

Introduction to the Finite Difference  
Method:  
Filling and Draining a Cylindrical Tube

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# Chapter 1

## Filling a Cylindrical Tube

Consider filling a cylinder with water.

The water flows in at a constant rate of  $5 \text{ cm}^3/\text{s}$ . The inflow rate ( $Q$ ) can be written as the change in volume ( $V$ ) over the change in time ( $t$ ) (the  $\Delta$  symbol represents change):

**Inflow Rate**

$$Q = \frac{\Delta V}{\Delta t} = 5 \text{ cm}^3/\text{s} \quad (1.1)$$

### 1.1 Filling the Tube Calculations and Equations

#### 1.1.1 Conceptual Physics Approach

So, at this inflow rate, after 10 seconds there will be  $50 \text{ cm}^3$  added to the cylinder.

$$\begin{aligned} V &= 5 \text{ cm}^3/\text{s} \cdot 10 \text{ s} \\ &= 50 \text{ cm}^3 \end{aligned}$$

In terms of the equation, the change in volume is equal to the inflow rate ( $Q$ ) times the time period ( $t$ ).

$$V = Q \cdot t \quad (1.2)$$

How high will the water have risen in the cylinder in those 10 seconds when  $50 \text{ cm}^3$  of water was added? Well, we know that the

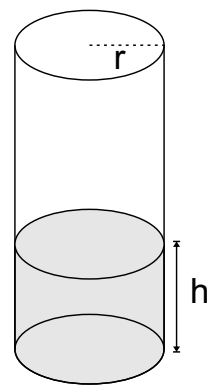


Figure 1.1: Cylinder with dimensions.  $r$  is the radius and  $h$  is the height of water in the tube.

volume of a cylinder is given by the equation:

$$V = \pi r^2 h \quad (1.3)$$

So, if we know the volume and the radius of the cylinder ( $r$ ) we can solve this equation for the height ( $h$ ):

Divide both sides by  $\pi r^2$ :

$$\frac{V}{\pi r^2} = \frac{\pi r^2 h}{\pi r^2} \quad (1.4)$$

To get:

$$\frac{V}{\pi r^2} = h \quad (1.5)$$

Which can be rewritten as:

$$h = \frac{V}{\pi r^2} \quad (1.6)$$

or:

$$h = \frac{1}{\pi r^2} V \quad (1.7)$$

Thus, for our given problem where the radius is 2.25 cm, and the volume of water added is 50 cm<sup>3</sup>:

$$h = \frac{1}{\pi \cdot 2.25^2} \cdot 50 = 3.1 \text{ cm} \quad (1.8)$$

Now we can substitute for volume using Equation 1.2 to get:

$$h = \frac{1}{\pi r^2} Q \cdot t \quad (1.9)$$

Now, lets rewrite this equation so we just consider what happens over a small time period (call it a *time step* denoted by  $\Delta t$ ). It's the change from moment to moment and results in a small change in height ( $\Delta h$ ). So our final equation becomes:

$$\Delta h = \frac{1}{\pi r^2} Q \cdot \Delta t \quad (1.10)$$

Which we rearrange a little to get:

$$\boxed{\Delta h = \frac{\Delta t}{\pi r^2} Q} \quad (1.11)$$

Having calculated the change in the height of the water in the cylinder in a given time step ( $\Delta t$ ), for each timestep we calculate the new height of water ( $h_{new}$ ) as the old height plus the change:

$$\boxed{h_{new} = h_{old} + \Delta h} \quad (1.12)$$

We can now use these two equation to create a computer model that gives the height of water in the column over time.

### 1.1.2 Using Calculus to Find the Discrete Equations

Same problem—filling a cylinder—but using calculus to end up with the same equations in the end.

Start with the equation for the volume of a cylinder:

$$V = \pi r^2 h \quad (1.13)$$

There are two variables that change with time as the cylinder fills, the volume ( $V$ ) and the height ( $h$ ) since the radius ( $r$ ) does not change. So, if we differentiate this equation with respect to time (implicit differentiation), we get:

$$\frac{dV}{dt} = \pi r^2 \frac{dh}{dt} \quad (1.14)$$

Solving for  $\frac{dh}{dt}$  gives the **height change equation**:

$$\frac{dh}{dt} = \frac{1}{\pi r^2} \frac{dV}{dt} \quad (1.15)$$

The expression  $\frac{dh}{dt}$  represents the instantaneous change in height with time: the rate at which height changes at any instant. To write a program to solve this equation we'll **discretize** the expression by using  $\frac{\Delta h}{\Delta t}$ :

$$\frac{\Delta h}{\Delta t} \approx \frac{dh}{dt} \quad (1.16)$$

The  $\Delta$  means that we're taking the difference between two discrete value of  $h$ , so:

$$\Delta h = h_2 - h_1 \quad (1.17)$$

Since this is the rate of change over time it can be easier to think of the change in height as the difference between the new height and the old height over the short ( $\Delta t$ ) time period.

$$\Delta h = h_{new} - h_{old} \quad (1.18)$$

So now we rewrite our height change equation (Eqn. 1.15) as:

$$\frac{\Delta h}{\Delta t} = \frac{1}{\pi r^2} \frac{dV}{dt} \quad (1.19)$$

which we can solve for the change in height ( $\Delta h$ ):

$$\Delta h = \frac{\Delta t}{\pi r^2} \frac{dV}{dt} \quad (1.20)$$

Since the inflow rate ( $Q$ ) is the change in volume over time, and it remains constant for our model, we can say:

### Change in Height Equation

$$\boxed{\Delta h = \frac{\Delta t}{\pi r^2} Q} \quad (1.21)$$

Which is the same equation (Eqn. 1.11) we found when we took the conceptual approach in the previous section.

Now we substitute in the discrete change for  $\Delta h$  (Eqn. 1.18) to get:

$$h_{new} - h_{old} = \frac{\Delta t}{\pi r^2} Q \quad (1.22)$$

Which we can solve for the new height:

$$h_{new} = h_{old} + \frac{\Delta t}{\pi r^2} Q \quad (1.23)$$

Which is the same as:

### Height Update Equation

$$\boxed{h_{new} = h_{old} + \Delta h} \quad (1.24)$$

We can use the **Change in Height** (Eqn. 1.21) and **Height Update** (Eqn. 1.18) equations to create a computer model of the height of the water in the cylinder as it fills it up.

## 1.2 Code

The following example code that solves this water-filling problem uses the ezGraph class (<https://github.com/lurbano/ezGraph>) which requires matplotlib and numpy. However, the code in the following section avoids the use of most imported modules, but does not graph.

### Code with Graphical Output

**Code 1.1:** Model of a filling tube with graphical output (*water-filling.py*)

```

1  import numpy as np
2  import time
3  from ezGraph import *
4
5  # Finite Difference Model
6
7  # PARAMETERS
8  dt = 1.
9  nsteps = 20
10
11  r = 2.25      # radius (cm)
12  Qin = 5      # Volume inflow rate: (cubic cm / s
13              # )
14  h = 0        # Initial height (cm)
15
16  # GRAPH
17  graph = ezGraph(xmax=30, ymin=0, ymax=10,
18                  xlabel="Time_(s)", ylabel="Height_(cm)")
19  graph.add(0, h)      # add initial
20                        # values
21
22  # TIME LOOP
23  for t in range(1, nsteps):
24      modelTime = t * dt
25
26      dh = Qin * dt / (np.pi * r**2)      # find
27                                             # the change in height
28      h = h + dh                            # update
29                                             # height

```

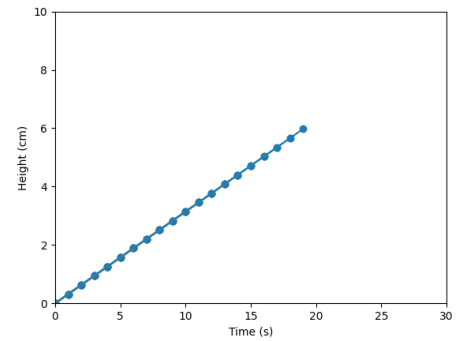


Figure 1.2: Model output: Graph of height of water in the column over time when filling the cylinder.

```

27     print(modelTime, h)
28     graph.add(modelTime, h)
29     graph.wait(0.1)
30
31 # DRAW GRAPH
32 graph.keepOpen()

```

### 1.2.1 Code without Graphical Output

A stripped down version of the code with no graph and no external modules except "math".

**Code 1.2:** Model of a filling tube without graphing (*water-filling-fd-noGraph.py*)

```

1  import math
2  # Finite Difference Model
3
4  # PARAMETERS
5  dt = 1.
6  nsteps = 20
7
8  r = 2.25      # radius (cm)
9  Q = 5         # Volume inflow rate: (cubic cm / s
10                )
11  h = 0         # Initial height (cm)
12
13  print(0, h)   # print initial values
14
15  # TIME LOOP
16  for t in range(1, nsteps):
17      modelTime = t * dt
18
19      dh = Q * dt / (math.pi * r**2)    # find
20                                          the change in height
21      h = h + dh                          # update
22                                          height
23
24  print(modelTime, h)

```

Which should produce a table of time and height output:

```

1  0 0
2  1.0 0.31438013450250935
3  2.0 0.6287602690050187
4  3.0 0.943140403507528

```



|    |      |                    |
|----|------|--------------------|
| 5  | 4.0  | 1.2575205380100374 |
| 6  | 5.0  | 1.5719006725125468 |
| 7  | 6.0  | 1.8862808070150563 |
| 8  | 7.0  | 2.2006609415175657 |
| 9  | 8.0  | 2.515041076020075  |
| 10 | 9.0  | 2.8294212105225847 |
| 11 | 10.0 | 3.143801345025094  |
| 12 | 11.0 | 3.4581814795276036 |
| 13 | 12.0 | 3.772561614030113  |
| 14 | 13.0 | 4.086941748532622  |
| 15 | 14.0 | 4.4013218830351315 |
| 16 | 15.0 | 4.715702017537641  |
| 17 | 16.0 | 5.03008215204015   |
| 18 | 17.0 | 5.34446228654266   |
| 19 | 18.0 | 5.658842421045169  |
| 20 | 19.0 | 5.973222555547679  |

## 1.3 Analytical Solutions using Calculus

The analytical solution to this problem will help confirm the accuracy of our model.+

### 1.3.1 Filling

As we saw in the section on using calculus (Section 1.1.2), we can start with the equation for the volume of a cylinder:

$$V = \pi r^2 h \quad (1.25)$$

And differentiate with respect to time to get:

$$\frac{dV}{dt} = \pi r^2 \frac{dh}{dt} \quad (1.26)$$

Assuming a constant inflow rate ( $\frac{dV}{dt} = Q$ ):

$$Q = \pi r^2 \frac{dh}{dt} \quad (1.27)$$

And solve for  $\frac{dh}{dt}$ :

$$\frac{dh}{dt} = \frac{Q}{\pi r^2} \quad (1.28)$$

This we can separate:

$$dh = \frac{Q}{\pi r^2} dt \quad (1.29)$$

and integrate:

$$\int dh = \int \frac{Q}{\pi r^2} dt \quad (1.30)$$

to get:

$$h = \frac{Q}{\pi r^2} t + c \quad (1.31)$$

When  $t = 0$ ,  $c$  can be shown to be the initial height ( $c = h_i$ ) so:

$$h = \frac{Q}{\pi r^2} t + h_i \quad (1.32)$$

And since  $\frac{Q}{\pi r^2}$  is constant, we can see that this term is the slope in a linear equation of the form.

$$y = mx + b \quad (1.33)$$

So the linear pattern produced by the filling model is correct (Figure 1.2).

## Chapter 2

# Draining

Consider a cylinder with water draining out of the bottom through a hole.

### 2.1 Numerical Solution

For draining, the outflow rate (change in volume over time, ( $Q = \frac{dV}{dt}$ ) is not constant. The outflow rate is proportional to the height of water in the tube, since the higher the water level the greater pressure at the bottom of the tube and the faster the outflow rate.

$$\frac{dV}{dt} \propto h \quad (2.1)$$

Converting the proportionality statement to an equation requires us to introduce a constant ( $k$ ). Also, recognizing that this will be an outflow rate means that the flow rate should be negative:

$$\frac{dV}{dt} = -k \cdot h \quad (2.2)$$

As we saw when we were filling the cylinder, the change in height of water in the tube is given by the **change in height** equation:

$$\Delta h = \frac{\Delta t}{\pi r^2} Q \quad (2.3)$$

where  $Q$  is  $\frac{dV}{dt}$  so:

$$\Delta h = \frac{\Delta t}{\pi r^2} \frac{dV}{dt} \quad (2.4)$$

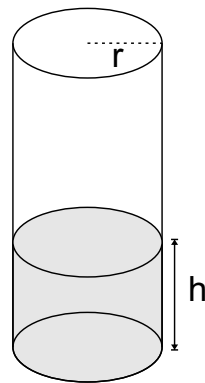


Figure 2.1: Cylinder with dimensions.  $r$  is the radius and  $h$  is the height of water in the tube.

So, let's substitute our flow rate equation (Eqn. 2.2) for  $\frac{dV}{dt}$  to get:

$$\Delta h = \frac{\Delta t}{\pi r^2} (-k \cdot h) \quad (2.5)$$

which simplifies to:

$$\Delta h = -\frac{\Delta t}{\pi r^2} k \cdot h \quad (2.6)$$

Important to note for the computer model, is that the height ( $h$ ) used in this equation is the old height from the previous timestep so:

$$\Delta h = -\frac{\Delta t}{\pi r^2} k \cdot h_{old} \quad (2.7)$$

and we can still update the new height using:

$$h_{new} = h_{old} + \Delta h \quad (2.8)$$

so, in our code we just need to change this line and set up a few different constants.

### 2.1.1 Code: Draining

This program is based off the filling code, but for this example we ignore the filling by setting the inflow rate to zero (**Line 12**). We're using an initial height of 50 cm ( $h_0 = 50$ ), and set the constant  $k$  to be equal to one.

**Code 2.1:** Model of water draining from a tube (*water-draining-fd.py*)

```

1 import numpy as np
2 import time
3 from ezGraph import *
4
5 # Finite Difference Model
6
7 # PARAMETERS
8 dt = 1
9 nsteps = 100
10
11 r = 2.25      # radius (cm)
```

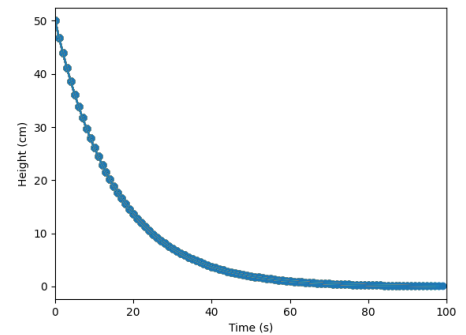


Figure 2.2: Model output: Graph of height of water in the column over time when draining the cylinder via a hole in the bottom.

```

12 Qin = 5          # Volume inflow rate (dV/dt): (
    cubic cm / s)
13 h = 0           # Initial height (cm)
14 k = 1.0         # outflow rate constant
15
16 # GRAPH
17 graph = ezGraph(xmax=100,
18                 xLabel="Time_(s)", yLabel="
    Height_(cm)")
19 graph.add(0, h)   # add initial
    values
20
21
22 # TIME LOOP
23 for t in range(1, nsteps):
24     modelTime = t * dt
25
26     # Filling
27     dh = Qin * dt / (np.pi * r**2) # find the
    change in height
28     h = h + dh                    # update
    height
29
30     # Draining
31     dVdt = -k * h
32     dh = dVdt * dt / (np.pi * r**2)
33     h = h + dh
34
35     print(modelTime, h)
36     graph.add(modelTime, h)
37     graph.wait(0.1)
38
39 # DRAW GRAPH
40 graph.keepOpen()

```

The output from the model (Fig. 4.1) looks like an exponential decay curve, which is what we will find from the analytical solution (Eqn. 2.24).

## 2.2 Draining: Analytical Solution using Calculus

Experiments (which you may have done) show that if you're draining a cylinder by gravity the outflow rate of water is linearly pro-

portional to the height of water in the tube.

$$\frac{dV}{dt} \propto h \quad (2.9)$$

Converting the proportionality statement to an equation requires us to introduce a constant ( $k$ ):

$$\frac{dV}{dt} = kh \quad (2.10)$$

So in draining, the outflow rate ( $\frac{dV}{dt}$ ) is not constant, it slows down as the height of water in the tube decreases.

Now, lets substitute the equation for the volume of a cylinder:

$$V = \pi r^2 h \quad (2.11)$$

into the draining equation (Eq. 2.10) to get:

$$\frac{d[\pi r^2 h]}{dt} = kh \quad (2.12)$$

we can extract  $\pi$  and  $r^2$  from the differential because they are constant:

$$\pi r^2 \frac{dh}{dt} = kh \quad (2.13)$$

separating the variables gives:

$$\pi r^2 \frac{dh}{h} = k \cdot dt \quad (2.14)$$

and rearranging:

$$\frac{dh}{h} = \frac{k \cdot dt}{\pi r^2} \quad (2.15)$$

$$\frac{dh}{h} = \frac{k}{\pi r^2} dt \quad (2.16)$$

To simplify a little, lets consolidate the constants on the left hand side into one variable  $K$ :

$$K = \frac{k}{\pi r^2} \quad (2.17)$$

so:

$$\frac{dh}{h} = K \cdot dt \quad (2.18)$$

which we can integrate (remember  $K$  is a constant):

$$\int \frac{dh}{h} = K \int dt \quad (2.19)$$

$$\ln h = K \cdot t + c \quad (2.20)$$

we can solve for  $h$  by raising both sides by  $e$  to cancel the  $\ln$ :

$$e^{\ln h} = e^{Kt+c} \quad (2.21)$$

$$h = e^{Kt+c} \quad (2.22)$$

Because of math, we can pull the constant out to get:

$$h = Ce^{Kt} \quad (2.23)$$

Where the constant is the initial value of the height ( $h_0$ ):

$$h = h_0 \cdot e^{Kt} \quad (2.24)$$

This is an exponential function. If  $K$  is less than 1 ( $K < 1$ ) then this is a decay curve.





# Chapter 3

## Model Calibration

We have a model that shows the general patterns we expect when filling and draining the tube: linear increase for filling at a constant rate, and exponential decay for draining due to gravity. But can these models reflect the actual thing?

Fortunately, we have some experimental data, thanks to my pre-Calculus class.

We'll start with the filling portion of the model.

### 3.1 Filling Calibration

| time (s) | height (cm) |
|----------|-------------|
| 1        | 0           |
| 7        | 10          |
| 12       | 20          |
| 16.8     | 30          |
| 21.5     | 40          |
| 26.2     | 50          |

Table 3.1: Experimental Data from filling the cylinder. Data by Blas.

Recall that, at the core of the model, is the change in height equation (Eqn. 1.11):

$$\Delta h = \frac{\Delta t}{\pi r^2} Q$$

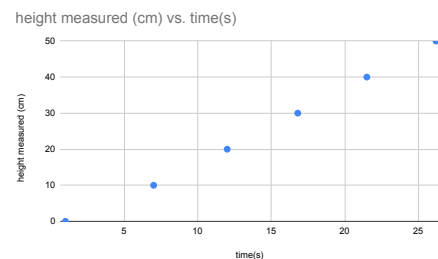


Figure 3.1: Experimental data from filling the cylinder. Data by Blas.

The radius ( $r$ ) is measured and we choose  $\Delta t$  as steps in the simulation, so the only unknown is the inflow rate ( $Q$ ).

Therefore, to calibrate the model we adjust  $Q$  until the model output matches the experimental data.

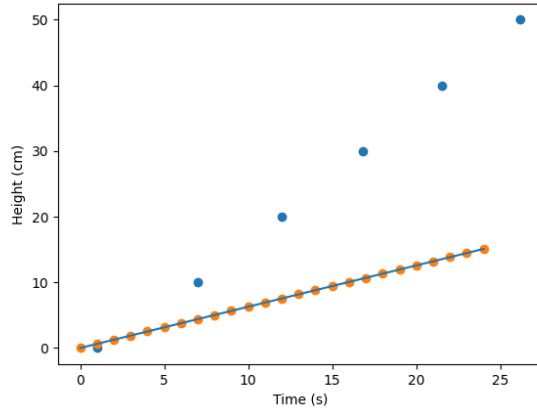


Figure 3.2: Comparison of measured (blue) and modeled (red) data. This version of the model uses  $Q = 10 \text{ cm}^3/\text{s}$ .

In order to produce this graph, we use the *ezGraphMM* class, which allows us to plot the measured and modeled data separately. The full code is here:

**Code 3.1:** Model showing measured data and modeled output.  
(*water-filling-calibration.py*)

```

1 import numpy as np
2 import time
3 from ezGraph import *
4
5 def myAvg( lst ):
6     # sum
7     s = 0
8     n = 0
9     for i in lst:
10         s = s + i
11         n += 1
12     return s/n
13
14 # Finite Difference Model
15
16 # PARAMETERS

```

```

17 dt = 1
18 nsteps = 30
19
20 r = 2.25      # radius (cm)
21 Qin = 30      # Volume inflow rate (dV/dt): (
    cubic cm / s)
22 h = 0         # Initial height (cm)
23 k = 0.0       # outflow rate constant
24
25 # EXPERIMENTAL DATA
26 x_measured = [1, 7, 12, 17, 22, 26]
27 y_measured = [0, 10, 20, 30, 40, 50]
28
29 # GRAPH
30 graph = ezGraphMM(xmin=0, xmax=100,
31                  xLabel="Time_(s)",
32                  yLabel="Height_(cm)",
33                  x_measured = x_measured,
34                  y_measured = y_measured)
35
36 graph.addModeled(0, h)          # add
    initial values
37
38
39 # TIME LOOP
40 for t in range(1, nsteps):
41     modelTime = t * dt
42
43     # Filling
44     dh = Qin * dt / (np.pi * r**2) # find the
        change in height
45     h = h + dh                    # update
        height
46
47     # Draining
48     dVdt = -k * h
49     dh = dVdt * dt / (np.pi * r**2)
50     h = h + dh
51
52     graph.addModeled(modelTime, h)
53     graph.wait(0.01)
54
55 # DRAW GRAPH
56 graph.keepOpen()

```

## 3.2 How Good are Our Results: Finding the $r^2$ Value

To determine how good a match we have (instead of just eyeballing it) we'll calculate the regression coefficient ( $r^2$ ) value using a series of assignments.

### 3.2.1 Residuals (a.k.a. Errors)

The *residual*, also sometimes called the *error* is the difference between the value the model predicts and the actual measured values. This is shown in Figure 3.3. The worse the model prediction, the greater the error.

We need to add up all the errors in such a way as the resulting value tells us how good the model fits the data.

### 3.2.2 Selecting time data

The first thing we need to do is have the model record its predictions at each point in time when there was a measurement taken (see Table 3.2.2).

The objective is to have three lists: one of times (x values) when height was measured; one of measured heights; and one of modeled heights. In the parlance of the code above (Code 3.1) we already have the time ("x\_measured") and measured heights ("y\_measured") data.

```
1 x_measured = [1, 7, 12, 17, 22, 26]
2 y_measured = [0, 10, 20, 30, 40, 50]
```

We now just need to collect the modeled data.

#### Assignment 1:

Adapt the model so it records the water heights (in an array) at the same times as the measured data (you may round the measured times to whole integers to make it easier).

The code that produced Figure 3.3, uses  $Q = 25$  and an initial height value of  $h = 5$  which produces a list of modeled heights ("y\_modeled") that look like this.

```
1 [6.57, 16.00, 23.86, 31.72, 39.58, 45.87]
```

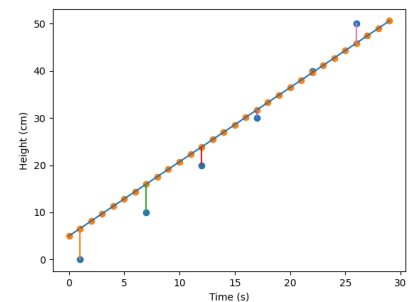


Figure 3.3: The error (or residual) is the difference between the measured and modeled value at a given point in time. These are shown as the vertical lines.

Thus a complete table of the time, measured heights, and modeled heights would look like this:

| time (s) | height measured (cm) | height modeled (cm) |
|----------|----------------------|---------------------|
| 1        | 0                    | 6.57                |
| 7        | 10                   | 16.00               |
| 12       | 20                   | 23.86               |
| 16.8     | 30                   | 31.72               |
| 21.5     | 40                   | 39.58               |
| 26.2     | 50                   | 45.87               |

Table 3.2: Combined time, measured data, and modeled data.

### 3.2.3 Functions: Average/Mean

The average or mean, as we all recall, is the sum of all the values divided by the number of values ( $n$ ). Equation-wise, if we have a set of height ( $h$ ) values it looks like:

$$\text{average} = \frac{\sum h}{n} \quad (3.1)$$

#### Assignment 2:

Write a function that can find the average value of all the values in an array. There is a built in average function, but don't use it because you'll need to practice going through loops and finding sums for the rest of these assignments.

### 3.2.4 Sum of the errors/residuals

The *error* is simply the difference between the measured and the modeled value. The error is sometimes referred to as the **residual**.

$$e = h_{\text{measured}} - h_{\text{modeled}} \quad (3.2)$$

The sum of all the errors ( $E$ ) can give an idea of how well you model matches the actual data.

$$E = \sum e = \sum (h_{\text{measured}} - h_{\text{modeled}}) \quad (3.3)$$

#### Assignment 3:

Write a function that takes the measured heights and the corresponding modeled heights and returns the **sum of all the errors** ( $e$ ).

### 3.2.5 Absolute Error

As you may have noticed, the sum of the errors is not the best measure of how good your model fits the measured data because, if you have two errors in opposite directions, they can cancel each other out, resulting in a low error value.

To account for this problem, you can get the sum of the absolute values of the errors ( $S_{abs}$ ).

$$S_{abs} = \sum |h_{measured} - h_{modeled}| \quad (3.4)$$

**Assignment 4:**

Write a function that finds the sum of the absolute values of the errors.

### 3.2.6 Sum of the errors squared

Another alternative to using the absolute value is to square the error instead. This achieves the same goal of making all the errors positive so the sum of the error squared ( $S_{sq}$ ) is a decent metric of the model's fit.

$$S_{sq} = \sum (h_{measured} - h_{modeled})^2 \quad (3.5)$$

**Assignment 5:**

Write a function that finds the sum of the square of the errors.  
Adjust the parameters in your model to get the lowest  $S_{sq}$  value you can.

### 3.2.7 Differences from the mean

We adjust the parameters in our model to minimize the sum of the errors squared ( $S_{sq}$ ) to find the best fit, we are calibrating the model. But while this is a good way of calibrating this specific model, it's does not allow us to see how well the model matches the data in the broader scheme of things: How does this model of water draining compare to other models where the tank is a different size or shape for example.

To get around this we can try to *nomralize*  $S_{sq}$ . The convention is to divide it by the differences of the measured values from their mean ( $/\mu$ ) squared:

Where:

$$\mu = \text{average of the measured data} \quad (3.6)$$

$$= \frac{\sum h_{measured}}{n} \quad (3.7)$$

Therefore the sum of the differences from the mean squared is:

$$D_{sq} = \sum (h_{measured} - \mu)^2 \quad (3.8)$$

You already have a function that finds the mean/average, now:

**Assignment 6:**

Write a function that finds the sum of all the differences between the **measured** heights and their mean).

### 3.2.8 $r^2$

Finally, we can find the regression coefficient. A regression coefficient of 1 is a perfect fit.

**Assignment 7:**

The regression coefficient ( $r^2$ ) is given by one minus the sum of all the errors squared divided by the sum of the differences from the mean squared:

$$r^2 = 1 - \frac{S_{sq}}{D_{sq}} \quad (3.9)$$

Write a function that calculates the  $r^2$  value.

### 3.3 Draining Calibration

| time (s) | height (cm) |
|----------|-------------|
| 0        | 50          |
| 28       | 40          |
| 60       | 30          |
| 101      | 20          |
| 157      | 10          |

Table 3.3: Experimental Data from draining the cylinder. Data by Coen and Blas.

**Assignment 8:**

Use this experimental data to calibrate the draining portion of the model. Now you're trying to get the regression coefficient as close to 1 as possible.

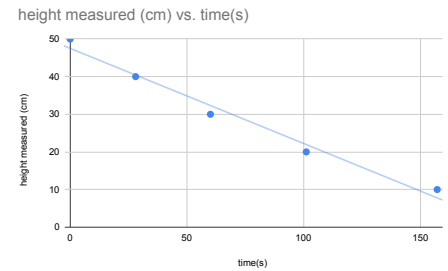


Figure 3.4: Experimental data from draining the cylinder. A linear trendline is included to highlight the curvature of the data. Data produced by Coen and Blas.



## 3.4 Testing the Model

Experiment by changing the parameters to find the limits of the model. Questions to ask are:

1. What is the largest timestep you can use with this model.
2. What happens when you change the  $k$  coefficient? How large can you make it?

What you should find is that at for some values the model starts to oscillate out of control. This is one of the limitations of finite difference models. It requires pretty extreme settings in this example, but other models the unstable parameter values can be much closer to the values we want to use.

### 3.4.1 $\Delta t$

What happens if you change the timestep in the model?



## Chapter 4

# Expanding the Model

As we've seen, modifying the basic model for different conditions can be pretty easy. In the base model (water filling) the change in height equation (Eqn. 1.11) was:

$$\Delta h = \frac{\Delta t}{\pi r^2} Q$$

To adjust for draining (Eqn. 2.7), we just needed to make the inflow value ( $Q$ ) an equation that adjusts for the fact that the water outflow rate is negative and depends on the height of water in the tube.

$$\Delta h = \frac{\Delta t}{\pi r^2} (-k \cdot h)$$

### 4.1 Simultaneously Filling and Draining

Our program is already set up to handle filling and draining. We simply need to change the inflow value ( $Q_{in}$ ).

**What happens if we try to fill the tube while the hole in the bottom is open so it simultaneously drains?**

Set the inflow value to 5 cm<sup>3</sup>/s, set the initial height ( $h$ ) to 0, and keep the draining parameters, we should see the water level increase until it reaches an equilibrium.

**Model Equilibrium:** Now, if you have not already, set the inflow value and  $k$  coefficient to the values you got from your calibrations and determine the equilibrium height of water in the tube.

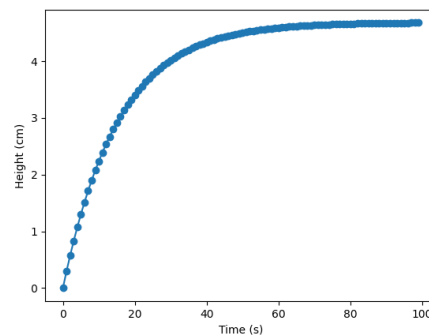


Figure 4.1: The model indicates that filling the cylinder while the hole is still open would result in the water rising to an equilibrium height of about 4.7 cm.

**Assignment 9:**

Adapt the model to stop when it reaches equilibrium not after a specified time as we have been doing before. Use and inflow rate of  $30 \text{ cm}^3/\text{s}$  and a drainage coefficient ( $k$ ) of 0.15.

## 4.2 Time-variable Inputs: Changing Inflow

### 4.2.1 Stopping Inflow

**Assignment 10:**

Adapt the model so that the water input stops after 50 seconds. Use a fill rate ( $Q_{in}$ ) of  $30 \text{ cm}^3/\text{s}$  for the initial inflow rate, and allow the model to drain using the calibrated  $k$  coefficient.

### 4.2.2 Variable Inflow

Gradually slowing inflow:

**Assignment 11:**

Change the model so that the water input decreases linearly over time, with an initial inflow rate of  $30 \text{ cm}^3/\text{s}$  and a change of  $-0.1 \text{ cm}^3/\text{s}$  in every second. Note: Watch out for negative inflows.

Allow the model to drain using the calibrated  $k$  value.

**Challenge:** Have the model identify the maximum height of water in the column.

Fluctuating inflow–step-wise function:

**Assignment 12:**

Change the model so that the water input alternately turns on at  $30 \text{ cm}^3/\text{s}$  for 20 seconds and then turns off for 20 seconds. Allow the model to drain using the calibrated  $k$  value.

*Have the model print out each maximum and minimum height.*

Fluctuating inflow–sinusoidal wave.

**Assignment 13:**

Change the model so that the water input varies in a sinusoidal (wave) pattern with the function:

$$Q = 10 \sin(50t) + 11 \quad (4.1)$$

Allow the model to drain using the calibrated  $k$  value.

*Have the model print out each maximum and minimum height. Determine if the inflow ( $Q_{in}$ ) and height ( $h$ ) are in phase.*

**4.2.3 DYO Simulation****Assignment 14:**

Design your own simulation scenario and share it with the class.

## 4.3 Water Tank Exercises

### 4.3.1 Rectangular Prism

**Assignment 15:**

Create a model for the filling of a water tank that is a rectangular prism with a width of 10 cm and a length of 5 cm.

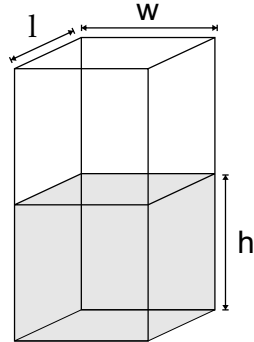


Figure 4.2: Water Tank

### 4.3.2 Cone

**Assignment 16:**

Create a model for the filling of a water container where the container was conical instead of a cylinder, where the radius increases by 1 cm for every 2 cm increase in height?

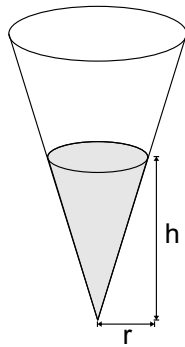


Figure 4.3: Conical water container.

## Chapter 5

# Solving Differential Equations

What we've been doing in the preceding chapters is, basically, solving differential equations. You're given an equation for the rate of change of something (height changes with time), and an initial value, and then have to see how the system evolves over time.

### 5.1 Constant change

What if the rate of change is constant: our quantity changes at the same rate everywhere. For example:

$$\frac{dy}{dx} = \frac{1}{2} \quad (5.1)$$

A function with a constant slope everywhere must be a straight line.

Of course, there are many, many straight lines with the same slope. We need to know a single point to be able to pick a specific line.

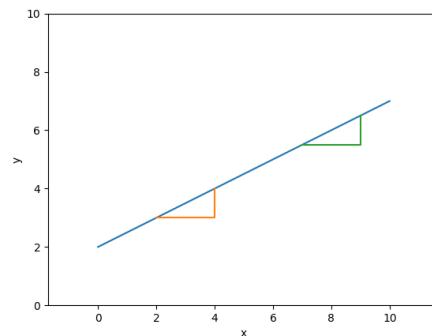


Figure 5.1: A function with a constant slope of  $\frac{1}{2}$ .





## Chapter 6

# Ballistic Motion: A ball in the Air

Here we'll see how to create models based off of governing differential equations. First we attempt to find the height of a ball that is thrown upwards.

### 6.1 Acceleration and Velocity

For a ball flying through the air, the only force acting on it is gravity (we're ignoring friction with the air for now). If we do the physics we find that the acceleration ( $a$ ) of a ballistic object is constant no matter the size or mass of the object.

As we know, acceleration is the change in velocity with time so:

$$\boxed{a = \frac{dv}{dt}} \quad (6.1)$$

This we can **discretize** as such:

$$\frac{dv}{dt} = \frac{\Delta v}{\Delta t} \quad (6.2)$$

so that:

$$a = \frac{\Delta v}{\Delta t} \quad (6.3)$$

since velocity is changing over time:

$$a = \frac{v_{new} - v_{old}}{\Delta t} \quad (6.4)$$

So if we know our starting velocity ( $v_{old}$ ) and our acceleration and set a timestep ( $\Delta t$ ) we can solve this equation to calculate the new velocity:

$$\boxed{v_{new} = v_{old} + a \cdot \Delta t} \quad (6.5)$$

## 6.2 Height and Velocity

What we want to find is the height of the ball, and we do so by recalling that velocity (in an up-down direction) is the change in height ( $y$ ) over time:

$$v = \frac{dy}{dt} \quad (6.6)$$

Which we can discretize in the same way we did for acceleration to get a very similar equation to Eqn. 6.5 to calculate height ( $y$ ):

$$\boxed{y_{new} = y_{old} + v \cdot \Delta t} \quad (6.7)$$

With these two equations (Eqns. 6.5 and 6.7), we can now create a model to simulate the height of the ball.

## 6.3 Model

### 6.3.1 Parameters

First we set our **parameters**. Acceleration due to gravity ( $g$ ) is:

$$g = -9.8 \text{ m/s}^2 \quad (6.8)$$

It's negative because it's acting downwards.

We also need to set a timestep ( $\Delta t = 0.1$ ) and a length for the simulation, which we set as the number of steps (45 steps).

### 6.3.2 Initial Values

Next we set the initial values:

$$v_0 = 20 \text{ m/s} \quad (6.9)$$

$$y_0 = 0 \text{ m} \quad (6.10)$$

We will also need to initialize our output, which in this case is the graph.

### 6.3.3 Time Loop

Run through the given number of timesteps and calculate the height in each iteration.

### 6.3.4 Code

The final code may look like this:

**Code 6.1:** Projectile motion. (*ball.py*).

```

1  import numpy as np
2  import time
3  from ezGraph import *
4
5  # Finite Difference Model of the
6  # Height of a Ballistic Ball
7
8  # PARAMETERS
9  dt = 0.1
10 nsteps = 45
11
12 g = -9.8      # acceleration due to gravity (m/s
    ^2)
13
14 # INITIAL VALUES
15 h = 0         # initial height (m)
16 v = 20        # initial velocity (m/s)
17
18 # GRAPH
19 graph = ezGraph(xmin=0, xmax=100,
20                 xLabel="Time_(s)",
21                 yLabel="Ball_Height_(m)")
22
23 graph.add(0, h)      # add initial values
24
25 # TIME LOOP
26 for t in range(1, nsteps):
27     modelTime = t * dt
28
29     # First find the velocity
30     v = v + g * dt
31
32     # Find new height
33     h = h + v * dt
34

```

```
35     graph.add(modelTime, h)
36     graph.wait(0.1)
37
38 # DRAW GRAPH
39 graph.keepOpen()
```

## 6.4 Analysis

### 6.4.1 Maximum Height

**Assignment 17:**

Have your program find the maximum height of the ball and the time when it reaches it. Compare your result to the analytical solutions (look them up).

### 6.4.2 Hitting the Ground

**Assignment 18:**

Have your program find the moment when the ball hits the ground.

## Chapter 7

# Energy Balance Model

If there were no atmosphere, what would the average temperature at the surface of the Earth?



## Chapter 8

## Notes