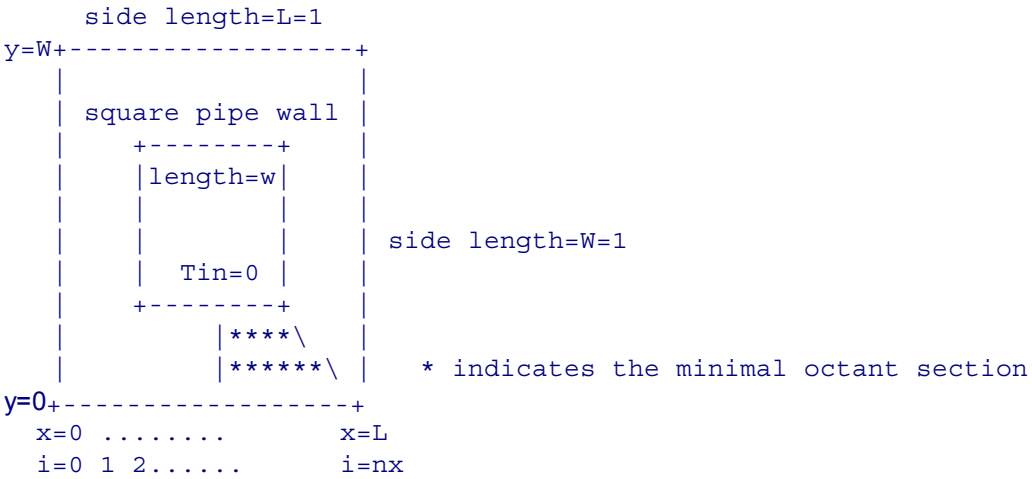


Transient Heat Conduction in a square pipe, with an outer side of $L=W=1$ unit length and an inner side of $w=L/2=W/2=0.5$ unit length.

Case a) Constant temperature $T_{out}=1$ at outer wall & constant temperature $T_{in}=0$ at inner wall at $0 \leq t$.

Case b) The outer wall is insulated (i.e., $h_{out}=0$) and the inner wall is at a constant temperature of $T_{in}=0$ at $0 \leq t$.

Case c) The outer wall is insulated (i.e., $h_{out}=0$) and the inner wall is subjected to convection with $T_{in,\infty}=\exp(-t/\tau)$ $\tau=10, 1000, 100,000$ at $0 \leq t$.



Transient heat conduction in 2-dimensional plane

$$\rho \cdot c_p \cdot \left(\frac{dT}{dt} \right) = k \cdot \left(\frac{d^2 T}{dx^2} + \frac{d^2 T}{dy^2} \right) + \dot{q} \quad \dot{q} = 0$$

Approximate derivatives with the central difference formula

$$\left(\frac{d^2 T}{dx^2} \right)_{i,j} = \frac{T_{i,j+1} - 2 \cdot T_{i,j} + T_{i,j-1}}{\Delta x^2} \quad \left(\frac{d^2 T}{dy^2} \right)_{i,j} = \frac{T_{i+1,j} - 2 \cdot T_{i,j} + T_{i-1,j}}{\Delta y^2}$$

$$\left(\frac{dT}{dt} \right)_{i,j} = \alpha \cdot \left(\frac{T_{i,j+1} - 2 \cdot T_{i,j} + T_{i,j-1}}{\Delta x^2} + \frac{T_{i+1,j} - 2 \cdot T_{i,j} + T_{i-1,j}}{\Delta y^2} \right)$$

Assign model parameters

$$k := 1 \quad \alpha := 5 \cdot 10^{-6} \quad T_{init} := 1 \quad h_{in} := 10 \quad T_{in,inf}(t, \tau) := \exp\left(-\frac{t}{\tau}\right) \quad h_{out} := 0 \text{ i.e., insulated} \quad T_{out,inf} := 1$$

$$nx := 20 \quad i := 0..nx \quad L := 1 \quad \Delta x := \frac{1}{nx} \quad xv_i := \Delta x \cdot i$$

$$ny := 20 \quad j := 0..ny \quad W := 1 \quad \Delta y := \frac{1}{ny} \quad yv_j := \Delta y \cdot j \quad w := \frac{W}{2} = 0.5$$

$$\text{inner channel } 1 := \frac{L}{2} = 0.5 \quad \text{left \& right of inner channel} \quad nx_{in,left} := nx \cdot \left(\frac{L-1}{2 \cdot L} \right) = 5 \quad nx_{in,right} := nx \cdot \frac{L+1}{2 \cdot L} = 15$$

$$\text{inner channel } w := \frac{W}{2} = 0.5 \quad \text{bottom \& top of inner channel} \quad ny_{in,bottom} := ny \cdot \left(\frac{W-w}{2 \cdot W} \right) = 5 \quad ny_{in,top} := ny \cdot \frac{W+w}{2 \cdot W} = 15$$

Whole Square Pipe. If we disregard computation efficiency and resort to brute force, we can simply solve for the whole pipe with $(nx+1) \cdot (ny+1)$ nodes (rather than just a 1/8 section thereof), and we collect the heat balance equations at all the nodes in the general matrix form $dT(t,T)/dt$ (rather than the standard vector form). The coding is quite simple -- only three different equations: two for the two boundaries and one for the interior points.

Case a) Constant temperature $T_{out}=1$ at outer wall & constant temperature $T_{in}=0$ at inner wall at $0 \leq t$.

$$d2Tdx2(T,i,j) := \frac{T_{i+1,j} - 2 \cdot T_{i,j} + T_{i-1,j}}{\Delta x^2}$$

$$d2Tdy2(T,i,j) := \frac{T_{i,j+1} - 2 \cdot T_{i,j} + T_{i,j-1}}{\Delta y^2}$$

```
dTdt(t,T) :=
  "initialize & outer wall"
  dTdt_{nx,ny} ← 0
  "interior points"
  for i ∈ 1 .. nx - 1
    for j ∈ 1 .. ny - 1
      dTdt_{i,j} ← α · (d2Tdx2(T,i,j) + d2Tdy2(T,i,j))
  "inner pipe conduit & inner wall"
  for i ∈ nx_{in.left} .. nx_{in.right}
    for j ∈ ny_{in.bottom} .. ny_{in.top}
      dTdt_{i,j} ← 0
  dTdt
```

$dT_{i,j}/dt=0$ implements $T_{i,j}=\text{constant}$

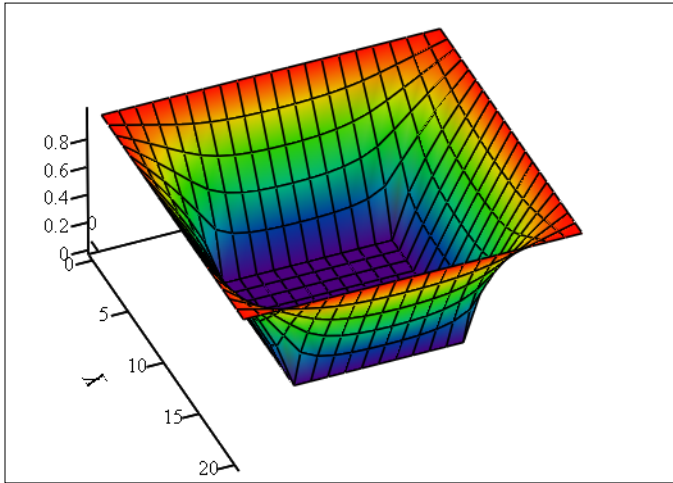
Integrate $dT(t,T)/dt$ /w Euler's method (i.e., explicit method)

critical Fourier No & Δt $Fo = \frac{\alpha \cdot \Delta t}{\Delta x^2} < \frac{1}{4} \quad \Delta t_{crit} := \frac{1}{4} \cdot \frac{\Delta x^2}{\alpha} = 125 \quad \dots$ be sue to use a Δt that is less than this critical value.

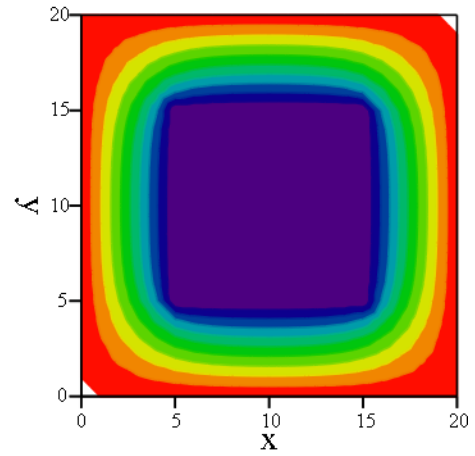
```
I.C. T(x,0)=1  T_{init.matrix} :=
  "initialize"
  T_{nx,ny} ← 0
  "interior points & outer wall"
  for i ∈ 0 .. nx
    for j ∈ 0 .. ny
      T_{i,j} ← T_{init}
  "inner pipe conduit & inner wall"
  for i ∈ nx_{in.left} .. nx_{in.right}
    for j ∈ ny_{in.bottom} .. ny_{in.top}
      T_{i,j} ← 0
  T
```

$\Delta t := 100 \quad nt := 50 \quad p := 0 .. nt \quad T := 0 \quad T_0 := T_{init.matrix} \quad T_{p+1} := T_p + dTdt(p \cdot \Delta t, T_p) \cdot \Delta t$

nt = FRAME

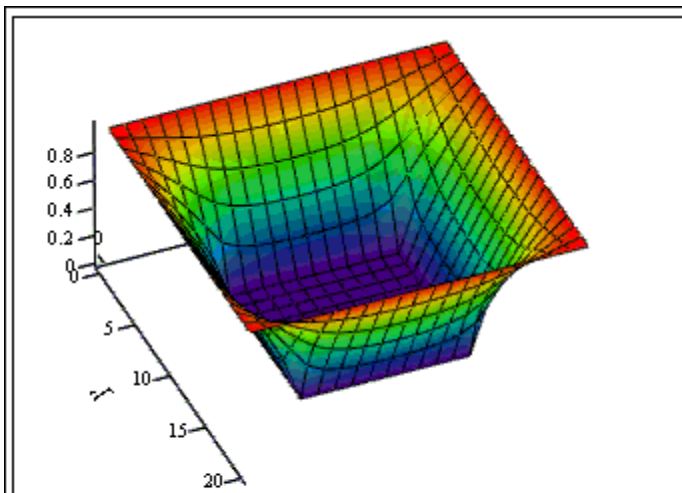


T_{nt}



T_{nt}

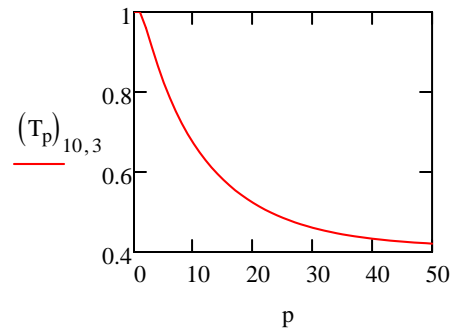
Click on the following to play an animation saved from the above plot. To create animation, uncomment to "nt:=FRAME"; [Tools|Animation|Record], "For FRAME from 0 to 50" (which is "nt"); mark the region to be animated by dragging a rectangle; click on "Animate" button, followed by "Save as" button. Copy/paste the .avi file.



T_{nt}

conduct2D-square-pipe-transient.avi

Reach steady-state in about $t := \Delta t \cdot nt = 5000$



Case b) Insulated outer wall & constant temperature $T_{in}=0$ at inner wall at $0 \leq t$.

$$q'' = -k \cdot T'(x=0, y) = h_{out} \cdot (T_{out.inf} - T(x=0, y)) \longrightarrow -k \cdot \frac{T_{i+1,j} - T_{i-1,j}}{2 \cdot \Delta x} = h_{out} \cdot (T_{out.inf} - T_{i,j})$$

B.C. at left edge $i = 0$ $T_{i-1,j} = T_{i+1,j} - 2 \cdot \Delta x \cdot \frac{h_{out}}{k} \cdot (T_{i,j} - T_{out.inf})$

$$\left(\frac{d^2}{dx^2} T \right)_{i,j} = \frac{T_{i+1,j} - 2 \cdot T_{i,j} + T_{i-1,j}}{\Delta x^2} = \frac{2 \cdot T_{i+1,j} - 2 \cdot \left(1 + \Delta x \cdot \frac{h_{out}}{k} \right) \cdot T_{i,j} + 2 \cdot \Delta x \cdot \frac{h_{out}}{k} \cdot T_{out.inf}}{\Delta x^2}$$

B.C. at right edge $i = nx$ $T_{i+1,j} = T_{i-1,j} - 2 \cdot \Delta x \cdot \frac{h_{out}}{k} \cdot (T_{i,j} - T_{out.inf})$

$$\left(\frac{d^2}{dx^2} T \right)_{i,j} = \frac{T_{i+1,j} - 2 \cdot T_{i,j} + T_{i-1,j}}{\Delta x^2} = \frac{2 \cdot T_{i-1,j} - 2 \cdot \left(1 + \Delta x \cdot \frac{h_{out}}{k} \right) \cdot T_{i,j} + 2 \cdot \Delta x \cdot \frac{h_{out}}{k} \cdot T_{out.inf}}{\Delta x^2}$$

$$d2Tdx2_{out}(T, i, j) := \begin{cases} \frac{2 \cdot T_{i+1,j} - 2 \cdot \left(1 + \Delta x \cdot \frac{h_{out}}{k} \right) \cdot T_{i,j} + 2 \cdot \Delta x \cdot \frac{h_{out}}{k} \cdot T_{out.inf}}{\Delta x^2} & \text{if } i = 0 \\ \frac{T_{i+1,j} - 2 \cdot T_{i,j} + T_{i-1,j}}{\Delta x^2} & \text{if } (0 < i) \cdot (i < nx) \\ \frac{2 \cdot T_{i-1,j} - 2 \cdot \left(1 + \Delta x \cdot \frac{h_{out}}{k} \right) \cdot T_{i,j} + 2 \cdot \Delta x \cdot \frac{h_{out}}{k} \cdot T_{out.inf}}{\Delta x^2} & \text{if } i = nx \end{cases}$$

B.C. at bottom edge $j = 0$ $T_{i,j-1} = T_{i,j+1} - 2 \cdot \Delta y \cdot \frac{h_{out}}{k} \cdot (T_{i,j} - T_{out.inf})$

$$\left(\frac{d^2}{dy^2} T \right)_{i,j} = \frac{T_{i,j+1} - 2 \cdot T_{i,j} + T_{i,j-1}}{\Delta y^2} = \frac{2 \cdot T_{i,j+1} - 2 \cdot \left(1 + \Delta y \cdot \frac{h_{out}}{k} \right) \cdot T_{i,j} + 2 \cdot \Delta y \cdot \frac{h_{out}}{k} \cdot T_{out.inf}}{\Delta y^2}$$

B.C. at top edge $j = ny$ $T_{i,j+1} = T_{i,j-1} - 2 \cdot \Delta y \cdot \frac{h_{out}}{k} \cdot (T_{i,j} - T_{out.inf})$

$$\left(\frac{d^2}{dy^2} T \right)_{i,j} = \frac{T_{i,j+1} - 2 \cdot T_{i,j} + T_{i,j-1}}{\Delta y^2} = \frac{2 \cdot T_{i,j-1} - 2 \cdot \left(1 + \Delta y \cdot \frac{h_{out}}{k} \right) \cdot T_{i,j} + 2 \cdot \Delta y \cdot \frac{h_{out}}{k} \cdot T_{out.inf}}{\Delta y^2}$$

$$d2Tdy2_{out}(T, i, j) := \begin{cases} \frac{2 \cdot T_{i,j+1} - 2 \cdot \left(1 + \Delta y \cdot \frac{h_{out}}{k}\right) \cdot T_{i,j} + 2 \cdot \Delta y \cdot \frac{h_{out}}{k} \cdot T_{out.inf}}{\Delta y^2} & \text{if } j = 0 \\ \frac{T_{i,j+1} - 2 \cdot T_{i,j} + T_{i,j-1}}{\Delta y^2} & \text{if } (0 < j) \cdot (j < ny) \\ \frac{2 \cdot T_{i,j-1} - 2 \cdot \left(1 + \Delta y \cdot \frac{h_{out}}{k}\right) \cdot T_{i,j} + 2 \cdot \Delta y \cdot \frac{h_{out}}{k} \cdot T_{out.inf}}{\Delta y^2} & \text{if } j = ny \end{cases}$$

```

dTdt(t, T) := "initialize"
dTdt_{nx, ny} ← 0
"interior points & outer wall"
for i ∈ 0 .. nx
  for j ∈ 0 .. ny
    dTdt_{i, j} ← α · (d2Tdx2_{out}(T, i, j) + d2Tdy2_{out}(T, i, j))
"inner pipe conduit & inner wall"
for i ∈ nx_{in.left} .. nx_{in.right}
  for j ∈ ny_{in.bottom} .. ny_{in.top}
    dTdt_{i, j} ← 0
dTdt

```

Integrate $dT(t, T)/dt$ /w Euler's method (i.e., explicit method). Change nt until $\max(T)$ is < 0.01 . Then go back to see when $T_{\max} = 0.01$ is reached.

$$\Delta t := 50 \quad nt := 1000 \quad p := 0 .. nt \quad T := 0 \quad T_0 := T_{init.matrix} \quad T_{p+1} := T_p + dTdt(p \cdot \Delta t, T_p) \cdot \Delta t$$

The highest temperature is at the corners. $nt := 830 \quad \max(T_{nt}) = 0.01 \quad (T_{nt})_{0,0} = 0.01$

$\Delta t \cdot nt = 41500$ For constant temperature at the inner wall, it takes ~41,500 time units to reach $T_{\max} = 0.01$

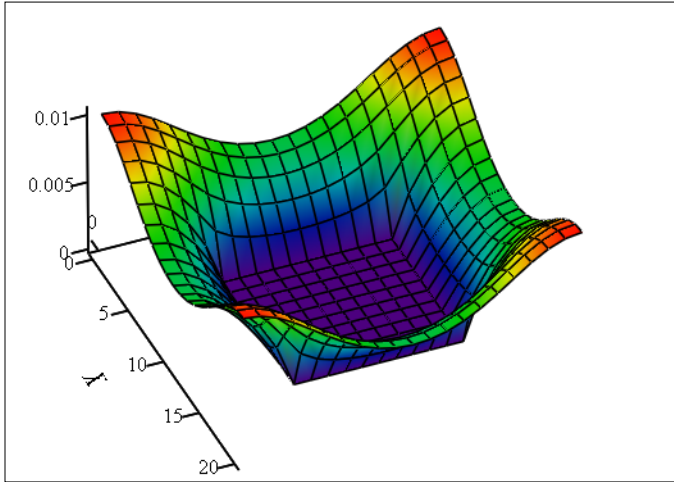
$(T_{nt})_{0,0}^T$	0	1	2	3	4	5	6
0	0.01	0.01	$9.886 \cdot 10^{-3}$	$9.196 \cdot 10^{-3}$	$8.366 \cdot 10^{-3}$	$7.508 \cdot 10^{-3}$...

Check (be sure a different step size does not affect the results):

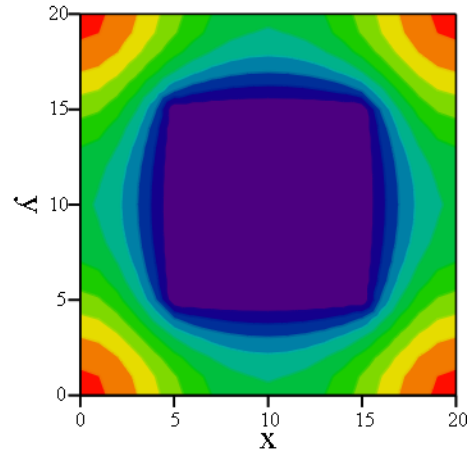
$$\Delta t := 100 \quad nt := 500 \quad p := 0 .. nt \quad T := 0 \quad T_0 := T_{init.matrix} \quad T_{p+1} := T_p + dTdt(p \cdot \Delta t, T_p) \cdot \Delta t$$

The highest temperature is at the corners. $nt := 415 \quad \max(T_{nt}) = 0.01 \quad (T_{nt})_{0,0} = 0.01$

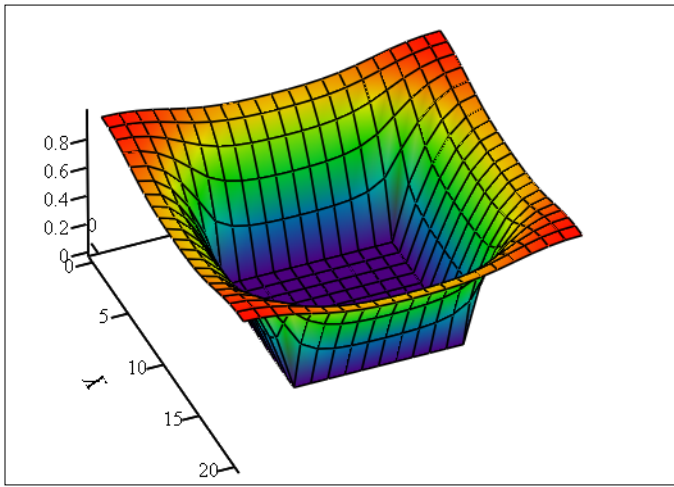
$(T_{nt})_{0,0}^T$	0	1	2	3	4	5	6
0	0.01	0.01	$9.736 \cdot 10^{-3}$	$9.057 \cdot 10^{-3}$	$8.24 \cdot 10^{-3}$	$7.394 \cdot 10^{-3}$...



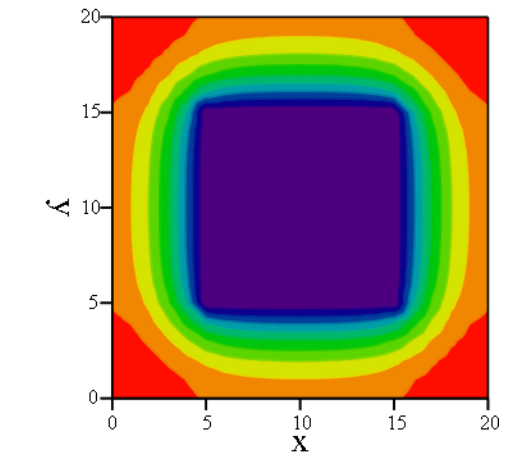
T_{nt}



T_{nt}



T_{20}



T_{20}

Case c) Convection boundary condition at the inner wall

$$q'' = -k \cdot T \left(x = \frac{W}{4}, y \right) = h \cdot \left(T \left(x = \frac{W}{4}, y \right) - T_{\text{in.inf}} \right) \longrightarrow -k \cdot \frac{T_{i+1,j} - T_{i-1,j}}{2 \cdot \Delta x} = h_{\text{out}} \cdot (T_{i,j} - T_{\text{in.inf}})$$

B.C. at left edge $i = n_{x_{\text{in.left}}}$ $T_{i+1,j} = T_{i-1,j} - 2 \cdot \Delta x \cdot \frac{h_{\text{in}}}{k} \cdot (T_{i,j} - T_{\text{in.inf}})$

$$\left(\frac{d^2}{dx^2} T \right)_{i,j} = \frac{T_{i+1,j} - 2 \cdot T_{i,j} + T_{i-1,j}}{\Delta x^2} = \frac{2 \cdot T_{i-1,j} - 2 \cdot \left(1 + \Delta x \cdot \frac{h_{\text{in}}}{k} \right) \cdot T_{i,j} + 2 \cdot \Delta x \cdot \frac{h_{\text{in}}}{k} \cdot T_{\text{in.inf}}}{\Delta x^2}$$

B.C. at right edge $i = n_{x_{\text{in.right}}}$ $T_{i-1,j} = T_{i+1,j} - 2 \cdot \Delta x \cdot \frac{h_{\text{in}}}{k} \cdot (T_{i,j} - T_{\text{in.inf}})$

$$\left(\frac{d^2}{dx^2} T \right)_{i,j} = \frac{T_{i+1,j} - 2 \cdot T_{i,j} + T_{i-1,j}}{\Delta x^2} = \frac{2 \cdot T_{i+1,j} - 2 \cdot \left(1 + \Delta x \cdot \frac{h_{\text{in}}}{k} \right) \cdot T_{i,j} + 2 \cdot \Delta x \cdot \frac{h_{\text{in}}}{k} \cdot T_{\text{in.inf}}}{\Delta x^2}$$

$$d2Tdx2_{\text{in}}(T, i, j, t, \tau) := \begin{cases} \frac{2 \cdot T_{i-1,j} - 2 \cdot \left(1 + \Delta x \cdot \frac{h_{\text{in}}}{k} \right) \cdot T_{i,j} + 2 \cdot \Delta x \cdot \frac{h_{\text{in}}}{k} \cdot T_{\text{in.inf}}(t, \tau)}{\Delta x^2} & \text{if } i = n_{x_{\text{in.left}}} \\ \frac{T_{i+1,j} - 2 \cdot T_{i,j} + T_{i-1,j}}{\Delta x^2} & \text{if } (n_{x_{\text{in.left}}} < i) \cdot (i < n_{x_{\text{in.right}}}) \\ \frac{2 \cdot T_{i+1,j} - 2 \cdot \left(1 + \Delta x \cdot \frac{h_{\text{in}}}{k} \right) \cdot T_{i,j} + 2 \cdot \Delta x \cdot \frac{h_{\text{in}}}{k} \cdot T_{\text{in.inf}}(t, \tau)}{\Delta x^2} & \text{if } i = n_{x_{\text{in.right}}} \end{cases}$$

← Should be 0 or any other arbitrary number because we are not concerned about the inner channel.

B.C. at bottom edge $j = n_{y_{\text{in.bottom}}}$ $T_{i,j+1} = T_{i,j-1} - 2 \cdot \Delta y \cdot \frac{h_{\text{in}}}{k} \cdot (T_{i,j} - T_{\text{in.inf}})$

$$\left(\frac{d^2}{dy^2} T \right)_{i,j} = \frac{T_{i,j+1} - 2 \cdot T_{i,j} + T_{i,j-1}}{\Delta y^2} = \frac{2 \cdot T_{i,j-1} - 2 \cdot \left(1 + \Delta y \cdot \frac{h_{\text{in}}}{k} \right) \cdot T_{i,j} + 2 \cdot \Delta y \cdot \frac{h_{\text{in}}}{k} \cdot T_{\text{in.inf}}}{\Delta y^2}$$

B.C. at top edge $j = n_{y_{\text{in.top}}}$ $T_{i,j-1} = T_{i,j+1} - 2 \cdot \Delta y \cdot \frac{h_{\text{in}}}{k} \cdot (T_{i,j} - T_{\text{out.inf}})$

$$\left(\frac{d^2}{dy^2} T \right)_{i,j} = \frac{T_{i,j+1} - 2 \cdot T_{i,j} + T_{i,j-1}}{\Delta y^2} = \frac{2 \cdot T_{i,j+1} - 2 \cdot \left(1 + \Delta y \cdot \frac{h_{\text{in}}}{k} \right) \cdot T_{i,j} + 2 \cdot \Delta y \cdot \frac{h_{\text{in}}}{k} \cdot T_{\text{in.inf}}}{\Delta y^2}$$

$$d2Tdy2_{in}(T, i, j, t, \tau) := \begin{cases} \frac{2 \cdot T_{i,j-1} - 2 \cdot \left(1 + \Delta y \cdot \frac{h_{in}}{k}\right) \cdot T_{i,j} + 2 \cdot \Delta y \cdot \frac{h_{in}}{k} \cdot T_{in.inf}(t, \tau)}{\Delta y^2} & \text{if } j = ny_{in.bottom} \\ \frac{T_{i,j+1} - 2 \cdot T_{i,j} + T_{i,j-1}}{\Delta y^2} & \text{if } (ny_{in.bottom} < j) \cdot (j < ny_{in.top}) \\ \frac{2 \cdot T_{i,j+1} - 2 \cdot \left(1 + \Delta y \cdot \frac{h_{in}}{k}\right) \cdot T_{i,j} + 2 \cdot \Delta y \cdot \frac{h_{in}}{k} \cdot T_{in.inf}(t, \tau)}{\Delta y^2} & \text{if } j = ny_{in.top} \end{cases}$$

← Should be 0 or any other arbitrary number because we are not concerned about the inner channel.

```

dTdt(t, T, τ) :=
  "initialize"
  dTdt_{nx, ny} ← 0
  "interior points & outer wall"
  for i ∈ 0..nx
    for j ∈ 0..ny
      dTdt_{i,j} ← α · (d2Tdx2_{out}(T, i, j) + d2Tdy2_{out}(T, i, j))
  "inner pipe conduit & inner wall"
  for i ∈ nx_{in.left}..nx_{in.right}
    for j ∈ ny_{in.bottom}..ny_{in.top}
      dTdt_{i,j} ← α · (d2Tdx2_{in}(T, i, j, t, τ) + d2Tdy2_{in}(T, i, j, t, τ))
  dTdt

```


Integrate $dT/dt(t,T)$ /w Euler's method (i.e., explicit method) $\Delta t := 100$

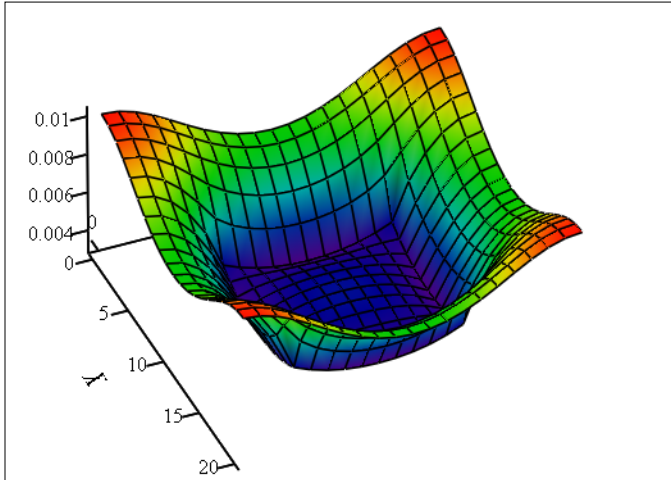
I.C. $T(x,0)=1$ $T_{init.matrix}_{i,j} := T_{init}$ Change nt until $\max(T)$ is <0.01 . Then go back to see when $T_{max}=0.01$ is reached.

Iteration on time t Reset Start with initial condition, iterate with Euler's method

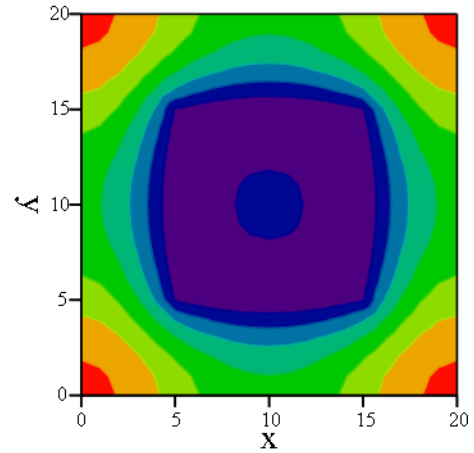
$$\tau := 10 \quad nt := 1000 \quad p := 0..nt \quad T := 0 \quad T_0 := T_{init.matrix} \quad T_{p+1} := T_p + dTdt(p \cdot \Delta t, T_p, \tau) \cdot \Delta t$$

The highest temperature is at the corners. $nt := 710$ $\max(T_{nt}) = 0.01$ $(T_{nt})_{0,0} = 0.01$

$\Delta t \cdot nt = 71000$ For $\tau=10$, it takes 71,000 time units to reach $T_{max}=0.01$



T_{nt}

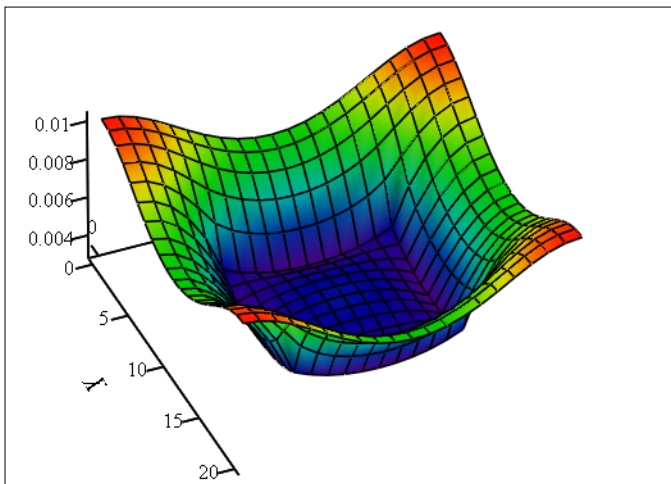


T_{nt}

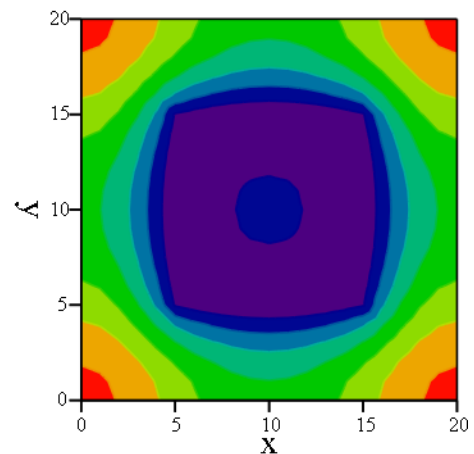
$$\tau := 1000 \quad nt := 1000 \quad p := 0..nt \quad T := 0 \quad T_0 := T_{init.matrix} \quad T_{p+1} := T_p + dTdt(p \cdot \Delta t, T_p, \tau) \cdot \Delta t$$

The highest temperature is at the corners. $nt := 720$ $\max(T_{nt}) = 0.01$ $(T_{nt})_{0,0} = 0.01$

$\Delta t \cdot nt = 72000$ For $\tau=1000$, it takes 72,000 time units to reach $T_{max}=0.01$



T_{nt}

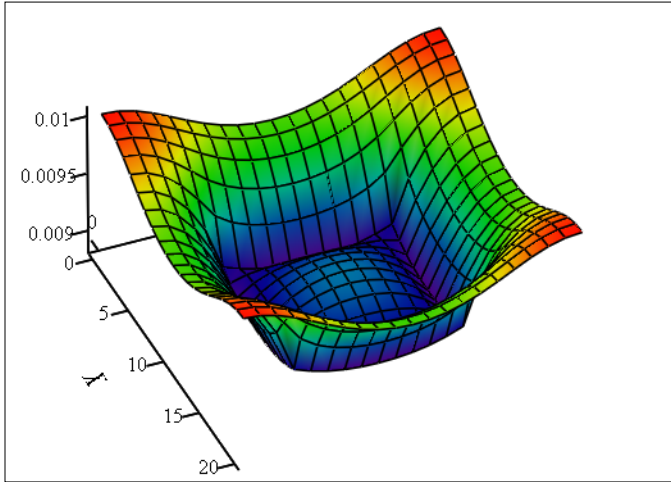


T_{nt}

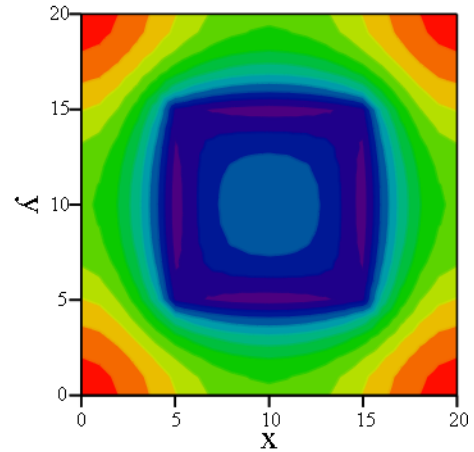
$$\tau := 100000 \quad nt := 5000 \quad p := 0 \dots nt \quad T := 0 \quad T_0 := T_{init.matrix} \quad T_{p+1} := T_p + dTdt(p \cdot \Delta t, T_p, \tau) \cdot \Delta t$$

The highest temperature is at the corners. $nt := 4800 \quad \max(T_{nt}) = 0.01 \quad (T_{nt})_{0,0} = 0.01$

$\Delta t \cdot nt = 480000$ For $\tau=100,000$, it takes 480,000 time units to reach $T_{max}=0.01$



T_{nt}



T_{nt}

Although it takes different amount of time (71K, 72K, & 480K time units for $\tau=10, 1000, & 100,00$, respectively) to reach $T_{max}=0.1$, the temperature profiles are all similar. For small values of τ that is of the order of Δt , there is very little difference in the transient behavior. For $\Delta t \ll \tau$, the time constant in $T_{in.inf}$ adds another layer of dynamics and time-lag to the temperature response.