Doc: continuous models

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$$m(\boldsymbol{x})\frac{\partial^2}{\partial t^2}\theta(\boldsymbol{x},t) + d(\boldsymbol{x})\frac{\partial}{\partial t}\theta(\boldsymbol{x},t) = P(\boldsymbol{x},t) + \boldsymbol{\nabla} \cdot \left[\boldsymbol{b}(\boldsymbol{x}) \circ \boldsymbol{\nabla}\theta(\boldsymbol{x},t)\right],\tag{1}$$

Discretizing in time and space, updated state is computed as

$$\theta_{i,j}(t+\Delta t) = \left[2\chi_{ij} - \frac{\Delta t^2 m_{ij}^{-1} \chi_{ij}}{\Delta x^2} \left(b_{i,j|i+1,j} + b_{i-1,j|i,j} + b_{i,j|i,j+1} + b_{i,j-1|i,j}\right)\right] \theta_{i,j}(t) - \xi_{ij}\theta_{i,j}(t-\Delta t) + \frac{\Delta t^2 \chi_{i,j} m_{ij}^{-1}}{\Delta x^2} \left[b_{i-1,j|i,j}\theta_{i-1,j}(t) + b_{i,j|i+1,j}\theta_{i+1,j}(t) + b_{i,j-1|i,j}\theta_{i,j-1}(t) + b_{i,j|i,j+1}\theta_{i,j+1}(t)\right] + \Delta t^2 \chi_{ij} m_{ij}^{-1} P_{i,j},$$
(2)

where $\chi_{i,j} = \left[1 + \frac{\gamma_{i,j}\Delta t}{2}\right]^{-1}$, $\xi_{i,j} = \left[1 - \frac{\gamma_{i,j}\Delta t}{2}\right]\chi_{ij}$, with $\gamma_{i,j} = d_{i,j}/m_{i,j}$. The previous equation follows from

$$\nabla \cdot [b(x) \circ \nabla \theta(x,t)] = \partial_x B_x \partial_x \theta + B_x \partial_x^2 \theta + \partial_y B_y \partial_y \theta + B_y \partial_y^2 \theta,$$
(3)

where

$$b_x(\mathbf{x}) \approx \frac{b_{i,j-1}^x + b_{i,j}^x}{2} \,, \tag{4}$$

$$\partial_x v_x \approx \frac{b_{i,j-1}^x + b_{i,j}^x}{\Delta x} \,, \tag{5}$$

$$\partial_x \theta \approx \frac{\theta_{i+1,j} - \theta_{i-1,j}}{2\Delta x} \,,$$
 (6)

$$\partial_x^2 \theta \approx \frac{\theta_{i-1,j} - 2\theta_{i,j} + \theta_{i+1,j}}{\Delta x^2} \,, \tag{7}$$

So, finally

$$\partial_x b_x \partial_x \theta + b_x \partial_x^2 \theta \approx \tag{8}$$

$$\frac{b_{i,j-1}^x \theta_{i,j-1} - (b_{i,j-1}^x + b_{i,j}^x) \theta_{i,j} + b_{i,j}^x \theta_{i+1,j}}{\Delta x^2},$$
(9)

Steady state is obtained iteratively as

$$\theta_{i,j}^{(n+1)} = \frac{\Delta x^2 \, p_{i,j} + b_{i,j}^y \theta_{i-1,j}^{(n)} + b_{i,j}^y \theta_{i+1,j}^{(n)} + b_{i,j-1}^x \theta_{i,j-1}^{(n)} + b_{i,j}^x \theta_{i,j+1}^{(n)}}{b_{i,j}^y + b_{i-1,j}^y + b_{i,j}^x + b_{i,j-1}^x}$$
(10)

Boundary conditions:

$$\int_{\partial\Omega} b(\boldsymbol{x}) \circ \nabla \theta(\boldsymbol{x}, t) \cdot \boldsymbol{n} \, d\boldsymbol{x} = 0$$
(11)

which is trivially true, if

$$n_x b_x \partial_x \theta(\mathbf{x}) + n_y b_y \partial_y \theta(\mathbf{x}) = 0, \ \forall t \text{ and } \mathbf{x} \in \partial\Omega,$$
 (12)

which leads to

$$\theta_{i,j} = \frac{n_x \left[(n_x + 1)b_{i,j-1|i,j}\theta_{i,j-1} + (n_x - 1)b_{i,j|i,j+1}\theta_{i,j+1} \right] + n_y \left[(n_y + 1)b_{i-1,j|i,j}\theta_{i-1,j} + (n_y - 1)b_{i,j|i+1,j}\theta_{i+1,j} \right]}{n_x \left[(n_x + 1)b_{i,j-1|i,j} + (n_x - 1)b_{i,j|i,j+1} \right] + n_y \left[(n_y + 1)b_{i-1,j|i,j} + (n_y - 1)b_{i,j|i+1,j} \right]},$$
(13)

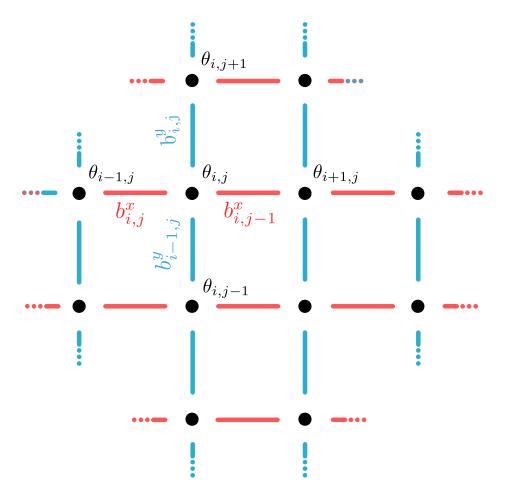


FIG. 1. How it is implemented.

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$$\frac{\Delta t}{2}\,\omega_{ij}(t+\Delta t) + \theta_{ij}(t+\Delta t) = \frac{\Delta t}{2}\,\omega_{ij}(t) + \theta_{ij}(t) \tag{14}$$

$$\left(1 + \frac{\gamma_{ij}\Delta t}{2}\right)\omega_{ij}(t + \Delta t) - \frac{\Delta t}{2}\xi\left(\theta_{ij}(t + \Delta t)\right) = \left(1 - \frac{\gamma_{ij}\Delta t}{2}\right)\omega_{ij}(t) + \frac{\Delta t}{2}\xi\left(\theta_{ij}(t)\right) + (2m_{ij})^{-1}\left[p_{ij}(t + \Delta t) + p_{ij}(t)\right]$$
(15)

$$\begin{bmatrix} \mathbb{1} & -\frac{\Delta t}{2} \mathbb{1} \\ -\frac{\Delta t}{2} \boldsymbol{A} & \mathbb{1} + \frac{\Delta t}{2} \boldsymbol{\Gamma} \end{bmatrix} \boldsymbol{x}(t + \Delta t) = \begin{bmatrix} \mathbb{1} & \frac{\Delta t}{2} \mathbb{1} \\ \frac{\Delta t}{2} \boldsymbol{A} & \mathbb{1} - \frac{\Delta t}{2} \boldsymbol{\Gamma} \end{bmatrix} \boldsymbol{x}(t) + \begin{bmatrix} \mathbb{0} \\ \boldsymbol{\Pi} \end{bmatrix}$$
(16)