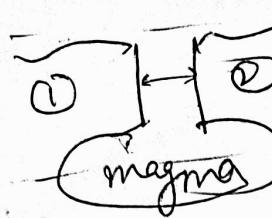


①

 $z=H \quad \text{width: } b(z,t)$  $z=0 \quad \text{velocity: } u(z,t)$ 

$$\frac{\partial b}{\partial z}$$

$$\frac{\partial b}{\partial t} + \frac{\partial (ub)}{\partial z} = 0 \rightarrow ①$$

$$u = \alpha b^2 - \beta b^2 \frac{\partial b}{\partial z} \rightarrow ②$$

BC [Dirichlet] :

$$b(0,t) = b_B \rightarrow ③, \quad b(H,t) = b_T \rightarrow ④$$

$b(z,0) = b_i(z) \rightarrow ⑤ \rightarrow \text{initial condition.}$

$$\# \alpha(z) = g \left( K f_r(z) - f_m \right) \text{ and } \beta = \frac{10}{7 \mu_m} > 0$$

$$⑥ \quad \frac{\partial b}{\partial t} + \frac{\partial}{\partial z} \left( \alpha b^3 - \beta b^3 \frac{\partial b}{\partial z} \right) = 0 \rightarrow ⑥$$

using eq ① and ② eq ⑥ is derived.

$$\frac{\partial b}{\partial t} + \frac{\partial}{\partial z} \left( \alpha b^3 - \beta b^3 \frac{\partial b}{\partial z} \right) = 0$$

$$\frac{\partial b}{\partial t} + 3\alpha b^2 \frac{\partial b}{\partial z} - 3\beta b^2 \left( \frac{\partial b}{\partial z} \right)^2 - \beta b^3 \frac{\partial^2 b}{\partial z^2} = 0 \rightarrow ⑦$$

$$b = D_0 + b' \quad [D_0 = \text{constant}, b' = \text{perturbation}]$$

$$\# \frac{\partial b'}{\partial t} + 3\alpha (D_0 + b')^2 \frac{\partial b'}{\partial z} - 3\beta (D_0 + b')^2 \left( \frac{\partial b'}{\partial z} \right)^2 - \beta (D_0 + b')^3 \frac{\partial^2 b'}{\partial z^2} = 0$$

# neglecting the higher order smaller terms.

$$(D_0 + b')^2 = D_0^2 + (b')^2 + 2D_0 b'$$

$$(D_0 + b')^3 = D_0^3 + (b')^3 + 3D_0^2 b' + 3D_0 (b')^2$$

After neglecting the higher order terms (in  $b'$ )  
(having  $\varepsilon^2$  or less contribution\*)

$$\boxed{\frac{\partial b'}{\partial t} + 3\alpha D_0^2 \frac{\partial b'}{\partial z} - \beta D_0^3 \frac{\partial^2 b'}{\partial z^2} = 0} \quad \text{Eq ⑤}$$

Eq ③ and ⑤ are nonlinear convection-diffusion eqn.

As both eq have  $\frac{\partial b'}{\partial z}$  → convection term

and  $\frac{\partial^2}{\partial z^2}$  → diffusion term and are non-linear

before linearization (or in its original form) as

shown by eq ④

(b) Forward Euler time discretization

upwind scheme  $\Rightarrow$  Convective term

2nd order central difference  $\Rightarrow$  diffusive term

# time [forward euler]  $\frac{\partial b}{\partial t} + \frac{\partial}{\partial z} \left( \alpha b^3 - \beta b^3 \frac{\partial b}{\partial z} \right) = 0$

$$\frac{\partial b}{\partial t} \approx \frac{b_j^{n+1} - b_j^n}{\Delta t}$$

# Convective term :  $\frac{\partial}{\partial z} (\alpha b^3) \rightarrow$  upwind scheme

$$\frac{3\alpha b^2 \frac{\partial b}{\partial z}}{\Delta z} \approx \frac{3\alpha b_j^n}{\Delta z} \left( \frac{b_j^{n+1} - b_j^n}{\Delta z} \right)$$

$$3\alpha b^2 \frac{\partial b}{\partial z} \approx 3\alpha (b_j^n)^2 \left( \frac{b_j^{n+1} - b_j^n}{\Delta z} \right)$$

diffusive term :- 2nd order central difference

$$-\beta \frac{\partial}{\partial z} \left( b^3 \frac{\partial b}{\partial z} \right) \rightarrow \text{diffusive term}$$

$$\left( b^3 \frac{\partial b}{\partial z} \right)_{j+1/2}^n \approx \left( b_{j+1/2}^n \right)^3 \left( \frac{b_{j+1}^n - b_j^n}{\Delta z} \right)$$

$$\left( b^3 \frac{\partial b}{\partial z} \right)_{j-1/2}^n \approx \left( b_{j-1/2}^n \right)^3 \left( \frac{b_j^n - b_{j-1}^n}{\Delta z} \right)$$

$$\frac{\partial}{\partial z} \left( b^3 \frac{\partial b}{\partial z} \right) \approx \frac{\left( b^3 \frac{\partial b}{\partial z} \right)_{j+1/2}^n - \left( b^3 \frac{\partial b}{\partial z} \right)_{j-1/2}^n}{\Delta z}$$

$$\therefore -\beta \frac{\partial}{\partial z} \left( b^3 \frac{\partial b}{\partial z} \right) \approx \left( b_{j+1/2}^n \right)^3 \left[ \frac{b_{j+1}^n - b_j^n}{(\Delta z)^2} \right] - \left( b_{j-1/2}^n \right)^3 \left[ \frac{b_j^n - b_{j-1}^n}{(\Delta z)^2} \right]$$

final eqn :-

$$\frac{b_{j+1}^n - b_j^n}{\Delta z} + 3\alpha (b_j^n)^2 \left( \frac{b_j^n - b_{j-1}^n}{\Delta z} \right)$$

$$\frac{-\beta}{(\Delta z)^2} \left[ \left( b_{j+1/2}^n \right)^3 (b_{j+1}^n - b_j^n) - \left( b_{j-1/2}^n \right)^3 (b_j^n - b_{j-1}^n) \right] = 0$$

$$b_{j+1}^n \left( b_{j+1/2}^n \right)^3 - b_j^n \left[ \left( b_{j+1/2}^n \right)^3 + \left( b_{j-1/2}^n \right)^3 \right] + b_{j-1}^n \left( b_{j-1/2}^n \right)^3$$

$$\left\{ \begin{array}{l} \left( b_{j+1/2}^n \right)^3 \approx \frac{\left( b_{j+1}^n \right)^3 + \left( b_j^n \right)^3}{2} \\ \left( b_{j-1/2}^n \right)^3 \approx \frac{\left( b_j^n \right)^3 + \left( b_{j-1}^n \right)^3}{2} \end{array} \right. \quad \rightarrow (6)$$

discretization of linearized eqn

$$\frac{\partial b'}{\partial t} + 3\alpha D_0^2 \frac{\partial b'}{\partial z} - \beta D_0^3 \frac{\partial^2 b'}{\partial z^2} = 0$$

$$\frac{b_j^{n+1} - b_j^n}{\Delta t} + 3\alpha D_0^2 \left( \frac{b_j^n - b_{j-1}^n}{\Delta z} \right) - \beta D_0^3 \left( \frac{b_{j+1}^n - 2b_j^n + b_{j-1}^n}{(\Delta z)^2} \right) \geq 0$$

check (1) is the linearized version of (6)

Convective term

$$3\alpha (b_j^n)^2 \left( \frac{b_j^n - b_{j-1}^n}{\Delta z} \right)$$

$$b_j^n = D_0 + b_j^0$$

neglecting the non-linear terms

$$3\alpha (D_0 + b_j^n)^2 \left[ \frac{D_0 + b_j^n - D_0 - b_{j-1}^n}{\Delta z} \right] = 3\alpha D_0^2 \left( \frac{b_j^n - b_{j-1}^n}{\Delta z} \right)$$

same as in eq (7)

diffusive term:

$$\frac{-\beta}{(\Delta z)^2} \left\{ b_{j+1}^n \left[ \frac{(b_{j+1}^n)^3 + (b_j^n)^3}{2} \right] - b_j^n \left[ \frac{(b_{j+1}^n)^3 + (b_{j-1}^n)^3}{2} \right] + b_{j-1}^n \left[ \frac{(b_j^n)^3 + (b_{j-1}^n)^3}{2} \right] \right\}$$

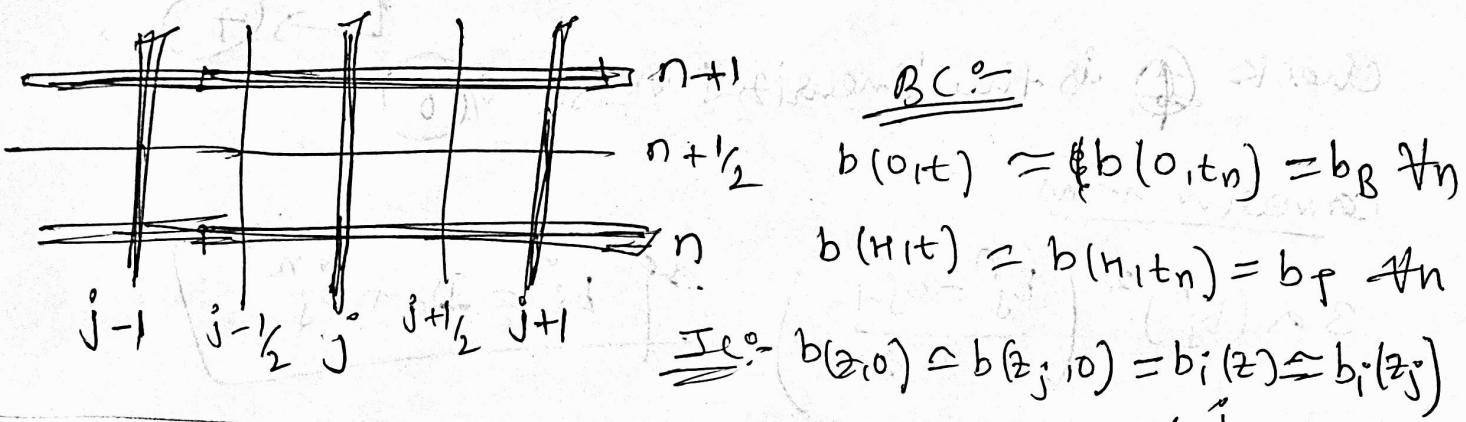
$$\Rightarrow \frac{-\beta}{2(\Delta z)^2} \left\{ (b_j^n)^3 \left[ b_{j+1}^n - 2b_j^n + b_{j-1}^n \right] + (b_{j+1}^n)^3 \left[ b_{j+1}^n - b_j^n \right] - (b_{j-1}^n)^3 \left[ b_j^n - b_{j-1}^n \right] \right\}$$

Substituting  $b_j^n = D_0 + b_j^0$  and neglecting non-linear terms,  $(b_j^n)^3 = D_0^3 = (b_{j+1}^n)^3 = (b_{j-1}^n)^3$

$$\Rightarrow \frac{-\beta D_0^3}{(\Delta z)^2} \left[ b_{j+1}^{n+1} - 2b_j^n + b_{j-1}^n + b_{j+1}^n - b_j^n - b_j^n + b_{j-1}^n \right]$$

$$\Rightarrow \boxed{\frac{-\beta D_0^3}{(\Delta z)^2} \left[ b_{j+1}^{n+1} - 2b_j^n + b_{j-1}^n \right]}$$

↳ same as Eq (2)



### C Fourier Analysis

①  $\alpha=0, \beta \neq 0$  → Pure diffusion.

$$\frac{b_j^{n+1} - b_j^n}{\Delta t} - \frac{\beta D_0^3}{(\Delta z)^2} \left( b_{j+1}^n - 2b_j^n + b_{j-1}^n \right) = 0$$

$$b_j^n = d_k^n \exp(i k j \Delta x)$$

$$\frac{\beta D_0^3 \Delta t}{(\Delta z)^2} = \mu$$

$$b_j^{n+1} = b_j^n + \mu (b_{j+1}^n - 2b_j^n + b_{j-1}^n)$$

$$d_k^{n+1} \exp(i k j \Delta x) = d_k^n \exp(i k j \Delta x) + \mu \left[ \begin{array}{l} d_k^n \exp(i k (j+1) \Delta x) \\ -2 d_k^n \exp(i k j \Delta x) \\ + d_k^n \exp(i k (j-1) \Delta x) \end{array} \right]$$

$$d_k = 1 + \mu \left[ \exp(i k \Delta x) - 2 + \exp(-i k \Delta x) \right]$$

$$d_k = 1 + \mu [2 \cos(k \Delta x) - 2] \quad \cos 2x = 1 - 2 \sin^2 x$$

$$2 \cos 2x - 2 = -4 \sin^2 x$$

$$d_k = 1 + \mu \left[ -4 \sin^2 \left( \frac{k \Delta x}{2} \right) \right]$$

$$d_k = \sqrt{1 - 4\mu \sin^2\left(\frac{k\Delta x}{2}\right)}$$

$\sin^2 \theta \rightarrow$  always  $\leq 1$

$$d_{k\min} = 1 - 4\mu$$

$$d_{k\max} = 1$$

stability:  $-1 \leq d \leq 1$

$$\therefore 1 - 4\mu \geq -1 \rightarrow 4\mu \leq 2 \Rightarrow \mu \leq \frac{1}{2}$$

$$\mu = \frac{\beta D_0^3 \Delta t}{(\Delta z)^2} \leq \frac{1}{2} \Rightarrow \Delta t \leq \frac{\Delta z^2}{2\beta D_0^3}$$

②  $\alpha \neq 0, \beta = 0 \Rightarrow$  Pure conduction (convection)

$$\frac{b_j^{n+1} - b_j^n}{\Delta t} + 3\alpha D_0^2 \left( \frac{b_j^n - b_{j-1}^n}{\Delta z} \right) = 0$$

$$b_j^n = d_k^n \exp(i k j \Delta x)$$

$$3\alpha D_0^2 \frac{\Delta t}{\Delta z} = \alpha$$

$$b_j^{n+1} - b_j^n + \left( \frac{3\alpha D_0^2 \Delta t}{\Delta z} \right) (b_j^n - b_{j-1}^n) = 0$$

$$b_j^{n+1} - b_j^n + \alpha_2 (b_j^n - b_{j-1}^n) = 0$$

$$d_k^{n+1} \exp(i k j \Delta x) = d_k^n \exp(i k j \Delta x) - \alpha_2 (d_k^n \exp(i k j \Delta x) - d_k^{n-1} \exp(i k (j-1) \Delta x))$$

$$d_k = 1 - \alpha_2 (1 - \exp(-i k \Delta x))$$

$$d_k = 1 - \alpha_2 (1 - \cos(k \Delta x) + i \sin(k \Delta x))$$

$$\text{magnitude of } d_k \Rightarrow |d_k|^2 = [1 - \alpha_2 (1 - \cos(k \Delta x))]^2 + [\alpha_2 \sin(k \Delta x)]^2$$

$$\Rightarrow 1 - 2\alpha_2 (1 - \cos(k \Delta x)) + \alpha_2^2 (1 - \cos(k \Delta x))^2 + \alpha_2^2 \sin^2(k \Delta x)$$

$$1 - 2\alpha_2 + 2\alpha_2 \cos(k \Delta x) + \alpha_2^2 - 2\alpha_2^2 \cos(k \Delta x) + \alpha_2^2$$

$$\Rightarrow 1 - 2\mu_2 + 2\mu_2 \cos(k\Delta x) + 2\mu_2^2 - 2\mu_2^2 \cos(k\Delta x)$$

$$\Rightarrow |\lambda_k|^2 = 1 - 2\mu_2 (1 - \cos(k\Delta x)) + 2\mu_2^2 (1 - \cos(k\Delta x))$$

a)  $\cos(k\Delta x) = -1 \rightarrow |\lambda_k|_{\max}^2 \rightarrow \text{maximum}$

$$|\lambda_k|_{\max}^2 = 1 - 4\mu_2 - 4\mu_2^2 = (1 - 2\mu_2)^2$$

Stability

$$|1 - 2\mu_2| \leq 1$$

~~$$0 < \mu_2 < 1$$~~

$$\mu_2 = \frac{3\alpha D_0^2 \Delta t}{D_2}$$

$$\frac{3\alpha D_0^2 \Delta t}{D_2} \leq 1 \rightarrow \Delta t \leq \frac{\Delta z}{32 D_0^2}$$



(d) Maximum principle  $\rightarrow$  stable time step for discretization

$$\frac{b_j^{n+1} - b_j^n}{\Delta t} + 3\alpha D_0^2 \frac{b_j^n - b_{j-1}^n}{\Delta z} - \frac{\beta D_0^3}{(\Delta z)^2} (b_{j+1}^{n+1} - 2b_j^{n+1} + b_{j-1}^{n+1}) = 0$$

$$b_j^{n+1} = \left( 1 - 3\alpha D_0^2 \frac{\Delta t}{\Delta z} - 2\beta D_0^3 \frac{\Delta t}{\Delta z^2} \right) b_j^n + \underbrace{\beta D_0^3 \frac{\Delta t}{\Delta z^2} (b_{j+1}^{n+1} + \underbrace{\left( 3\alpha D_0^2 \frac{\Delta t}{\Delta z} + \beta D_0^3 \frac{\Delta t}{\Delta z^2} \right) b_{j-1}^n}_{(b)})}$$

if  $\alpha, \beta, \Delta t$  and  $\Delta z > 0 \quad \therefore a \& b \text{ are } +ve$

$$\therefore 1 - 3\alpha D_0^2 \frac{\Delta t}{\Delta z} - 2\beta D_0^3 \frac{\Delta t}{\Delta z^2} > 0$$

$$\frac{\Delta t (3\alpha D_0^2 \Delta z + 2\beta D_0^3)}{(\Delta z)^2} < 1 \rightarrow \Delta t < \frac{(\Delta z)^2}{2\beta D_0^3 + 3\alpha D_0^2 \Delta z}$$

for maximum principle

$$\textcircled{e} \quad \frac{b_j^{n+1} - b_j^n}{\Delta t} + \frac{3\alpha \frac{\partial t}{\partial z}}{\Delta z} (b_j^n - b_{j-1}^n) - \frac{\beta}{2(\Delta z)^2} \left[ \begin{matrix} [(b_j^n)^3 + (b_{j+1}^n)^3] [b_{j+1}^n - b_j^n] \\ - [(b_{j-1}^n)^3 + (b_j^n)^3] [b_j^n - b_{j-1}^n] \end{matrix} \right] = 0$$

$$b_j^{n+1} = \left\{ b_j^n - \frac{3\alpha \frac{\partial t}{\partial z}}{\Delta z} (b_j^n)^3 + \frac{3\alpha \frac{\partial t}{\partial z}}{\Delta z} (b_j^n)^2 (b_{j-1}^n) + \frac{\beta \Delta t}{2(\Delta z)^2} \left[ \begin{matrix} (b_j^n)^3 b_{j+1}^n - 2(b_j^n)^4 + (b_{j+1}^n)^4 \\ - b_j^n (b_{j+1}^n)^3 - (b_{j-1}^n)^3 b_j^n + (b_{j-1}^n)^4 \\ + (b_j^n)^3 b_{j-1}^n \end{matrix} \right] \right\}$$

$$b_j^{n+1} = \left[ 1 - \frac{3\alpha \frac{\partial t}{\partial z}}{\Delta z} (b_j^n)^2 - \frac{\beta \Delta t \alpha (\Delta z)^3}{2(\Delta z)^2} \right] b_j^n + b_{j-1}^n \left[ \frac{3\alpha \frac{\partial t}{\partial z}}{\Delta z} (b_j^n)^2 + \frac{\beta \Delta t}{(\Delta z)^2 2} \left( (b_{j-1}^n)^3 + (b_j^n)^3 - b_j^n (b_{j-1}^n)^2 \right) \right] + b_{j+1}^n \left[ \frac{\beta \Delta t}{2(\Delta z)^2} \left( (b_j^n)^3 + (b_{j+1}^n)^3 - b_j^n (b_{j+1}^n)^2 \right) \right]$$

$\alpha > 0, \beta > 0, b_j > 0$  for maximum principle.

We are taking terms that might give negative influence.

$$\therefore 1 - \frac{3\alpha \frac{\partial t}{\partial z} (b_j^n)^2}{\Delta z} - \frac{\beta \Delta t}{2(\Delta z)^2} \left[ (b_j^n)^3 + (b_{j-1}^n)^3 + (b_{j+1}^n)^3 \right] > 0$$

$$\Delta t \left[ \frac{3\alpha \frac{\partial t}{\partial z} (b_j^n)^2}{3\alpha \frac{\partial t}{\partial z} (b_j^n)^2} - \frac{\beta}{2} \left[ (b_j^n)^3 + (b_{j-1}^n)^3 + (b_{j+1}^n)^3 \right] \right] < \frac{(\Delta z)^2}{3\alpha \frac{\partial t}{\partial z} (b_j^n)^2 + \frac{1}{2} \left[ (b_j^n)^3 + (b_{j-1}^n)^3 + (b_{j+1}^n)^3 \right]}$$

(P) 2nd order spatial discretization

of convective term

$$b(t_n, z_j + \Delta z) = b_j + \Delta z \frac{\partial}{\partial z} b_j^n + \frac{(\Delta z)^2}{2} \frac{\partial^2}{\partial z^2} b_j^n + O(z^3)$$

$$b(t_n, z - \Delta z) = b_j - \Delta z \frac{\partial}{\partial z} b_j^n + \frac{(\Delta z)^2}{2} \frac{\partial^2}{\partial z^2} b_j^n - O(z^3)$$

$$\frac{\partial b_j}{\partial z} = b_{j+1}^n - b_{j-1}^n = \frac{2 \Delta z \partial b_j}{\Delta z}$$

$$\frac{\partial b_j}{\partial z} = \frac{b_{j+1}^n - b_{j-1}^n}{2(\Delta z)}$$

∴ eq<sup>n</sup> becomes:

$$\frac{b_j^{n+1} - b_j^n}{\Delta t} + \frac{3\alpha(b_j^n)^2}{2\Delta z} (b_{j+1}^n - b_{j-1}^n)$$

$$\frac{-\beta}{2(\Delta z)^2} \left[ b_{j+1}^n \left[ (b_{j+1}^n)^3 + (b_j^n)^3 \right] - b_j^n \left[ (b_{j+1}^n)^3 + (b_{j-1}^n)^3 \right] + b_{j-1}^n \left[ (b_j^n)^3 + (b_{j-1}^n)^3 \right] \right]$$

$$\Rightarrow b_j^{n+1} = b_j^n - \frac{3\alpha \Delta t (b_j^n)^2 (b_{j+1}^n)}{2\Delta z} + \frac{3\alpha (b_j^n)^2}{2\Delta z} b_{j-1}^n$$

$$+ \frac{\beta \Delta t}{2(\Delta z)^2} \left[ b_{j+1}^n \left[ (b_{j+1}^n)^3 + (b_j^n)^3 \right] - b_j^n \left[ (b_{j+1}^n)^3 + (b_{j-1}^n)^3 \right] + b_{j-1}^n \left[ (b_j^n)^3 + (b_{j-1}^n)^3 \right] \right]$$

for  $b_j > 0$  and for maximum principle, considering negative terms

$$1 - \frac{3\alpha \Delta t}{2(\Delta z)} (b_j^n)(b_{j+1}^n) - \frac{\beta \Delta t}{2(\Delta z)^2} \left[ (b_{j+1}^n)^3 + (b_{j-1}^n)^3 \right] > 0$$

$$\Delta t < \frac{2(\Delta z)^2}{3\alpha \Delta z (b_j^n)(b_{j+1}^n) + \beta [b_{j+1}^{n-1}]^3 + [b_{j-1}^{n-1}]^3}$$

(2) steady state solution of

$$0 = \frac{\partial b}{\partial t} + \frac{\partial}{\partial z} \left( \alpha b^3 - \beta b^3 \frac{\partial b}{\partial z} \right)$$

steady state  $\therefore \frac{\partial}{\partial z} \left( \alpha b^3 - \beta b^3 \frac{\partial b}{\partial z} \right) = 0$

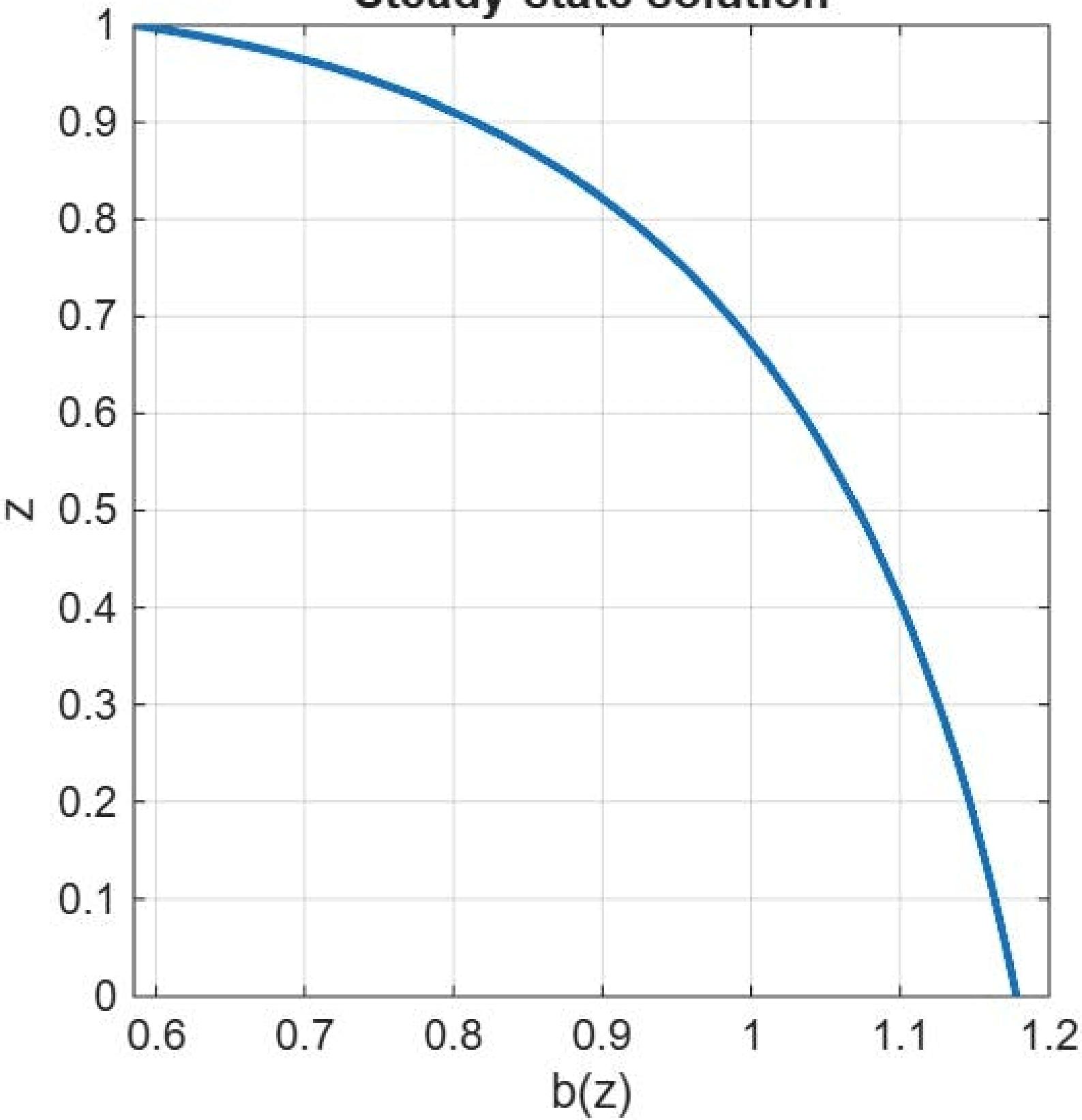
$$\alpha b^3 - \beta b^3 \frac{\partial b}{\partial z} = Q$$

$$\therefore \beta b^3 \frac{\partial b}{\partial z} = \alpha b^3 - Q, \quad \frac{\partial b}{\partial z} = \frac{b_{j+1}^n - b_j^n}{\Delta z}$$

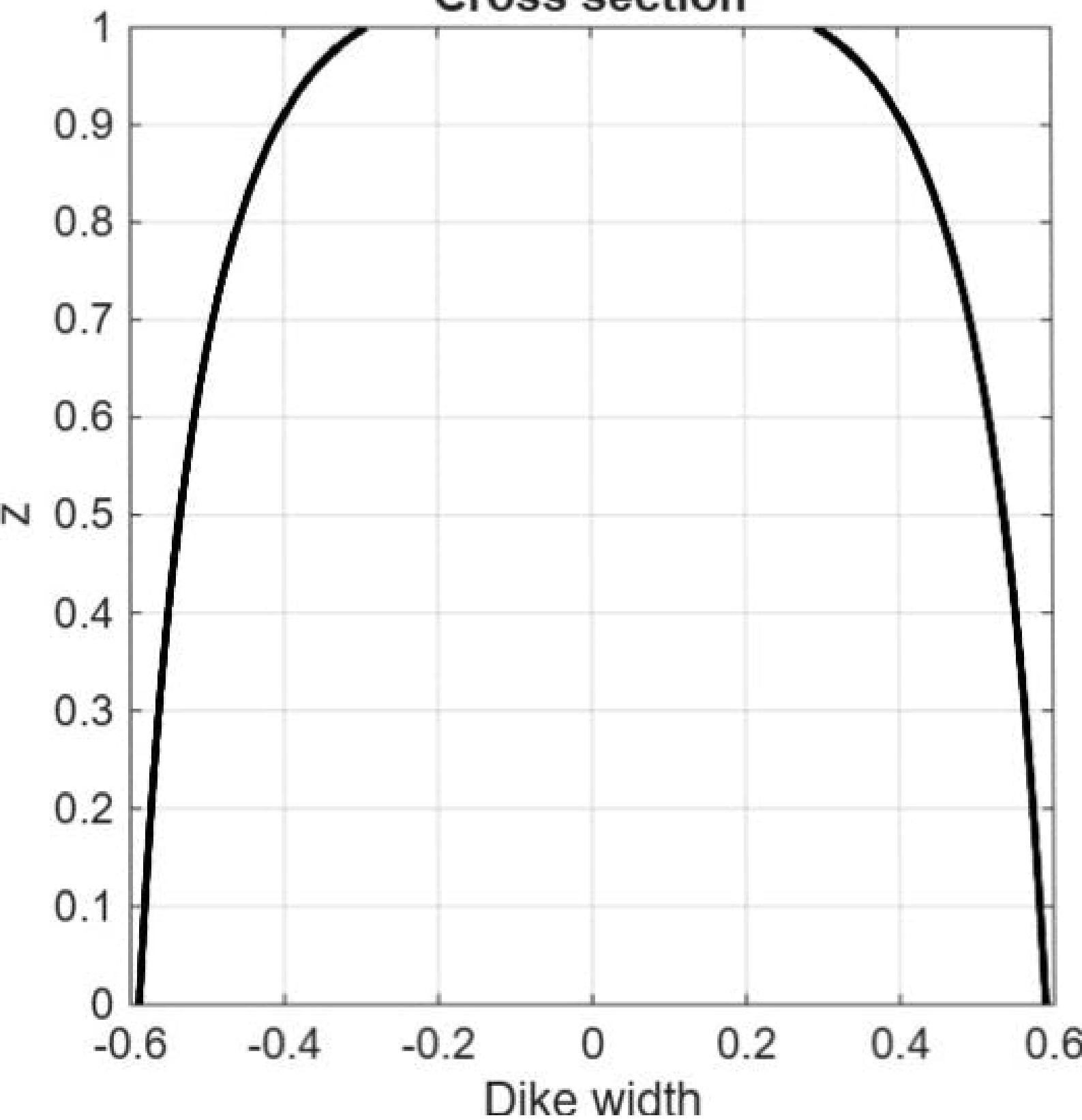
$$\frac{b_{j+1}^n - b_j^n}{\Delta z} = \frac{\alpha b^3}{\beta b^3} - \frac{Q}{\beta b^3}$$

$$b_{j+1}^n = \frac{\alpha}{\beta} \Delta z - \frac{Q \Delta z}{\beta b^3} + b_j^n$$

## Steady-state solution



## Cross section



(b) nonlinear convection-diffusion eq<sup>n,0</sup>

$$t = 0.05, 0.1, 0.2, 0.5, 1, 2$$

grid points  $\Rightarrow (1, 21, 4)$

$$\frac{\partial b}{\partial t} + \frac{\partial}{\partial z} \left( \alpha b^3 - \beta b^3 \frac{\partial b}{\partial z} \right) = 0$$

$$b_j^0 = b_T \approx 0.585373798$$

I'm using  $\Delta t = 1e-5$

\* Solution goes to  $\infty$  for  $1e-3$  for grid point 4!

stable time step for discretization should be

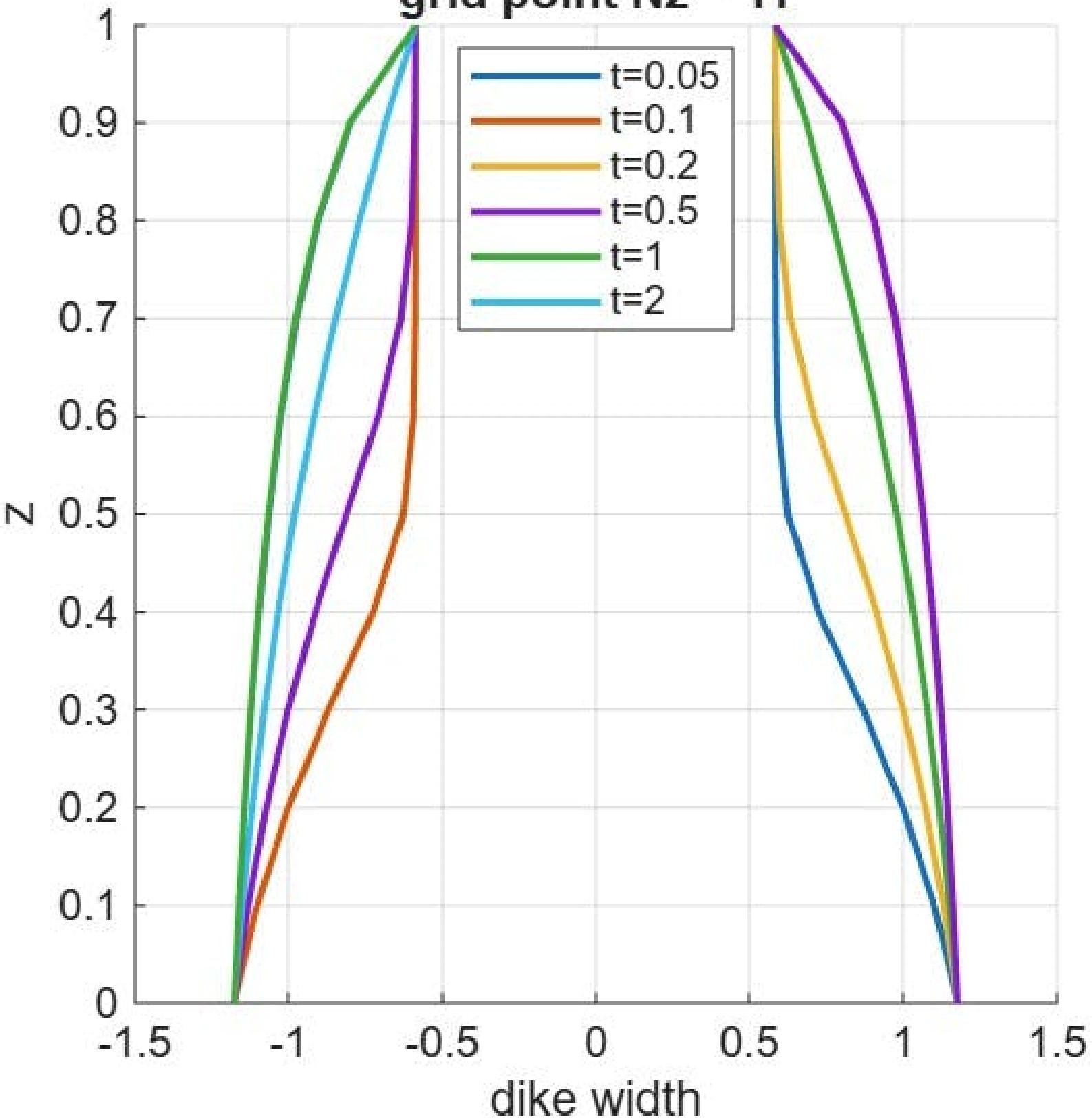
$$\Delta t < \frac{(\Delta z)^2}{3\alpha(\Delta z)(b_j^n)^2 - \frac{\beta}{2} \left( 2(b_j^n)^3 + (b_{j-1}^n)^3 + (b_{j+1}^n)^3 \right)}$$

or

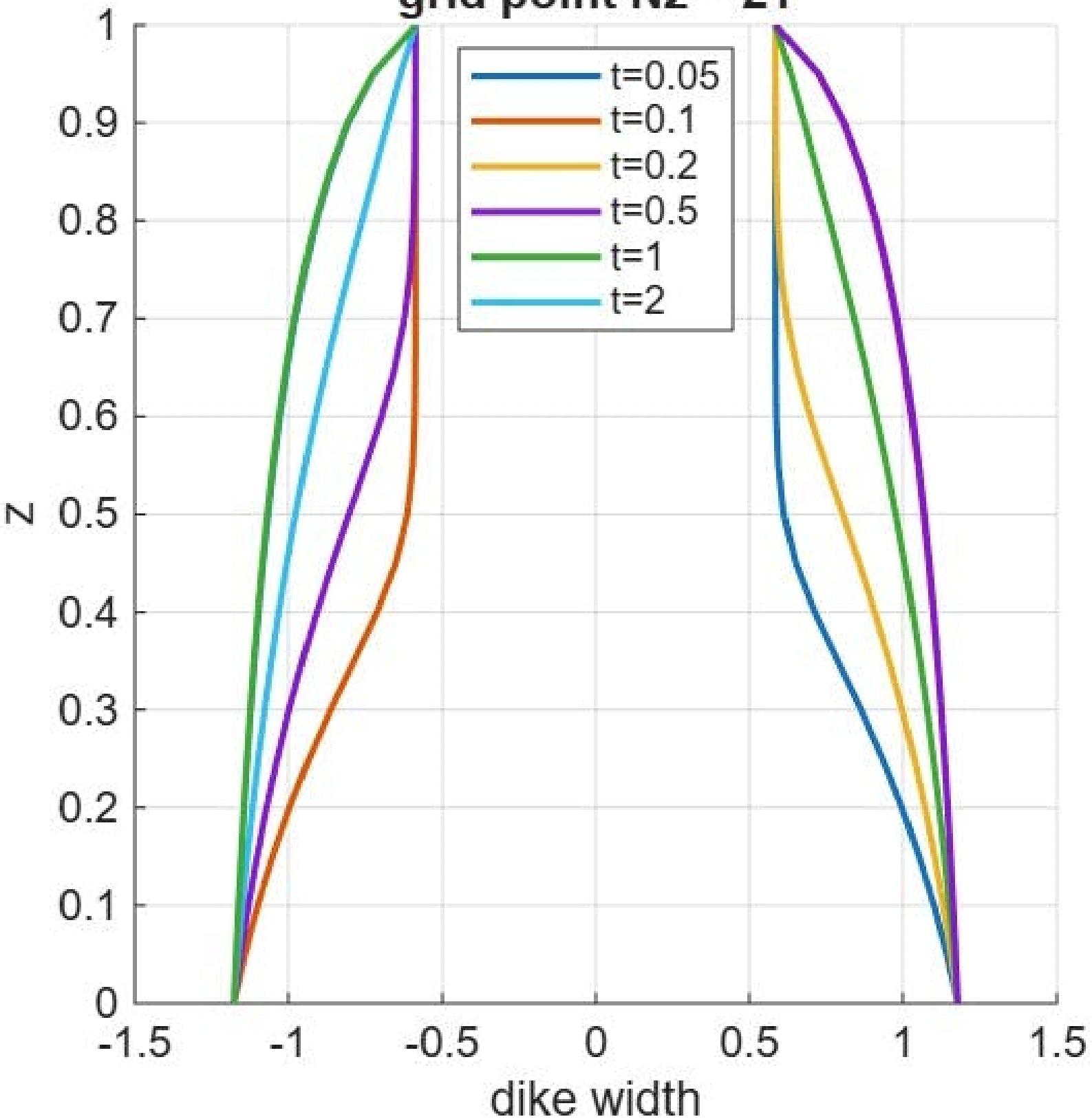
$$\Delta t < \frac{(\Delta z)^2}{2\beta D_0^2 + 3\alpha D_0^2 \Delta z}$$

to avoid this I'm going with  $1e-5$

**grid point Nz = 11**



**grid point Nz = 21**



**grid point Nz = 41**

