# **TIME-DEPENDENT CONDUCTION**

- Lumped Thermal Capacitance Method
- Analytical Method: Separation of Variables
- Semi-Infinite Solid:
   Similarity Solution
- Numerical Method:
   Finite Difference Method

# Lumped Thermal Capacitance Method

negligible spatial effect  $T(x, y, z, t) \approx T(t)$ 



excess temperature:  $\theta(t) \equiv T(t) - T_{\infty}$ 

$$\rho Vc \frac{dT}{dt} + hA_s \left[ T(t) - T_{\infty} \right] = 0$$
  
$$\frac{d\theta}{dt} + \frac{hA_s}{\rho Vc} \theta = 0, \quad \theta(t) = C \exp \left[ -\left(\frac{hA_s}{\rho Vc}\right)t \right]$$

initial condition:  $\theta(0) = T(0) - T_{\infty} = T_i - T_{\infty} \equiv \theta_i$  $\theta(0) = \theta_i = C$ 

$$\frac{\theta(t)}{\theta_i} = \frac{T(t) - T_{\infty}}{T_i - T_{\infty}} = \exp\left[-\left(\frac{hA_s}{\rho Vc}\right)t\right]$$

# thermal time constant

$$\frac{\theta(t)}{\theta_i} = \exp\left[-\left(\frac{hA_s}{\rho Vc}\right)t\right]$$
$$\tau_t = \frac{1}{hA_s}\rho Vc = R_t C_t$$

$$R_t = \frac{1}{hA_s}$$
: convection resistance

 $C_t = \rho V c$ : lumped thermal capacitance

# Thermocouple?

Transient temperature response of lumped capacitance solids for different thermal time constant  $\tau_t$ 



#### Seebeck effect and Peltier effect



total energy transfer in time t



Validation of Lumped Capacitance Method



Transient temperature distributions for different Biot numbers in a plane wall symmetrically cooled by convection



When  $\text{Bi} = \frac{hL_c}{k} < 0.1$ , spatial effect is negligible.  $L_c$ : characteristic length  $L_c \equiv \frac{V}{A}$  $\frac{\theta(t)}{\theta} = \exp\left[-\left(\frac{hA_s}{\rho Vc}\right)t\right]$  $\frac{hA_st}{\rho Vc} = \frac{ht}{\rho cL_s} = \frac{hL_c}{k} \frac{kt}{\rho cL_s^2} = \frac{hL_c}{k} \frac{\alpha t}{L^2} = \mathbf{Bi} \cdot \mathbf{Fo}$ 

Fo : Fourier number (dimensionless time)  $\frac{\theta(t)}{\theta_i} = \exp[-Bi \cdot Fo]$ 

#### Example 5.3



Find: Total time  $t_t$  required for the two-step process Assumption: Thermal resistance of epoxy is negligible. Biot numbers for the heating and cooling processes

Aluminum:  $k = 177 \text{ W/m} \cdot \text{K}, c = 875 \text{ J/kg} \cdot \text{K}, \rho = 2770 \text{ kg/m}^3$ 

$$\operatorname{Bi}_{h} = \frac{h_{o}L}{k} = 3.4 \times 10^{-4}, \ \operatorname{Bi}_{c} = \frac{h_{c}L}{k} = 8.5 \times 10^{-5}$$

Thus, lumped capacitance approximation can be applied.

 $\dot{E}_{st} = \dot{E}_{in} - \dot{E}_{out} + \dot{E}_{g}$   $\rho c \left(2LA_{s}\right) \frac{dT}{dt}$ 



$$=-h(2A_s)[T(t)-T_{\infty}]-\varepsilon\sigma(2A_s)[T^4(t)-T_{sur}^4]$$

$$dt = \frac{\rho c L dT}{h \left[ T_{\infty} - T(t) \right] + \varepsilon \sigma \left[ T_{\text{sur}}^4 - T^4(t) \right]}$$

$$dt = \frac{\rho c L dT}{h [T_{\infty} - T(t)] + \varepsilon \sigma [T_{sur}^{4} - T^{4}(t)]}$$

$$T_{i,o} = 25^{\circ}C \qquad T_{c} = 150^{\circ}C \qquad T_{e} = 25^{\circ}C \qquad T_{t} = 37^{\circ}C \qquad T_{t} = 37^{\circ}C \qquad T_{t} = 150^{\circ}C \qquad T_$$

Heating process

$$\int_{0}^{t_{c}} dt = \int_{T_{i,o}}^{T_{c}} \frac{\rho c L dT}{h [T_{\infty} - T(t)] + \varepsilon \sigma [T_{sur}^{4} - T^{4}(t)]} \qquad t_{c} = 124 \text{ s}$$

Curing process

$$\int_{t_c}^{t_e} dt = \int_{T_c}^{T_e} \frac{\rho c L dT}{h [T_{\infty} - T(t)] + \varepsilon \sigma [T_{sur}^4 - T^4(t)]} \qquad T_e = 175^{\circ} C$$

Cooling process

$$\int_{t_e}^{t_t} dt = \int_{T_e}^{T_t} \frac{\rho c L dT}{h [T_{\infty} - T(t)] + \varepsilon \sigma [T_{sur}^4 - T^4(t)]} \qquad t_t = 989 \text{ s}$$



Total time for the two-step process :  $t_t = 989$  s Intermediate times :  $t_c = 124$  s  $t_e = 424$  s

**Analytical Method** 

# Separation of Variables Plane wall with convection



 $T = T(x,t,\alpha,T_i,k,L,h,T_{\infty})$ 

Dimensional analysis  

$$T = T(x,t,\alpha,T_i,k,L,h,T_{\infty})$$

$$T,T_i,T_{\infty}: K [D], x:m [L], t:s [T]$$

$$\alpha:m^2/s [L^2T^{-1}], L:m [L]$$

$$k: W/m \cdot K = kg \cdot m/s^3 \cdot K [LMT^{-3}D^{-1}]$$

$$h: W/m^2 \cdot K = kg/s^3 \cdot K [MT^{-3}D^{-1}]$$

dimensionless variables

$$\theta^* = \frac{T - T_{\infty}}{T_i - T_{\infty}}, \quad x^* = \frac{x}{L}, \quad t^* = \frac{\alpha t}{L^2} = \mathbf{Fo}, \quad \mathbf{Bi} = \frac{hL}{k}$$

Fo: Fourier number, Bi: Biot number  $\theta^* = \theta^*(x^*, t^*; Bi)$ 

### Equation in dimensionless form



$$\theta^* = \frac{T - T_{\infty}}{T_i - T_{\infty}}, x^* = \frac{x}{L}, t^* = \frac{\alpha t}{L^2}, \text{Bi} = \frac{hL}{k}$$
  
initial condition  $T(x, 0) = T_i \rightarrow \theta^*(x^*, 0) = 1$   
boundary conditions  
$$\frac{\partial T}{\partial x}\Big|_{x=0} = \frac{T_i - T_{\infty}}{L} \frac{\partial \theta^*}{\partial x^*}\Big|_{x^*=0} = 0 \rightarrow \frac{\partial \theta^*}{\partial x^*}\Big|_{x^*=0} = 0$$

$$-k\frac{\partial T}{\partial x}\Big|_{x=L} = h\big[T(L,t) - T_{\infty}\big]$$

$$\rightarrow -\frac{k\left(T_{t} - T_{\infty}\right)}{L} \frac{\partial \theta^{*}}{\partial x^{*}} \bigg|_{x^{*}=1} = h\left(T_{t} - T_{\infty}\right) \theta^{*}(1, t^{*})$$
$$\rightarrow \frac{\partial \theta^{*}}{\partial x^{*}} \bigg|_{x^{*}=1} + \operatorname{Bi} \theta^{*}(1, t^{*}) = \mathbf{0}$$

### Drop out \* for convenience afterwards

$$\frac{\partial \theta}{\partial t} = \frac{\partial^2 \theta}{\partial x^2}$$
  
$$\theta(x,0) = 1, \ \frac{\partial \theta}{\partial x}\Big|_{x=0} = 0, \ \frac{\partial \theta}{\partial x}\Big|_{x=1} + \operatorname{Bi} \theta(1,t) = 0$$

$$\theta(x,t) = X(x)\tau(t)$$

$$X\tau' = X''\tau, \quad \frac{X''}{X} = \frac{\tau'}{\tau} = -\zeta^2$$

 $X'' + \zeta^2 X = \mathbf{0}, \quad \tau' + \zeta^2 \tau = \mathbf{0}$ 

# boundary conditions

$$\frac{\partial \theta}{\partial x}\Big|_{x=0} = \mathbf{0}, \ \frac{\partial \theta}{\partial x}\Big|_{x=1} + \mathbf{Bi}\theta(\mathbf{1},t) = \mathbf{0}$$

$$\frac{\partial \theta}{\partial x}\Big|_{x=0} = X'(0)\tau(t) = 0 \quad \to X'(0) = 0$$

$$\frac{\partial \theta}{\partial x}\Big|_{x=1} + \operatorname{Bi} \theta(1,t) = X'(1)\tau(t) + \operatorname{Bi} X(1)\tau(t)$$

 $= [X'(1) + \operatorname{Bi} X(1)]\tau(t) = 0 \to X'(1) + \operatorname{Bi} X(1) = 0$ 

$$X(x): X'' + \zeta^2 X = 0$$
  
b.c.  $X'(0) = 0, X'(1) + \operatorname{Bi} X(1) = 0$   
$$X(x) = C_1 \sin(\zeta x) + C_2 \cos(\zeta x)$$
  
$$X'(x) = C_1 \zeta \cos(\zeta x) - C_2 \zeta \sin(\zeta x)$$
  
$$X'(0) = C_1 = 0$$
  
$$X'(1) + \operatorname{Bi} X(1) = -C_2 \zeta \sin \zeta + \operatorname{Bi} C_2 \cos \zeta$$
  
$$= C_2 (\operatorname{Bi} \cos \zeta - \zeta \sin \zeta) = 0 \rightarrow \zeta \tan \zeta = \operatorname{Bi}$$
  
$$X_n(x) = a_n \cos(\zeta_n x)$$
  
$$\zeta_n \text{ such that } \zeta_n \tan \zeta_n = \operatorname{Bi}, n = 1, 2, 3, \cdots$$

$$\tau(t): \tau' + \zeta^2 \tau = 0 \quad \to \tau_n(t) = b_n \exp(-\zeta_n^2 t)$$
$$X_n(x) = a_n \cos(\zeta_n x)$$

$$\theta(x,t) = \sum_{n=1}^{\infty} c_n \exp(-\zeta_n^2 t) \cos(\zeta_n x)$$

initial condition

$$\theta(x,0) = 1 = \sum_{n=1}^{\infty} c_n \cos(\zeta_n x)$$

$$\rightarrow c_n = \frac{\int_0^1 \cos(\zeta_n x) dx}{\int_0^1 \cos^2(\zeta_n x) dx} = \frac{4 \sin \zeta_n}{2\zeta_n + \sin(2\zeta_n)}$$

Approximate solution  

$$\theta(x,t) = \sum_{n=1}^{\infty} c_n \exp(-\zeta_n^2 t) \cos(\zeta_n x)$$
  
 $\theta(x,t) = c_1 \exp(-\zeta_1^2 t) \cos(\zeta_1 x)$   
 $+ c_2 \exp(-\zeta_2^2 t) \cos(\zeta_2 x) + \cdots$   
 $\equiv \theta_1 + \theta_2 + \cdots$   
When Fo =  $t \ge 0.2$ ,  $\frac{c_2 \exp(-\zeta_2^2 t) \cos(\zeta_2 x)}{c_1 \exp(-\zeta_1^2 t) \cos(\zeta_1 x)} <<1$   
at  $x = 0$ , Bi = 1.0  
Fo = 0.1  
 $\theta_1$  fo = 0.1  
 $\theta_2$  -0.0469 -1.22 10<sup>-5</sup>  
 $\theta_3$  0.0007 4.7 10<sup>-20</sup>

# **Approximate solution**

When Fo = 
$$t \ge 0.2$$
,  
 $\theta(x,t) = c_1 \exp(-\zeta_1^2 t) \cos(\zeta_1 x)$   
 $\theta(0,t) = c_1 \exp(-\zeta_1^2 t) \equiv \theta_0$   
 $\frac{\theta(x,t)}{\theta_0} = \cos(\zeta_1 x)$ 

See Table 5.1

$$\zeta_n \tan \zeta_n = \mathbf{Bi}$$

total energy transfer (net out-going)  
$$Q(t) = -\int \rho c \left[T(x,t) - T_i\right] dV$$

maximum amount of energy transfer



### **Radial systems with convection**



$$\left. k \frac{\partial T}{\partial r} \right|_{r=r_0} = h \left[ T(r_0, t) - T_{\infty} \right]$$

dimensionless variables

$$\theta^* = \frac{T - T_{\infty}}{T_i - T_{\infty}}, r^* = \frac{r}{r_0}, t^* = \frac{\alpha t}{r_0^2} = \text{Fo}, \text{Bi} = \frac{hr_0}{k}$$

Drop out \* for convenience afterwards

$$\frac{\partial T}{\partial t} = \frac{\alpha}{r} \frac{\partial}{\partial r} \left( r \frac{\partial T}{\partial r} \right) \rightarrow \frac{\partial \theta}{\partial t} = \frac{1}{r} \frac{\partial}{\partial r} \left( r \frac{\partial \theta}{\partial r} \right)$$

i.c. 
$$\theta(r,0) = 1$$
  
b.c.  $\frac{\partial \theta}{\partial r}\Big|_{r=0} = 0$  or  $\theta(0,t) = \text{finite}$ 

$$\frac{\partial \theta}{\partial r}\bigg|_{r=1} + \operatorname{Bi} \theta(\mathbf{1}, t) = \mathbf{0}$$

$$\theta(r,t) = R(r)\tau(t)$$

$$\frac{\partial\theta}{\partial t} = \frac{1}{r}\frac{\partial}{\partial r}\left(r\frac{\partial\theta}{\partial r}\right)$$

$$R\tau' = \frac{1}{r}\frac{\partial}{\partial r}\left(rR'\tau\right) = \frac{1}{r}\tau\left(R'+rR''\right)$$

$$\frac{\tau'}{r} = \frac{1}{r}\left(\frac{R'}{r}+r\frac{R''}{r}\right) = -\zeta^{2}$$

$$\frac{1}{\tau} = \frac{1}{r} \left( \frac{1}{R} + r \frac{1}{R} \right) = -\zeta$$

$$r\frac{R''}{R}+\frac{R'}{R}+r\zeta^2=0, \qquad \tau'+\zeta^2\tau=0$$

$$R(r): R'' + \frac{1}{r}R' + \zeta^2 R = 0$$

$$r^2 R'' + rR' + \zeta^2 r^2 R = 0$$

$$\left[x^2 y'' + xy' + m^2 (x^2 - v^2) y = 0 \rightarrow y = AJ_v(mx) + BY_v(mx)\right]$$

$$R(r) = C_1 J_0(\zeta r) + C_2 Y_0(\zeta r)$$

$$\theta(0,t) = \text{finite} \rightarrow R(0) = \text{finite}$$

$$Y_0(0) \rightarrow -\infty, \text{ thus } C_2 = 0$$

$$\left.\frac{\partial \theta}{\partial r}\right|_{r=1} + \text{Bi}\theta(1,t) = 0 \rightarrow R'(1) + \text{Bi}R(1) = 0$$

$$C_1 \frac{dJ_0(\zeta r)}{dr}\bigg|_{r=1} + C_1 \text{Bi}J_0(\zeta) = 0$$

$$\frac{dJ_0(\zeta r)}{dr}\bigg|_{r=1} + \operatorname{Bi} J_0(\zeta) = 0$$
  
Since  $\frac{d}{dx}\bigg[x^n J_n(x)\bigg] = x^n J_{n-1}(x)$   
 $J_{n-1}(x) = \frac{2n}{x} J_n(x) - J_{n+1}(x)$   
 $\frac{d}{dx} \big[J_0(x)\big] = J_{-1}(x) = -J_1(x)$   
 $\frac{dJ_0(\zeta r)}{dr}\bigg|_{r=1} + \operatorname{Bi} J_0(\zeta) = -\zeta J_1(\zeta) + \operatorname{Bi} J_0(\zeta) = 0$   
 $R_n(r) = a_n J_0(\zeta_n r), \quad \zeta_n \text{ such that } \zeta_n \frac{J_1(\zeta_n)}{J_0(\zeta_n)} = \operatorname{Bi}$ 

$$\tau(t): \tau' + \zeta^2 \tau = 0 \quad \to \tau_n(t) = b_n \exp(-\zeta_n^2 t)$$

$$R_n(r) = a_n J_0(\zeta_n r)$$
  
$$\theta(r,t) = \sum_{n=1}^{\infty} c_n \exp(-\zeta_n^2 t) J_0(\zeta_n r)$$

# initial condition

$$\theta(r,0) = 1 = \sum_{n=1}^{\infty} c_n J_0(\zeta_n r)$$
$$\rightarrow c_n = \frac{\int_0^1 r J_0(\zeta_n r) dr}{\int_0^1 r J_0^2(\zeta_n r) dr}$$

# **Approximate solution**

$$\theta(r,t) = c_1 \exp(-\zeta_1^2 t) J_0(\zeta_1 r)$$
  

$$\theta(0,t) = c_1 \exp(-\zeta_1^2 t) J_0(0) = c_1 \exp(-\zeta_1^2 t) \equiv \theta_0$$
  

$$\frac{\theta(x,t)}{\theta_0} = J_0(\zeta_1 x)$$

Total energy transfer (net out-going)  $Q(t) = -\int \rho c \left[ T(x,t) - T_i \right] dV, \quad Q_0 = \rho c V \left( T_i - T_\infty \right)$   $\frac{Q}{Q_0} = \frac{1}{V} \int \left( 1 - \theta \right) dV = \frac{1}{V} \int_0^1 \left[ 1 - \theta_0 J_0(\zeta_1 r) \right] dV$ 

Since 
$$V = \pi L_{1} dV = 2\pi r dr L$$
  
 $\frac{Q}{Q_{0}} = 2 \int_{0}^{1} [1 - \theta_{0} J_{0}(\zeta_{1} r)] r dr = 1 - \frac{2J_{1}(\zeta_{1})}{\zeta_{1}} \theta_{0}$ 



Find:

- 1) Biot and Fourier numbers after 8 min
- 2) Temperature of exterior pipe surface after 8 min, T(0, 8 min)
- 3) Heat flux to the wall at  $8 \min, q''(8 \min)$
- 4) Energy transferred to pipe per unit length after 8 min, Q'

Assumption:

Pipe wall can be approximated as plane wall, since  $L \ll D$ .

AISI 1010: 
$$\rho = 7823 \text{ kg/m}^3$$
,  $c = 434 \text{ J/kg} \cdot \text{K}$ ,  
 $k = 63.9 \text{ W/m} \cdot \text{K}$ ,  $\alpha = 18.8 \times 10^{-6} \text{ m}^2/\text{s}$   
1) Bi and Fo at  $t = 8 \text{ min}$ 

$$Bi = \frac{hL}{k} = \frac{500 \times 0.04}{63.9} = 0.313$$

$$T(x, 0) = \frac{T(L,t)}{T_{i}} = -20^{\circ}C$$

$$T_{i}(x, 0) = \frac{T(L,t)}{h} = \frac{18.8 \times 10^{-6} \times 8 \times 60}{0.04^{2}} = 5.64$$

$$Fo = \frac{\alpha t}{L^{2}} = \frac{18.8 \times 10^{-6} \times 8 \times 60}{0.04^{2}} = 5.64$$

$$Fo = \frac{100}{L^{2}} = \frac{18.8 \times 10^{-6} \times 8 \times 60}{0.04^{2}} = 5.64$$

#### 2) *T*(0, 8 min)

With Bi = 0.313, the lumped capacitance method is inappropriate. However, since Fo > 0.2, approximate solution can be applicable.

$$\theta_0^* = \frac{T_0 - T_\infty}{T_i - T_\infty} = c_1 \exp(-\zeta_1^2 F_0) = 0.214$$

from Table 5.1  $c_1 = 1.047, \ \zeta_1 = 0.531$ 

 $T(0, 8 \min) = T_{\infty} + \theta_0^* (T_i - T_{\infty}) = 60 + 0.214 (-20 - 60) = 42.9 \,^{\circ}\text{C}$ 

3) 
$$q''(480 \text{ s})$$
  
 $q''(480 \text{ s}) = h[T(40 \text{ mm}, 480 \text{ s}) - T_{\infty}]$   
 $\theta^*(x^*, t^*) = \frac{T(x,t) - T_{\infty}}{T_i - T_{\infty}} = \theta_0^*(t^*)\cos(\zeta_1 x^*)$   
 $T(L,t) = T_{\infty} - (T_i - T_{\infty})\theta_0^*\cos(\zeta_1)$   
 $T(40 \text{ mm}, 480 \text{ s}) = 60 - (-20 - 60) \times 0.214 \times \cos(0.531) = 45.2$ 

$$q'' = 500(45.2 - 60) = -7400 \text{ W/m}^2$$

4) The energy transfer to the pipe wall over the 8-min interval

$$\frac{Q}{Q_0} = 1 - \frac{\sin(\zeta_1)}{\zeta_1} \theta_0^* = 1 - \frac{\sin(0.531)}{0.531} \times 0.214 = 0.80$$
$$Q = 0.80 \rho c V (T_i - T_\infty)$$
$$Q' = 0.80 \rho c (\pi DL) (T_i - T_\infty)$$
$$= -2.73 \times 10^7 \text{ J/m}$$




$$\theta(x,t) = \frac{T(x,t) - T_i}{T_s - T_i} = \theta(\eta), \quad \eta = \frac{x}{2\sqrt{\alpha t}}$$
$$\frac{\partial T}{\partial t} = \left(T_s - T_i\right)\frac{\partial \theta}{\partial t} = \left(T_s - T_i\right)\frac{d\theta}{d\eta}\frac{\partial \eta}{\partial t}$$
$$= \left(T_s - T_i\right)\frac{x}{2\sqrt{\alpha}}\left(-\frac{1}{2t\sqrt{t}}\right)\frac{d\theta}{d\eta} = -\frac{\left(T_s - T_i\right)}{2t}\eta\frac{d\theta}{d\eta}$$

$$\frac{\partial T}{\partial x} = (T_s - T_i) \frac{\partial \theta}{\partial x} = (T_s - T_i) \frac{d\theta}{d\eta} \frac{\partial \eta}{\partial x}$$

$$= \left(T_s - T_i\right) \frac{1}{2\sqrt{\alpha t}} \frac{d\theta}{d\eta}$$

$$\eta = \frac{x}{2\sqrt{\alpha t}}, \quad \frac{\partial T}{\partial x} = (T_s - T_i) \frac{1}{2\sqrt{\alpha t}} \frac{d\theta}{d\eta}$$
$$\frac{\partial^2 T}{\partial x^2} = \frac{\partial}{\partial x} \left( \frac{\partial T}{\partial x} \right) = \frac{\partial}{\partial x} \left( (T_s - T_i) \frac{1}{2\sqrt{\alpha t}} \frac{d\theta}{d\eta} \right)$$
$$= (T_s - T_i) \frac{1}{2\sqrt{\alpha t}} \frac{d}{d\eta} \left( \frac{d\theta}{d\eta} \right) \frac{\partial \eta}{\partial x} = (T_s - T_i) \frac{1}{4\alpha t} \frac{d^2 \theta}{d\eta^2}$$
$$\frac{\partial T}{\partial t} = \alpha \frac{\partial^2 T}{\partial x^2}$$
$$\rightarrow -\frac{(T_s - T_i)}{2t} \eta \frac{d\theta}{d\eta} = \alpha (T_s - T_i) \frac{1}{4\alpha t} \frac{d^2 \theta}{d\eta^2}$$

$$\theta'' + 2\eta \theta' = 0$$
  
i.c.  $T(x,0) = T_i$ :  
 $\eta \to \infty, \ \theta(\infty) = 0$   
b.c.  $T(0,t) = T_s$   
 $\eta = 0, \ \theta(0) \neq 1$   
 $T(\infty,t) = T_i$   
 $\eta \to \infty, \ \theta(\infty) = 0$   
merge into one

$$\theta(x,t) = \frac{T(x,t) - T_i}{T_s - T_i}$$
$$\eta = \frac{x}{2\sqrt{\alpha t}}$$
$$T_s$$

 $x = \delta(t)$ 

X

 $T_i$ 

## **Similarity solution**

 $\theta'' + 2\eta \theta' = 0$ :  $\theta(0) = 1$ ,  $\theta(\infty) = 0$ integrating factor  $e^{\eta^2}$ 

$$\frac{d}{d\eta} \left( e^{\eta^2} \theta' \right) = 0 \rightarrow \theta' = \frac{d\theta}{d\eta} = C_1 e^{-\eta^2} \rightarrow d\theta = C_1 e^{-\eta^2} d\eta$$

$$\int_0^{\eta} d\theta = \int_0^{\eta} C_1 e^{-u^2} du \quad \rightarrow \theta(\eta) - \theta(0) = C_1 \int_0^{\eta} e^{-u^2} du$$

or 
$$\theta(\eta) = 1 + C_1 \int_0^{\eta} e^{-u^2} du$$

$$\theta(\infty) = \mathbf{0} = \mathbf{1} + C_1 \int_0^\infty e^{-u^2} du$$

error function:  $\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-u^2} du$ ,  $\operatorname{erf}(\infty) = 1$ 

$$\theta(\infty) = \mathbf{0} = \mathbf{1} + C_1 \int_0^\infty e^{-u^2} du$$

$$\int_0^\infty e^{-u^2} du = \frac{\sqrt{\pi}}{2} \to C_1 = -\frac{2}{\sqrt{\pi}}$$

$$\theta(\eta) = 1 - \frac{2}{\sqrt{\pi}} \int_0^{\eta} e^{-u^2} du = 1 - \operatorname{erf}(\eta)$$

$$\theta(x,t) = \frac{T(x,t) - T_i}{T_s - T_i} = 1 - \operatorname{erf}\left(\frac{x}{2\sqrt{\alpha t}}\right) = \operatorname{erfc}\left(\frac{x}{2\sqrt{\alpha t}}\right)$$

erfc: complimentary error function

$$\theta(x,t) = \frac{T(x,t) - T_i}{T_s - T_i} = \frac{T(x,t) - T_s + T_s - T_i}{T_s - T_i}$$
$$= 1 - \frac{T(x,t) - T_s}{T_i - T_s}$$
$$\frac{T(x,t) - T_s}{T_i - T_s} = 1 - \theta(x,t)$$
$$= 1 - [1 - \operatorname{erf}(\eta)]$$
$$= \operatorname{erf}\left(\frac{x}{2\sqrt{\alpha t}}\right)$$
$$T_s = \delta(t_1) \quad x_2 = \delta(t_2)$$

Heat flux through the wall

$$q_{s}'' = -k \frac{\partial T}{\partial x} \bigg|_{x=0} = -k \left(T_{s} - T_{i}\right) \frac{d\theta}{d\eta} \frac{\partial \eta}{\partial x} \bigg|_{x=0}$$
$$= -\frac{k \left(T_{s} - T_{i}\right)}{2\sqrt{\alpha t}} \theta'(0)$$
$$\theta(\eta) = 1 - \frac{2}{\sqrt{\pi}} \int_{0}^{\eta} e^{-u^{2}} du$$
$$\theta(\eta) = \frac{1 - \frac{2}{\sqrt{\pi}} \int_{0}^{\eta} e^{-u^{2}} du}{\sqrt{\pi t}}$$

$$\rightarrow \frac{d\theta}{d\eta} = -\frac{2}{\sqrt{\pi}} e^{-\eta^2} \rightarrow \theta'(0) = -\frac{2}{\sqrt{\pi}}$$
$$q_s'' = -\frac{k\left(T_s - T_i\right)}{2\sqrt{\alpha t}} \left(-\frac{2}{\sqrt{\pi}}\right) = \frac{k\left(T_s - T_i\right)}{\sqrt{\pi \alpha t}}$$

# Interfacial contact between two semi-infinite solids



$$T_{A}: T_{A}(x,t) = A_{1} + A_{2} \operatorname{erf}(\eta)$$

$$T_B: T_B(x,t) = B_1 + B_2 \operatorname{erf}(\eta)$$

Boundary and interfacial conditions

$$T_{A}(-\infty,t) = T_{A,i}, T_{B}(\infty,t) = T_{B,i}, T_{S} = T_{A}(0,t) = T_{B}(0,t)$$
$$q_{S}'' = -k_{A} \frac{\partial T_{A}}{\partial x} \bigg|_{x=0} = -k_{B} \frac{\partial T_{B}}{\partial x} \bigg|_{x=0}$$

$$T_{s} = \frac{\left(k\,\rho c\,\right)_{A}^{1/2}T_{A,i} + \left(k\,\rho c\,\right)_{B}^{1/2}T_{B,i}}{\left(k\,\rho c\,\right)_{A}^{1/2} + \left(k\,\rho c\,\right)_{B}^{1/2}}$$

 $T_{\rm s} = 35.9^{\circ}{\rm C}$ 

The interface temperature is not function of time.

Ex) A: man, B: wood (pine) or steel (AISI 1302)

Assume 
$$T_A = 36^{\circ}$$
C,  $T_B = 10^{\circ}$ C  
 $k_A = 628$  W/m · K ,  $\rho_A = 993$  kg/m<sup>3</sup>,  $c_A = 4718$  J/kg · K  
wood:  $k_B = 0.12$  W/m · K ,  $\rho_B = 510$  kg/m<sup>3</sup>,  $c_B = 1380$  J/kg · K

steel:  $k_B = 15.1 \text{ W/m} \cdot \text{K}$ ,  $\rho_B = 8055 \text{ kg/m}^3$ ,  $c_B = 480 \text{ J/kg} \cdot \text{K}$  $T_s = 33.9^{\circ}\text{C}$ 

### **Objects with Constant Surface Temperatures** Utilization of solution to convection boundary condition



Semi-Infinite Solid

$$q_{s}''=\frac{k\left(T_{s}-T_{i}\right)}{\sqrt{\pi\alpha t}}$$

In dimensionless form

$$q^* = \frac{q_s''L_c}{k(T_s - T_i)} = \frac{k(T_s - T_i)}{\sqrt{\pi\alpha t}} \frac{L_c}{k(T_s - T_i)} = \frac{L_c}{\sqrt{\pi\alpha t}}$$
$$Fo = \frac{\alpha t}{L_c^2} \to \alpha t = L_c^2 Fo \qquad q^* = \frac{1}{\sqrt{\pi Fo}}$$

• Plane wall, Cylinder, and Sphere for  $Bi \to \infty$ 

# Summary of transient heat transfer results for constant surface temperature cases

		$q^{*}(Fo)$			
Geometry	Length Scale, $L_c$ L (arbitrary)	Fyact	Approxim	Maximum	
		Solutions	<i>Fo</i> < 0.2	$Fo \ge 0.2$	Error (%)
Semi-infinite		$\frac{1}{\sqrt{\pi Fo}}$	Use exa	none	
Interior Cases					
Plane wall of thickness 2L	L	$2\sum_{n=1}^{\infty} \exp(-\zeta_n^2 Fo)  \zeta_n = (n - \frac{1}{2})\pi$	$\frac{1}{\sqrt{\pi Fo}}$	$2 \exp(-\zeta_1^2 Fo)  \zeta_1 = \pi/2$	1.7
Infinite cylinder	$r_o$	$2\sum_{n=1}^{\infty} \exp(-\zeta_n^2 Fo)  J_0(\zeta_n) = 0$	$\frac{1}{\sqrt{\pi Fo}} = 0.50 - 0.65 \ Fo$	$2 \exp(-\zeta_1^2 Fo)$ $\zeta_1 = 2.4050$	0.8
Sphere	r <sub>o</sub>	$2\sum_{n=1}^{\infty} \exp(-\zeta_n^2 Fo)  \zeta_n = n\pi$	$\frac{1}{\sqrt{\pi Fo}} - 1$	$2 \exp(-\zeta_1^2 Fo)  \zeta_1 = \pi$	6.3
Exterior Cases					
Sphere	r <sub>o</sub>	$\frac{1}{\sqrt{\pi E_0}} + 1$	Use exact solution.		none
Various shapes (Table 4.1, cases 12–15)	$(A_s/4\pi)^{1/2}$	none	$\frac{1}{\sqrt{\pi Fo}} + q_s^*,$	$q_s^*$ from Table 4.1	7.1

 ${}^{a}q^{*} \equiv q_{s}^{"}L_{c}/k(T_{s}-T_{i})$  and  $Fo \equiv \alpha t/L_{o}^{2}$  where  $L_{c}$  is the length scale given in the table,  $T_{s}$  is the object surface temperature, and  $T_{i}$  is (a) the initial object temperature for the interior cases and (b) the temperature of the infinite medium for the exterior cases.



# **Objects with Constant Surface Heat Fluxes**

# Summary of transient heat transfer results for constant surface heat flux cases

		$q^{*}(Fo)$				
			Approximate Solutions			
Geometry	Length Scale, <i>L<sub>c</sub></i>	Exact Solutions	Fo < 0.2	$Fo \ge 0.2$	Maximum Error (%)	
Semi-infinite	L (arbitrary)	$\frac{1}{2}\sqrt{\frac{\pi}{Fo}}$	Use exact solution.		none	
Interior Cases Plane wall of thickness 2L	L	$\left[Fo + \frac{1}{3} - 2\sum_{n=1}^{\infty} \frac{\exp(-\zeta_n^2 Fo)}{\zeta_n^2}\right]^{-1}  \zeta_n = n\pi$	$\frac{1}{2}\sqrt{\frac{\pi}{Fo}}$	$\left[Fo + \frac{1}{3}\right]^{-1}$	5.3	
Infinite cylinder	r <sub>o</sub>	$\left[2Fo + \frac{1}{4} - 2\sum_{n=1}^{\infty} \frac{\exp(-\zeta_n^2 Fo)}{\zeta_n^2}\right]^{-1}  J_1(\zeta_n) = 0$	$\frac{1}{2}\sqrt{\frac{\pi}{Fo}} - \frac{\pi}{8}$	$\left[2Fo + \frac{1}{4}\right]^{-1}$	2.1	
Sphere	r <sub>o</sub>	$\left[3Fo + \frac{1}{5} - 2\sum_{n=1}^{\infty} \frac{\exp(-\zeta_n^2 Fo)}{\zeta_n^2}\right]^{-1}  \tan(\zeta_n) = \zeta_n$	$\frac{1}{2}\sqrt{\frac{\pi}{Fo}} - \frac{\pi}{4}$	$\left[3Fo + \frac{1}{5}\right]^{-1}$	4.5	
Exterior Cases						
Sphere	r <sub>o</sub>	$[1 - \exp(Fo)\operatorname{erfc}(Fo^{1/2})]^{-1}$	$\frac{1}{2}\sqrt{\frac{\pi}{Fo}} + \frac{\pi}{4}$	$\frac{0.77}{\sqrt{Fo}} + 1$	3.2	
Various shapes (Table 4.1, cases 12–15)	$(A_s/4\pi)^{1/2}$	none	$\frac{1}{2}\sqrt{\frac{\pi}{Fo}} + \frac{\pi}{4}$	$\frac{0.77}{\sqrt{Fo}} + q_{\rm ss}^*$	unknown	

 ${}^{a}q^{*} \equiv q_{s}^{"}L_{c}/k(T_{s}-T_{i})$  and  $Fo \equiv \alpha t/L_{c}^{2}$  where  $L_{c}$  is the length scale given in the table,  $T_{s}$  is the object surface temperature, and  $T_{i}$  is (a) the initial object temperature for the interior cases and (b) the temperature of the infinite medium for the exterior cases.





Cancer treatment by laser heating using nanoshells

- 1) Prior to treatment, antibodies are attached to the nanoscale particles.
- 2) Doped particles are then injected into the patient's bloodstream and distributed throughout the body.
- 3) The antibodies are attracted to malignant sites, and therefore carry and adhere the nanoshells only to cancerous tissue.
- 4) A laser beam penetrates through the tissue between the skin and the cancer, is absorbed by the nanoshells, and, in turn, heats and destroys the cancerous tissues.



### Known:

- 1) Size of a small sphere
- 2) Thermal conductivity, reflectivity, and extinction coefficient of tissue
- 3) Depth of sphere below the surface of the skin



- 1) Heat transfer rate from the tumor to the surrounding healthy tissue for a steady-state treatment temperature of  $T_{t,ss} = 55^{\circ}$ C at the surface of the tumor.
- 2) Laser power needed to sustain the tumor surface temperature at  $T_{tss} = 55^{\circ}$ C.
- 3) Time for the tumor to reach  $T_t = 52^{\circ}$ C when heat transfer to the surrounding tissue is neglected. Water property can be used.
- 4) Time for the tumor to reach  $T_t = 52^{\circ}$ C when heat transfer to the surrounding is considered and the thermal mass of the tumor is neglected.



Assumptions:

- 1) 1D conduction in the radial direction.
- 2) Constant properties.
- 3) Healthy tissue can be treated as an infinite medium.
- 4) The treated tumor absorbs all irradiation incident from the laser.
- 5) Lumped capacitance behavior for the tumor.
- 6) Neglect potential nanoscale heat transfer effects.
- 7) Neglect the effect of perfusion.



1. Steady-state heat loss q from the tumor (Case 12 of Table 4.1)

(b) Dimensionless conduction heat rates  $[q = q_{ss}^* kA_s(T_1 - T_2)/L_c; L_c \equiv (A_s/4\pi)^{1/2}]$ 

System	Schematic	Active Area, $A_s$	$q_{ m ss}^{st}$			
Case 12 Isothermal sphere of diameter $D$ and temperature $T_1$ in an infinite medium of temperature $T_2$		$\pi D^2$	1			
$\boldsymbol{q} = 2\pi k D_t \left( T_{t,ss} - T_b \right) = 2\pi \times 0.5 \mathrm{W/m} \cdot \mathrm{K} \times 3 \times 10^{-3} \mathrm{m} \times \left( 55 - 37 \right)^{\circ} \mathrm{C}$						
$= 0.170  \mathrm{W}$						



laser heat flux

$$q_l''(x) = q_{l,o}''(1-\rho)e^{-\kappa x}$$

projected area of the tumor:

$$A_p = \frac{\pi D_t^2}{4}$$

2. Laser power  $P_l$ ,  $P_l = q_{l,o}'' \frac{\pi D_l^2}{4}$ 

Energy balance : heat transfer rate from tumor = absorbed laser energy

$$q = 0.170 \text{ W} \approx q_l''(x = d) \frac{\pi D_l^2}{4} = q_{l,o}''(1 - \rho) e^{-\kappa d} \frac{\pi D_l^2}{4}$$
$$P_l = q_{l,o}'' \frac{\pi D_l^2}{4} = \frac{q}{(1 - \rho)} e^{-\kappa d} \frac{\pi D_l^2}{\pi D_l^2} + \frac{\pi D_l^2}{4} = \frac{q D_l^2 e^{\kappa d}}{(1 - \rho) D_l^2}$$
$$= \frac{0.170 \text{ W} \times (5 \times 10^{-3} \text{ m})^2 \times e^{(0.02 \text{ mm}^{-1} \times 20 \text{ mm})}}{(1 - 0.05) \times (3 \times 10^{-3} \text{ m})^2} = 0.74 \text{ W}$$



3. Time for the tumor to reach  $T_t = 52^{\circ}$ C when heat transfer to the surrounding tissue is neglected.

$$\frac{q_l''(x=d)\pi D_t^2}{4} = q = \rho V c \frac{dT}{dt}, \qquad \frac{q}{\rho V c} \int_{t=0}^t dt = \int_{T_b}^{T_t} dT$$
$$t = \frac{\rho V c}{q} (T_t - T_b)$$
$$= \frac{989.1 \text{ kg/m}^3 \times (\pi/6) \times (3 \times 10^{-3} \text{ m})^3 \times 4180 \text{ J/kg} \cdot \text{K}}{0.170 \text{ W}} \times (55^\circ \text{C} - 37^\circ \text{C})$$
$$= 5.16 \text{ s}$$

4. Time for the tumor to reach  $T_t = 52^{\circ}$ C when heat transfer to the surrounding is considered and thermal mass of the tumor is neglected.

Heat transfer between a sphere and an exterior infinite medium subjected to constant heat flux

$$q^{*} = \frac{1}{1 - \exp(\text{Fo}) \operatorname{erfc}(\text{Fo}^{1/2})}, \qquad q^{*} = \frac{q_{s}^{"}L_{c}}{k(T_{s} - T_{i})}$$

$$q^{*} = \frac{q_{s}^{"}L_{c}}{k(T_{t} - T_{b})} = \frac{q_{s}^{"}A_{s}L_{c}}{A_{s}k(T_{t} - T_{b})} = \frac{q}{\pi D_{i}^{2}k(T_{t} - T_{b})} \frac{D_{t}}{2} = \frac{q}{2\pi k D_{t}(T_{t} - T_{b})}$$

$$\frac{q}{2\pi k D_{t}(T_{t} - T_{b})} = \frac{1}{1 - \exp(\text{Fo})\operatorname{erfc}(\text{Fo}^{1/2})}$$
By trial and error,  $\text{Fo} = 10.3 = \frac{\alpha t}{L_{c}^{2}} = \frac{\alpha t}{(D_{t}/2)^{2}} = \frac{4\alpha t}{D_{t}^{2}} \rightarrow t = \frac{D_{t}^{2}}{4\alpha} \text{Fo}$ 

$$t = \frac{D_{t}^{2}}{4\alpha} \text{Fo} = \frac{\rho c_{p} D_{t}^{2}}{4k} \text{Fo}$$

$$= \frac{989.1 \text{ kg/m}^{3} \times 4180 \text{ J/kg} \cdot \text{K} \times (0.003 \text{ m})^{2}}{4 \times 0.50 \text{ W/m} \cdot \text{K}} \times 10.3 = 192 \text{ s}$$

# **Periodic Heating**

Oscillating surface temperature



# thermal penetration depth

(reduction of temperature amplitude by 90% relative to that of surface)

$$\delta_p \equiv 4\sqrt{\frac{\alpha}{\omega}}$$

Quasi-steady state temperature distribution

$$\frac{T(x,y) - T_i}{\Delta T} = \exp\left[-x\sqrt{\frac{\omega}{2\alpha}}\right] \sin\left[\omega t - x\sqrt{\frac{\omega}{2\alpha}}\right]$$
  
Surface heat flux  $q''_s(t) = k\Delta T\sqrt{\frac{\omega}{\alpha}} \sin\left(\omega t + \frac{\pi}{4}\right)$ 



C<sub>1</sub>: depends on thermal contact resistance at interface between heater strip and underlying material

# **Numerical Method**

# **Finite Difference Method**



### Explicit Method (Euler Method) : forward difference

$$\frac{T_{m+1,n} + T_{m-1,n} - 2T_{m,n}}{\left(\Delta x\right)^2} + \frac{T_{m,n+1} + T_{m,n-1} - 2T_{m,n}}{\left(\Delta y\right)^2} = \frac{T_{m,n}^{p+1} - T_{m,n}^p}{\alpha \Delta t}$$

$$\frac{T_{m+1,n}^{p} + T_{m-1,n}^{p} - 2T_{m,n}^{p}}{\left(\Delta x\right)^{2}} + \frac{T_{m,n+1}^{p} + T_{m,n-1}^{p} - 2T_{m,n}^{p}}{\left(\Delta y\right)^{2}} = \frac{T_{m,n}^{p+1} - T_{m,n}^{p}}{\alpha\Delta t}$$

If 
$$\Delta x = \Delta y$$
,  $T_{m,n}^{p+1} = \operatorname{Fo}\left(T_{m+1,n}^{p} + T_{m-1,n}^{p} + T_{m,n+1}^{p} + T_{m,n-1}^{p}\right) + (1 - 4\operatorname{Fo})T_{m,n}^{p}$ 

stability criterion: 
$$(1-4Fo) \ge 0$$
 or  $Fo = \frac{\alpha \Delta t}{(\Delta x)^2} \le \frac{1}{4}$  or  $\Delta t \le \frac{(\Delta x)^2}{4\alpha}$ 

If the system is one-dimensional in  $x_i$ ,

$$T_m^{p+1} = \mathbf{Fo} \left( T_{m+1}^p + T_{m-1}^p \right) + \left( 1 - 2\mathbf{Fo} \right) T_m^p$$

stability criterion: 
$$(1-2Fo) \ge 0$$
 or  $Fo = \frac{\alpha \Delta t}{(\Delta x)^2} \le \frac{1}{2}$  or  $\Delta t \le \frac{(\Delta x)^2}{2\alpha}$ 



### Boundary node subjected to convection







Find:

Temperature distribution at 1.5 s after a change in operating power by using the explicit finite difference method

$$\dot{E}_{in} - \dot{E}_{out} + \dot{E}_{g} = \dot{E}_{st}$$

$$m \cdot 1$$

$$kA \frac{T_{m-1}^{p} - T_{m}^{p}}{\Delta x} - kA \frac{T_{m}^{p} - T_{m+1}^{p}}{\Delta x} + \dot{q}A\Delta x$$

$$= \rho A \Delta xc \frac{T_{m}^{p+1} - T_{m}^{p}}{\Delta t}$$
Thus,  $T_{m}^{p+1} = Fo\left[T_{m-1}^{p} - T_{m+1}^{p} + \frac{\dot{q}(\Delta x)^{2}}{k}\right] + (1 - 2Fo)T_{m}^{p}, m = 1, 2, 3, 4$ 
For node 0, set  $T_{m-1}^{p} = T_{m+1}^{p}, T_{0}^{p+1} = Fo\left[\frac{\dot{q}(\Delta x)^{2}}{k}\right] + (1 - 2Fo)T_{0}^{p}$ 
For node 5,  $kA \frac{T_{4}^{p} - T_{5}^{p}}{\Delta x} - hA(T_{5}^{p} - T_{\infty}) + \dot{q}A \frac{\Delta x}{2}$ 

$$= \rho A \frac{\Delta x}{2}c \frac{T_{5}^{p+1} - T_{5}^{p}}{\Delta t}$$
or  $T_{5}^{p+1} = 2Fo\left[T_{4}^{p} + BiT_{\infty} + \frac{\dot{q}(\Delta x)^{2}}{2k}\right] + (1 - 2Fo - 2BiFo)T_{5}^{p}$ 

 $\Delta t$ : stability criterion

1-2Fo≥0, 1-2Fo-2BiFo≥0  
or Fo≤0.5, Fo(1+Bi)≤0.5  
Bi = 
$$\frac{h\Delta x}{k} = \frac{1100 \text{ W/m}^2 \cdot \text{K}(0.002 \text{ m})}{30 \text{ W/m} \cdot \text{K}} = 0.0733$$

Thus,  $Fo \leq 0.466$ 

$$\Delta t = \frac{\mathrm{Fo}(\Delta x)^2}{\alpha} \le \frac{0.466(2 \times 10^{-3} \mathrm{m})^2}{5 \times 10^{-6} \mathrm{m}^2 \mathrm{/s}} \le 0.373 \mathrm{s}$$

choose  $\Delta t = 0.3$  s

Then, 
$$Fo = \frac{5 \times 10^{-6} \text{ m}^2 / \text{s}(0.3 \text{ s})}{(2 \times 10^{-3} \text{ m})^2} = 0.375$$

nodal equations

$$\begin{split} T_0^{p+1} &= 0.375(2T_1^p + 2.67) + 0.250T_0^p \\ T_1^{p+1} &= 0.375(T_0^p + T_2^p + 2.67) + 0.250T_1^p \\ T_2^{p+1} &= 0.375(T_1^p + T_3^p + 2.67) + 0.250T_2^p \\ T_3^{p+1} &= 0.375(T_2^p + T_4^p + 2.67) + 0.250T_3^p \\ T_4^{p+1} &= 0.375(T_3^p + T_5^p + 2.67) + 0.250T_4^p \\ T_5^{p+1} &= 0.750(T_4^p + 19.67) + 0.250T_5^p \end{split}$$

Initial distribution: steady-state solution with  $\dot{q} = \dot{q}_1 = 1 \times 10^7 \, \text{W/m}^3$ 

$$T(x) = \frac{\dot{q}L^2}{2k} \left(1 - \frac{x^2}{L^2}\right) + T_s, \ T_s = T_\infty + \frac{\dot{q}L}{h}$$
$$T_s = T_5 = T_\infty + \frac{\dot{q}L}{h} = 250 + \frac{10^7 \times 0.01}{1100} = 340.91^\circ \text{C}$$
$$T(x) = \frac{10^7 \times 0.01}{2 \times 30} \left(1 - \frac{x^2}{L^2}\right) + 340.91 = 16.67 \left(1 - \frac{x^2}{L^2}\right) + 340.91^\circ \text{C}$$

$$T(x) = 16.67 \left(1 - \frac{x^2}{L^2}\right) + 340.91^{\circ} \text{C}$$

### Calculated nodal temperatures

p	t(s)	$T_0$	$T_1$	$T_2$	$T_3$	$T_4$	$T_5$
0	0	357.58	356.91	354.91	351.58	346.91	340.91
1	0.3	358.08	357.41	355.41	352.08	347.41	341.41
2	0.6	358.58	357.91	355.91	352.58	347.91	341.88
3	0.9	359.08	358.41	356.41	353.08	348.41	342.35
4	1.2	359.58	358.91	356.91	353.58	348.89	342.82
5	1.5	360.08	359.41	357.41	354.07	349.37	343.27
8	x	465.15	463.82	459.82	453.15	443.82	431.82

**Tabulated Nodal Temperatures** 

Comments:

Expanding the finite difference solution, the new steady-state condition may be determined.


Implicit Method (fully) : backward difference

$$\frac{T_{m+1,n} + T_{m-1,n} - 2T_{m,n}}{\left(\Delta x\right)^2} + \frac{T_{m,n+1} + T_{m,n-1} - 2T_{m,n}}{\left(\Delta y\right)^2} = \frac{T_{m,n}^{p+1} - T_{m,n}^p}{\alpha \Delta t}$$

$$\frac{T_{m+1,n}^{p+1} + T_{m-1,n}^{p+1} - 2T_{m,n}^{p+1}}{\left(\Delta x\right)^2} + \frac{T_{m,n+1}^{p+1} + T_{m,n-1}^{p+1} - 2T_{m,n}^{p+1}}{\left(\Delta y\right)^2} = \frac{T_{m,n}^{p+1} - T_{m,n}^{p}}{\alpha\Delta t}$$

If 
$$\Delta x = \Delta y$$
,  $(1+4Fo)T_{m,n}^{p+1} - Fo(T_{m+1,n}^{p+1} + T_{m-1,n}^{p+1} + T_{m,n+1}^{p+1} + T_{m,n-1}^{p+1}) = T_{m,n}^{p}$ 

stability criterion : no restriction

If the system is one-dimensional in x,

$$(1+2\mathrm{Fo})T_m^{p+1} - \mathrm{Fo}(T_{m+1}^{p+1}+T_{m-1}^{p+1}) = T_m^p$$

Boundary node subjected to convection

$$(1+2Fo+2FoBi)T_0^{p+1}-2FoT_1^{p+1}=2FoBiT_{\infty}+T_0^p$$



#### **Explicit Method**





#### Crank – Nicolson Method

$$T(x,t+\Delta t) = T(x,t) + \frac{\partial T}{\partial t}\Big|_{x,t} (\Delta t) + \frac{1}{2} \frac{\partial^2 T}{\partial t^2}\Big|_{x,t} (\Delta t)^2 + O\left[(\Delta t)^3\right]$$
$$T(x,t-\Delta t) = T(x,t) - \frac{\partial T}{\partial t}\Big|_{x,t} (\Delta t) + \frac{1}{2} \frac{\partial^2 T}{\partial t^2}\Big|_{x,t} (\Delta t)^2 + O\left[(\Delta t)^3\right]$$
$$\frac{\partial T}{\partial t}\Big|_{x,t} = C = 2 T$$

$$T(x,t+\Delta t) - T(x,t-\Delta t) = 2\frac{\partial T}{\partial t}\Big|_{x,t} (\Delta t) + O\left[(\Delta t)^3\right]$$

$$\frac{\partial T}{\partial t} = \frac{T(x,t+\Delta t) - T(x,t-\Delta t)}{2\Delta t} + O\left[\left(\Delta t\right)^2\right]$$

Second order accuracy in time, but serious stability problem

backward difference : 
$$\frac{T_{m}^{p+1} - T_{m}^{p}}{\alpha \Delta t} = \frac{T_{m+1}^{p+1} - 2T_{m}^{p+1} + T_{m-1}^{p+1}}{(\Delta x)^{2}}$$

forward difference: 
$$\frac{T_m^{p+1} - T_m^p}{\alpha(\Delta t)} = \frac{T_{m+1}^p - 2T_m^p + T_{m-1}^p}{(\Delta x)^2}$$

averaging: 
$$\frac{T_m^{p+1} - T_m^p}{\alpha \Delta t} = \frac{1}{2} \left\{ \frac{T_{m+1}^{p+1} - 2T_m^{p+1} + T_{m-1}^{p+1}}{(\Delta x)^2} + \frac{T_{m+1}^p - 2T_m^p + T_{m-1}^p}{(\Delta x)^2} \right\}$$

$$-\frac{\mathrm{Fo}}{2}T_{m-1}^{p+1} + (1+\mathrm{Fo})T_m^{p+1} - \frac{\mathrm{Fo}}{2}T_{m+1}^{p+1} = \frac{\mathrm{Fo}}{2}T_{m-1}^p + (1-\mathrm{Fo})T_m^p + \frac{\mathrm{Fo}}{2}T_{m+1}^p$$

stability criterion:  $1 - Fo \ge 0$  or  $Fo \le 1$ 

explicit method: 
$$\mathbf{Fo} = \frac{\alpha \Delta t}{\left(\Delta x\right)^2} \le \frac{1}{2}$$



#### Find:

- Using the explicit FDM, determine temperature at the surface and 150 mm from the surface after 2 min, T(0, 2 min), T(150 mm, 2 min)
- 2. Repeat the calculations using the implicit FDM.
- 3. Determine the same temperatures analytically.

**Determination of nodal points** 



 $\delta(t) \sim \sqrt{\alpha t} = \sqrt{117 \times 10^{-6} \times 120} = 0.118 = 118 \text{ mm}$ 

Table A.1, copper (300 K) :  $k = 401 \text{W/m} \cdot \text{K}$ ,  $\alpha = 117 \times 10^{-6} \text{m}^2/\text{s}$ 

$$\delta$$
 : 500 ~ 1000 mm

#### Explicit FDM

node 0: 
$$\dot{E}_{in} - \dot{E}_{out} + \dot{E}_{g} = \dot{E}_{st}$$
  
 $q_{0}''A - kA \frac{T_{0}^{p} - T_{1}^{p}}{\Delta x} = \rho A \frac{\Delta x}{2} c \frac{T_{0}^{p+1} - T_{0}^{p}}{\Delta t}$   
or  $T_{0}^{p+1} = 2Fo\left(\frac{q_{0}''\Delta x}{k} + T_{1}^{p}\right) + (1 - 2Fo)T_{0}^{p}$   
interior nodes:  $T_{m}^{p+1} = Fo\left(T_{m+1}^{p} + T_{m-1}^{p}\right) + (1 - 2Fo)T_{m}^{p}$   
time step: stability criterion.  $Fo = \frac{\alpha \Delta t}{\Delta t} < \frac{1}{2}$ 

- I - I

time step: stability criterion  $\mathbf{Fo} = \frac{\Delta \Delta x}{\left(\Delta x\right)^2} \le \frac{1}{2}$ 

Table A.1, copper (300 K) :  $k = 401 \text{W/m} \cdot \text{K}, \ \alpha = 117 \times 10^{-6} \text{m}^2/\text{s}$ 

$$\Delta t = \frac{\text{Fo}(\Delta x)^2}{\alpha} \le \frac{1}{2} \frac{(0.075 \text{ m})^2}{117 \times 10^{-6} \text{ m}^2/\text{s}} = 24 \text{ s} \to \text{Fo} = \frac{1}{2}$$

 $2 \min \rightarrow p = 5$ 

$$T_0^{p+1} = 2\text{Fo}\left(\frac{q_0''\Delta x}{k} + T_1^p\right) + (1 - 2\text{Fo})T_0^p, \quad T_m^{p+1} = \text{Fo}\left(T_{m+1}^p + T_{m-1}^p\right) + (1 - 2\text{Fo})T_m^p$$
  
Fo = 0.5, 
$$\frac{q_0''\Delta x}{k} = \frac{3 \times 10^5 \text{ W/m}^2(0.075 \text{ m})}{401 \text{ W/m} \cdot \text{K}} = 56.1^{\circ}\text{C}$$

finite-difference equations

$$T_0^{p+1} = 56.1^{\circ}\text{C} + T_1^{p}$$
 and  $T_m^{p+1} = \frac{T_{m+1}^{p} + T_{m-1}^{p}}{2}$ ,  $m = 1, 2, 3, 4$   
 $T_5 = 20^{\circ}\text{C}$ 

<i>t</i> (s)	$T_0$	$T_1$	$T_2$	T <sub>3</sub>	$T_4$
0	20	20	20	20	20
24	76.1	20	20	20	20
48	76.1	48.1	20	20	20
72	104.2	48.1	34.1	20	20
96	104.2	69.1	34.1	27.1	20
120	125.3	69.1	48.1	27.1	20
	t(s) 0 24 48 72 96 120	t(s)       T <sub>0</sub> 0       20         24       76.1         48       76.1         72       104.2         96       104.2         120       125.3	$t(s)$ $T_0$ $T_1$ 020202476.1204876.148.172104.248.196104.269.1120125.369.1	$t(s)$ $T_0$ $T_1$ $T_2$ 02020202476.120204876.148.12072104.248.134.196104.269.134.1120125.369.148.1	$t(s)$ $T_0$ $T_1$ $T_2$ $T_3$ 0202020202476.12020204876.148.1202072104.248.134.12096104.269.134.127.1120125.369.148.127.1

**Explicit Finite-Difference Solution for**  $Fo = \frac{1}{2}$ 

After 2 min,  $T_0 = 125.3^{\circ}$ C and  $T_2 = 48.1^{\circ}$ C

Improvement of the accuracy

Fo = 
$$\frac{1}{4}$$
 ( $\Delta t$  = 12 s), domain length: 600 mm  
 $T_0^{p+1} = \frac{1}{2}(56.1^{\circ}\text{C} + T_1^p) + \frac{1}{2}T_0^p$ ,  $T_m^{p+1} = \frac{1}{4}(T_{m+1}^p + T_{m-1}^p) + \frac{1}{2}T_m^p$ 

Explicit Finite-Difference Solution for  $Fo = \frac{1}{4}$ 

р	t(s)	$T_0$	$T_1$	$T_2$	$T_3$	$T_4$	$T_5$	$T_6$	$T_7$	$T_8$
0	0	20	20	20	20	20	20	20	20	20
1	12	48.1	20	20	20	20	20	20	20	20
2	24	62.1	27.0	20	20	20	20	20	20	20
3	36	72.6	34.0	21.8	20	20	20	20	20	20
4	48	81.4	40.6	24.4	20.4	20	20	20	20	20
5	60	89.0	46.7	27.5	21.3	20.1	20	20	20	20
6	72	95.9	52.5	30.7	22.6	20.4	20.0	- 20	20	20
7	84	102.3	57.9	34.1	24.1	20.8	20.1	20.0	20	20
8	96	108.1	63.1	37.6	25.8	21.5	20.3	20.0	20.0	20
9	108	113.7	68.0	41.0	27.6	22.2	20.5	20.1	20.0	20.0
10	120	118.9	72.6	44.4	29.6	23.2	20.8	20.2	20.0	20.0

After 2 min,  $T_0 = 118.9^{\circ}$ C and  $T_2 = 44.4^{\circ}$ C

When  $\Delta t = 24 \text{ s}$ ,  $T_0 = 125.3^{\circ}\text{C}$  and  $T_2 = 48.1^{\circ}\text{C}$ 

# **Implicit FDM** node 0: $q_0'' + k \frac{T_1^{p+1} - T_0^{p+1}}{\Lambda m} = \rho \frac{\Delta x}{2} c \frac{T_0^{p+1} - T_0^p}{\Lambda m}$ or $(1+2Fo)T_0^{p+1} - 2FoT_1^{p+1} = \frac{2\alpha q_0''\Delta t}{k\Lambda r} + T_0^p$ Arbitrarily choosing, $F_0 = \frac{1}{2} (\Delta t = 24 \text{ s})$ $2T_0^{p+1} - T_1^{p+1} = 56.1^{\circ}\text{C} + T_0^{p}$ interior nodes: $-T_{m-1}^{p+1} + 4T_m^{p+1} - T_{m+1}^{p+1} = 2T_m^p$ , $m = 1, 2, 3, \dots, 8$

A set of nine equations must be solved simultaneously for each time increment.

The equations are in the form [A][T]=[C].

## [A][T] = [C]

2	-1	0	0	0	0	0	0	0	$\left\lceil T_{0}^{p+1}  ight ceil$	$\begin{bmatrix} 56.1 + T_0^p \end{bmatrix}$		<b>[76.1</b> ]
-1	4	-1	0	0	0	0	0	0	$T_{1}^{p+1}$	$2T_1^{p}$		40
0	-1	4	-1	0	0	0	0	0	$T_{2}^{p+1}$	$2T_{2}^{p}$		40
0	0	-1	4	-1	0	0	0	0	$T_{3}^{p+1}$	$2T_{3}^{p}$		40
0	0	0	-1	4	-1	0	0	0	$\left  T_{4}^{p+1} \right  =$	$=$ $2T_4^p$	$[C]_{p=0} =$	40
0	0	0	0	-1	4	-1	0	0	$T_{5}^{p+1}$	$2T_{5}^{p}$		40
0	0	0	0	0	-1	4	-1	0	$T_{6}^{p+1}$	$2T_{6}^{p}$		40
0	0	0	0	0	0	-1	4	-1	$T_{7}^{p+1}$	$2T_{7}^{p}$		40
0	0	0	0	0	0	1	-1	4	$\left\lfloor T_{8}^{p+1} \right\rfloor$	$2T_8^{p} + T_9^{p+1}$		60

p	t(s)	$T_0$	$T_1$	$T_2$	$T_3$	$T_4$	$T_5$	$T_6$	$T_7$	$T_8$
0	0	20.0	20.0	20.0	20.0	20.0	20.0	20.0	20.0	20.0
1	24	52.4	28.7	22.3	20.6	20.2	20.0	20.0	20.0	20.0
2	48	74.0	39.5	26.6	22.1	20.7	20.2	20.1	20.0	20.0
3	72	90.2	50.3	32.0	24.4	21.6	20.6	20.2	20.1	20.0
4	96	103.4	60.5	38.0	27.4	22.9	21.1	20.4	20.2	20.1
5	120	114.7	70.0	44.2	30.9	24.7	21.9	20.8	20.3	20.1

Implicit Finite-Difference Solution for  $Fo = \frac{1}{2}$ 

After 2 min,  $T_0 = 114.7^{\circ}$ C and  $T_2 = 44.2^{\circ}$ C

**Analytical Solution** 

$$T(x,t) - T_{i} = \frac{2q_{0}''(\alpha t/\pi)^{1/2}}{k} \exp\left(-\frac{x^{2}}{4\alpha t}\right) - \frac{q_{0}''x}{k} \operatorname{erfc}\left(\frac{x}{2\sqrt{\alpha t}}\right)$$
$$T(0,120 \text{ s}) = 120.0^{\circ} \text{ C}$$

 $T(0.15 \text{ m}, 120 \text{ s}) = 45.4^{\circ} \text{C}$ 

### Comparison

Method	$T_0 = T(0, 120 \text{ s})$	$T_2 = T(0.15 \text{ m}, 120 \text{ s})$
Explicit ( $Fo = \frac{1}{2}$ )	125.3	48.1
Explicit ( $Fo = \frac{1}{4}$ )	118.9	44.4
Implicit $(Fo = \frac{1}{2})$	114.7	44.2
Exact	120.0	45.4

Implicit method with  $\Delta x = 18.75 \text{ mm}$  (37 nodalpoints) and  $\Delta t = 6 \text{ s}$  (Fo = 2.0)



 $T(0,120 \text{ s}) = 119.2^{\circ}\text{C}, T(0.15 \text{ m}, 120 \text{ s}) = 45.3^{\circ}\text{C}$ 

exact:  $T(0,120 \text{ s}) = 120.0^{\circ}\text{C}$ ,  $T(0.15 \text{ m}, 120 \text{ s}) = 45.4^{\circ}\text{C}$