

Contents

I	Problem statement	1
1	Unit Comparison	2
2	nonlinearities in flow resistance	2
II	Newton Raphson method for Nonlinear Equations	3
3	one equation example of Newton Raphson	4
4	Newton Raphson for multiple equations	5
III	Matrices	7
IV	Matrices	8

Part I

Problem statement

Pipe networks can be analogous to Electrical Circuits. Therefore, it can be tempting to use electrical flow solvers for pipe networks.

1 Unit Comparison

Voltage is energy per unit charge unit wise. $\frac{J}{C}$ Joules per coulomb.

Whereas Pressure can be thought of as Energy per unit volume. $\frac{J}{m^3}$ Joules per meter cubed. That would be the unit of pascals.

$$\begin{aligned}(workDone) \text{ Joules} &= (pressure) \text{ Pa} * (volume) \text{ m}^3 \\ (pressure) \text{ Pa} &= \frac{(workDone) \text{ Joules}}{(volume) \text{ m}^3}\end{aligned}$$

Compare this to voltage:

$$(voltage) \text{ Volts} = \frac{(workDone) \text{ Joules}}{(Charge) \text{ Coulomb}}$$

Likewise for volumetric flowrate, this is

$$(flowrate) \text{ m}^3/s = \frac{(vol) \text{ m}^3}{(time) \text{ s}}$$

And for current,

$$(current) \text{ C/s} = \frac{(Charge) \text{ Coulomb}}{(time) \text{ s}}$$

2 nonlinearities in flow resistance

However, the components exhibiting flow resistance often do not obey Ohm's law.

$$\begin{aligned}electrical \text{ resistance } (\Omega) &= \frac{V \text{ (Volts)}}{I \text{ (Ampere)}} \\ flow \text{ resistance} &= \frac{\Delta P \text{ (Pa)}}{\dot{V} \text{ (m}^3\text{)}}$$

For ohm's law, the ratio V/I reduces to a constant, but flow resistance often reduces to some expression.

If we were to use Fanning friction factor for pipe (cite perry's handbook)

$$f = \frac{\Delta P}{\left(\frac{4L}{D}\right) \frac{1}{2}\rho u^2}$$

$$\Delta P = f\left(\frac{4L}{D}\right) \frac{1}{2}\rho u^2$$

In Perry's chemical engineering handbook, the formula used for fanning's friction factor by Churchill is:

$$f = 2 \left[\left(\frac{8}{Re} \right)^{12} + \left(\frac{1}{A+B} \right)^{3/2} \right]^{1/12}$$

Where:

$$A = \left[2.457 \ln \frac{1}{\left(\frac{1}{(7/Re)^{0.9}} + 0.27 \frac{\epsilon}{D} \right)} \right] ; B = \left(\frac{37530}{Re} \right)^{16}$$

$$Re = \frac{ux}{\nu} = \frac{\dot{V}x}{A_{XS}\nu}$$

Where A_{XS} represents cross sectional area. We can see that this is strongly non linear with respect to volumetric flowrate. abcde

Part II

Newton Raphson method for Nonlinear Equations

3 one equation example of Newton Raphson

We want to solve if we have some equation $y=f(x)$

$$f(x) = 0$$

We are going to make use of derivatives to help us get there:

We do a first order Taylor series approximation of derivatives

$$\frac{df(x)}{dx} = \frac{f(x + \Delta x) - f(x)}{\Delta x}$$

we want to make it such that:

$$f(x + \Delta x) \approx 0$$

So we have this:

$$f(x) \gg f(x + \Delta x)$$

$$\frac{df(x)}{dx} = \frac{-f(x)}{\Delta x}$$

$$\frac{df(x)}{dx} = \frac{-f(x)}{\Delta x}$$

Solve for Δx :

$$\Delta x = \frac{-f(x)}{\frac{df(x)}{dx}}$$

Once we solve for Δx , we can update:

$$f(x_{i+1}) = f(x + \Delta x)$$

and repeat the method after we solve for $f(x_{i+1})$

4 Newton Raphson for multiple equations

$$f_1(x_1, x_2, x_3) = 0$$

$$f_2(x_1, x_2, x_3) = 0$$

$$f_3(x_1, x_2, x_3) = 0$$

We need derivatives as well if we want to solve above system of eqns:

$$df_1 = f_1(x_1 + \Delta x_1, x_2 + \Delta x_2, x_3 + \Delta x_3) - f_1(x_1, x_2, x_3)$$

Let's expand the LHS:

$$df_1 = \frac{\partial f_1}{\partial x_1} \Delta x_1 + \frac{\partial f_1}{\partial x_2} \Delta x_2 + \frac{\partial f_1}{\partial x_3} \Delta x_3$$

$$\frac{\partial f_1}{\partial x_1} \Delta x_1 + \frac{\partial f_1}{\partial x_2} \Delta x_2 + \frac{\partial f_1}{\partial x_3} \Delta x_3 = f_1(x_1 + \Delta x_1, x_2 + \Delta x_2, x_3 + \Delta x_3) - f_1(x_1, x_2, x_3)$$

We need to do this for f_2 and f_3 as well:

$$\frac{\partial f_2}{\partial x_1} \Delta x_1 + \frac{\partial f_2}{\partial x_2} \Delta x_2 + \frac{\partial f_2}{\partial x_3} \Delta x_3 = f_2(x_1 + \Delta x_1, x_2 + \Delta x_2, x_3 + \Delta x_3) - f_2(x_1, x_2, x_3)$$

$$\frac{\partial f_3}{\partial x_1}\Delta x_1 + \frac{\partial f_3}{\partial x_2}\Delta x_2 + \frac{\partial f_3}{\partial x_3}\Delta x_3 = f_3(x_1 + \Delta x_1, x_2 + \Delta x_2, x_3 + \Delta x_3) - f_3(x_1, x_2, x_3)$$

Let's write this in matrix form

$$\begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \frac{\partial f_1}{\partial x_3} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \frac{\partial f_2}{\partial x_3} \\ \frac{\partial f_3}{\partial x_1} & \frac{\partial f_3}{\partial x_2} & \frac{\partial f_3}{\partial x_3} \end{bmatrix} \begin{bmatrix} \Delta x_1 \\ \Delta x_2 \\ \Delta x_3 \end{bmatrix} = \begin{bmatrix} f_1(x_1 + \Delta x_1, x_2 + \Delta x_2, x_3 + \Delta x_3) \\ f_2(x_1 + \Delta x_1, x_2 + \Delta x_2, x_3 + \Delta x_3) \\ f_3(x_1 + \Delta x_1, x_2 + \Delta x_2, x_3 + \Delta x_3) \end{bmatrix} - \begin{bmatrix} f_1(x_1, x_2, x_3) \\ f_2(x_1, x_2, x_3) \\ f_3(x_1, x_2, x_3) \end{bmatrix}$$

Again, we need to approx:

$$\begin{bmatrix} f_1(x_1 + \Delta x_1, x_2 + \Delta x_2, x_3 + \Delta x_3) \\ f_2(x_1 + \Delta x_1, x_2 + \Delta x_2, x_3 + \Delta x_3) \\ f_3(x_1 + \Delta x_1, x_2 + \Delta x_2, x_3 + \Delta x_3) \end{bmatrix} \approx \vec{0}$$

And we just solve:

$$\begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \frac{\partial f_1}{\partial x_3} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \frac{\partial f_2}{\partial x_3} \\ \frac{\partial f_3}{\partial x_1} & \frac{\partial f_3}{\partial x_2} & \frac{\partial f_3}{\partial x_3} \end{bmatrix} \begin{bmatrix} \Delta x_1 \\ \Delta x_2 \\ \Delta x_3 \end{bmatrix} = - \begin{bmatrix} f_1(x_1, x_2, x_3) \\ f_2(x_1, x_2, x_3) \\ f_3(x_1, x_2, x_3) \end{bmatrix}$$

We shall say that the Jacobian matrix is:

$$\vec{J} = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \frac{\partial f_1}{\partial x_3} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \frac{\partial f_2}{\partial x_3} \\ \frac{\partial f_3}{\partial x_1} & \frac{\partial f_3}{\partial x_2} & \frac{\partial f_3}{\partial x_3} \end{bmatrix}$$

We need to find the inverse in order to solve the above equation

$$\vec{J}^{-1}$$

So that we can find:

$$\begin{bmatrix} \Delta x_1 \\ \Delta x_2 \\ \Delta x_3 \end{bmatrix} = -\vec{J}^{-1} \begin{bmatrix} f_1(x_1, x_2, x_3) \\ f_2(x_1, x_2, x_3) \\ f_3(x_1, x_2, x_3) \end{bmatrix}$$

Once we find $\vec{\Delta x}$, we can update the values:

$$\vec{\Delta x} = \begin{bmatrix} \Delta x_1 \\ \Delta x_2 \\ \Delta x_3 \end{bmatrix}$$

This is the part where we find the next iteration

$$\overrightarrow{x_{i+1}} = \overrightarrow{x_i} + \overrightarrow{\Delta x}$$

$$\overrightarrow{x_i} = \begin{bmatrix} x_{1(i)} \\ x_{2(i)} \\ x_{3(i)} \end{bmatrix}$$

$$\overrightarrow{x_{i+1}} = \begin{bmatrix} x_{1(i+1)} \\ x_{2(i+1)} \\ x_{3(i+1)} \end{bmatrix}$$

Keep substituting until the solution is found within tolerance.

Part III

Matrices

Part IV

Matrices

$$\begin{bmatrix} 1 & 2 & 3 \\ a & b & c \end{bmatrix}$$