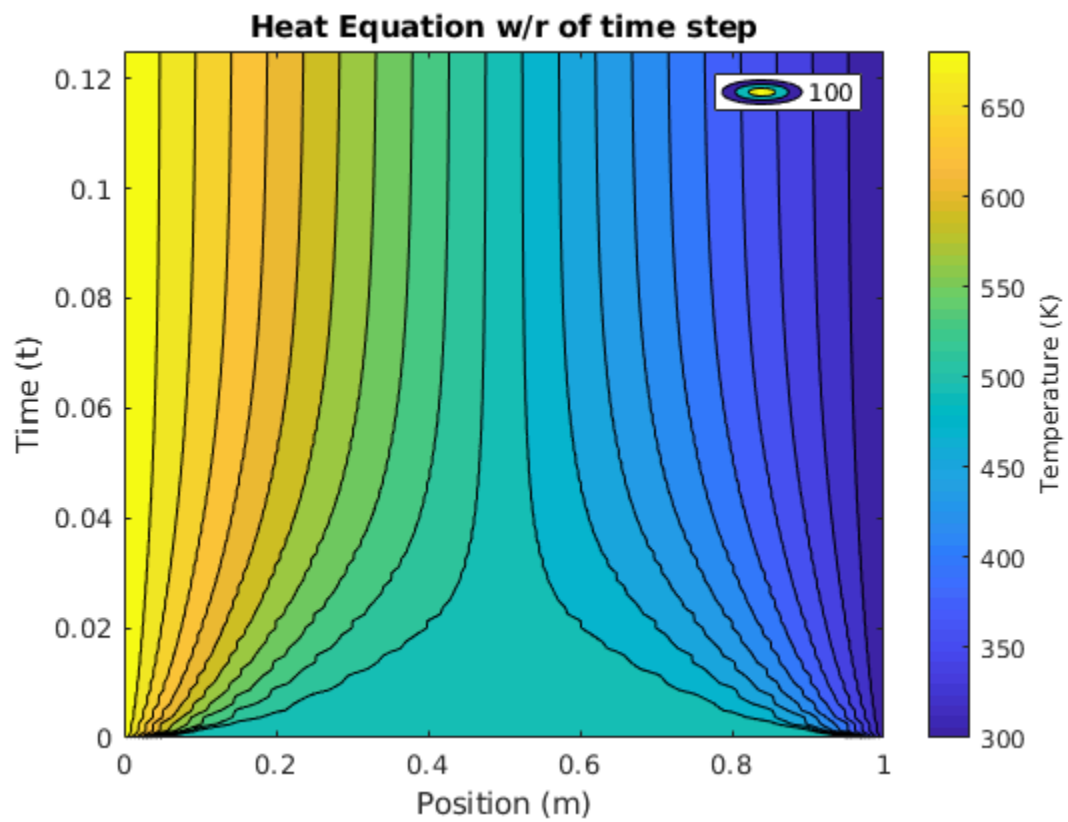
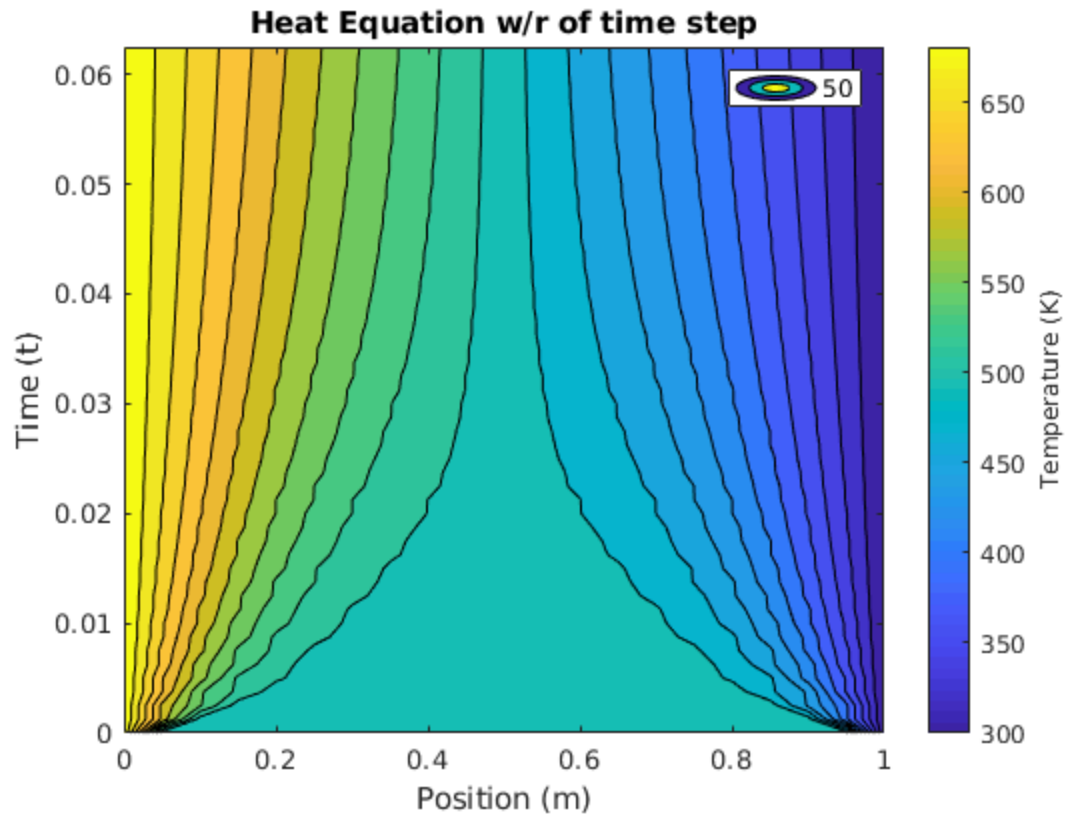
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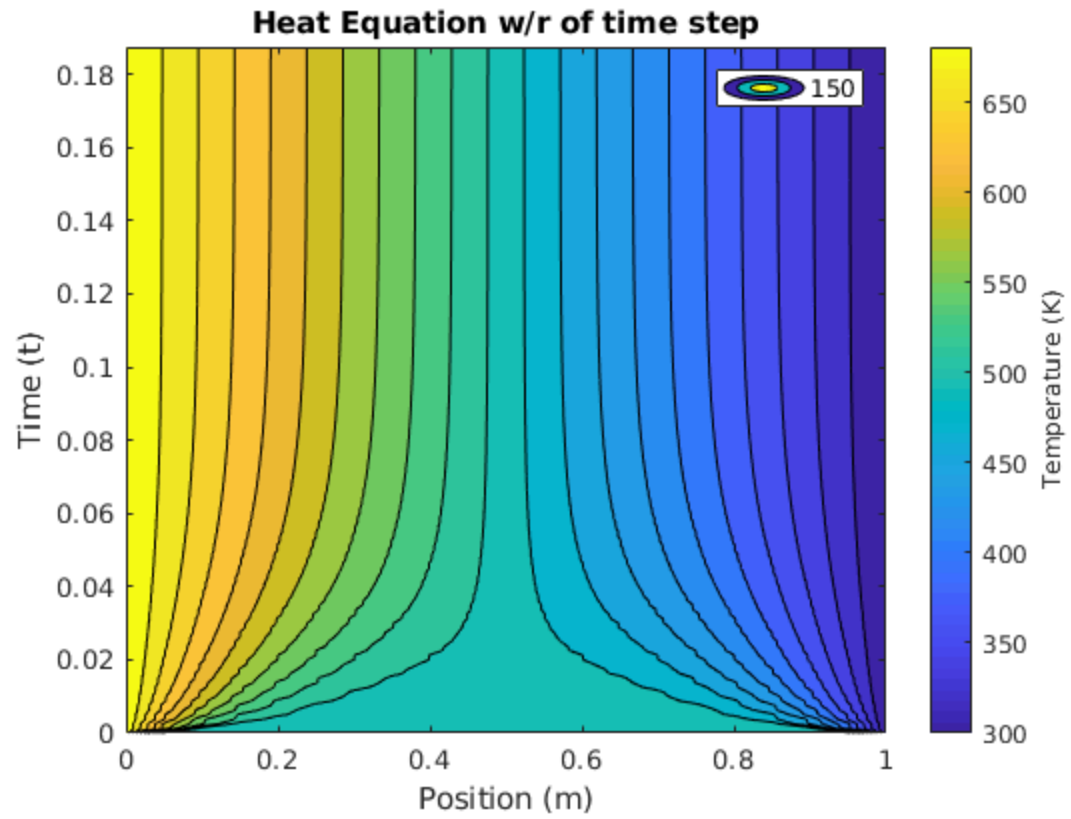












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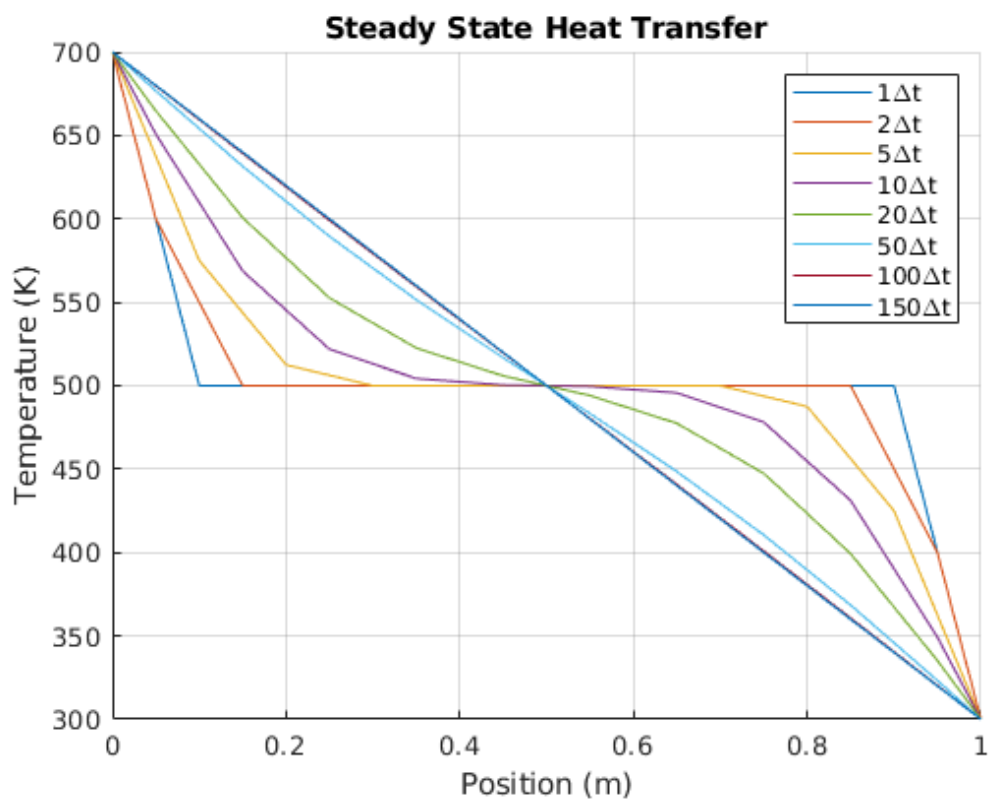
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```

% The following script solves the 1-D heat equation using a
% explicit forward-time centered space finite difference scheme
% For this case I use a Y of 0.5
% This time I only plot position and temperature
clc
clear all
close all

A = [1,2,5,10,20,50,100,150];
%heatTransferPlots(0.5,A);
temperaturePosition(0.5,A,length(A));
%heatTransferPlots(1.5,A);

```



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```

% The following script compare the value at a initial iteration
% with the following iteration in order to see whenever there is a
% convergence. In other words, if I see in the countour plot a value
% other than zero that means that more iterations are needed in order
% to reach convergence. Tested until 10 time steps in order to see
% results

clc;
clear all;

dx = 0.05;
Y = 1.5;
dt = Y*(dx)^2;

n_time = 10;

% this define columns needed
n_x = (1/dx)+1;
% this define rows needed
n_t = n_time+1;

T = zeros(n_t,n_x);
%this gives us our boundary conditions
boundaryx0 = 700*ones(n_t,1);
boundaryx1 = 300*ones(n_t,1);
boundaryt0 = 500*ones(1,n_x-2);

T(:,1) = boundaryx0;
T(:,n_x) = boundaryx1;
T(n_t,2:n_x-1) = boundaryt0;

if n_t>1
    for i=n_t-1:-1:1
        for w=2:1:n_x-1
            T(i,w) = (0.5)*(T(i+1,w+1)-2*T(i+1,w)+T(i+1,w-1))+T(i
+1,w);
        end
    end
end

% for x values the following is done
valuedx = 0:dx:1;

% for time values the following is done
valuedt = n_time*dt:-dt:0;

matrix_x_direction = valuedx.*ones(n_t,n_x);
matrix_t_direction = (valuedt)'.*ones(n_t,n_x);

change_t_direction_d = matrix_t_direction(1:n_t-1,:);
matrix_x_direction_d = matrix_x_direction(1:n_t-1,:);
change_T_direction1 = zeros((n_t-1),n_x);

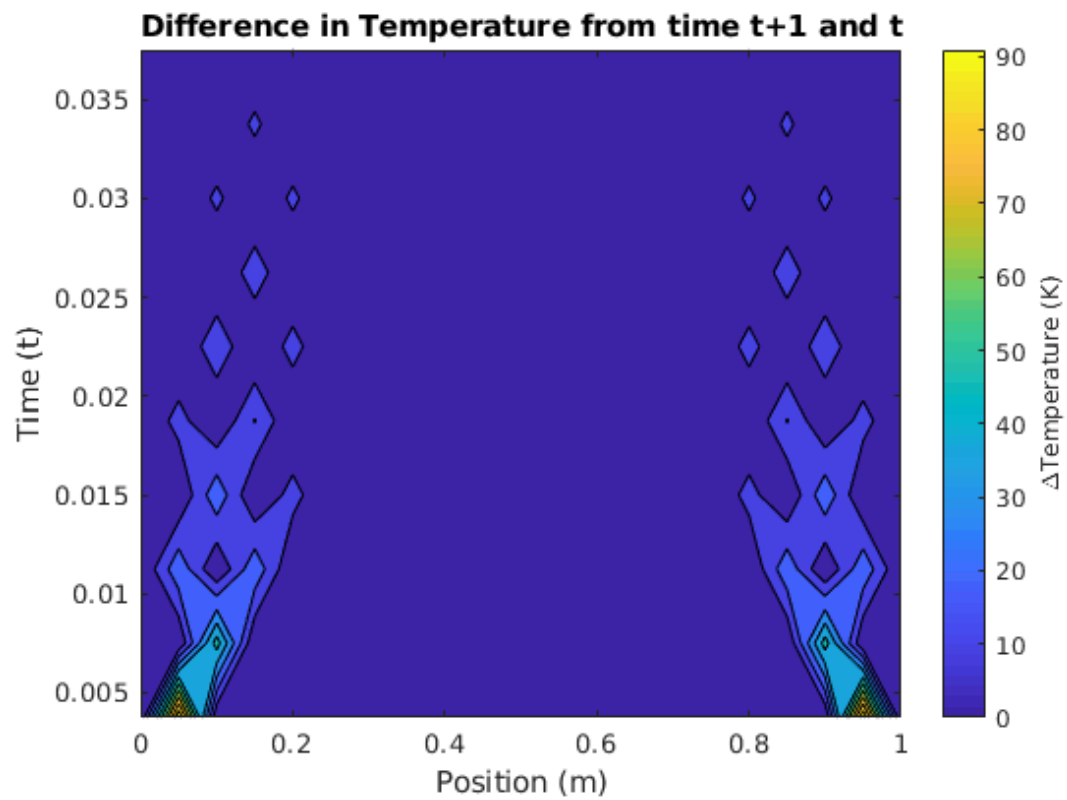
```

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```
for i=1:1:n_t-1
    change_T_direction1(i,:) = abs(T(i,:)-T(i+1,:));
end

figure(1)
contourf(matrix_x_direction_d,change_t_direction_d,change_T_direction1,n_time)
c = contourcbar;
c.Label.String = '\Delta Temperature (K)';
title('Difference in Temperature from time t+1 and t');
xlabel('Position (m)');
ylabel('Time (t)');
```



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```

% The following script solves the 1-D heat equation using a
% explicit forward-time centered space finite difference scheme
% For this case I use a Y of 1.5
% This time I will plot the contour plot
clc
clear all
close all

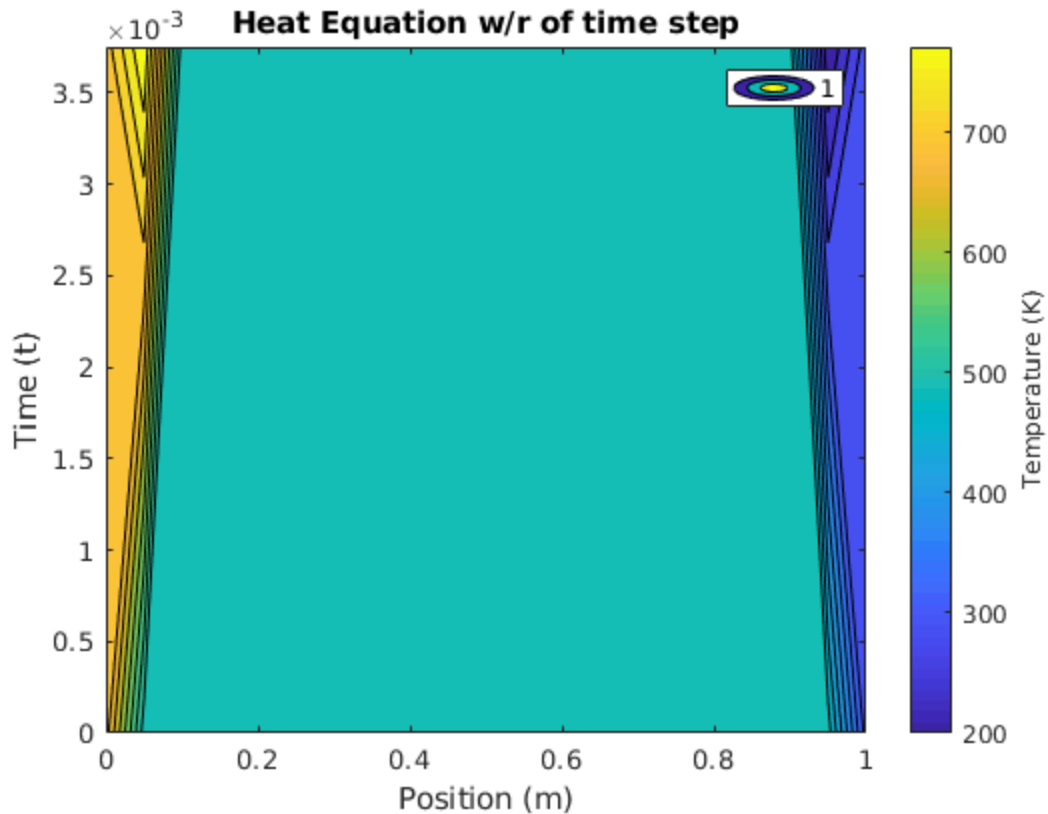
A = [1,2,5,10,20,50,100,150];
%heatTransferPlots(0.5,A);
%temperaturePosition(0.5,A,length(A));
heatTransferPlots(1.5,A);

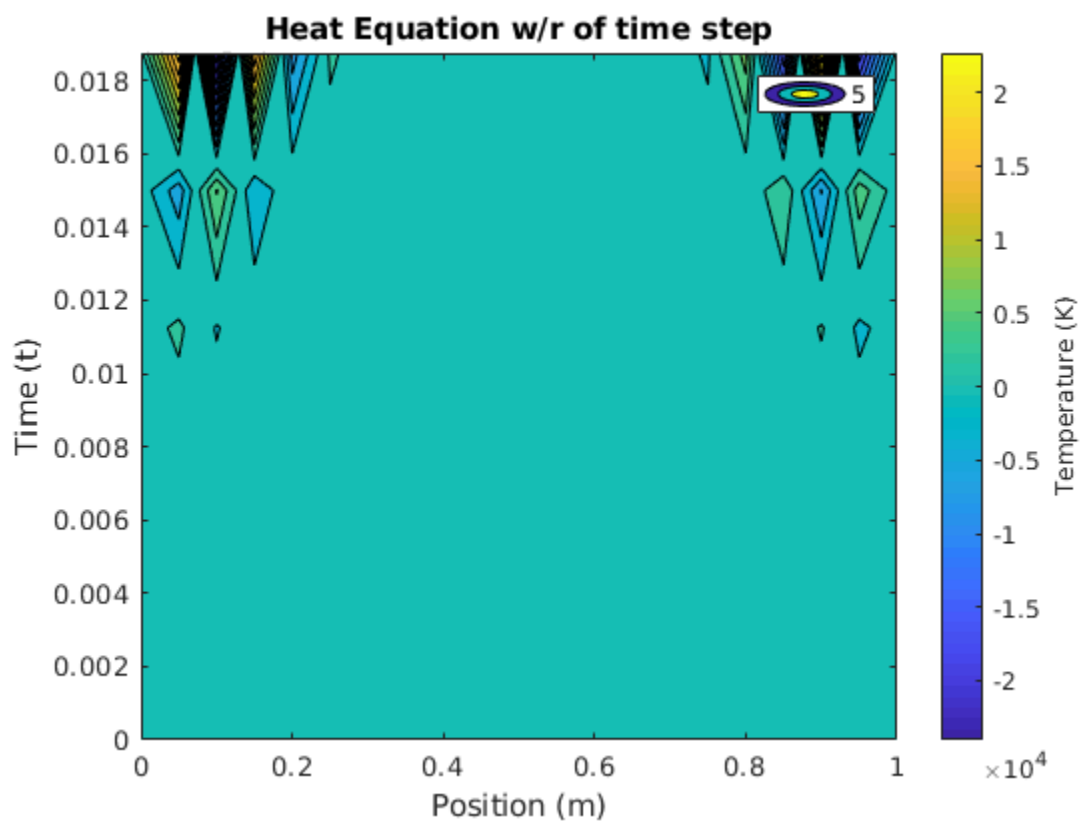
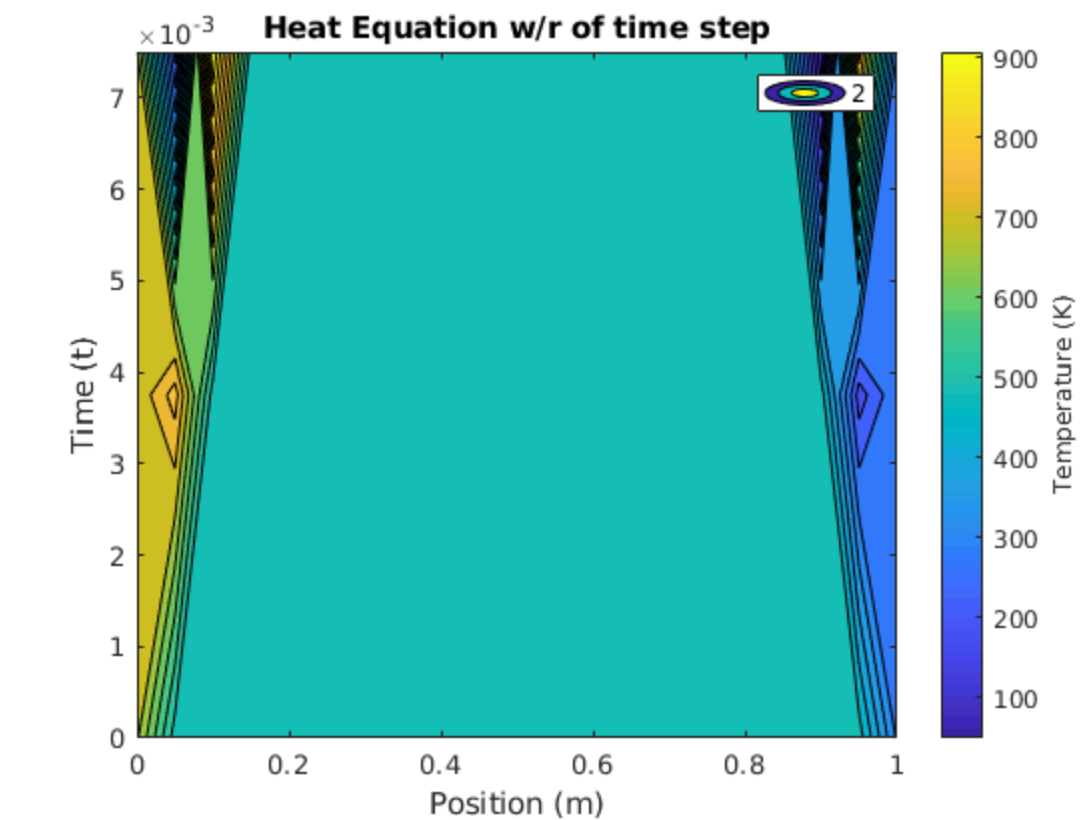
```

```

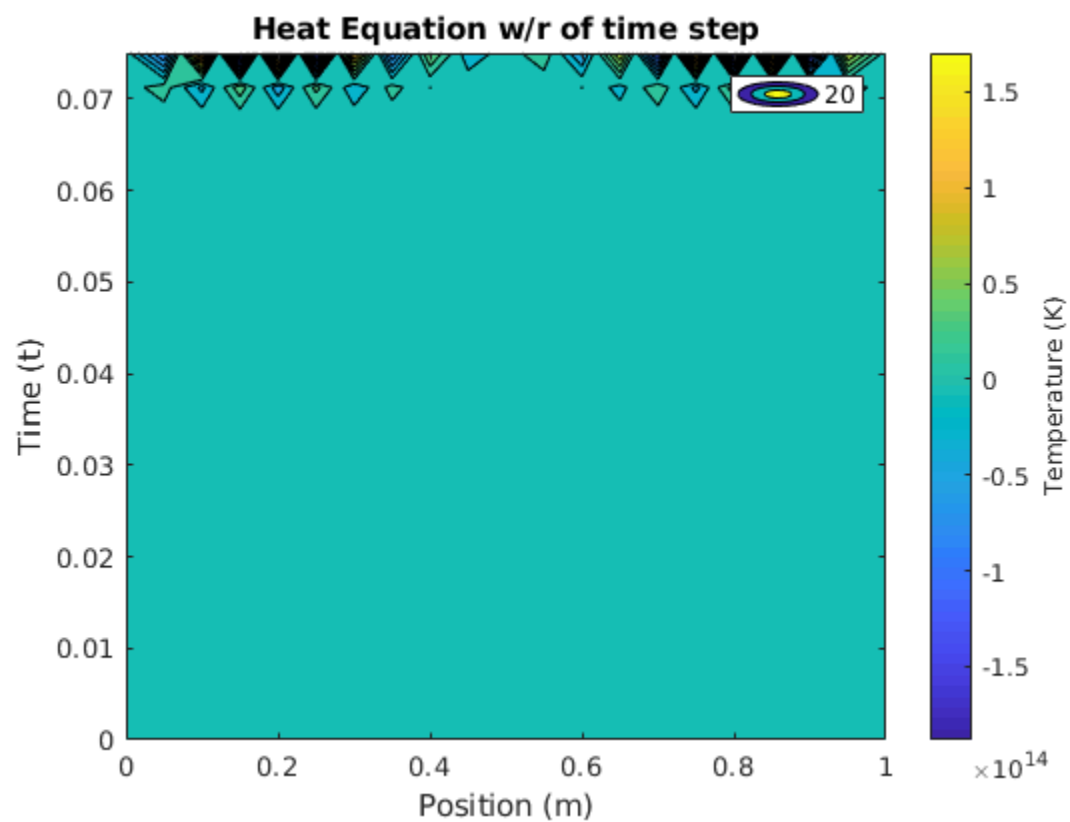
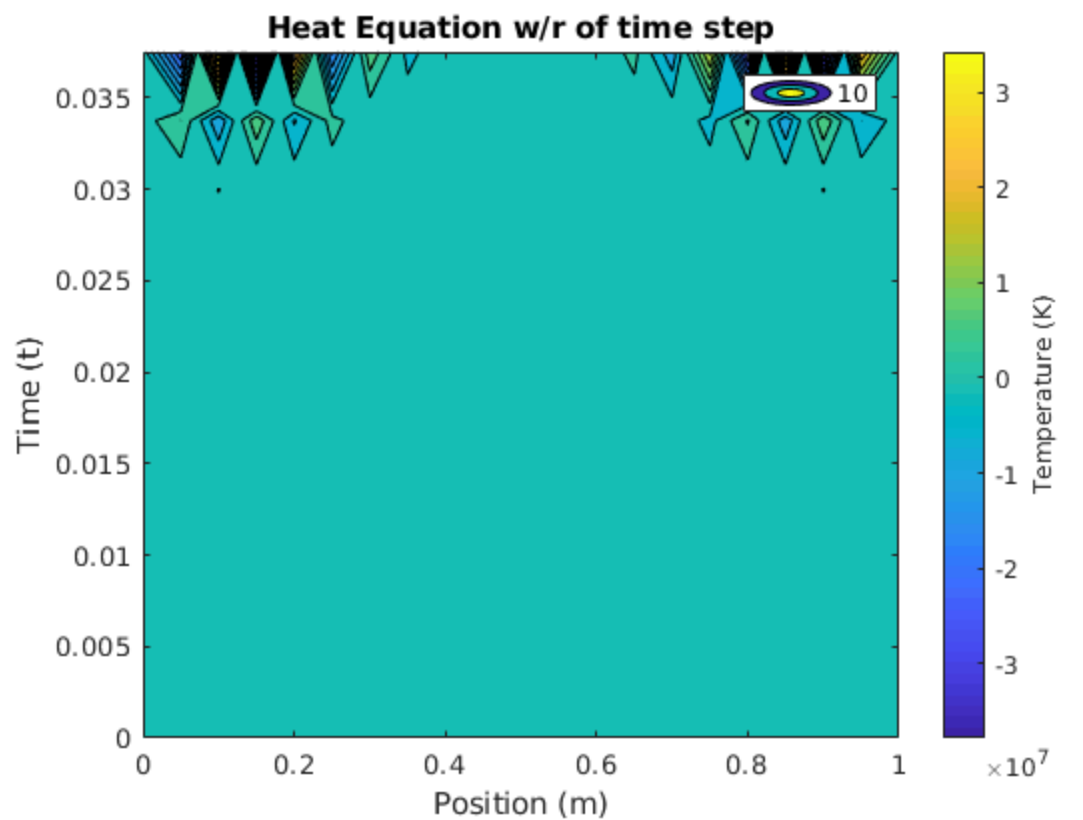
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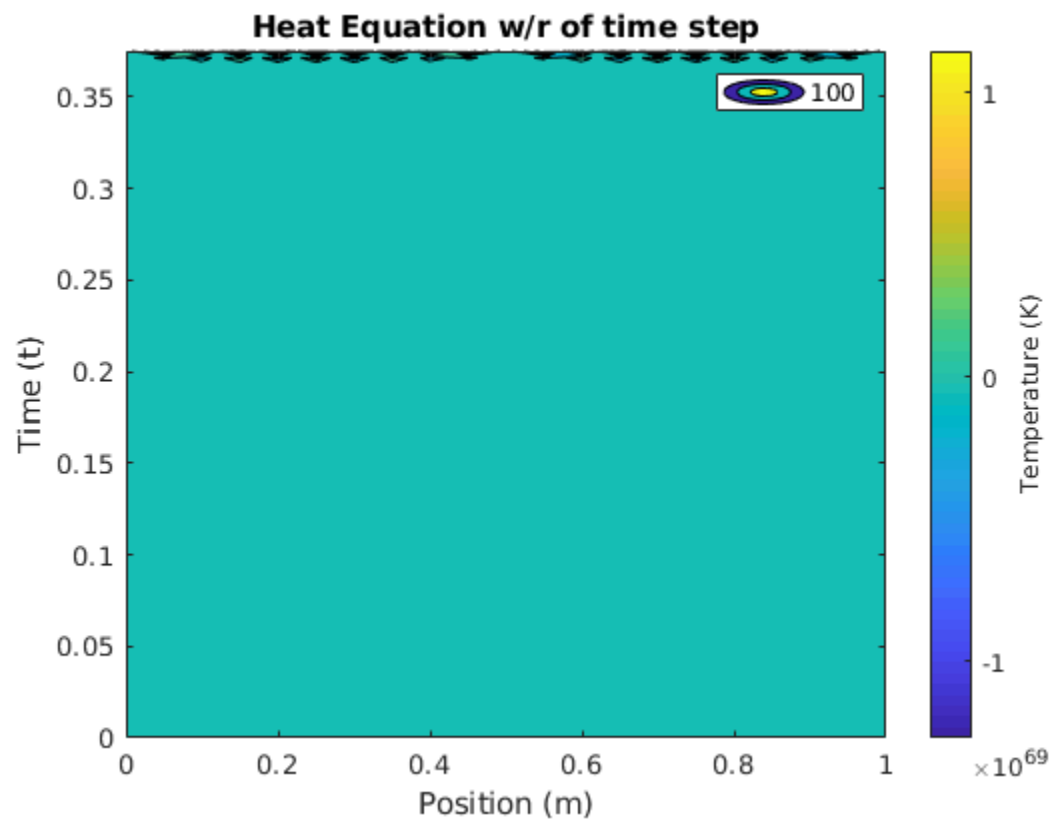
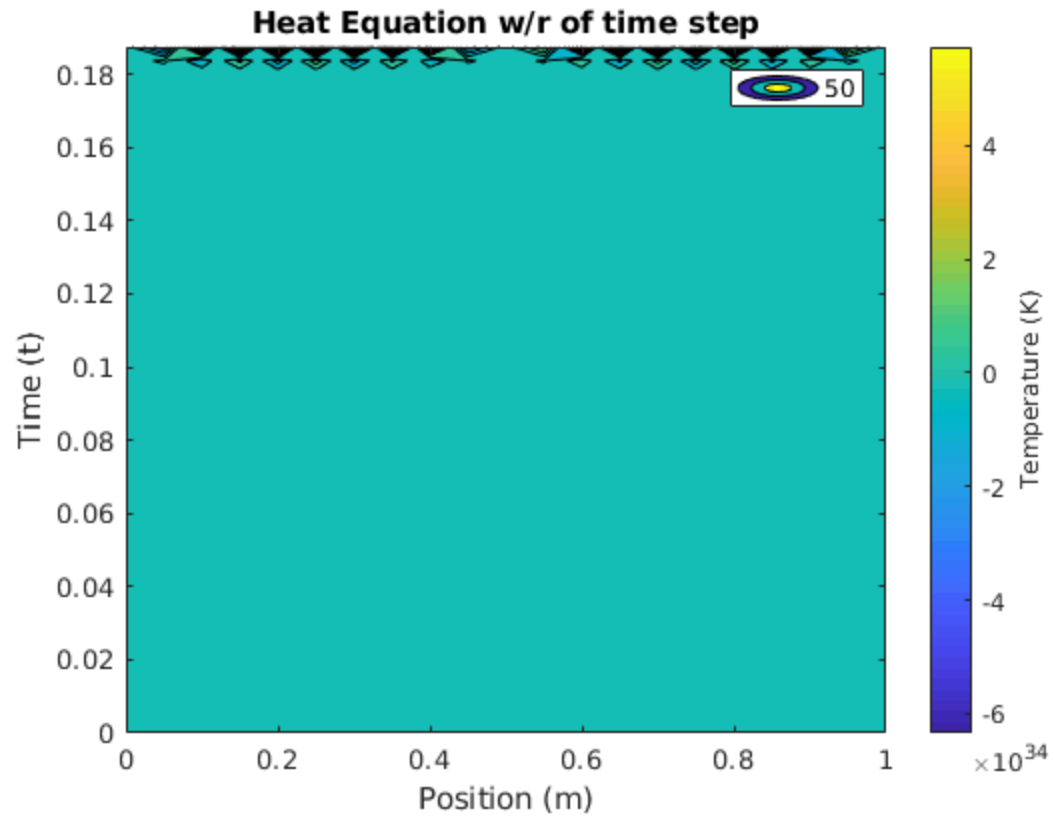
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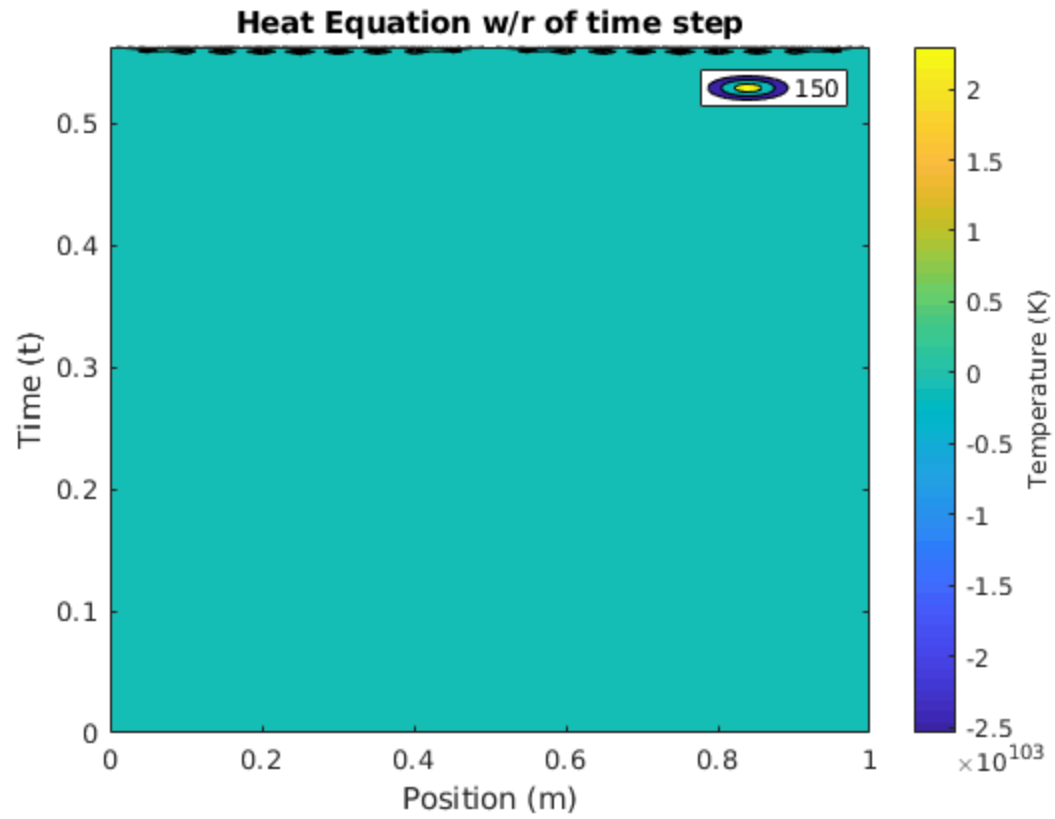












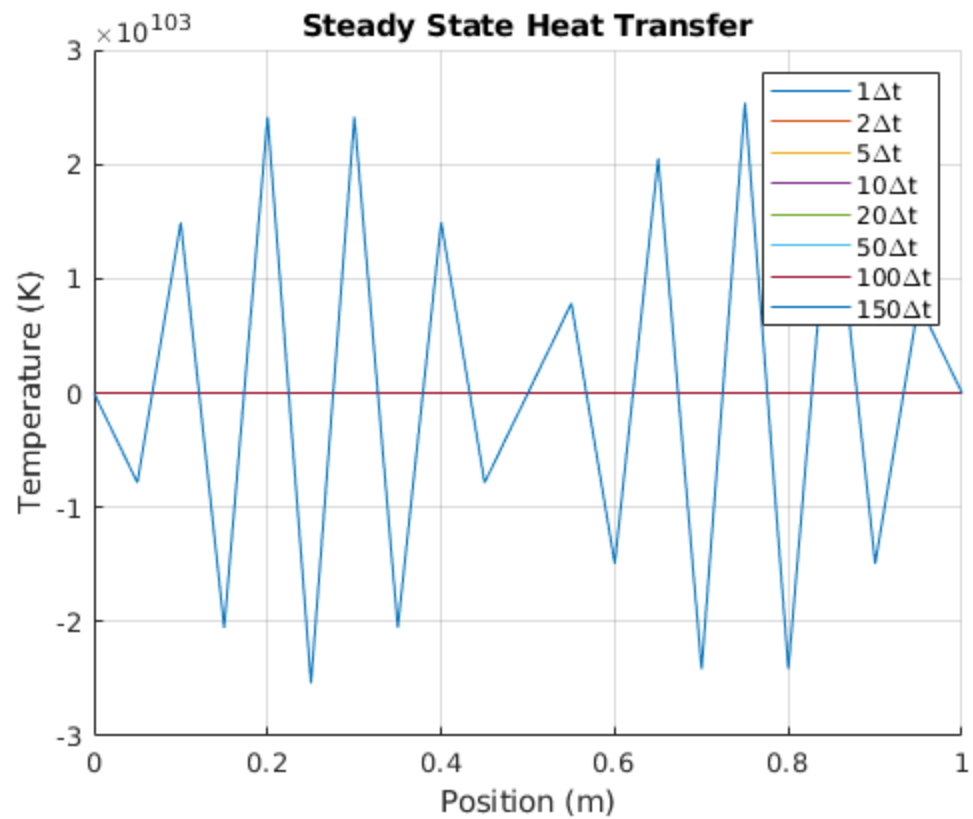
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```
% The following script solves the 1-D heat equation using a  
% explicit forward-time centered space finite difference scheme  
% For this case I use a Y of 1.5  
% This time I will plot temperature with respect of position  
% clearly this is diverging and the answer makes no sense
```

```
clc  
clear all  
close all
```

```
A = [1,2,5,10,20,50,100,150];  
%heatTransferPlots(0.5,A);  
%temperaturePosition(0.5,A,length(A));  
%heatTransferPlots(1.5,A);  
temperaturePosition(1.5,A,length(A));
```



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---

```

function temperaturePosition(Y,n_time,figure_number)

for x=1:1:length(n_time)

dx = 0.05;
% this define columns needed
n_x = (1/dx)+1;
% this define rows needed
n_t = n_time(x)+1;

T = zeros(n_t,n_x);
%this gives us our boundary conditions
boundaryx0 = 700*ones(n_t,1);
boundaryx1 = 300*ones(n_t,1);
boundaryt0 = 500*ones(1,n_x-2);

T(:,1) = boundaryx0;
T(:,n_x) = boundaryx1;
T(n_t,2:n_x-1) = boundaryt0;

if n_t>1
    for i=n_t-1:-1:1
        for w=2:1:n_x-1
            T(i,w) = (Y)*(T(i+1,w+1)-2*T(i+1,w)+T(i+1,w-1))+T(i+1,w);
        end
    end
end

% for x values the following is done
valuedx = 0:dx:1;

figure(figure_number)
hold on
plot(valuedx,T(1,:), 'DisplayName',[num2str(n_time(x)) '\Deltat'])
title('Steady State Heat Transfer');
xlabel('Position (m)');
ylabel('Temperature (K)');
legend(gca, 'show')
%legend('\Delta',num2str(x), 't')
%legend(num2str(x))
grid on
end

end

```

*Not enough input arguments.*

*Error in temperaturePosition (line 4)  
for x=1:1:length(n\_time)*

*Published with MATLAB® R2018a*

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```

function heatTransferPlots(Y,n_time)

for x=1:1:length(n_time)
dx = 0.05;
dt = Y*(dx)^2;
% this define columns needed
n_x = (1/dx)+1;
% this define rows needed
n_t = n_time(x)+1;

T = zeros(n_t,n_x);
%this gives us our boundary conditions
boundaryx0 = 700*ones(n_t,1);
boundaryx1 = 300*ones(n_t,1);
boundaryt0 = 500*ones(1,n_x-2);

T(:,1) = boundaryx0;
T(:,n_x) = boundaryx1;
T(n_t,2:n_x-1) = boundaryt0;

if n_t>1
    for i=n_t-1:-1:1
        for w=2:1:n_x-1
            T(i,w) = (Y)*(T(i+1,w+1)-2*T(i+1,w)+T(i+1,w-1))+T(i+1,w);
        end
    end
end

% for x values the following is done
valuedx = 0:dx:1;

% for time values the following is done
valuedt = n_time(x)*dt:-dt:0;

matrix_x_direction = valuedx.*ones(n_t,n_x);
matrix_t_direction = (valuedt)'.*ones(n_t,n_x);

figure(x)
contourf(matrix_x_direction,matrix_t_direction,T,20)
c = contourcbar;
c.Label.String = 'Temperature (K)';
title('Heat Equation w/r of time step');
xlabel('Position (m)');
ylabel('Time (t)');
legend(num2str(n_time(x)), '/Deltat')
end
end

Not enough input arguments.

Error in heatTransferPlots (line 3)
for x=1:1:length(n_time)

```

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