To : to whom it may concern

From : Jan Mooiman

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## 1 Atmospheric chemistry

Example taken from Hundsdorfer and Verwer 2003, eq. 1.1, page 7.

We illustrate the mass action law by the following three reactions between oxygen  $O_2$ , atomic oxygen  $O_3$ , nitrogen oxide  $NO_3$ , and nitrogen dioxide  $NO_3$ :

$$NO_2 + h\nu \xrightarrow{k_1} NO + O,$$
 (1)

$$O + O_2 \xrightarrow{k_2} O_3,$$
 (2)

$$NO + O_3 \xrightarrow{k_3} O_2 + NO_2.$$
 (3)

The corresponding ODE system reads

$$\frac{\partial u_1}{\partial t} = k_1 u_3 - k_2 u_1 \tag{4}$$

$$\frac{\partial u_2}{\partial t} = k_1 u_3 - k_3 u_2 u_4 + \sigma_2 \tag{5}$$

$$\frac{\partial u_3}{\partial t} = k_3 u_2 u_4 - k_1 u_3 \tag{6}$$

$$\frac{\partial u_4}{\partial t} = k_2 u_1 - k_3 u_2 u_4 \tag{7}$$

with  $u(0) = (0.0, 2.0 \times 10^{-1}, 2.0 \times 10^{-3}, 2.0 \times 10^{-1})^T$  and  $\sigma_2 = 10^{-7}$ , and the coefficients k are defined as (the given conditions for are different from the conditions as defined in Hundsdorfer and Verwer 2003, page 8):

$$k_1 = \begin{cases} 10^{-5} \exp\left(7 \ g(t)\right) \\ 10^{-40}, & \text{during night} \end{cases}$$
 (8)

$$k_2 = 2.0 \times 10^{-2} \tag{9}$$

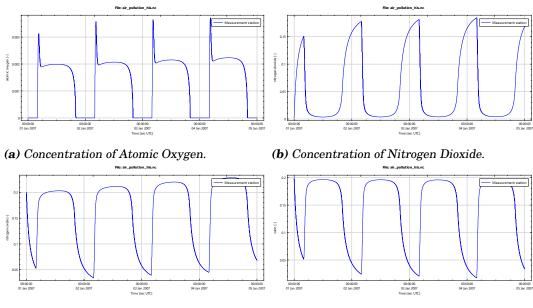
$$k_3 = 1.0 \times 10^{-3} \tag{10}$$

with

$$g(t) = \left(\sin\left(\frac{\pi}{16}(t_h - 4)\right)\right)^{0.2}, \qquad t_h = \frac{t}{3600};$$
 (11)

where  $t_h$  is the time in hours.

Some results are:



(c) Concentration of Nitrogen Oxide.

(d) Concentration of Ozon.

**Figure 1:** Result plots of the different constituents, compute with a Runge-Kutta 4 time integration with a timestep of 0.5 [second].

## 2 Numerics

Discretized

$$\frac{1}{\Delta t} \Delta u_1^{n+1,p+1} = -\frac{1}{\Delta t} (u_1^{n+1,p} - u_1^n) + k_1 (u_3^{n+\theta,p+1}) - k_2 (u_1^{n+\theta,p+1}) \tag{12}$$

$$\frac{1}{\Delta t} \Delta u_2^{n+1,p+1} = -\frac{1}{\Delta t} (u_2^{n+1,p} - u_2^n) + k_1 (u_3^{n+\theta,p+1}) - k_3 (u_2^{n+\theta,p+1}) (u_4^{n+\theta,p+1}) + \sigma_2$$

$$\frac{1}{\Delta t} \Delta u_3^{n+1,p+1} = -\frac{1}{\Delta t} (u_3^{n+1,p} - u_3^n) + k_3 (u_2^{n+\theta,p+1}) (u_4^{n+\theta,p+1}) - k_1 (u_3^{n+\theta,p+1})$$

$$\frac{1}{\Delta t} \Delta u_4^{n+1,p+1} = -\frac{1}{\Delta t} (u_4^{n+1,p} - u_4^n) + k_2 (u_1^{n+\theta,p+1}) - k_3 (u_2^{n+\theta,p+1}) (u_4^{n+\theta,p+1})$$

$$\frac{1}{\Delta t} \Delta u_4^{n+1,p+1} = -\frac{1}{\Delta t} (u_4^{n+1,p} - u_4^n) + k_2 (u_1^{n+\theta,p+1}) - k_3 (u_2^{n+\theta,p+1}) (u_4^{n+\theta,p+1})$$
(15)

Linearization of  $u^{n+\theta,p+1}$ :

$$\frac{1}{\Delta t} \Delta u_1^{n+1,p+1} = -\frac{1}{\Delta t} (u_1^{n+1,p} - u_1^n) + \tag{16}$$

$$+k_1(u_3^{n+\theta,p}+\theta\Delta u_3^{n+1,p+1})-k_2(u_1^{n+\theta,p}+\theta\Delta u_1^{n+1,p+1})$$
 (17)

$$\frac{1}{\Delta t} \Delta u_2^{n+1,p+1} = -\frac{1}{\Delta t} (u_2^{n+1,p} - u_2^n) + (18) 
+ k_1 (u_3^{n+\theta,p} + \theta \Delta u_3^{n+1,p+1}) - k_3 (u_2^{n+\theta,p} + \theta \Delta u_2^{n+1,p+1}) (u_4^{n+\theta,p} + \theta \Delta u_4^{n+1,p+1}) + \sigma_2$$
(19)

$$\frac{1}{\Delta t} \Delta u_3^{n+1,p+1} = -\frac{1}{\Delta t} (u_3^{n+1,p} - u_3^n) + (20) 
+ k_3 (u_2^{n+\theta,p} + \theta \Delta u_2^{n+1,p+1}) (u_4^{n+\theta,p} + \theta \Delta u_4^{n+1,p+1}) - k_1 (u_3^{n+\theta,p} + \theta \Delta u_3^{n+1,p+1})$$
(21)

$$\frac{1}{\Delta t} \Delta u_4^{n+1,p+1} = -\frac{1}{\Delta t} (u_4^{n+1,p} - u_4^n) + (22) 
+ k_2 (u_1^{n+\theta,p} + \theta \Delta u_1^{n+1,p+1}) - k_3 (u_2^{n+\theta,p} + \theta \Delta u_2^{n+1,p+1}) (u_4^{n+\theta,p} + \theta \Delta u_4^{n+1,p+1})$$
(23)

Rearrange tp  $\mathbf{A}x = \mathbf{b}$ 

$$\frac{1}{\Delta t} \Delta u_1^{n+1,p+1} - k_1 \theta \Delta u_3^{n+1,p+1} + k_2 \theta \Delta u_1^{n+1,p+1} = \tag{24}$$

$$= -\frac{1}{\Delta t} (u_1^{n+1,p} - u_1^n) + k_1 u_3^{n+\theta,p} - k_2 u_1^{n+\theta,p}$$
 (25)

$$\frac{1}{\Delta t} \Delta u_2^{n+1,p+1} - k_1 \theta \Delta u_3^{n+1,p+1} + k_3 \theta u_4^{n+1,p} \Delta u_2^{n+1,p+1} + k_3 \theta u_2^{n+1,p} \Delta u_4^{n+1,p+1} = 0$$

$$(26)$$

$$= -\frac{1}{\Delta t}(u_2^{n+1,p} - u_2^n) + k_1 u_3^{n+\theta,p} - k_3 u_2^{n+\theta,p} u_4^{n+\theta,p} + \sigma_2$$
 (27)

$$\frac{1}{\Delta t} \Delta u_3^{n+1,p+1} - k_3 u_2^{n+\theta,p} \theta \Delta u_4^{n+1,p+1} - k_3 u_4^{n+\theta,p} \theta \Delta u_2^{n+1,p+1} + k_1 \theta \Delta u_3^{n+1,p+1} =$$
(28)

$$= -\frac{1}{\Delta_t} (u_3^{n+1,p} - u_3^n) + k_3 u_2^{n+\theta,p} u_4^{n+\theta,p} - k_1 u_3^{n+\theta,p}$$
 (29)

$$\frac{1}{\Delta t} \Delta u_4^{n+1,p+1} - k_2 \theta \Delta u_1^{n+1,p+1} + k_3 u_2^{n+\theta,p} \theta \Delta u_4^{n+1,p+1} + k_3 u_4^{n+\theta,p} \theta \Delta u_2^{n+1,p+1} =$$
(30)

$$= -\frac{1}{\Delta t}(u_4^{n+1,p} - u_4^n) + k_2 u_1^{n+\theta,p} - k_3 u_2^{n+\theta,p} u_4^{n+\theta,p}$$
(31)

## 3 Numerical experiment

Table 1: Stability of different time integrators for the Air Pollution case.

	Time step	Euler Explicit	Runge-Kutta 4	Fully Implicit
	[s]			$\Delta$ -formulation
1	0.5	-	✓	-
2	60	✓	✓	✓
3	120	Unstable	✓	✓
4	180	-	Unstable	✓
5	240	-	-	✓
6	300	-	-	✓
7	900	-	-	$\checkmark$
8	1800	-	-	✓
9	3600	-	-	✓

## References

Hundsdorfer, W. and J. G. Verwer (2003). *Numerical solution of Time-Dependent Advection-Diffusion-Reaction Equations*. Springer.