

1. PART A - NUMERICAL METHOD

The one dimensional steady state transport equation

$$U \frac{\partial \phi}{\partial x} = \frac{\partial}{\partial x} \left(\Gamma \frac{\partial \phi}{\partial x} \right) + Q$$

can be discretized with central differences as

$$U \frac{\phi_{i+1} - \phi_{i-1}}{2\Delta x} - \underbrace{\frac{\left(\Gamma \frac{\partial \phi}{\partial x} \right)_{i+1/2} - \left(\Gamma \frac{\partial \phi}{\partial x} \right)_{i-1/2}}{\Delta x}}_b = Q_i. \quad (1)$$

The first derivatives in the numerator of b can be written as

$$\left(\Gamma \frac{\partial \phi}{\partial x} \right)_{i+1/2} = \Gamma_{i+1/2} \frac{\phi_{i+1} - \phi_i}{\Delta x} \quad \text{and} \quad \left(\Gamma \frac{\partial \phi}{\partial x} \right)_{i-1/2} = \Gamma_{i-1/2} \frac{\phi_i - \phi_{i-1}}{\Delta x}. \quad (2)$$

Substituting eq. (2) into eq. (1) and rearranging gives

$$\begin{aligned} U \frac{\phi_{i+1} - \phi_{i-1}}{2\Delta x} - \frac{\Gamma_{i+1/2} \frac{\phi_{i+1} - \phi_i}{\Delta x} - \Gamma_{i-1/2} \frac{\phi_i - \phi_{i-1}}{\Delta x}}{\Delta x} &= Q_i \\ U \frac{\phi_{i+1} - \phi_{i-1}}{2\Delta x} - \frac{\Gamma_{i+1/2} \phi_{i+1} - (\Gamma_{i+1/2} + \Gamma_{i-1/2}) \phi_i + \Gamma_{i-1/2} \phi_{i-1}}{(\Delta x)^2} &= Q_i \\ \left(\frac{U}{2\Delta x} - \frac{\Gamma_{i+1/2}}{(\Delta x)^2} \right) \phi_{i+1} + \left(\frac{\Gamma_{i+1/2} + \Gamma_{i-1/2}}{(\Delta x)^2} \right) \phi_i - \left(\frac{U}{2\Delta x} + \frac{\Gamma_{i-1/2}}{(\Delta x)^2} \right) \phi_{i-1} &= Q_i. \end{aligned} \quad (3)$$

Equation (3) can be cast as the system of linear equations

$$\underbrace{\begin{bmatrix} 1 & & & \\ -\left(\frac{U}{2\Delta x} + \frac{\Gamma_{1/2}}{(\Delta x)^2} \right) & \frac{\Gamma_{3/2} + \Gamma_{1/2}}{(\Delta x)^2} & \frac{U}{2\Delta x} - \frac{\Gamma_{3/2}}{(\Delta x)^2} & \\ & \ddots & \ddots & \\ & & -\left(\frac{U}{2\Delta x} + \frac{\Gamma_{N-3/2}}{(\Delta x)^2} \right) & \frac{\Gamma_{N-1/2} + \Gamma_{N-3/2}}{(\Delta x)^2} & \frac{U}{2\Delta x} - \frac{\Gamma_{N-1/2}}{(\Delta x)^2} \\ & & & 1 \end{bmatrix}}_A \underbrace{\begin{pmatrix} \phi_0 \\ \phi_1 \\ \vdots \\ \phi_{N-1} \\ \phi_N \end{pmatrix}}_{\Phi} = \underbrace{\begin{pmatrix} 1 \\ Q_1 \\ \vdots \\ Q_{N-1} \\ 0 \end{pmatrix}}_b$$

for a discretization at $\{x_0, x_1, \dots, x_N\} = \{0, \Delta x, 2\Delta x, \dots, N\Delta x\}$. The boundary conditions are given by $\phi_{-1/2} = 1$ and $\phi_{N+1/2} = 0$.

For the cases in which U , Γ , and Q are constant, the solution is found via the following steps:

- (1) Populate the matrix A
- (2) Populate the vector b
- (3) Solve $A\Phi = b$ for the vector Φ using TDMA

When U , Γ , or Q depend on the value of ϕ the problem becomes nonlinear and an iterative approach must be taken. For nonlinear problems, the solution is found via the following steps:

- (1) Make an initial guess for the vector $\Phi^{(0)}$
- (2) Calculate $U(\Phi^{(n)})$, $\Gamma(\Phi^{(n)})$, and $Q(\Phi^{(n)})$
- (3) Populate the matrix A
- (4) Populate the vector b
- (5) Solve $A\Phi^{(n+1)} = b$ for the vector $\Phi^{(n+1)}$ using TDMA
- (6) Repeat steps 2 through 5 until convergence

For this problem I will use a discretization of $\phi(x) = 1 - x/L$ as an initial guess.

2. PART B - LINEAR PROBLEMS
3. PART C - NON-LINEAR PROBLEMS