

ME5302 Assignment: Natural convection in a square cavity

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Abstract

This assignment investigates natural convection in a square cavity using the **Finite Difference Method (FDM)** applied to the **vorticity-streamfunction formulation** of the non-dimensional Navier-Stokes equations. The governing equations—vorticity transport, Poisson equation for streamfunction, and heat equation—are discretized via **central differencing** and solved numerically in **Python**. Key steps include:

- Derivation of the vorticity-streamfunction form to eliminate pressure and enforce incompressibility.
- Time integration using an **explicit Euler scheme** for vorticity and temperature, coupled with a **Point Jacobi relaxation method** for the streamfunction.
- Implementation of **second-order accurate boundary conditions** for vorticity (via Taylor expansion), streamfunction (via one-sided differences), and temperature (Dirichlet/Neumann conditions).
- Computation of velocity fields (u, v) from the streamfunction.

The solver is validated for $Pr = 0.7$ at $Ra = 3.5 \times 10^3$ (61×61 mesh) and $Ra = 2.5 \times 10^4$ (121×121 mesh), reporting extremal velocities and Nusselt numbers. Results demonstrate the method's capability to capture convective dynamics while highlighting trade-offs between accuracy and computational cost.

1 Solution procedure

1.1 Deriving the vorticity-stream form of the non-dimensional Navier Stokes equations

Non-Dimensional Incompressible Navier-Stokes Equations (2D, Scalar Form)

Continuity Equation

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0 \quad (1)$$

x-Momentum Equation

$$\frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} = -\frac{\partial p}{\partial x} + Pr \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) \quad (2)$$

y-Momentum Equation

$$\frac{\partial v}{\partial t} + u \frac{\partial v}{\partial x} + v \frac{\partial v}{\partial y} = -\frac{\partial p}{\partial y} + Pr \left(\frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} \right) + Pr \cdot Ra \cdot T \quad (3)$$

Non-Dimensional Heat Equation (with Advection)

$$\frac{\partial T}{\partial t} + u \frac{\partial T}{\partial x} + v \frac{\partial T}{\partial y} = \frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} \quad (4)$$

From Primitive to Vorticity–Streamfunction Form

The vorticity is defined as:

$$\omega = -\frac{\partial v}{\partial x} + \frac{\partial u}{\partial y} \quad (5)$$

To automatically satisfy the continuity equation, introduce the streamfunction ψ :

$$u = \frac{\partial \psi}{\partial y}, \quad v = -\frac{\partial \psi}{\partial x} \quad (6)$$

Substituting these into the continuity equation:

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = \frac{\partial^2 \psi}{\partial x \partial y} - \frac{\partial^2 \psi}{\partial y \partial x} = 0$$

which is automatically satisfied due to equality of mixed partial derivatives.

Now, take the curl of the momentum equations (subtract the x -derivative of the y -momentum from the y -derivative of the x -momentum) which eliminates the pressure terms:

$$\begin{aligned} & \frac{\partial}{\partial y} \left(\frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} \right) - \frac{\partial}{\partial x} \left(\frac{\partial v}{\partial t} + u \frac{\partial v}{\partial x} + v \frac{\partial v}{\partial y} \right) \\ &= Pr \left(\frac{\partial}{\partial y} (\nabla^2 u) - \frac{\partial}{\partial x} (\nabla^2 v) \right) - Pr \cdot Ra \cdot \frac{\partial T}{\partial x} \end{aligned}$$

Simplifying, and recognizing the left side as the material derivative of ω , yields:

$$\frac{\partial \omega}{\partial t} + u \frac{\partial \omega}{\partial x} + v \frac{\partial \omega}{\partial y} = Pr \left(\frac{\partial^2 \omega}{\partial x^2} + \frac{\partial^2 \omega}{\partial y^2} \right) - Pr \cdot Ra \cdot \frac{\partial T}{\partial x} \quad (7)$$

Poisson Equation for Streamfunction From the vorticity definition and streamfunction relations:

$$\omega = \frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} = - \left(\frac{\partial^2 \psi}{\partial x^2} + \frac{\partial^2 \psi}{\partial y^2} \right) \quad (8)$$

which gives the Poisson equation:

$$\nabla^2 \psi = \omega \quad (9)$$

Vorticity–Streamfunction Form (2D, Non-Dimensional)

Vorticity Transport Equation

$$\frac{\partial \omega}{\partial t} + u \frac{\partial \omega}{\partial x} + v \frac{\partial \omega}{\partial y} = Pr \left(\frac{\partial^2 \omega}{\partial x^2} + \frac{\partial^2 \omega}{\partial y^2} \right) - Pr \cdot Ra \cdot \frac{\partial T}{\partial x} \quad (10)$$

Poisson Equation (Streamfunction–Vorticity Relation)

$$\nabla^2 \psi = \omega \quad (11)$$

Non-Dimensional Scalar Heat Equation

$$\frac{\partial T}{\partial t} + u \frac{\partial T}{\partial x} + v \frac{\partial T}{\partial y} = \frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} \quad (12)$$

1.2 Defining residual functions

In order to compute the vorticity and temperature fields at the next time step, we first define *residual functions*, which act as spatial operators. These residuals allow us to conveniently apply implicit or explicit time-stepping schemes for the numerical solution.

Vorticity Residual Function (Spatial Operator $S(\omega_{i,j})$)

The continuous form of the vorticity residual is given by:

$$R^\omega = Pr \left(\frac{\partial^2 \omega}{\partial x^2} + \frac{\partial^2 \omega}{\partial y^2} \right) + Pr \cdot Ra \cdot \frac{\partial T}{\partial x} - u \frac{\partial \omega}{\partial x} - v \frac{\partial \omega}{\partial y} \quad (13)$$

Discretizing this expression using central differences in both space directions yields:

$$\begin{aligned} R_{i,j}^\omega = Pr & \left(\frac{\omega_{i-1,j} - 2\omega_{i,j} + \omega_{i+1,j}}{\Delta x^2} + \frac{\omega_{i,j-1} - 2\omega_{i,j} + \omega_{i,j+1}}{\Delta y^2} \right) \\ & - Pr \cdot Ra \cdot \frac{T_{i+1,j} - T_{i-1,j}}{2\Delta x} \\ & - u_{i,j} \cdot \frac{\omega_{i+1,j} - \omega_{i-1,j}}{2\Delta x} - v_{i,j} \cdot \frac{\omega_{i,j+1} - \omega_{i,j-1}}{2\Delta y} \end{aligned} \quad (14)$$

Temperature Residual Function (Spatial Operator $S(T_{i,j})$)

Similarly, for the temperature field, the continuous residual is:

$$R^{Temp} = \frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} - u \frac{\partial T}{\partial x} - v \frac{\partial T}{\partial y} \quad (15)$$

And its discretized form using central differences is:

$$\begin{aligned} R_{i,j}^{Temp} = & \frac{T_{i-1,j} - 2T_{i,j} + T_{i+1,j}}{\Delta x^2} + \frac{T_{i,j-1} - 2T_{i,j} + T_{i,j+1}}{\Delta y^2} \\ & - u_{i,j} \cdot \frac{T_{i+1,j} - T_{i-1,j}}{2\Delta x} - v_{i,j} \cdot \frac{T_{i,j+1} - T_{i,j-1}}{2\Delta y} \end{aligned} \quad (16)$$

Stream function Residual Function (Spatial Operator $S(\psi_{i,j})$)

The residual of the poisson equation is slightly different as it uses the solution of vorticity $\omega_{i,j}^{n+1}$ in the next time step to solve for $\psi_{i,j}^{n+1}$. This is also because I chose to solve the stream function using the Δ -form due to its easy implementation and boundary conditions.

$$S_{i,j}^n = \omega_{i,j}^{n+1} - \left(\frac{\psi_{i-1,j}^n - 2\psi_{i,j}^n + \psi_{i+1,j}^n}{\Delta x^2} + \frac{\psi_{i,j-1}^n - 2\psi_{i,j}^n + \psi_{i,j+1}^n}{\Delta y^2} \right) \quad (17)$$

These residual functions form the basis of numerical solution algorithms, where the time advancement for vorticity and temperature is carried out by applying an explicit scheme (Euler explicit) using these spatial operators. The residual function of the stream function is used in an iterative method after applying the Euler implicit method in order to solve for the stream function in the next time step. This method is the Jacobi-relaxation solver.

1.3 Explicit scheme to march in time

Time Integration Methods for Vorticity and Temperature Fields

In this section, we outline the numerical schemes used to advance the vorticity, $\omega_{i,j}$, temperature, $T_{i,j}$ and stream function $\psi_{i,j}$ fields in time. These schemes include the Euler method, a modified Runge-Kutta 4 (RK4) scheme (both explicit schemes), and the Point Jacobi relaxation method (implicit iterative scheme). **Only the Euler explicit for $T_{i,j}, \omega_{i,j}$ and Point Jacobi for $\psi_{i,j}$ was used as the RK4 method did not significantly change the run time**

Explicit Euler Scheme

The Explicit Euler method is a simple first-order time integration scheme, updating the vorticity (and similarly, temperature) as follows:

$$\omega_{i,j}^{n+1} = \omega_{i,j}^n + \Delta t \cdot R_{i,j}^{\omega^n} \quad (18)$$

$$T_{i,j}^{n+1} = T_{i,j}^n + \Delta t \cdot R_{i,j}^{Temp^n} \quad (19)$$

where $R_{i,j}^n$ is the residual evaluated at the current time step.

Explicit Runge-Kutta 4 (RK4) Scheme

A higher-order, more accurate time integration scheme is the modified Runge-Kutta 4 (RK4) method, proposed by James. This scheme involves the following stages:

1. Compute intermediate stages:

$$k_1 = 0.25 \cdot \Delta t \cdot R(\omega_{i,j}^n) \quad (20)$$

$$k_2 = \frac{\Delta t}{3} \cdot R(\omega_{i,j}^n + k_1) \quad (21)$$

$$k_3 = 0.5 \cdot \Delta t \cdot R(\omega_{i,j}^n + k_2) \quad (22)$$

2. Update the vorticity field:

$$\omega_{i,j}^{n+1} = \omega_{i,j}^n + \Delta t \cdot R(\omega_{i,j}^n + k_3) \quad (23)$$

This method improves accuracy by estimating the residual at multiple intermediate points within each time step.

Point Jacobi Relaxation Method

For certain problems, especially those involving implicit time-stepping or steady-state solutions, the Point Jacobi relaxation method is employed. This iterative approach updates each point in the vorticity (or temperature) field based on the following procedure. First we cast the discretised poisson equation into a Δ -form with coefficients b_W, b_E, b_S, b_N, b_P .

The discretized form of the Poisson equation using finite differences can be expressed as:

$$b_W \Delta \psi_{i-1,j}^{n+1} + b_E \Delta \psi_{i+1,j}^{n+1} + b_S \Delta \psi_{i,j-1}^{n+1} + b_N \Delta \psi_{i,j+1}^{n+1} + b_P \Delta \psi_{i,j}^{n+1} = S_{i,j}^n \quad (24)$$

$$S_{i,j}^n = \omega_{i,j}^{n+1} - \left(\frac{\psi_{i-1,j}^n - 2\psi_{i,j}^n + \psi_{i+1,j}^n}{\Delta x^2} + \frac{\psi_{i,j-1}^n - 2\psi_{i,j}^n + \psi_{i,j+1}^n}{\Delta y^2} \right) \quad (25)$$

where:

- $\Delta \psi_{i,j}^{n+1}$ is the correction to the potential at grid point (i, j) at iteration $n + 1$,
- b_W, b_E, b_S, b_N, b_P are the coefficients for the west, east, south, north, and central points, respectively,
- $S_{i,j}^n$ is the residual at grid point (i, j) at iteration n .

1. Compute the coefficient for the central point:

$$b_p = \left(\frac{2}{\Delta x^2} + \frac{2}{\Delta y^2} \right) + \frac{1}{\Delta t} \quad (26)$$

2. Update the vorticity field iteratively:

$$\psi_{i,j}^{n+1} = \psi_{i,j}^n + \beta \cdot \frac{R_{i,j}^\psi}{b_p} \quad (27)$$

where β is the relaxation factor chosen to improve convergence. This update is applied to all interior points except for $i \in \{1, 2, N-1, N-2\}$ and $j \in \{1, 2, M-1, M-2\}$, while keeping the boundary conditions fixed at each iteration. At the boundary, we impose two conditions for ψ : $\psi = 0$ and $\frac{\partial \psi}{\partial n} = 0$.

These time integration methods collectively provide a framework for evolving the vorticity and temperature fields in time, balancing between computational efficiency and numerical accuracy.

1.4 Updating boundary conditions for T, ψ, ω after stepping in time

Updating of Stream Function ψ at the Boundary

We assume the following boundary conditions:

$$\psi = \frac{\partial \psi}{\partial x} = \frac{\partial \psi}{\partial y} = 0 \quad \text{at the boundary.}$$

These conditions imply that both the stream function and its normal derivatives are zero along the domain boundaries. To approximate the boundary values just inside the domain, we update the stream function at the second and second-last grid points using their inner neighboring values:

$$\psi_{2,j} = \frac{1}{4}\psi_{3,j} \quad (28)$$

$$\psi_{N-1,j} = \frac{1}{4}\psi_{N-2,j} \quad (29)$$

$$\psi_{i,2} = \frac{1}{4}\psi_{i,3} \quad (30)$$

$$\psi_{i,M-1} = \frac{1}{4}\psi_{i,M-2} \quad (31)$$

This is derived using the one sided second order finite difference scheme to approximate the derivative condition as shown in Professor Shu's lecture notes in page 140:

At the left boundary ($i = 1$) for a grid point $(1, j)$, the one-sided second-order finite difference approximation for the first derivative in the x -direction is:

$$\left. \frac{\partial \psi}{\partial x} \right|_{i=1,j} \approx \frac{-3\psi_{1,j} + 4\psi_{2,j} - \psi_{3,j}}{2\Delta x}$$

Given the boundary conditions:

$$\psi_{1,j} = 0, \quad \frac{\partial \psi}{\partial x} = 0$$

Substituting these into the finite difference formula:

$$0 = \frac{-3(0) + 4\psi_{2,j} - \psi_{3,j}}{2\Delta x}$$

Solving for $\psi_{2,j}$:

$$\begin{aligned} 4\psi_{2,j} &= \psi_{3,j} \\ \psi_{2,j} &= \frac{1}{4}\psi_{3,j} \end{aligned}$$

The other 3 relations can be derived using the similar inner neighbouring points.

Updating of Vorticity ω at the Boundary

Similarly we use the second order approximation of ψ at the inner grid point to update ω at the boundary by doing a Taylor expansion up to the third order.

We start with the governing Poisson equation:

$$\omega = \left(\frac{\partial^2 \psi}{\partial x^2} + \frac{\partial^2 \psi}{\partial y^2} \right)$$

Left Wall (at $x = 0, i = 1$)

The third-order Taylor expansion of ψ about the boundary point $(1, j)$ is:

$$\psi_{2,j} = \psi_{1,j} + \Delta x \left. \frac{\partial \psi}{\partial x} \right|_{1,j} + \frac{\Delta x^2}{2!} \left. \frac{\partial^2 \psi}{\partial x^2} \right|_{1,j} + \frac{\Delta x^3}{3!} \left. \frac{\partial^3 \psi}{\partial x^3} \right|_{1,j} + \mathcal{O}(\Delta x^4)$$

Using the boundary conditions:

$$\psi_{1,j} = 0, \quad \left. \frac{\partial \psi}{\partial x} \right|_{1,j} = 0$$

Simplifying:

$$\psi_{2,j} = \frac{\Delta x^2}{2} \left. \frac{\partial^2 \psi}{\partial x^2} \right|_{1,j} + \frac{\Delta x^3}{6} \left. \frac{\partial^3 \psi}{\partial x^3} \right|_{1,j}$$

From the Poisson equation:

$$\left. \frac{\partial^2 \psi}{\partial x^2} \right|_{1,j} = -\omega_{1,j}$$

Also, differentiating the Poisson equation:

$$\left. \frac{\partial \omega}{\partial x} \right|_{1,j} = -\left. \frac{\partial^3 \psi}{\partial x^3} \right|_{1,j}$$

Using a finite difference approximation:

$$\left. \frac{\partial \omega}{\partial x} \right|_{1,j} \approx \frac{\omega_{2,j} - \omega_{1,j}}{\Delta x}$$

Substituting back:

$$\psi_{2,j} = -\frac{\Delta x^2}{2} \omega_{1,j} + \frac{\Delta x^3}{6} \left(-\frac{\omega_{2,j} - \omega_{1,j}}{\Delta x} \right)$$

Simplifying:

$$\psi_{2,j} = -\frac{\Delta x^2}{3} \omega_{1,j} - \frac{\Delta x^2}{6} \omega_{2,j}$$

Solving for $\omega_{1,j}$:

$$\omega_{1,j} = \frac{3\psi_{2,j}}{\Delta x^2} - \frac{1}{2} \omega_{2,j}$$

By symmetry:

$$\omega_{1,j} = \frac{3\psi_{2,j}}{\Delta x^2} - \frac{1}{2} \omega_{2,j} \tag{32}$$

$$\omega_{N,j} = \frac{3\psi_{N-1,j}}{\Delta x^2} - \frac{1}{2} \omega_{N-1,j} \tag{33}$$

$$\omega_{i,1} = \frac{3\psi_{i,2}}{\Delta y^2} - \frac{1}{2} \omega_{i,2} \tag{34}$$

$$\omega_{i,M} = \frac{3\psi_{i,M-1}}{\Delta y^2} - \frac{1}{2} \omega_{i,M-1} \tag{35}$$

Updating of Temperature T at Boundary

- Left and Right Boundaries: $T_{1,j}$, $T_{N,j}$

To approximate the temperature at the left and right boundaries, we use the one-sided second-order Taylor expansion for the first derivative of temperature in the x -direction. This is similar to the boundary condition of vorticity except now our Temperature at the boundaries are not 0.

The second-order accurate one-sided finite difference approximations for the derivative are:

$$\begin{aligned} \left. \frac{\partial T}{\partial x} \right|_{1,j} &= \frac{-3T_{1,j} + 4T_{2,j} - T_{3,j}}{2\Delta x} + \mathcal{O}(\Delta x^2) \\ \left. \frac{\partial T}{\partial x} \right|_{N,j} &= \frac{3T_{N,j} - 4T_{N-1,j} + T_{N-2,j}}{2\Delta x} + \mathcal{O}(\Delta x^2) \end{aligned}$$

Since the physical boundary condition imposes:

$$\left. \frac{\partial T}{\partial x} \right|_{1,j} = \left. \frac{\partial T}{\partial x} \right|_{N,j} = 0$$

we can set the expressions equal to zero and solve for $T_{1,j}$ and $T_{N,j}$:

$$\begin{aligned} T_{1,j} &= \frac{4}{3}T_{2,j} - \frac{1}{3}T_{3,j} \\ T_{N,j} &= \frac{4}{3}T_{N-1,j} - \frac{1}{3}T_{N-2,j} \end{aligned}$$

These formulas are used to iteratively update the temperature values at the left and right boundaries, ensuring a second-order accurate, Neumann-type (zero-gradient) boundary condition.

- Top Boundary: $T_{i,N} = 0$

At the top boundary, we explicitly enforce a Dirichlet boundary condition:

$$T_{i,N} = 0$$

This is necessary to fully constrain the temperature field and prevent divergence of the numerical solution. Without this, the system would be under-determined, leading to instability.

1.5 Update and compute velocity components u, v

Calculating the Velocity Components from the Stream Function

Before computing the velocity components, we first apply the **no-slip boundary condition**, which imposes that the velocity at all boundaries of the domain is zero:

$$u = v = 0 \quad \text{at the boundaries.}$$

This means that we only compute the velocity components at the **inner grid points** of the domain.

Velocity Computation at Inner Grid Points

The velocity components can be derived from the stream function ψ using the following relations:

$$\begin{aligned} u &= \frac{\partial \psi}{\partial y} \approx \frac{\psi_{i,j+1} - \psi_{i,j-1}}{2\Delta y} \\ v &= -\frac{\partial \psi}{\partial x} \approx -\left(\frac{\psi_{i+1,j} - \psi_{i-1,j}}{2\Delta x} \right) \end{aligned}$$

These finite difference approximations are applied only at the inner points of the grid, while maintaining zero velocity at the boundaries, as required by the no-slip condition.

1.6 Sequence in pipeline

Before initialising the iterations all variables are initialised to 0. Stream function could be set to an arbitrary constant but for simplicity I chose 0. The variables initialised are $u, v, T, \omega, \psi, R^{Temp}, R^\omega, S$. The sequence for each iteration is as such:

1. Calculate residual vorticity R^ω
2. Solve vorticity ω^{n+1}
3. Calculate residual stream function S
4. Solve stream function ψ^{n+1}
5. Update boundary ψ
6. Update boundary ω
7. Update and compute velocities u, v
8. Compute residual temperature R^{Temp}
9. Solve temperature T^{n+1}
10. Update boundary T

2 Numerical results

2.1 $Pr = 0.7, Ra = 3.5 \times 10^3$ with mesh size of 61x61

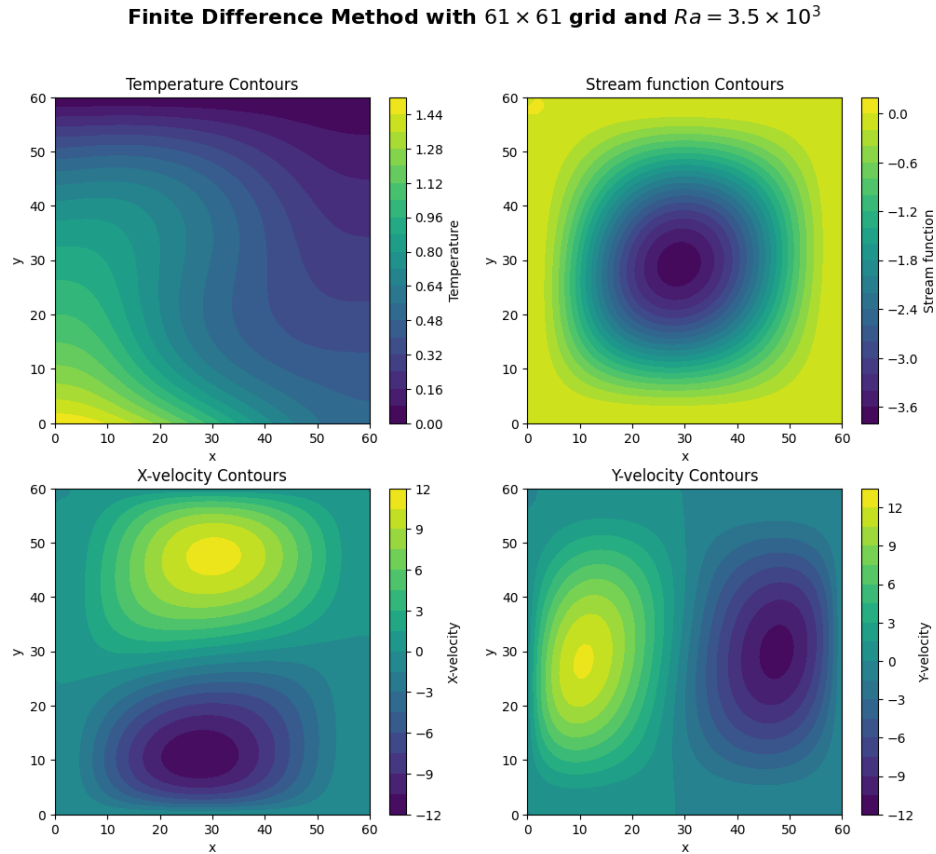


Figure 1: Contour plot of results of $Ra = 3.5 \times 10^3$

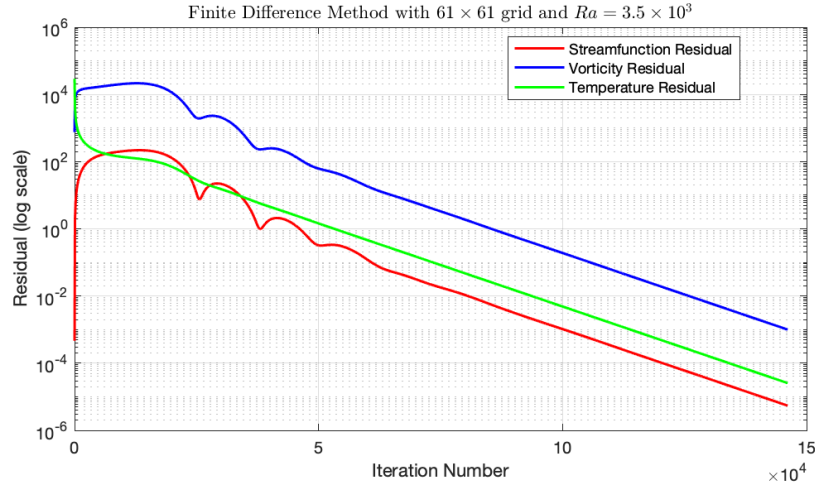


Figure 2: Log convergence plot of residuals of T, ω, ψ generated in Matlab for $Ra = 3.5 \times 10^3$

Parameter	1e-3 Tolerance	1e-4 Tolerance
Time step	0.000010	0.000010
Total simulation time	39.095450	39.540010
Number of iterations	146123	166358
u_{\max}	11.645524 @ $y = 0.1833$	11.645524 @ $y = 0.1833$
v_{\max}	12.168678 @ $x = 0.1833$	12.168678 @ $x = 0.1833$
Nu_0 (avg at $y = 0$)	1.908897	1.908897
$Nu_{0.5}$ (avg at $y = 0.5$)	0.191326	0.191326
Nu_{\max} (at $y = 0$)	3.000745 @ $x = 0.3833$	3.000745 @ $x = 0.3833$

Table 1: Simulation results for $Ra = 3.5 \times 10^3$ using finite difference method on a 61×61 grid with tolerances of 1×10^{-3} and 1×10^{-4} on Matlab with a shorter computation time

From table 1 we can see no difference between simulation results when a tolerance of 10^{-3} or 10^{-4} is used. From the convergence plot in Figure 2 we can also see that the residual errors fluctuate initially and then becoming monotonically decreasing after around 50000 iterations.

2.2 $Pr = 0.7, Ra = 2.5 \times 10^4$ with mesh size of 121x121

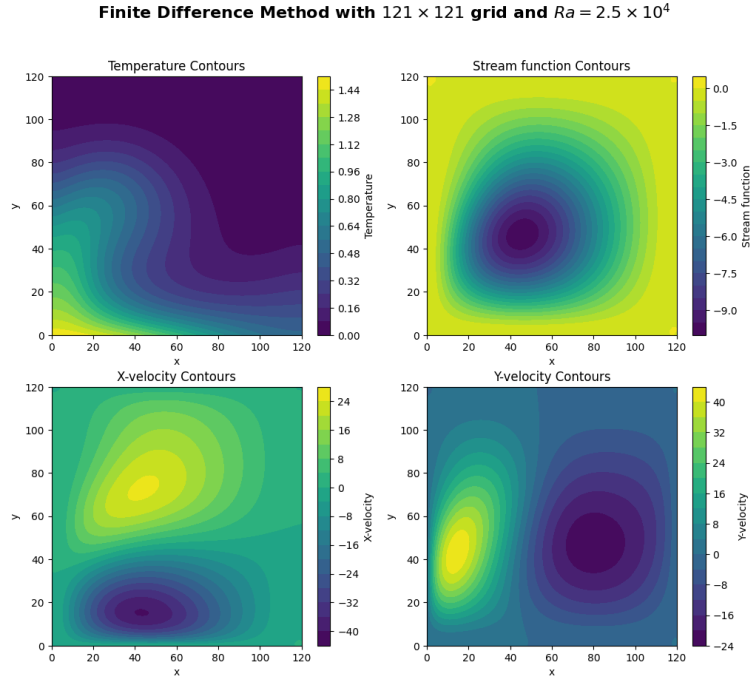


Figure 3: **PARTIAL** contour plot of results of $Ra = 2.5 \times 10^4$ due to too long simulation time in python notebook

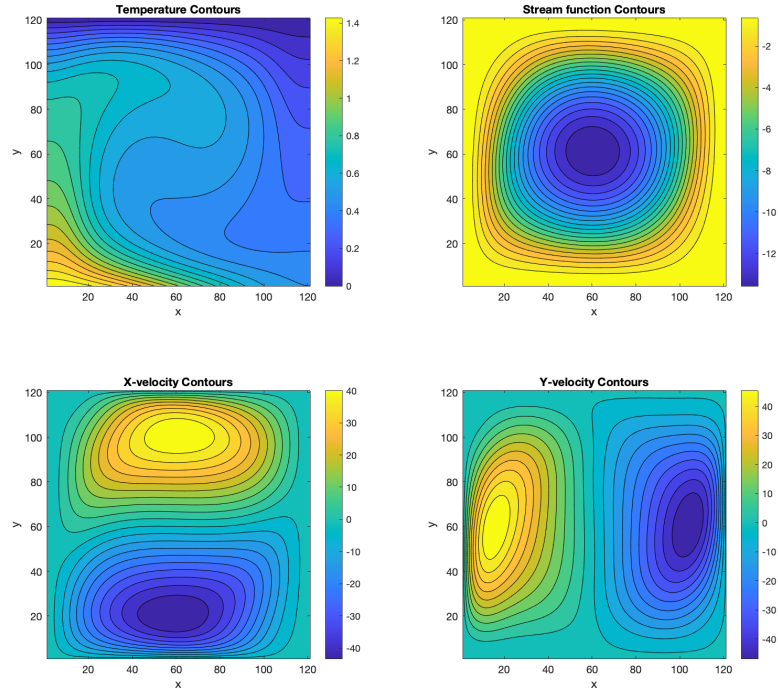


Figure 4: **FULL** contour plot of results of $Ra = 2.5 \times 10^4$ in Matlab

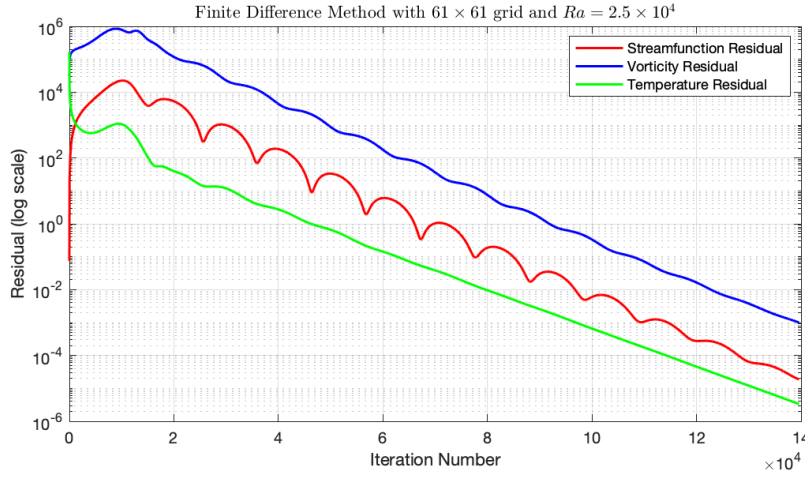


Figure 5: Log convergence plot of residuals of T, ω, ψ generated in Matlab for $Ra = 2.5 \times 10^4$

Parameter	1e-3 Tolerance	1e-4 Tolerance
Time step	0.0000010	0.0000010
Total simulation time	1523.593627	1363.598932
Number of iterations	1536717	1723736
u_{\max}	44.284072 @ $y = 0.8333$	44.284072 @ $y = 0.8333$
v_{\max}	50.077433 @ $x = 0.1250$	50.077433 @ $x = 0.1250$
Nu_0 (avg at $y = 0$)	3.391385	3.391385
$Nu_{0.5}$ (avg at $y = 0.5$)	-0.156429	-0.156429
Nu_{\max} (at $y = 0$)	5.495347 @ $x = 0.3583$	5.495347 @ $x = 0.3583$

Table 2: Simulation results for $Ra = 2.5 \times 10^4$ using finite difference method on a 61×61 grid with tolerances of 1×10^{-3} and 1×10^{-4} on Matlab with a shorter computation time

From table 2 we can see no difference between simulation results when a tolerance of 10^{-3} or 10^{-4} is used. From the convergence plot in Figure 5 we can see that the residual of Stream function error fluctuates more than the other 2 errors in comparison to the previous lower Rayleigh number. A higher Rayleigh number signifies a stronger convection property and a transition to a more turbulent flow. This might explain why the residual errors fluctuate more and necessitate a smaller time discretisation of 10^{-6} used instead of 10^{-5} .

2.2.1 Comparison of Results for Different Rayleigh Numbers and Tolerances

The simulation results for two Rayleigh numbers, $Ra = 3.5 \times 10^3$ and $Ra = 2.5 \times 10^4$, show distinct differences due to the variation in buoyancy-driven flow strength. The results for two convergence tolerances, 10^{-3} and 10^{-4} , are identical in both cases, indicating that the solution accuracy is not significantly impacted by the residual tolerance within this range. The summary of key differences is presented in Table 3.

Parameter	$Ra = 3.5 \times 10^3$	$Ra = 2.5 \times 10^4$
u_{\max}	11.65 @ $y = 0.1833$	44.28 @ $y = 0.8333$
v_{\max}	12.17 @ $x = 0.1833$	50.08 @ $x = 0.1250$
Nu_0 (avg)	1.91	3.39
Nu_{\max}	3.00 @ $x = 0.3833$	5.50 @ $x = 0.3583$

Table 3: Comparison of key parameters between low and high Rayleigh number cases (tolerance has negligible effect)

The increased Rayleigh number in the $Ra = 2.5 \times 10^4$ case represents a stronger thermal driving force (buoyancy) due to a greater temperature difference across the cavity. This results in more vigorous natural convection currents, manifested as significantly higher maximum velocities in both the horizontal and vertical directions. Physically, this occurs because the fluid becomes more unstable at higher Ra , enhancing convective mixing and accelerating the flow within the cavity.

Additionally, the Nusselt numbers—representing the ratio of convective to conductive heat transfer—also increase with Ra , indicating a more dominant convective heat transfer mechanism. The steepening of temperature gradients near the heated wall (as evidenced by higher Nu_{\max}) reflects the formation of thinner thermal boundary layers, which is typical in high-Rayleigh-number flows.

3 Code

I used both a python notebook and matlab to code the Finite Difference Method. Python notebook was used to improve readability for the marker, but it was slow especially for the case of $Ra = 2.5 \times 10^5$ so I used Matlab as well. The numerical results in the above tables are all from Matlab while the first contour plot corresponding to $Ra = 3.5 \times 10^4$ is from the python notebook. Both notebook and the Matlab file is attached with this report, and the notebook is also in my github which can be found in the appendix A. I attach also the matlab code in B.

A GitHub Repository

The code and additional resources for this report are available at my github repository here: [ME5302-Assignment-2](#)

B MATLAB Code

The following MATLAB code was used in the implementation:

Listing 1: Main MATLAB Script

```

1 % Finite Difference Method
2 % of the steady Natural Convection in a square cavity
3 % Created by ER Qi Yang A0164661A %
4 clc; close all; clear all;
5
6 % Defining parameters
7 N = 121; % Number of points along x axis
8 dx = 1.0 / (N - 1); % Grid spacing in x direction
9 M = 121; % Number of points along y axis
10 dy = 1.0 / (M - 1); % Grid spacing in y direction
11 Ra = 2.5e4; % Rayleigh number
12 Pr = 0.7; % Prandtl number
13 h = 0.000001; % Time step
14 beta = 0.4; % relaxation factor for iterative methods to solve algebraic
    equations
15 tol = 1e-3;
16
17 % Initialisation at t=0 with boundary conditions
18 u = zeros(N, M); % x-velocity
19 v = zeros(N, M); % y-velocity
20 T = zeros(N, M); % Temperature
21 rT = zeros(N, M); % Residual temperature
22 vor = zeros(N, M); % Vorticity
23 rvor = zeros(N, M); % Residual vorticity
24 p = zeros(N, M); % Stream function initialised to be 0
25 rp = zeros(N, M); % Residual stream function
26

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27 % Boundary condition for temperature
28 for i = 1:N
29     T(i, 1) = 0.5 * cos(pi * (i-1) / (N-1)) + 1; % Bottom boundary condition
        of T = 0.5cos(pi*x)+1
30 end
31
32 % Function to calculate vorticity residual
33 function rvor = resvor(vor, u, v, T, dx, dy, Pr, Ra)
34     [N, M] = size(vor);
35     rvor = zeros(size(vor));
36     for i = 2:(N-1)
37         for j = 2:(M-1)
38             dvorx2 = (vor(i+1, j) - 2*vor(i, j) + vor(i-1, j)) / (dx^2);
39             dvory2 = (vor(i, j+1) - 2*vor(i, j) + vor(i, j-1)) / (dy^2);
40             dvorx1 = u(i, j) * (vor(i+1, j) - vor(i-1, j)) / (2*dx);
41             dvory1 = v(i, j) * (vor(i, j+1) - vor(i, j-1)) / (2*dy);
42             dTx = (T(i+1, j) - T(i-1, j)) / (2*dx);
43
44             rvor(i, j) = (dvorx2 + dvory2) * Pr - Pr * Ra * dTx - dvorx1 -
                dvory1;
45         end
46     end
47 end
48
49 % Function to calculate temperature residual
50 function rtemp = restemp(T, u, v, dx, dy)
51     [N, M] = size(T);
52     rtemp = zeros(size(T));
53     for i = 2:(N-1)
54         for j = 2:(M-1)
55             dTx2 = (T(i+1, j) - 2*T(i, j) + T(i-1, j)) / (dx^2);
56             dTy2 = (T(i, j+1) - 2*T(i, j) + T(i, j-1)) / (dy^2);
57             dTx1 = u(i, j) * (T(i+1, j) - T(i-1, j)) / (2*dx);
58             dTy1 = v(i, j) * (T(i, j+1) - T(i, j-1)) / (2*dy);
59
60             rtemp(i, j) = dTx2 + dTy2 - dTx1 - dTy1;
61         end
62     end
63 end
64
65 % Function to solve temperature field
66 function T = solT(T, rT, h, method)
67     [N, M] = size(T);
68
69     if strcmp(method, 'euler')
70         T(2:N-1, 2:M-1) = T(2:N-1, 2:M-1) + h * rT(2:N-1, 2:M-1);
71     end
72 end
73
74 % Function to solve vorticity field
75 function vor = solvor(beta, vor, rvor, h, dx, dy, Pr, method)
76     [N, M] = size(vor);
77
78     if strcmp(method, 'euler')
79         vor(2:N-1, 2:M-1) = vor(2:N-1, 2:M-1) + h * rvor(2:N-1, 2:M-1);
80     end
81 end
82
83 % Calculation of residual of the Poisson equation
84 function rp = resp(p, vor, dx, dy)
85     [N, M] = size(p);
86     rp = zeros(size(p));

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87
88     for i = 3:(N-2)
89         for j = 3:(M-2)
90             rp(i, j) = vor(i, j) ...
91                 - (p(i+1, j) - 2*p(i, j) + p(i-1, j)) / (dx^2) ...
92                 - (p(i, j+1) - 2*p(i, j) + p(i, j-1)) / (dy^2);
93         end
94     end
95 end
96
97 % Function to solve stream function
98 function p = solp(p, rp, dx, dy, beta)
99     [N, M] = size(p);
100     % Coefficients for iterative methods
101     b_W = 1 / dx^2;
102     b_S = 1 / dy^2;
103     b_P = -2 * (b_W + b_S);
104
105     for i = 3:(N-2)
106         for j = 3:(M-2)
107             p(i, j) = p(i, j) + beta * rp(i, j) / b_P;
108         end
109     end
110 end
111
112 % Function to apply boundary conditions to stream function
113 function p = BCp(p)
114     [N, M] = size(p);
115     % Update p along the vertical boundaries
116     for j = 2:(M-1)
117         p(2, j) = 0.25 * p(3, j); % Left
118         p(N-1, j) = 0.25 * p(N-2, j); % Right
119     end
120
121     % Update p along the horizontal boundaries
122     for i = 2:(N-1)
123         p(i, 2) = 0.25 * p(i, 3); % Bottom
124         p(i, M-1) = 0.25 * p(i, M-2); % Top
125     end
126
127     % Update p at the boundaries
128     p(1, :) = 0; % Left
129     p(N, :) = 0; % Right
130     p(:, 1) = 0; % Bottom
131     p(:, M) = 0; % Top
132 end
133
134 % Function to apply boundary conditions to vorticity
135 function vor = BCvor(vor, p, dx, dy)
136     [N, M] = size(vor);
137     % Update vorticity at the boundaries using 2nd order approximation
138     for j = 1:M
139         vor(1, j) = 3.0 * p(2, j) / (dx^2) - 0.5 * vor(2, j);
140         vor(N-1, j) = 3.0 * p(N-1, j) / (dx^2) - 0.5 * vor(N-1, j);
141     end
142
143     % Update along the horizontal boundaries (i-loop)
144     for i = 2:(N-1)
145         vor(i, 1) = 3.0 * p(i, 2) / (dy^2) - 0.5 * vor(i, 2);
146         vor(i, M) = 3.0 * p(i, M-1) / (dy^2) - 0.5 * vor(i, M-1);
147     end
148

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149 end
150
151 % Function to apply boundary conditions to temperature
152 function T = BCT(T)
153     [N, M] = size(T);
154     % Update temperature at the left boundary
155     for j = 1:M
156         T(1, j) = (4/3) * T(2, j) - (1/3) * T(3, j);
157     end
158
159     % Update temperature at the right boundary
160     for j = 1:M
161         T(N, j) = (4/3) * T(N-1, j) - (1/3) * T(N-2, j);
162     end
163
164     % Update temperature at the top boundary (added: isothermal condition T=0)
165     for i = 1:N
166         T(i, N) = 0.0;
167     end
168 end
169
170 % Function to calculate velocity components from stream function
171 function [u, v, T] = caluv(T, u, v, p, dx, dy)
172     [N, M] = size(u);
173     % Apply physical boundary conditions of 0 velocity
174     for j = 1:M
175         u(1, j) = 0;
176         u(N, j) = 0;
177         v(1, j) = 0;
178         v(N, j) = 0;
179     end
180
181     for i = 2:(N-1)
182         u(i, 1) = 0;
183         v(i, 1) = 0;
184         u(i, M) = 0;
185         v(i, M) = 0;
186     end
187
188     % Update velocity components based on stream function
189     for i = 2:(N-1)
190         for j = 2:(M-1)
191             u(i, j) = 0.5 * (p(i, j+1) - p(i, j-1)) / dy;
192             v(i, j) = 0.5 * (p(i-1, j) - p(i+1, j)) / dx;
193         end
194     end
195 end
196
197 % Initialise errors for convergence check
198 iter_no = 0;
199 errp_list = [];
200 errvor_list = [];
201 errT_list = [];
202 iter_list = [];
203
204 % Start timer
205 tic;
206
207 % Main simulation loop
208 while true
209     % Compute residual vorticity and update vorticity
210     rvor = resvor(vor, u, v, T, dx, dy, Pr, Ra);

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211 vor = solvor(beta, vor, rvor, h, dx, dy, Pr, 'euler');
212
213 % Compute residual Poisson equation and update stream function
214 rp = resp(p, vor, dx, dy);
215 p = solp(p, rp, dx, dy, beta);
216
217 % Update boundary conditions for stream function
218 p = BCp(p);
219
220 % Update boundary conditions for vorticity
221 vor = BCvor(vor, p, dx, dy);
222
223 % Update velocity components based on stream function
224 [u, v, T] = caluv(T, u, v, p, dx, dy);
225
226 % Compute residual temperature and update temperature
227 rT = restemp(T, u, v, dx, dy);
228 T = solT(T, rT, h, 'euler');
229
230 % Update Temperature field
231 T = BCT(T);
232
233 % Update iteration number
234 iter_no = iter_no + 1;
235
236 % Calculate errors
237 errvor = sqrt(sum(sum(rvor.^2)));
238 errp = sqrt(sum(sum(rp.^2)));
239 errT = sqrt(sum(sum(rT.^2)));
240 errp_list(end+1) = errp;
241 errvor_list(end+1) = errvor;
242 errT_list(end+1) = errT;
243 iter_list(end+1) = iter_no;
244
245
246 if mod(iter_no, 100) == 0
247     fprintf('Iteration number %d, errp: %f, errvor: %f, errT: %f\n',
248             iter_no, errp, errvor, errT);
249 end
250
251 % Check convergence
252 if errp < tol && errvor < tol && errT < tol
253     converged = true;
254     fprintf('Converged at iteration %d: errp = %f, errvor = %f, errT = %f\n',
255             iter_no, errp, errvor, errT);
256     break;
257 end
258 end
259
260 % End timer and calculate elapsed time
261 elapsed_time = toc;
262
263 fprintf('My time step is: %f\n', h);
264 fprintf('Total time elapsed is: %f\n', h*iter_no);
265 fprintf('Total time taken for the simulation: %f seconds\n', elapsed_time);
266
267 % Create figure with 2x2 subplots
268 figure('Position', [100, 100, 900, 750]);
269
270 % Plot Temperature contours
271 subplot(2, 2, 1);
272 [~, contour1] = contourf(T', 20);

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271 colorbar;
272 title('Temperature Contours');
273 xlabel('x');
274 ylabel('y');
275
276 % Plot Stream function contours
277 subplot(2, 2, 2);
278 [~, contour2] = contourf(p', 20);
279 colorbar;
280 title('Stream function Contours');
281 xlabel('x');
282 ylabel('y');
283
284 % Plot X-velocity contours
285 subplot(2, 2, 3);
286 [~, contour3] = contourf(u', 20);
287 colorbar;
288 title('X-velocity Contours');
289 xlabel('x');
290 ylabel('y');
291
292 % Plot Y-velocity contours
293 subplot(2, 2, 4);
294 [~, contour4] = contourf(v', 20);
295 colorbar;
296 title('Y-velocity Contours');
297 xlabel('x');
298 ylabel('y');
299
300 figure;
301 semilogy(iter_list, errp_list, 'r', 'LineWidth', 1.5); hold on;
302 semilogy(iter_list, errv_list, 'b', 'LineWidth', 1.5);
303 semilogy(iter_list, errT_list, 'g', 'LineWidth', 1.5);
304 grid on;
305
306 title('Finite Difference Method with  $61 \times 61$  grid and  $Ra = 2.5 \times 10^4$ ', 'Interpreter', 'latex');
307 xlabel('Iteration Number');
308 ylabel('Residual (log scale)');
309 legend('Streamfunction Residual', 'Vorticity Residual', 'Temperature Residual',
310        'Location', 'best');
311
312 % --- Inputs ---
313 % u, v: Velocity fields (size NxM)
314 % T: Temperature field (size NxM)
315 % dx, dy: Grid spacings
316 % N, M: Number of grid points in x and y directions
317
318 %% (1) Calculate umax (max horizontal velocity on vertical mid-plane x=0.5)
319 x_mid_idx = round(N/2); % Index of vertical mid-plane (x=0.5)
320 u_midplane = u(x_mid_idx, :); % Horizontal velocity on x=0.5
321 [umax, umax_idx] = max(abs(u_midplane)); % Maximum magnitude and its index
322 umax_y_location = (umax_idx - 1) * dy; % y-coordinate of umax
323 umax_sign = sign(u_midplane(umax_idx)); % Sign of umax (direction)
324
325 fprintf('umax = %.6f at y = %.4f (direction: %d)\n', umax, umax_y_location,
326         umax_sign);
327
328 %% (2) Calculate vmax (max vertical velocity on horizontal mid-plane y=0.5)
329 y_mid_idx = round(M/2); % Index of horizontal mid-plane (y=0.5)
330 v_midplane = v(:, y_mid_idx); % Vertical velocity on y=0.5

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330 [vmax, vmax_idx] = max(abs(v_midplane)); % Maximum magnitude and its index
331 vmax_x_location = (vmax_idx - 1) * dx; % x-coordinate of vmax
332 vmax_sign = sign(v_midplane(vmax_idx)); % Sign of vmax (direction)
333
334 fprintf('vmax = %.6f at x = %.4f (direction: %d)\n', vmax, vmax_x_location,
        vmax_sign);
335
336 %% (3) Calculate Nu0 (avg Nusselt number at bottom wall y=0)
337 dTdy_bottom = (T(:, 2) - T(:, 1)) / dy; % Temperature gradient at y=0 (
        forward difference)
338 Nu_local_bottom = -dTdy_bottom; % Local Nusselt number (T_wall = T(:,1))
339 Nu0 = mean(Nu_local_bottom); % Average Nusselt number at y=0
340
341 fprintf('Nu0 (avg at y=0) = %.6f\n', Nu0);
342
343 %% (4) Calculate Nu1 (avg Nusselt number at mid-plane y=0.5)
344 dTdy_mid = (T(:, y_mid_idx+1) - T(:, y_mid_idx-1)) / (2*dy); % Central
        difference at y=0.5
345 Nu_local_mid = -dTdy_mid; % Local Nusselt number at y=0.5
346 Nu1 = mean(Nu_local_mid); % Average Nusselt number at y=0.5
347
348 fprintf('Nu1 (avg at y=0.5) = %.6f\n', Nu1);
349
350 %% (5) Calculate Numax (max Nusselt number at bottom wall y=0)
351 [Numax, Numax_idx] = max(Nu_local_bottom); % Max Nusselt number and its index
352 Numax_x_location = (Numax_idx - 1) * dx; % x-coordinate of Numax
353
354 fprintf('Numax (max at y=0) = %.6f at x = %.4f\n', Numax, Numax_x_location);

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