## Crank-Nicolson scheme for 1D diffusive transport

## October 30, 2024

Assuming zero-flux boundary conditions, variable diffusivity and variable area over depth, we start with the one-dimensional diffusion equation:

$$\frac{\partial T}{\partial t} = \frac{1}{A} \frac{\partial}{\partial z} (K(z)A(z) \frac{\partial T}{\partial z}) \tag{1}$$

Expanding this we get:

$$\frac{\partial T}{\partial t} = \frac{1}{A} \left( \frac{\partial K}{\partial z} A(z) \frac{\partial T}{\partial z} + K(z) \frac{\partial A}{\partial z} \frac{\partial T}{\partial z} + K(z) A(z) \frac{\partial T}{\partial z} \right) \tag{2}$$

We discretise the expanded form using central second-order finite differences for both the first and second derivaties, as well as implicit midpoint method in time to derive:

$$\frac{T_{n}^{i+1} - T_{n}^{i}}{\Delta t} = \frac{1}{2} \frac{1}{A} \left( \frac{K_{n+1} - K_{n-1}}{2\Delta z} A_{n} \frac{T_{n+1}^{i+1} - T_{n-1}^{i+1}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{i+1}^{i+1} - T_{n-1}^{n+1}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{i+1}^{i+1} - T_{n-1}^{i+1}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n+1}^{i} - T_{n-1}^{i}}{2\Delta z} + K_{n} \frac{A_{n+1} - A_{n-1}}{2\Delta z} \frac{T_{n}^{i} - T_{n}^{i}}{2\Delta z} \frac{T_{n}^{i} - T_{n}^{i}}{$$

We can set  $\alpha = \frac{\Delta t}{2A_n\Delta z^2}$ ,  $K'_n = K_{n+1} - K_{n-1}$ , and  $A'_n = A_{n+1} - A_{n-1}$  to get a tridiagonal system of equations:

$$T_{n-1}^{i+1}\left(\frac{\alpha K_n' A_n}{4} + \frac{\alpha K_n A_n'}{4} - \alpha K_n A_n\right) + T_n^{i+1}\left(1 + 2\alpha K_n A_n\right) + T_{n+1}^{i+1}\left(-\frac{\alpha K_n' A_n}{4} - \frac{\alpha K_n A_n'}{4} - \alpha K_n A_n\right) = T_{n-1}^{i}\left(-\frac{\alpha K_n' A_n}{4} - \frac{\alpha K_n A_n'}{4} + \alpha K_n A_n\right) + T_n^{i}\left(1 - 2\alpha K_n A_n\right) + T_{n+1}^{i}\left(\frac{\alpha K_n' A_n}{4} + \frac{\alpha K_n A_n'}{4} + \alpha K_n A_n\right)$$

$$(4)$$

We can set up the tridiagonal matrix using  $a = \frac{\alpha K_n' A_n}{4} + \frac{\alpha K_n A_n'}{4} - \alpha K_n A_n$ ,  $b = 1 + 2\alpha K_n A_n$ , and  $c = -\frac{\alpha K_n' A_n}{4} - \frac{\alpha K_n A_n'}{4} - \alpha K_n A_n$  (here exemplary shown for a 4x4 problem):

$$\begin{pmatrix}
1 & 0 & 0 & 0 \\
a_2 & b_2 & c_2 & 0 \\
0 & a_3 & b_3 & c_3 \\
0 & 0 & 0 & 1
\end{pmatrix}
\begin{pmatrix}
T_1^{i+1} \\
T_2^{i+1} \\
T_3^{i+1} \\
T_4^{i+1}
\end{pmatrix} = \begin{pmatrix}
T_1^i \\
-a_2 T_1^i + T_2^i (1 - 2\alpha_2 K_2 A_2) - c T_3^i \\
-a_2 T_2^i + T_3^i (1 - 2\alpha_2 K_2 A_2) - c T_4^i \\
T_4^i
\end{pmatrix} (5)$$

where the first and last equations are just boundary conditions that are equal to the simulated temperatures at both ends.

We also need to treat the boundaries for  $A'_n$  as well as  $K'_n$  at 1 and N (surface and bottom, respectively) as

$$A_1' = 2(A_2 - A_1) (6)$$

and

$$A_N' = 2(A_N - A_{N-1}) (7)$$

(and similarly for K').