

Learning Objectives

4.1 Introduction

4.2 FVM for 1D  
Steady-state  
Diffusion

3.2 Methods of  
Deriving the  
Discretization  
Equations

4.3 Worked  
examples: 1D  
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# Lecture 2 - The Finite Volume Method

## Sections 4.1-4.3 (Versteeg)

### ME 2256/MEMS 1256 - Applications of Computational Heat and Mass Transfer

Mechanical Engineering and Materials Science Department  
University of Pittsburgh



# Student Learning Objectives

Lecture 2 - The  
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Method

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At the end of the lecture, students should be able to:

- ▶ Understand the basics of numerics applied to a system of partial differential equations:
  1. Discretization;
  2. Basics of grid generation;
  3. Solution to a set of algebraic equations.
- ▶ Construct the governing constitutive equations (mass, momentum, energy).

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- Recall the transport equation in vector form:

$$\underbrace{\frac{\partial}{\partial t}(\rho\phi)}_{\text{Accumulation}} + \underbrace{\nabla \cdot (\rho \vec{V} \phi)}_{\text{Advection}} = \underbrace{\nabla \cdot (\Gamma \nabla \phi)}_{\text{Diffusion}} + \underbrace{S}_{\text{Generation}}$$

- $\phi \rightarrow$  conserved quantity;
- $\Gamma \rightarrow$  diffusion coefficient;
- $\rho \rightarrow$  density;
- We are interested in solving the diffusion term first.

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- ▶ The steady-state diffusion equation is expressed as:

$$\nabla \cdot (\Gamma \nabla \phi) = 0$$

- ▶ Let's take  $\Gamma$  as the thermal conductivity of the material (can be temperature dependent), and  $\phi$  as temperature,  $T$ .
- ▶ There are two methods to solve this numerically:
  1. Finite Difference Method (FDM);
  2. Finite Volume Method (FVM).

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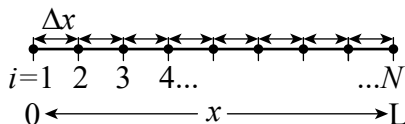
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- ▶ We first must replace the physical, continuous domain of the problem with a mesh/grid.
- ▶ For instance, in 1D, if our domain is bounded between 0 and L, we would construct a grid of  $N$  points, separated by a distance  $\Delta x$ :



- ▶ Note, for FDM, it is preferable to have constant  $\Delta x$ , otherwise, the expressions for the derivatives becomes cumbersome using Lagrange polynomials.



# 1D Diffusion Equation

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- ▶ The diffusion equation, in 1D, is expressed as:

$$\frac{\partial}{\partial x} \left( \lambda(T) \frac{\partial T}{\partial x} \right) = 0$$

- ▶ If  $\lambda=c$ :

$$\lambda \frac{\partial^2 T}{\partial x^2} = 0$$

- ▶ If  $\lambda=f(T)$  (see slide 26):

$$\lambda(T) \frac{\partial^2 T}{\partial x^2} + \frac{\partial T}{\partial x} \frac{\partial \lambda(T)}{\partial x} = 0$$

- ▶ Either of these can be solved via the FDM - need to decide on a scheme.

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# 1D Diffusion Equation $\lambda=c$ - FDM

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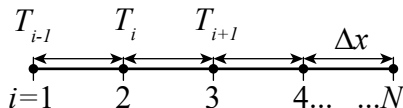
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- Consider the following:

$$\lambda \frac{\partial^2 T}{\partial x^2} = 0$$

- The second derivative can be approximated using a second order central difference scheme:

$$\frac{\partial^2 T}{\partial x^2} = \frac{T_{i+1} - 2T_i + T_{i-1}}{\Delta x^2} + O(\Delta x^2) = 0$$



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# 1D Diffusion Equation $\lambda=c$ - FDM

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- Rearranging for  $T_i$ :

$$T_i = \frac{T_{i+1} + T_{i-1}}{2}$$

- This is valid in for  $2 \leq i \leq N-1$ , where  $i=1$  and  $i=N$  are the boundary conditions.
- We see for a constant diffusion coefficient, and constant-temperature boundary conditions (Dirichlet), the steady-solution is trivial.

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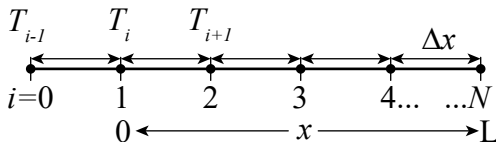
# 1D Diffusion Equation $\lambda=c$ - FDM

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- ▶ Now what happens if we have a Neumann boundary condition on the LHS?
- ▶ We can do a central difference expansion about  $i = 1$ :

$$q'' = -\lambda A \frac{\partial T}{\partial x} = -\lambda A \frac{T_2 - T_0}{2\Delta x}$$



- ▶ Solving for  $T_0$ , i.e. the point on the boundary:

$$T_0 = T_2 + \frac{2\Delta x q''}{\lambda A}$$

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# 1D Diffusion Equation - FVM

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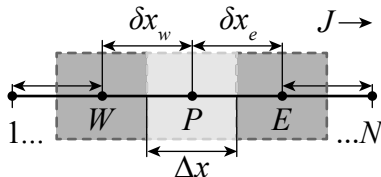
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- As opposed to the FDM, we can look at what is happening within three discrete control volumes using a stencil:



- Recall  $J$  is our flux of a conserved variable; for a no flux condition:

$$\frac{dJ}{dx} = 0$$

- We can integrate this over the C.V. centered at  $P$ , recognizing  $J_e = J_w$ .



# 1D Diffusion Equation - FVM

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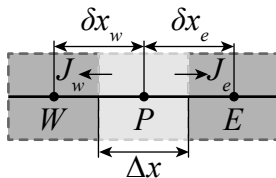
### 4.3 Worked examples: 1D Steady-state diffusion

- Integrating the diffusion term:

$$\int_{C.V.} \frac{\partial}{\partial x} \left( \Gamma \frac{\partial \phi}{\partial x} \right) = 0 \implies A_e \left( \Gamma \frac{\partial \phi}{\partial x} \right) \bigg|_e = A_w \left( \Gamma \frac{\partial \phi}{\partial x} \right) \bigg|_w$$

- Recalling from FDM, using a backward difference FD scheme:

$$\frac{\partial \phi}{\partial x} = \frac{\phi_i - \phi_{i-1}}{\Delta x}$$



- In terms of cell-center values:

$$A_e \Gamma_e \left( \frac{\phi_E - \phi_P}{\delta x_e} \right) = A_w \Gamma_w \left( \frac{\phi_P - \phi_W}{\delta x_w} \right)$$



# 1D Diffusion Equation - FVM

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- ▶ Expanding the expression for the backward difference of  $\phi$ :

$$A_e \frac{\Gamma_e \phi_E}{\delta x_e} - A_e \frac{\Gamma_e \phi_P}{\delta x_e} = A_w \frac{\Gamma_w \phi_P}{\delta x_w} - A_w \frac{\Gamma_w \phi_W}{\delta x_w}$$

- ▶ Combining like  $\phi$ :

$$\phi_P \left( A_w \frac{\Gamma_w}{\delta x_w} + A_e \frac{\Gamma_e}{\delta x_e} \right) = \phi_E \left( A_e \frac{\Gamma_e}{\delta x_e} \right) + \phi_W \left( A_w \frac{\Gamma_w}{\delta x_w} \right)$$

- ▶ We can specify coefficients to simplify the equation:

$$a_P = A_w \frac{\Gamma_w}{\delta x_w} + A_e \frac{\Gamma_e}{\delta x_e}; \quad a_W = A_w \frac{\Gamma_w}{\delta x_w}; \quad a_E = A_e \frac{\Gamma_e}{\delta x_e}$$

- ▶ Thus, the equation becomes:

$$a_P \phi_P = a_W \phi_W + a_E \phi_E = \sum a_{nb} \phi_{nb}$$

$$\text{with } a_P = a_W + a_E$$

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# Example #1

- ▶ Let us consider 1D conduction with the following:

$$L = 1 \text{ [m]}$$

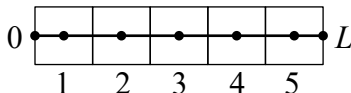
$$\Gamma = \lambda = 1 \text{ [W/m-K]}$$

$$\phi(0) = T(0) = 100 \text{ [K]}$$

$$\phi(L) = T(L) = 200 \text{ [K]}$$

$$A_e = A_w = A = 1 \text{ [m}^2\text{]}$$

- ▶ This is schematically shown as:



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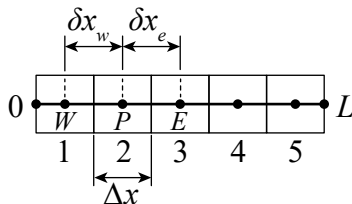
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# Example #1

- Denoting distances:



- Starting with the interior C.V.s (2, 3 and 4):

$$\text{C.V. 2 : } a_P(2)T_2 - a_E(2)T_3 - a_W(2)T_1 = 0$$

$$\text{C.V. 3 : } a_P(3)T_3 - a_E(3)T_4 - a_W(3)T_2 = 0$$

$$\text{C.V. 4 : } a_P(4)T_4 - a_E(4)T_5 - a_W(4)T_3 = 0$$

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# Example #1

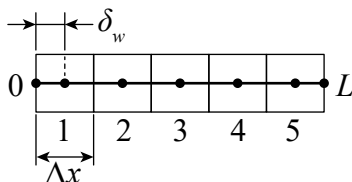
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- At C.V.1:

$$\text{C.V.1} : a_P(1)T_1 - a_E(1)T_2 - a_W(1)T_0 = 0$$

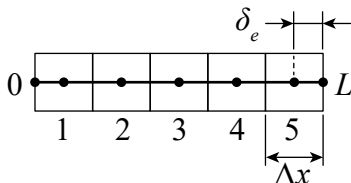
- $T_0$  is the temperature at the left boundary, but what is  $a_W(1)$ ?

$$a_W = A_w \frac{\Gamma_w}{\delta x_w} = A \frac{\lambda_w}{\delta_w} = A \frac{\lambda_w}{\left(\frac{\Delta x}{2}\right)}$$

$$\Rightarrow a_W = A \frac{2\lambda_w}{\Delta x}$$



# Example #1



- At C.V.5:

$$\text{C.V. 5} : a_P(5)T_5 - a_E(5)T_6 - a_W(5)T_4 = 0$$

- $T_6$  is the temperature at the right boundary, but what is  $a_E(5)$ ?

$$a_E = A_e \frac{\Gamma_e}{\delta x_e} = A \frac{\lambda_e}{\delta_e} = A \frac{\lambda_e}{\left(\frac{\Delta x}{2}\right)}$$

$$\Rightarrow a_E = A \frac{2\lambda_E}{\Delta x}$$

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# Example #1

- ▶ We have the following system of equations:

$$\text{C.}\forall. 1 : a_P(1)T_1 - a_E(1)T_2 - a_W(1)T_0 = 0$$

$$\text{C.}\forall. 2 : a_P(2)T_2 - a_E(2)T_3 - a_W(2)T_1 = 0$$

$$\text{C.}\forall. 3 : a_P(3)T_3 - a_E(3)T_4 - a_W(3)T_2 = 0$$

$$\text{C.}\forall. 4 : a_P(4)T_4 - a_E(4)T_5 - a_W(4)T_3 = 0$$

$$\text{C.}\forall. 5 : a_P(5)T_5 - a_E(5)T_6 - a_W(5)T_4 = 0$$

- ▶ Assemble the system of equations, in matrix form:

$$\begin{bmatrix} a_P(1) & -a_E(1) & 0 & 0 & 0 \\ -a_W(2) & a_P(2) & -a_E(2) & 0 & 0 \\ 0 & -a_W(3) & a_P(3) & -a_E(3) & 0 \\ 0 & 0 & -a_W(4) & a_P(4) & -a_E(4) \\ 0 & 0 & 0 & -a_W(5) & a_P(5) \end{bmatrix} \begin{bmatrix} T_1 \\ T_2 \\ T_3 \\ T_4 \\ T_5 \end{bmatrix} = \begin{bmatrix} a_W(1)T_0 \\ 0 \\ 0 \\ 0 \\ a_E(5)T_6 \end{bmatrix}$$

- ▶ This can be solved via inversion, fixed-point iteration, row-reduction, etc., which will be covered in Lecture 4. See “L2Ex1.m” for the code.

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# Boundary Conditions

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- ▶ Let's formulate a generalized discretization for 1D diffusion to include boundary conditions, denoted by the coefficient  $a_b$  and conserved quantity  $\phi_b$ :

$$a_P \phi_P = a_W \phi_W + a_E \phi_E + a_b \phi_b$$

- ▶ Alternatively, if there is a flux boundary condition, denoted by  $q$ :

$$a_P \phi_P = a_W \phi_W + a_E \phi_E + a_b \phi_b + q$$

- ▶ If cell face not a boundary:

$$a_b = q = 0$$

- ▶ If boundaries are at C.V., for a constant cell size:

$$a_b = A_b \frac{\Gamma_b}{\delta x_b} = A_b \frac{2\Gamma_b}{\Delta x}$$



- There are two types of boundary conditions:

1. Dirichlet:

$$\phi_b = c \text{ i.e. given}$$

$a_b \phi_b$  is known - move to RHS of eqn.

2. Neumann:

$$+(\Gamma \nabla \phi)_B = q_{b,\text{given}}$$

$J_b = q_{b,\text{given}}$  - move to RHS of eqn.

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- To summarize:

$$-a_W\phi_W + a_P\phi_P - a_E\phi_E = \underbrace{a_b\phi_b}_{\text{Dirichlet}} + \underbrace{q_{b,\text{given}}A_b}_{\text{Neumann}}$$

- where:

$$a_W = A_w \frac{\Gamma_w}{\delta x_w}, \quad a_E = A_e \frac{\Gamma_e}{\delta x_e}, \quad a_b = A_b \frac{2\Gamma_b}{\Delta x}$$

$$a_P = A_w \frac{\Gamma_w}{\delta x_w} + A_e \frac{\Gamma_e}{\delta x_e} + A_b \frac{2\Gamma_b}{\Delta x} = a_W + a_E + a_b$$

- Thus, you can make a more generalized code out of “L2Ex1.m” through the implementation of  $a_b$ .

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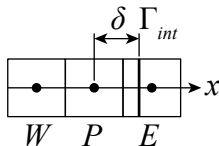
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- ▶ Lastly, how do we determine the diffusivity at the interface? One method is linear interpolation (i.e. arithmetic mean):



$$\Gamma_{int} = \delta \Gamma_E + (1 - \delta) \Gamma_P$$

- ▶ where:

$$\delta = \frac{x - x_P}{x_E - x_P} \quad \begin{aligned} x = x_P, \delta = 0 &\implies \Gamma_P \\ x = x_E, \delta = 1 &\implies \Gamma_E \end{aligned}$$

- ▶ At the midpoint:

$$\delta = 0.5 \implies \Gamma_{int} = \frac{\Gamma_E + \Gamma_P}{2}$$

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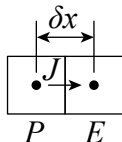
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- Now what happens when two materials exist on opposite sides of the interface?



- Let's assume  $\lambda_E=0$ , i.e. a perfect insulator. Using linear interpolation:

$$\lambda_{int} = \frac{\lambda_P + \lambda_E}{2} = 0.5\lambda_P$$

- This leads to flux entering said perfect insulator, which means linear interpolation is incorrect.

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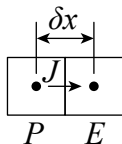
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- ▶ Let's try to formulate an interface diffusivity on the basis of flux conservation (composite slab):



$$J = -\lambda_{int} \frac{\partial T}{\partial x} = \frac{\lambda_{int}(T_E - T_P)}{\delta x_e}$$

$$\Rightarrow J = \frac{T_E - T_P}{\frac{1-\delta}{\lambda_P} + \frac{\delta}{\lambda_P}}$$

- ▶ Let's define the denominator as the effective diffusivity:

$$\lambda_{int} = \left[ \frac{1-\delta}{\lambda_P} + \frac{\delta}{\lambda_E} \right]^{-1}$$

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- ▶ Assuming the interface is equidistant from both C.V. centroids (i.e.  $\delta = 0.5$ ):

$$\lambda_{int} = \left[ \frac{0.5}{\lambda_P} + \frac{0.5}{\lambda_E} \right]^{-1}$$

$$\lambda_{int} = \frac{2\lambda_P\lambda_E}{\lambda_P + \lambda_E}$$

- ▶ Let's check for consistency:

$$\lambda_E \rightarrow 0 \text{ or } \lambda_P \rightarrow 0 \implies J = 0$$

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- ▶ Considering the other extreme case of  $\lambda_P \rightarrow \infty$ :

$$\frac{2\lambda_P\lambda_E}{\lambda_P + \lambda_E} \rightarrow \frac{2\lambda_P\lambda_E}{\lambda_P\left(1 + \frac{\lambda_E}{\lambda_P}\right)} \rightarrow \frac{2\lambda_E}{1 + \frac{\lambda_E}{\lambda_P}}$$

- ▶ This implies that the interface diffusivity tends to:

$$\lambda_{int} = 2\lambda_E$$

- ▶ This would mean that the rate of diffusion is limited by the least diffusive material.
- ▶ Note: the harmonic average always yields a value less than that determined by the arithmetic average.



# 1D Diffusion Equation $\lambda=f(T)$ - FDM

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- Consider the following

$$\lambda(T) \frac{\partial^2 T}{\partial x^2} + \frac{\partial T}{\partial x} \frac{\partial \lambda(T)}{\partial x} = 0$$

- Using a second-order central differencing scheme:

$$\lambda_i \left( \frac{T_{i+1} - 2T_i + T_{i-1}}{\Delta x^2} \right) + \left( \frac{T_{i+1} - T_{i-1}}{2\Delta x} \right) \left( \frac{\lambda_{i+1} - \lambda_{i-1}}{2\Delta x} \right) \\ \dots = 0$$

- Rearranging for  $T_i$ :

$$T_i = \frac{T_{i+1} - T_{i-1}}{2} + \frac{(T_{i+1} - T_{i-1})(\lambda_{i+1} - \lambda_{i-1})}{8\lambda_i}$$

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