

Figure 1: Initial state of system

Problem 29.3

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Use Liebmann method (Gauss-Siedel) to solve for the temp of the heated plate shown. Employee overrelaxation with a value of 1.5 for the weighting factor and iterate to $\epsilon_s = 1\%$. The plate has the lower edge insulated.

Solution

The lower edge of the plate is insulated. This means the flux flow of heat is zero at that edge. This is a condition of the rate of change of the dependent variable T at those points. This is called Nuemann boundary conditions (vs. Drichlete boundary conditions which sets values on the indepent variable T itself, not its rate of change).

This means we now have an additional 3 grid points that we do not know the temperature at (those are the points $T_{1,0}, T_{2,0}, T_{3,0}$). So instead of only 9 equations to solve as before, now there are 12 equations to solve.

The tempreature at each one of those edge points is found using the method of images. See diagram.

To allow finding T at the insulated edge, and to be able to use the 4-point difference equation, one of the 4 points must then be outside the physical plate boundaries. Such a point is interroduced momenterraly, then solved for in terms of the inside point, resukting in a new 4-points differecne equation that can be used only to evaluate the T for those points on this special edge.

Looking at the diagram, this is done as follows.

Assume we want to find the 4-point difference equation for the point T_2 , then as normally, it is $T_2 = \frac{T_4 + T_3 + T_1 + T_x}{4}$, where T_x is the imaginary outside point. Now the flux at the point T_2 in the y-direction is defined as $\frac{T_1 - T_x}{2h}$, where h is the vertical distance between any 2 points.

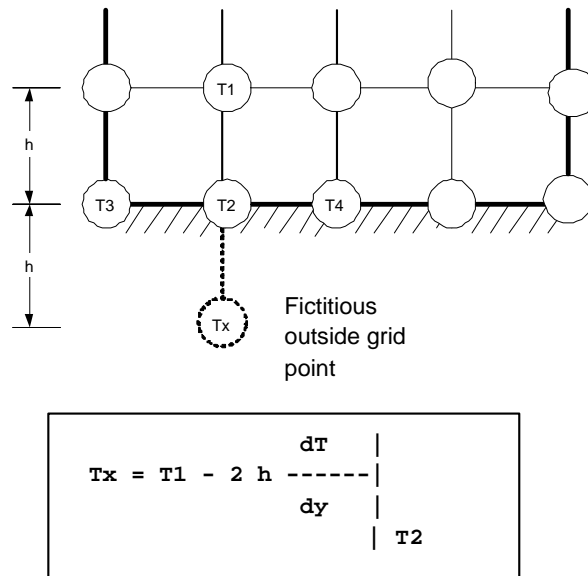


Figure 2: Finding T at edge with Nuemann condition

So, $\left. \frac{\partial T}{\partial y} \right|_{T_2} = \frac{T_1 - T_x}{2h}$

hence, solve for T_x results in

$$T_x = T_1 - 2h \left. \frac{\partial T}{\partial y} \right|_{T_2}$$

For insulated edge, the flux at the point is zero. This means no change of Temperature at the edge, hence $\left. \frac{\partial T}{\partial y} \right|_{T_2} = 0$, hence

$$T_x = T_1$$

So, now looking back at the original 4-point difference equation we get

$$T_2 = \frac{T_4 + T_3 + T_1 + T_1}{4} = \frac{T_4 + T_3 + 2T_1}{4}$$

This means that for the insulated edge, use the above modified difference equation to solve for T at each point on that edge.

Other than this change, the algorithm remains the same as problem 29.1

Start with all grid points at $T = 0$, this now includes those additional 3 points on the lower edge.

I will show the solution by hand for one iteration, then write a matlab function to solve.

For point (1,0): $T_{1,0} = \frac{T_{2,0} + T_{0,0} + 2T_{1,1}}{4} = \frac{0 + 75 + 2(0)}{4} = 18.75$

Now, apply the overrelaxation step to improve convergence. Use $\lambda = 1.5$

$$T_{i,j} = \lambda T_{i,j} + (1 - \lambda) T_{i,j}^{old}$$

$$T_{1,0} = (1.5) 18.75 + (1 - 1.5) 0 = 28.125$$

For point (2,0): $T_{2,0} = \frac{T_{3,0} + T_{1,0} + 2T_{2,1}}{4} = \frac{0 + 28.125 + 2(0)}{4} = 7.03125$

$$T_{2,0} = (1.5) 7.03125 + (1 - 1.5) 0 = 10.546875$$

$$\text{For point (3,0): } T_{3,0} = \frac{T_{4,0} + T_{2,0} + 2T_{3,1}}{4} = \frac{50 + 10.546875 + 2(0)}{4} = 15.13671875$$

$$T_{2,0} = (1.5) 15.13671875 + (1 - 1.5) 0 = 22.705078125$$

$$\text{For point (1,1): } T_{1,1} = \frac{T_{2,1} + T_{0,1} + T_{1,2} + T_{1,0}}{4} = \frac{0 + 75 + 0 + 28.125}{4} = 25.78125$$

$$T_{1,1} = (1.5) 25.78125 + (1 - 1.5) 0 = 38.671875$$

$$\text{For point (2,1): } T_{2,1} = \frac{T_{3,1} + T_{1,1} + T_{2,2} + T_{2,0}}{4} = \frac{0 + 28.125 + 0 + 10.546875}{4} = 9.66796875$$

$$T_{2,1} = (1.5) 9.66796875 + (1 - 1.5) 0 = 14.501953125$$

$$\text{For point (3,1): } T_{3,1} = \frac{T_{4,1} + T_{2,1} + T_{3,2} + T_{3,0}}{4} = \frac{50 + 10.546875 + 0 + 22.705078125}{4} = 20.81298828125$$

$$T_{3,1} = (1.5) 20.81298828125 + (1 - 1.5) 0 = 31.219482421875$$

$$\text{For point (1,2): } T_{1,2} = \frac{T_{2,2} + T_{0,2} + T_{1,3} + T_{1,1}}{4} = \frac{0 + 75 + 0 + 38.671875}{4} = 28.41796875$$

$$T_{1,2} = (1.5) 28.41796875 + (1 - 1.5) 0 = 42.626953125$$

$$\text{For point (2,2): } T_{2,2} = \frac{T_{3,2} + T_{1,2} + T_{2,3} + T_{2,1}}{4} = \frac{0 + 42.626953125 + 0 + 14.501953125}{4} = 14.2822265625$$

$$T_{2,2} = (1.5) 14.2822265625 + (1 - 1.5) 0 = 21.42333984375$$

$$\text{For point (3,2): } T_{3,2} = \frac{T_{4,2} + T_{2,2} + T_{3,3} + T_{3,1}}{4} = \frac{50 + 21.42333984375 + 0 + 31.219482421875}{4} = 25.6607$$

$$T_{3,2} = (1.5) 25.6607 + (1 - 1.5) 0 = 38.49105$$

$$\text{For point (1,3): } T_{1,3} = \frac{T_{2,3} + T_{0,3} + T_{1,4} + T_{1,2}}{4} = \frac{0 + 75 + 100 + 42.626953125}{4} = 54.40673828125$$

$$T_{1,3} = (1.5) 54.40673828125 + (1 - 1.5) 0 = 81.610107421875$$

$$\text{For point (2,3): } T_{2,3} = \frac{T_{3,3} + T_{1,3} + T_{2,4} + T_{2,2}}{4} = \frac{0 + 81.610107421875 + 100 + 21.42333984375}{4} = 50.75836$$

$$T_{2,3} = (1.5) 50.7583618164063 + (1 - 1.5) 0 = 76.1375427246094$$

$$\text{For point (3,3): } T_{3,3} = \frac{T_{4,3} + T_{2,3} + T_{3,4} + T_{3,2}}{4} = \frac{50 + 76.1375427246094 + 100 + 38.49105}{4} = 66.1571$$

$$T_{3,3} = (1.5) 66.1571481811524 + (1 - 1.5) 0 = 99.2357$$

The maximum value above is $T_{3,3} = 99.2357$ C. Apply the tolerance test to this value

$$\left| \frac{T_{3,3}^{new} - T_{3,3}^{old}}{T_{3,3}^{new}} \right| \times 100\% = \left| \frac{99.2357 - 0}{99.2357} \right| \times 100\% = 100\%, \text{ which is larger than } \epsilon_s = 1\%, \text{ so continue.}$$

This process is repeated until solution T is found within the given ϵ_s .

A MATLAB function called `nma_laplaceRectNeumann` is written to fully solve this.

This function accepts as input the number of points in the x-direction, the number of points in the y-direction, and the values of the dependent variable at the 3 boundaries of the plate, 3 values, one for each side in the order: left, top, right. And the value λ , and a tolerance value ϵ_s . Notice no boundary value is given for the bottom edge since insulated.

The function returns back a matrix that contains the solution at each grid point.

This below shows a run of the function, it shows how the plate is being filled up with updated values of the solution $T(x, y)$ one iteration at a time, until the approximate solution converges to the desired accuracy. It took 5 iterations to get the desired accuracy. The final answer is (after 5 iterations):

```
ans =
      0      100      100      100      0
75    83.1982181509375    83.3322936530749    74.1729399082487    50
75    74.9399313353933    74.28252883401    64.3859843654354    50
75    79.8756086267531    71.6580588603392    61.7159255445586    50
75    77.2548146545887    79.256187658757    60.2580134407617    50
```

Full run is :

```
>> nx=3; ny=3; left=75; top=100; right=50; lambda=1.5; tol=1;
>> nma_laplaceRectNuemann(nx,ny,left,top,right,lambda,tol)
```

Iteration number 1

```
A =
      0      100      100      100      0
75    81.610107421875    76.6937255859375    100.069999694824    50
75    42.626953125    22.906494140625    40.1596069335938    50
75    38.671875    18.45703125    34.185791015625    50
75    28.125    10.546875    22.705078125    50
```

epsilonA =

100

Iteration number 2

```
A =
      0      100      100      100      0
75    77.7688980102539    93.1961059570313    72.0786541700363    50
75    64.5034790039063    72.9423522949219    82.4403047561646    50
75    49.32861328125    43.6981201171875    50.3746032714844    50
75    47.021484375    34.716796875    46.0556030273438    50
```

epsilonA =

17.7071565401051

Iteration number 3

```
A =
      0      100      100      100      0
75    90.4087901115417    83.2638680934906    74.8046586290002    50
75    76.585865020752    83.8110119104385    62.3200938105583    50
75    64.5223617553711    68.5302257537842    70.2176570892334    50
75    54.6295166015625    53.1721115112305    53.4426927566528    50
```

epsilonA =

13.9808220922915

Iteration number 4

```
A =
      0      100      100      100      0
75    83.0483330413699    82.6530944555998    74.9428286973853    50
```

75	83.7434068322182	73.5737510025501	66.9339935760945	50
75	76.2104362249374	78.6173164844513	63.2056983187795	50
75	69.1415548324585	70.7807064056396	71.2346613407135	50

epsilonA =

8.54699143755462

Iteration number 5

A =

0	100	100	100	0
75	83.1982181509375	83.3322936530749	74.1729399082487	50
75	74.9399313353933	74.28252883401	64.3859843654354	50
75	79.8756086267531	71.6580588603392	61.7159255445586	50
75	77.2548146545887	79.256187658757	60.2580134407617	50

epsilonA =

0.815049205656945

ans =

0	100	100	100	0
75	83.1982181509375	83.3322936530749	74.1729399082487	50
75	74.9399313353933	74.28252883401	64.3859843654354	50
75	79.8756086267531	71.6580588603392	61.7159255445586	50
75	77.2548146545887	79.256187658757	60.2580134407617	50

>>

Now, I will show just the final solution A for increasing accuracy by making ϵ_s smaller and smaller.

>> nma_laplaceRectNuemann(nx,ny,left,top,right,lambda, 1)

ans =

0	100	100	100	0
75	83.1982181509375	83.3322936530749	74.1729399082487	50
75	74.9399313353933	74.28252883401	64.3859843654354	50
75	79.8756086267531	71.6580588603392	61.7159255445586	50
75	77.2548146545887	79.256187658757	60.2580134407617	50

>> nma_laplaceRectNuemann(nx,ny,left,top,right,lambda, 0.1)

ans =

0	100	100	100	0
75	83.4689690724228	82.6177095784203	74.2788404925504	50
75	76.125764064726	72.9089171883304	64.3898390870131	50
75	72.9171200137559	68.4369427343141	60.6345477874855	50
75	71.8635556191911	67.0514674195008	59.5224147381791	50

>> nma_laplaceRectNuemann(nx,ny,left,top,right,lambda, 0.01)

ans =

0	100	100	100	0
75	83.4131035840263	82.6228707034544	74.2604629696066	50
75	76.0216514060357	72.8312767430722	64.4153242811392	50
75	72.7898987811884	68.287227319965	60.5537485357759	50
75	71.9063488387076	66.9754797440981	59.522855252822	50

>> nma_laplaceRectNuemann(nx,ny,left,top,right,lambda, 0.001)

```
ans =
      0          100          100          100          0
75      83.4131035840263      82.6228707034544      74.2604629696066      50
75      76.0216514060357      72.8312767430722      64.4153242811392      50
75      72.7898987811884      68.287227319965      60.5537485357759      50
75      71.9063488387076      66.9754797440981      59.522855252822      50
```

```
>> nma_laplaceRectNuemann(nx,ny,left,top,right,lambda, 0.0001)
```

```
ans =
      0          100          100          100          0
75      83.4131035840263      82.6228707034544      74.2604629696066      50
75      76.0216514060357      72.8312767430722      64.4153242811392      50
75      72.7898987811884      68.287227319965      60.5537485357759      50
75      71.9063488387076      66.9754797440981      59.522855252822      50
```

```
>> nma_laplaceRectNuemann(nx,ny,left,top,right,lambda, 0.00001)
```

```
ans =
      0          100          100          100          0
75      83.4109244315597      82.6286024444071      74.2614411818133      50
75      76.0151000103032      72.8420406416257      64.4171642922854      50
75      72.8074352894845      68.3072942256936      60.5651671697711      50
75      71.9073523997358      67.0145426018174      59.5362184236174      50
```

```
>>
```

source code

```
function A=nma_laplaceRectNuemann(nx,ny,left,top,right,lambda,tol)
%function A=nma_laplaceRectNuemann(nx,ny,left,top,right,lambda,tol)
%
% Function that solves the laplace PDE for rectangular region for
% Nuemann boundary conditions at the bottom edge only.
%
%INPUT:
% nx: number of grid points in the x-direction
% ny: number of grid points in the y-direction
% right: right edge boundary value
% top: top edge boundary value
% left: left edge boundary value
% lambda: the value lambda to use for the relaxation method of Liebmann
% tol: the absolute tolerance to check for convergance.
%
%OUTPUT:
% the solution matrix.
%
%Author: Nasser Abbasi
%May 25, 2003

TRUE = 1;
FALSE = 0;

A = zeros(nx+2,ny+2);
A_old = A;

% apply dirchlet conditions
A(1,:) = top;
A(:,1) = left;
A(end,:) = 0;
A(:,end) = right;

%patch the 3 corners, just for cosmotics purposes
A(1,1) = 0;
A(end,1) = left;
A(1,end) = 0;
A(end,end) = right;

A_old = A;

converged = FALSE;
nIter = 0;
```

```

while(~converged)
    nIter = nIter+1;
    %fprintf('Iteration number %d\n',nIter);

    for(i=2+nx:-1:2)
        for(j=2:1:2+ny-1)

            if( i == 2+nx ) %insulated edge?
                A(i,j) = A(i,j+1) + A(i,j-1) + 2*A(i-1,j);
            else
                A(i,j) = A(i,j+1) + A(i,j-1) + A(i-1,j) + A(i+1,j);
            end

            A(i,j) = A(i,j)/4;
            A(i,j) = lambda*A(i,j) + (1-lambda)*A_old(i,j);
        end
    end

    [max_row , max_row_index] = max(A(2:end-1,2:end-1));
    [max_element , max_col_index] = max(max_row);

    pos = [max_row_index(1)+1,max_col_index+1];

    epsilonA = abs(A(pos(1),pos(2)) - A_old(pos(1),pos(2)))/A(pos(1),pos(2))*100;

    if( epsilonA < tol )
        converged = TRUE;
    end

    A_old = A;
    %A
    %epsilonA
end

%A=A(2:end-1,2:end-1);

```