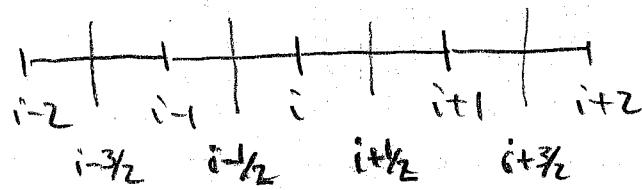


$$u_t + a(u)u_x = 0$$

$$\frac{du_i}{dt}$$



$$(a(u)u_x)_i \approx a_i \frac{(u_{i+\frac{1}{2}} - u_{i-\frac{1}{2}})}{\Delta x} \quad \text{w/ } a_i = \frac{1}{2}(a_{i+\frac{1}{2}} + a_{i-\frac{1}{2}})$$

To what order is this an approximation to  $a(u_x)$ ?

$$\frac{a_i(u_{i+\frac{1}{2}} - u_{i-\frac{1}{2}})}{\Delta x} = \frac{1}{2} \underbrace{(a_{i+\frac{1}{2}} + a_{i-\frac{1}{2}})}_{\substack{\text{All odd powers will} \\ \text{vanish} \quad \text{All even powers will double}}} \underbrace{\frac{(u_{i+\frac{1}{2}} - u_{i-\frac{1}{2}})}{\Delta x}}_{\substack{\text{All even powers will} \\ \text{vanish} \quad \text{All odd powers will double.}}}$$

$$= \frac{1}{2} \left[ a_i + \frac{\Delta x}{2} a' + \frac{\Delta x^2}{4 \cdot 2} a'' + \frac{\Delta x^3}{6 \cdot 2^3} a''' + O(\Delta x^4) \right]$$

$$+ \left( a_i - \frac{\Delta x}{2} a' + \frac{\Delta x^2}{4 \cdot 2} a'' - \Delta x \right)$$

Based on observations above

$$= \frac{1}{2} \left( \begin{array}{l} \text{Taylor expansion of } a_{i+\frac{1}{2}} \\ \text{w/ only even powers} \end{array} \right) \frac{1}{\Delta x} \left( \begin{array}{l} \text{Taylor expansion of } u_{i+\frac{1}{2}} \\ \text{w/ only odd powers} \end{array} \right)$$

$$= \left( a_i + \frac{\Delta x^2}{2} a'' + \frac{\Delta x^4}{24 \cdot 2^4} a''' + O(\Delta x^6) \right) \frac{1}{\Delta x} \left( u'_i \frac{\Delta x}{2} + \frac{u'''_i \Delta x^3}{6 \cdot 2^3} + \frac{u''''_i \Delta x^5}{5! \cdot 2^5} + O(\Delta x^7) \right)$$

$$= \left( a_i + \frac{\Delta x^2}{2} a_i'' + \frac{\Delta x^4}{24 \cdot 2^4} a_i^{(4)} + O(\Delta x^6) \right) \left( U'_i + \frac{U'''_i}{6 \cdot 2^2} \Delta x^2 + \frac{U^{(5)}_i}{5! \cdot 2^4} \Delta x^4 + O(\Delta x^6) \right)$$

$$= a_i U'_i + \left( a_i U'''_i + \frac{U'_i a_i''}{2} \right) \Delta x^2 + O(\Delta x^4)$$

$$\therefore a U_x = \frac{1}{2} (a_{i+2} + a_{i-2}) \frac{(U_{i+2} - U_{i-2})}{\Delta x} + O(\Delta x^2)$$

Then writing the discrete approximate eq for  $U_t + a U_x = q$  at nodes  $i-1, i, i+1$   
one large node

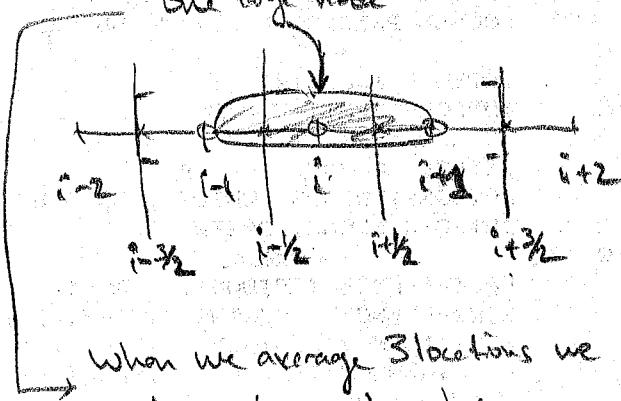
we get

$$\frac{dU_i}{dt} + \bar{a}_i \frac{(U_{i+2} - U_{i-2})}{\Delta x} = q_i$$

$$\frac{dU_{i-1}}{dt} + \bar{a}_{i-1} \frac{(U_{i-2} - U_{i+2})}{\Delta x} = q_{i-1}$$

$$\frac{dU_{i+1}}{dt} + \bar{a}_{i+1} \frac{(U_{i+2} - U_{i-2})}{\Delta x} = q_{i+1}$$

+ Averaging these 3 eqs give



When we average 3 locations we  
get one large node whose  
contribution in terms of the  
flux terms come from nodes  
 $i+3/2$  &  $i-3/2$ .

$$\frac{1}{\Delta t} \left( \frac{1}{3} (U_{i-1} + U_i + U_{i+1}) \right) + \frac{1}{2} (a_{i+3/2} + a_{i-3/2}) \frac{(U_{i+3/2} - U_{i-3/2})}{3\Delta x}$$

$$- \frac{1}{3} (q_{i-1} + q_i + q_{i+1}) = + \frac{1}{2} (a_{i+3/2} + a_{i-3/2}) \frac{(U_{i+3/2} - U_{i-3/2})}{3\Delta x}$$

$$- \frac{1}{2} (a_{i+1/2} + a_{i-1/2}) \frac{(U_{i+1/2} - U_{i-1/2})}{3\Delta x}$$

$$-\frac{1}{2}(a_{i+3/2} + a_{i-1/2})(u_{i-1/2} - u_{i-3/2})$$

$$-\frac{1}{2}(a_{i+3/2} + a_{i+1/2})(u_{i+3/2} - u_{i+1/2})$$

RHS of this expression simplifies to :

$$= \frac{1}{6\Delta x} \left[ \begin{matrix} a_{i+3/2} u_{i+3/2} & - a_{i+3/2} u_{i-3/2} & + a_{i-3/2} u_{i+3/2} & - a_{i-3/2} u_{i-3/2} \\ 1 & 2 & 1 & 2 \\ - a_{i+1/2} u_{i+1/2} & + a_{i+1/2} u_{i-1/2} & - a_{i-1/2} u_{i+1/2} & + a_{i-1/2} u_{i-1/2} \\ 3 & 4 & 3 & 4 \\ - a_{i-3/2} u_{i-1/2} & + a_{i-3/2} u_{i-3/2} & - a_{i+3/2} u_{i-1/2} & + a_{i-1/2} u_{i-3/2} \\ 3 & 1 & 3 & 1 \\ - a_{i+3/2} u_{i+3/2} & + a_{i+3/2} u_{i+1/2} & - a_{i+1/2} u_{i+3/2} & + a_{i+1/2} u_{i+1/2} \\ 4 & 2 & 4 & 2 \end{matrix} \right]$$

$$= \frac{1}{6\Delta x} \left[ \begin{matrix} (-a_{i+3/2} + a_{i-1/2}) u_{i-3/2} & + (-a_{i+1/2} + a_{i-3/2}) u_{i+3/2} \\ 1 & 2 \\ + (a_{i+1/2} - a_{i-3/2}) u_{i-1/2} & + (a_{i+3/2} - a_{i-1/2}) u_{i+1/2} \\ 2 & 1 \end{matrix} \right]$$

$$= \frac{1}{6\Delta x} \left[ + (a_{i+3/2} - a_{i-1/2})(u_{i+1/2} - u_{i-3/2}) \right. \\ \left. - (a_{i+1/2} - a_{i-3/2})(u_{i+3/2} - u_{i-1/2}) \right]$$

$$= -\frac{(a_{i+1/2} - a_{i-3/2})(u_{i+3/2} - u_{i-1/2})}{6\Delta x} + \frac{(a_{i+3/2} - a_{i-1/2})(u_{i+1/2} - u_{i-3/2})}{6\Delta x}$$

R.H.S of eq b.1.10

Taylor series expanding R.H.S gives

$$-\left[ g_i + \frac{\Delta x}{2} a'_i + \frac{\Delta x^2}{2 \cdot 2} a''_i + \frac{\Delta x^3}{6 \cdot 2} a'''_i + O(\Delta x^4) \right]$$

$$-\left( g_i - \frac{3\Delta x}{2} a'_i + \frac{9\Delta x^2}{4(2)} a''_i - \frac{27}{8(6)} \Delta x^3 a'''_i + O(\Delta x^4) \right)$$

$$\frac{1}{6\Delta x} \left[ y_i + \frac{3\Delta x}{2} v'_i + \frac{9\Delta x^2}{4 \cdot 2} v''_i + \frac{27}{8(6)} \Delta x^3 v'''_i + O(\Delta x^4) \right]$$

$$-\left( y_i - \frac{\Delta x}{2} v'_i + \frac{\Delta x^2}{4(2)} v''_i - \frac{\Delta x^3}{8(6)} v'''_i + O(\Delta x^4) \right)$$

$$+ \left[ g_i + \frac{3\Delta x}{2} a'_i + \frac{9\Delta x^2}{4 \cdot 2} a''_i + \frac{27}{8(6)} \Delta x^3 a'''_i + O(\Delta x^4) \right]$$

$$-\left( g_i - \frac{\Delta x}{2} a'_i + \frac{\Delta x^2}{4(2)} a''_i - \frac{\Delta x^3}{8(6)} a'''_i + O(\Delta x^4) \right)$$

$$\frac{1}{6\Delta x} \left[ y_i + \frac{\Delta x}{2} v'_i + \frac{\Delta x^2}{4 \cdot 2} v''_i + \frac{\Delta x^3}{8 \cdot 6} v'''_i + O(\Delta x^4) \right]$$

$$-\left( y_i - \frac{3\Delta x}{2} v'_i + \frac{9\Delta x^2}{4 \cdot 2} v''_i - \frac{27}{8 \cdot 6} \Delta x^3 v'''_i + O(\Delta x^4) \right)$$

$$= - \left[ \Delta x \left( \frac{1}{2} + \frac{3}{2} \right) a_i' + \Delta x^2 \left( \frac{1}{8} - \frac{9}{8} \right) a_i'' + \Delta x^3 \left( \frac{1}{48} + \frac{27}{48} \right) a_i''' + O(\Delta x^4) \right].$$

$$\frac{1}{6\Delta x} \left[ \Delta x \left( \frac{3}{2} + \frac{1}{2} \right) v_i' + \Delta x^2 \left( \frac{9}{8} - \frac{1}{8} \right) v_i'' + \Delta x^3 \left( \frac{27}{48} + \frac{1}{48} \right) v_i''' + O(\Delta x^4) \right]$$

$$+ \left[ \Delta x \left( \frac{3}{2} + \frac{1}{2} \right) a_i' + \Delta x^2 \left( \frac{9}{8} - \frac{1}{8} \right) a_i'' + \Delta x^3 \left( \frac{27}{48} + \frac{1}{48} \right) a_i''' + O(\Delta x^4) \right].$$

$$\frac{1}{6\Delta x} \left[ \Delta x \left( \frac{1}{2} + \frac{3}{2} \right) v_i' + \Delta x^2 \left( \frac{1}{8} - \frac{9}{8} \right) v_i'' + \Delta x^3 \left( \frac{1}{48} + \frac{27}{48} \right) v_i''' + O(\Delta x^4) \right]$$

$$= - \left[ 2\Delta x a_i' - \Delta x^2 a_i'' + \Delta x^3 \left( \frac{7}{12} \right) a_i''' + O(\Delta x^4) \right].$$

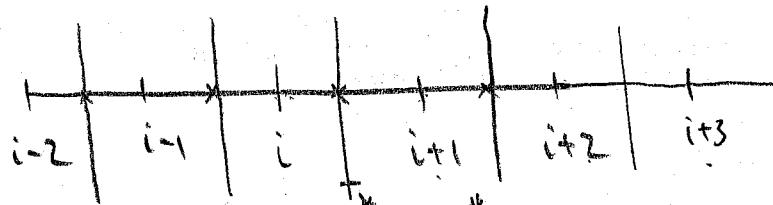
$$\frac{1}{6\Delta x} \left[ 2\Delta x v_i' + \Delta x^2 v_i'' + \Delta x^3 \left( \frac{7}{12} \right) v_i''' + O(\Delta x^4) \right]$$

$$+ \left[ 2\Delta x a_i' + \Delta x^2 a_i'' + \Delta x^3 \left( \frac{7}{12} \right) a_i''' + O(\Delta x^4) \right].$$

$$\frac{1}{6\Delta x} \left[ 2\Delta x v_i' + \Delta x^2 v_i'' + \Delta x^3 \left( \frac{7}{12} \right) v_i''' + O(\Delta x^4) \right]$$

$$= O(\Delta x) \quad \leftarrow \text{ what book gives.}$$

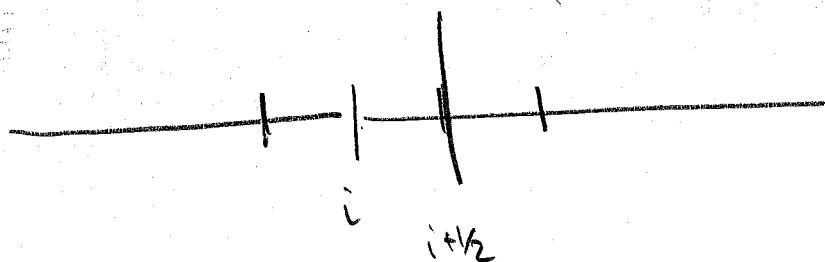
 $\frac{28}{48}$ 
 $\left\{ \frac{14}{24} = \frac{7}{12} \right.$



$$\begin{aligned}
 f_{i+\frac{1}{2}}^* &= f^*(v_{i+1}, v_i) & k=1 & 1 \text{ pt besides } v_i \\
 &\quad \left. \begin{aligned} &= f^*(v_{i+2}, v_{i+1}, v_i, v_{i-1}) & k=2 & 3 \text{ pts besides } v_i \\
 &= f^*(v_{i+3}, v_{i+2}, v_{i+1}, v_i, v_{i-1}, v_{i-2}) & & v_{i+2}, v_{i+1}, v_{i-1} \end{aligned} \right. \\
 \text{potential} \\
 \text{flux dependences}
 \end{aligned}$$

$k=3 \quad S = 2(3)-1$  points besides

$v_i \quad v_{i+3}, v_{i+2}, v_{i+1}, \dots, v_{i-1}, v_{i-2}$



Split  $k$  points on each side of  $i+\frac{1}{2}$   $k=+1$  pts  $i+1, i$

$k=+2$  pts  $i+1, i+2$   
 $i, i-1$

$k=+3$  pts  $i+1, i+2, i+3$   
 $i, i-1, i-2$

general  $k$  pts  $i+1, i+2, \dots, i+k$   
 $i, i-1, i-2, \dots, i-k+1$

eq 6.1.12

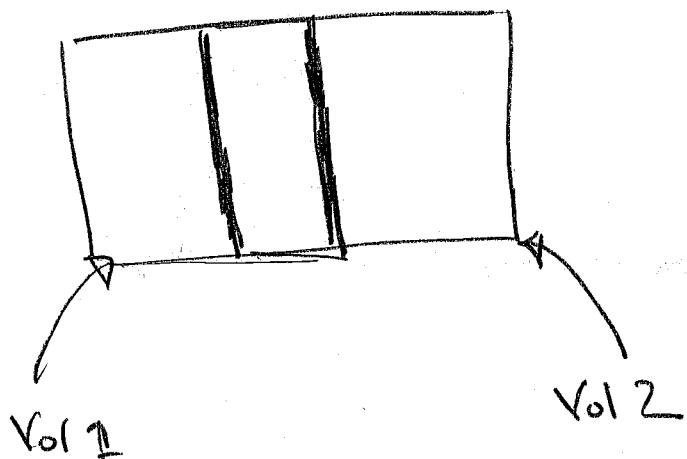
eq 5.3.14

Think W goes here (set up  
derivation.)

$$\int_{\Sigma} \frac{\partial U}{\partial t} W d\Sigma - \int_{\Gamma} (\bar{F} \cdot \bar{n}) W d\Sigma + \int_{\Gamma} W \bar{F} \cdot \bar{dS} = \int_{\Sigma} W Q d\Sigma$$

$$W = 1$$

$$\Rightarrow \int_{\Sigma} \frac{\partial U}{\partial t} d\Sigma + \int_{\Gamma} \bar{F} \cdot \bar{dS} = \int_{\Sigma} Q d\Sigma$$



Vol 1 + Vol 2 overlap

can we use these two as control  
volumes?

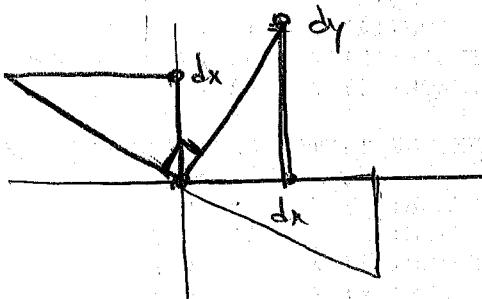
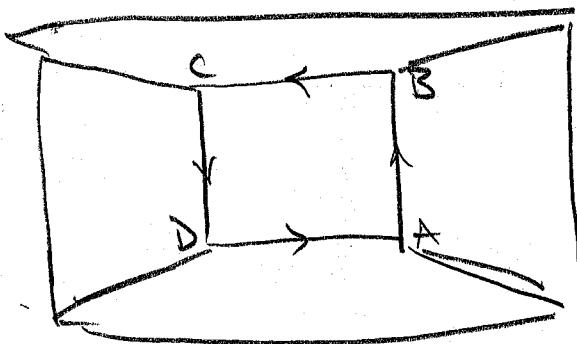
Q 6.21 is

$$\frac{\partial}{\partial t} \int_{\Gamma} \bar{F}_0 d\Omega + \oint_{\Gamma} \bar{F}_0 \cdot \bar{ds} = \int_{\Omega} Q d\Omega$$

reduced to 2D

$$= \bar{F} = (\bar{F}_1, \bar{F}_2) = (\bar{f}, \bar{g})$$

$$d\bar{s} = dx\hat{i} + dy\hat{j} \quad dx, dy \text{ independent}$$



$$\bar{r} = dx\hat{i} + dy\hat{j}$$

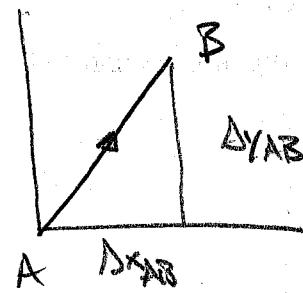
$$\bar{r}'_1 = -dy\hat{i} + dx\hat{j} \quad \text{inward normal}$$

$$\bar{r}''_1 = dy\hat{i} - dx\hat{j} \quad \text{outward normal}$$

$$\oint_{\Gamma} \bar{F}_0 d\bar{s} = \int_{\Omega} \bar{F}_0 (dy\hat{i} - dx\hat{j})$$

$$= \int_{ABCD} (f dy - g dx)$$

ABCD

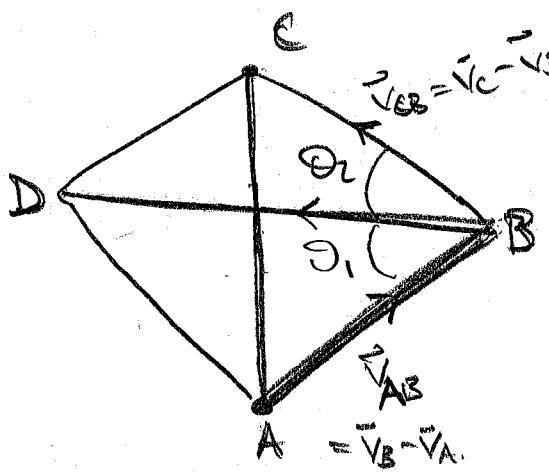


$$\vec{r}_{AB}^1 = \Delta x_{AB}\hat{i} + \Delta y_{AB}\hat{j}$$

$$\vec{r}_{AB}^2 = \Delta y_{AB}\hat{i} - \Delta x_{AB}\hat{j}$$

$$= \frac{\partial}{\partial t} \left( \sum_{ij} T_{ij} \right) + \sum_{ABCD} \left[ (f_{AB} \Delta y_{AB} - g_{AB} \Delta x_{AB}) \right] = \sum_{ij} Q_{ij}$$

Assuming f + g constant along leg AB



$$|\vec{v}_{AB} \times \vec{v}_{DB}| = |\vec{v}_{AB}| |\vec{v}_{DB}| \sin \theta_{AB, DB}$$

$$= 2A_{ABD}$$

$$|\vec{v}_{BC} \times \vec{v}_{DB}| = |\vec{v}_{BC}| |\vec{v}_{DB}| \sin \theta_{BC, DB}$$

$$= 2A_{DCB}$$

$$\Sigma_{ABCD} =$$

$$\therefore 2(\Sigma_{ABCD}) = |\vec{v}_{AB} \times \vec{v}_{DB}| + |\vec{v}_{BC} \times \vec{v}_{DB}|$$

Choose orientation of cross products to have sign come out positive.

$$\text{Now } \hat{t}_0(\vec{v}_{BA} \times \vec{v}_{DB}) > 0 \quad \text{as } \theta_1 = \theta_{BA, DB} < \frac{\pi}{2}$$

$$\hat{t}_0(\vec{v}_{CB} \times \vec{v}_{DB}) > 0 \quad \text{as } \theta_2 = \theta_{CB, DB} < \frac{\pi}{2}$$

Then

$$2\Sigma_{ABCD}\hat{k} = (\vec{v}_{BA} + \vec{v}_{CB}) \times \vec{v}_{DB}$$

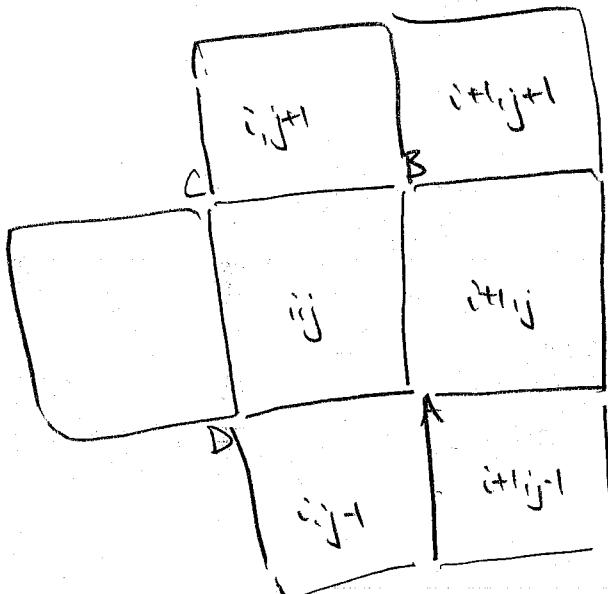
$$= (\vec{v}_A - \vec{v}_B + \vec{v}_B - \vec{v}_C) \times \vec{v}_{DB}$$

$$= (\vec{v}_A - \vec{v}_C) \times \vec{v}_{DB} = \vec{v}_{CA} \times \vec{v}_{DB} \quad \text{w/ } \hat{k} \perp \text{norm.}$$

$$\Sigma_{ABCD} = \left| \begin{array}{ccc} \hat{i} & \hat{j} & \hat{k} \\ x_A - x_C & x_B - x_D & 0 \\ y_A - y_C & y_B - y_D & 0 \end{array} \right| = \frac{1}{2} \hat{k} [(y_B - y_D)(x_A - x_C) - (x_B - x_D)(y_A - y_C)]$$

$$\Delta_{ABCD} = \frac{1}{2} [(x_C - x_A)(y_D - y_B) - (y_C - y_A)(x_D - x_B)]$$

$$= \frac{1}{2} [\Delta x_{AC} \Delta y_{BD} - \Delta x_{BD} \Delta y_{AC}] \quad \text{eq 6.2.7}$$



$$f_{AB} = \frac{1}{2} (f_{ij} + f_{i+1,j})$$

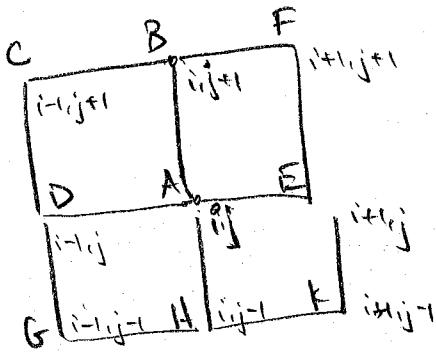
$$U_A = \frac{1}{4} (U_{ij} + U_{i+1,j} + U_{ij+1} + U_{i+1,j+1})$$

$$U_B = \frac{1}{4} (U_{ij} + U_{i+1,j} + U_{ij+1} + U_{i+1,j+1})$$

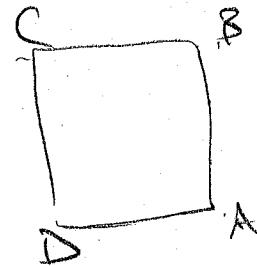
$$\text{Then } f_{AB} = \frac{1}{2} (f_A + f_B) = \frac{1}{2} (f(U_A) + f(U_B))$$

or

$$f_A = \frac{1}{4} (f_{ij} + f_{i+1,j-1} + f_{ij+1} + f_{i+1,j})$$



$$\int_A^B f dy \approx \frac{1}{2} (f_A + f_B) (y_B - y_A)$$



$$S_{ij} \frac{dy}{dt} + \underbrace{\sum_{ABCD} [f_{AB} (y_B - y_A) - g_{AB} (x_B - x_A)]}_{\text{approximate}} = S_{ij} Q_{ij}$$

$$+ f_{AB} \Delta y_{AB} - g_{AB} \Delta x_{AB}$$

$$+ f_{BC} \Delta y_{BC} - g_{BC} \Delta x_{BC}$$

$$+ f_{CD} \Delta y_{CD} - g_{CD} \Delta x_{CD}$$

$$+ f_{DA} \Delta y_{DA} - g_{DA} \Delta x_{DA}$$

w/ Approximate  $f_{AB} = \frac{1}{2} (f_A + f_B)$

$$= \frac{1}{2} \left[ (f_A + f_B) (y_B - y_A) - (g_A + g_B) (x_B - x_A) \right]$$

$$+ (f_B + f_C) (y_C - y_B) - (g_B + g_C) (x_C - x_B)$$

$$+ (f_C + f_D) (y_D - y_C) - (g_C + g_D) (x_D - x_C)$$

$$+ (f_D + f_A) (y_A - y_D) - (g_D + g_A) (x_A - x_D)$$

exact same as  $f + y'$ 's

$$= \frac{1}{2} \left[ f_A y_B - f_A x_A + f_B y_B - f_B x_A \right]$$

$$+ f_B y_C - f_B x_B + f_C y_C - f_C x_B$$

04-15-01

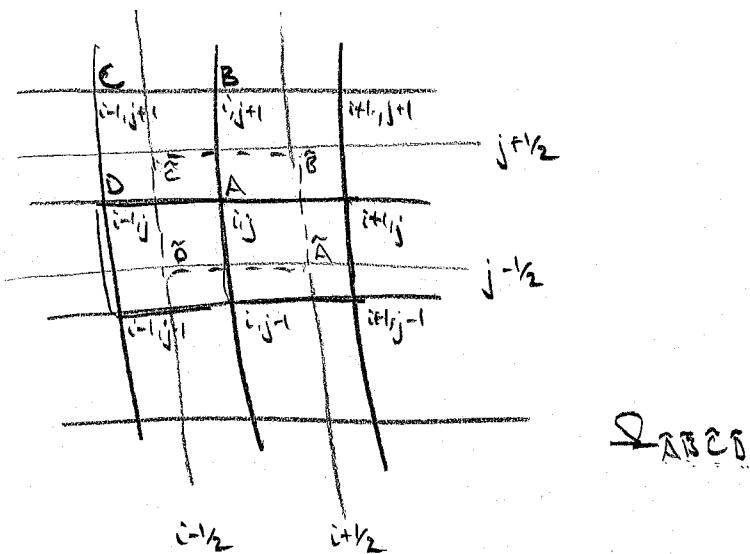
$$+ f_C y_D - f_C y_C + f_D y_D - f_D y_C \\ + f_D y_A - f_D y_D + f_A y_A - f_A y_D ]$$

$$= \frac{1}{2} [ f_A (y_B - y_D) - f_B (y_A - y_C) \\ - f_C (y_B - y_D) - f_D (y_C - y_A) ]$$

$$= \frac{1}{2} [ (f_A - f_C)(y_B - y_D) + \underbrace{(f_D - f_B)(y_A - y_C)}_{(f_B - f_D)(y_C - y_A)} ]$$

eq 6.2.15.

$$\oint (f dy - g dx) \underset{ABCD}{=} \frac{1}{2} [ (f_A - f_C) \Delta y_{DB} + (f_B - f_D) \Delta y_{AC} \\ - (g_A - g_C) \Delta x_{PB} - (g_B - g_D) \Delta x_{AC} ]$$



To update node (i,j) dropping tilde's for convenience

$$\Delta y_{AB} = y_B - y_A = y_{i+\frac{1}{2}, j+\frac{1}{2}} - y_{i+\frac{1}{2}, j-\frac{1}{2}} \quad \Delta x_{AB} = x_B - x_A = 0$$

$$= \Delta y$$

$$\Delta x_{BC} = x_C - x_B = -\Delta x \quad \Delta y_{BC} = 0$$

$$\Delta x_{CD} = 0 \quad \Delta y_{CD} = y_D - y_C = -\Delta y$$

$$\Delta x_{DA} = x_A - x_D = \Delta x \quad \Delta y_{DA} = 0$$

Then b.2.b becomes w/  $f_{AB} = f_{i+\frac{1}{2}, j}$

$$\begin{aligned} & \frac{d}{dt} (U_{ij} \Delta x \Delta y) + [f_{i+\frac{1}{2}, j} \Delta y - g_{i+\frac{1}{2}, j} \cdot 0] \\ & + [f_{i, j+\frac{1}{2}} \cdot 0 - g_{i, j+\frac{1}{2}} (-\Delta x)] \\ & + [f_{i-\frac{1}{2}, j} (-\Delta y) - g_{i-\frac{1}{2}, j} (\Delta x)] \\ & + [-f_{i, j-\frac{1}{2}} \cdot 0 - g_{i, j-\frac{1}{2}} \cdot \Delta x] = \Delta x \Delta y Q_{ij} \end{aligned}$$

$$\Rightarrow \frac{1}{\Delta t} (\nabla_{ij} \Delta x \Delta y) + (f_{i+k_1, j} - f_{i-k_1, j}) \Delta y + (g_{i, j+k_2} - g_{i, j-k_2}) \Delta x$$

$$= \Delta x \Delta y Q_{ij} \quad \text{eq E6.2:2}$$

$$\Rightarrow \frac{\partial v_{ij}}{\partial t} + \frac{f_{i+k_1, j} - f_{i-k_1, j}}{\Delta x} + \frac{g_{i, j+k_2} - g_{i, j-k_2}}{\Delta y} = Q_{ij}$$

Choosing 6.2.3  $f_{AB} = \frac{1}{2} (f_{ij} + f_{i+1,j})$

$$= \frac{\partial v_{ij}}{\partial t} + \frac{(f_{ij} + f_{i+1,j} - f_{i-1,j} - f_{ij})}{2 \Delta x} + \frac{(g_{i+1,j} + g_{ij} - g_{i,j-1} - g_{i,j+1})}{2 \Delta y} - Q_{ij}$$

$$\Rightarrow \frac{\partial v_{ij}}{\partial t} + \frac{f_{i+1,j} - f_{i-1,j}}{2 \Delta x} + \frac{g_{i,j+1} - g_{i,j-1}}{2 \Delta y} = Q_{ij} \quad \text{eq E6.2.4}$$

eq 6.2.11  $f_{AB} = \frac{1}{4} (f_A + f_B)$

$$f_A = \frac{1}{4} (f_{ij} + f_{i+1,j} + f_{i+1,j-1} + f_{i,j-1}) \quad \text{gmi}$$

$$\frac{\partial v_{ij}}{\partial t} + \frac{1}{2 \Delta x} \left[ (f_{ij} + f_{i+1,j} + f_{i+1,j-1} + f_{i,j-1} + f_{ij} + f_{i+1,j} + f_{i+1,j-1} + f_{i,j-1}) \frac{1}{4} \right.$$

$$\left. - \frac{1}{4} (f_{i-1,j+1} + f_{i,j+1} + f_{i,j} + f_{i-1,j} + f_{i-1,j} + f_{i,j-1} + f_{i-1,j-1}) \right]$$

$$+ \frac{1}{2 \Delta y} \left[ (g_{i+1,j+1} + g_{ij+1} + g_{ij} + g_{i-1,j} + g_{ij+1} + g_{i+1,j+1} + g_{i+1,j} + g_{ij}) \frac{1}{4} \right]$$

$$-\frac{1}{4}(g_{i-1,j} + g_{i,j} + g_{i+1,j-1} + g_{i,j-1} + g_{i,j} + g_{i+1,j} + g_{i+1,j-1} + g_{i,j-1})] = Q_{ij}$$

1

$$\frac{\partial U_{ij}}{\partial t} + \frac{1}{8\Delta x} [f_{i,j+1} + f_{i+1,j+1} + 2f_{i,j} + 2f_{i+1,j} + f_{i,j-1} + f_{i+1,j-1} - (f_{i-1,j-1} + f_{i,j-1} + 2f_{i-1,j} + 2f_{i,j} + f_{i-1,j+1} + f_{i,j+1})] =$$

$$+ \frac{1}{8\Delta y} [g_{i-1,j+1} + 2g_{i,j+1} + g_{i+1,j+1} + g_{i,j-1} + 2g_{i,j} + 2g_{i,j-1} - (g_{i-1,j-1} + 2g_{i,j-1} + g_{i+1,j-1} + g_{i,j} + 2g_{i,j} + g_{i,j+1})] = Q_{ij}$$

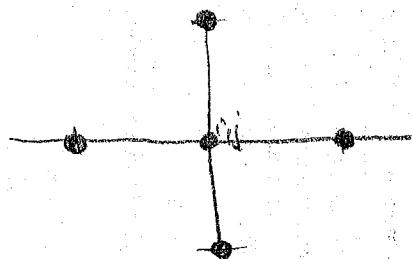
$$= \frac{\partial U_{ij}}{\partial t} + \frac{1}{8\Delta x} [f_{i+1,j+1} - f_{i-1,j+1} + 2(f_{i+1,j} - f_{i-1,j}) + f_{i+1,j-1} - f_{i-1,j-1}] + \frac{1}{8\Delta y} [g_{i-1,j+1} - g_{i+1,j+1} + 2(g_{i,j+1} - g_{i,j-1}) + g_{i+1,j-1} - g_{i-1,j-1}] = Q_{ij}$$

$$= \frac{\partial U_{ij}}{\partial t} + \frac{1}{4} \left[ \frac{2(f_{i+1,j} - f_{i-1,j})}{2\Delta x} + \frac{f_{i+1,j+1} - f_{i-1,j+1}}{2\Delta x} + \frac{f_{i+1,j-1} - f_{i-1,j-1}}{2\Delta x} \right]$$

$$+ \frac{1}{4} \left[ \frac{2(g_{i,j+1} - g_{i,j-1})}{2\Delta y} + \frac{g_{i+1,j+1} - g_{i-1,j+1}}{2\Delta y} + \frac{g_{i+1,j-1} - g_{i-1,j-1}}{2\Delta y} \right] = Q_{ij}$$

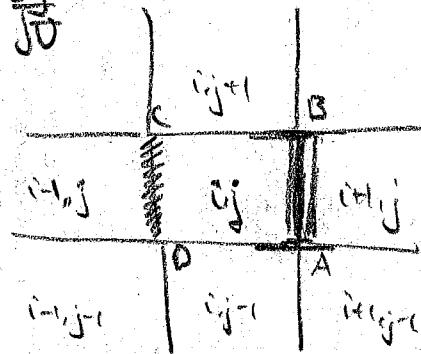
$$\frac{du_{ij}}{dt} + \frac{f_{i+1,j} - f_{i,j}}{2\Delta x} + \frac{g_{i,j+1} - g_{i,j-1}}{2\Delta y} = Q_{ij}$$

Hes stencil



Similar to  $\Delta^{(2)}$  scheme for  
Upwind operator pg 189 Hirsh Vol I

$$\bar{A}(U) = \frac{\bar{J}F}{\bar{J}U} = a\mathbf{1}_x + b\mathbf{1}_y \quad a = \frac{\partial F}{\partial U} \quad b = \frac{\partial F}{\partial U}$$



$$(\bar{F} \cdot \bar{S})_{AB} = (\bar{F} \cdot \bar{S})_{ij} \quad \text{if } (\bar{A} \cdot \bar{S})_{AB} > 0$$

$$(\bar{F} \cdot \bar{S})_{AB} = (\bar{F} \cdot \bar{S})_{i+1,j} \quad \text{if } (\bar{A} \cdot \bar{S})_{AB} < 0$$

Ex 6.2.2 See picture as Above

$a > 0 + b > 0 \Rightarrow$  flow is  
sp1 to the right

$$(\bar{F} \cdot \bar{S})_{AB} = (\bar{F} \cdot \bar{S})_{ij} \quad (\text{As } (\bar{A} \cdot \bar{S})_{AB} > 0 \text{ then})$$

$\bar{S}$  is defined  
as the actual  
normal

$$(\bar{F} \cdot \bar{S})_{AB} = (\bar{F} \cdot \bar{S})_{ij} = (aU, bU) \circ (\Delta y, 0)_{ij} = a\Delta y U_{ij}$$

$$(\bar{F} \cdot \bar{S})_{CD} = (\bar{F} \cdot \bar{S})_{i-1,j} \quad \text{As } (\bar{A} \cdot \bar{S})_{CD} > 0$$

$$= (aU, bU)_{ij} \circ (\Delta y, 0) = -a\Delta y U_{i-1,j}$$

$$(\bar{F} \cdot \bar{S})_{BC} = (\bar{F} \cdot \bar{S})_{ij,j} \quad \text{as} \quad (\bar{A} \cdot \bar{S}) > 0$$

$$= (aU, bU)_{ij,j} \circ (0, +\Delta x) = b\Delta x U_{ij}$$

$$(\bar{F} \cdot \bar{S})_{DA} = (\bar{F} \cdot \bar{S})_{ij,-1} \quad \text{as} \quad (\bar{A} \cdot \bar{S})_{DA} > 0$$

$$= (aU, bU)_{ij,-1} \circ (0, -\Delta x) \quad (a, b) \cdot (0, -\Delta x) = -b\Delta x < 0 ?$$

$$= -bU_{ij,-1} \Delta x$$

why is this sign not correct?  
 $\Rightarrow$  Flux outward is negative  $\Rightarrow$   
 there is really a flux inward,  
 evaluate the flux at Node  $i,j,-1$

$$\text{Then } \sum_j \frac{\partial U_{ij}}{\partial t} + \sum_{ABCD} (\bar{F} \cdot \bar{S}) = 0$$

$$= \Delta x \frac{\partial U_{ij}}{\partial t} + a\Delta y U_{ij} - a\Delta y U_{ij,-1} + b\Delta x U_{ij} - b\Delta x U_{ij,-1} = 0$$

$$= \frac{\partial U_{ij}}{\partial t} + \frac{a}{\Delta x} (U_{ij} - U_{i-1,j}) + \frac{b}{\Delta y} (U_{ij} - U_{i,j-1}) = 0 \quad \text{eq}$$

E6.2.10

If I perform the same calculation w/  $\bar{S}$  the inward normal I get

$$\frac{\partial U_{ij}}{\partial t} + \frac{a}{\Delta x} (-U_{ij} + U_{i+1,j}) + \frac{b}{\Delta y} (-U_{ij} + U_{i,j+1}) = 0$$

which seems to have the wrong sign & is not correct, why?

The formulation of the conservation eqs pg 10 Hock Vol I

Are derived for outward pointing unit  
normals in the integration of the surface over

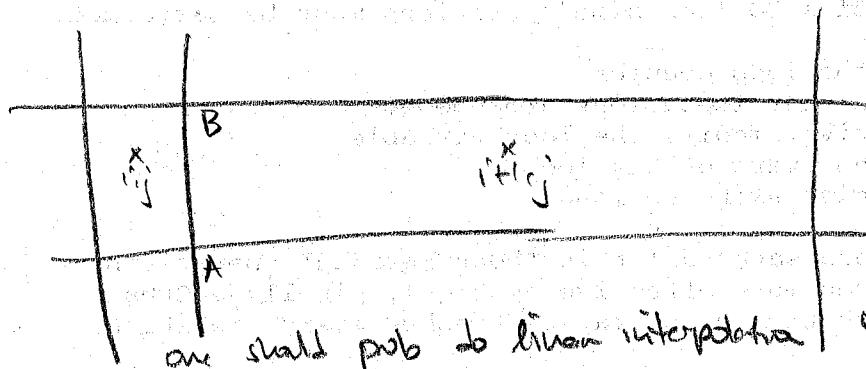
Volume,

$$f = (f \hat{n}_n) = -f \hat{n} \text{ at}$$

$$\frac{\partial}{\partial t} = \vec{S} \int_S f d\hat{s}$$

Pg 251 first Vol I

on a non uniform grid

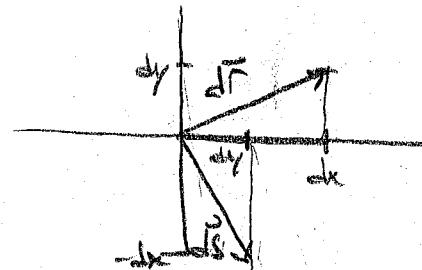


one shall prob do linear interpolation of the  
cell centered values  $(i,j)$  &  $(i+1,j)$  if one hopes to  
get a 2nd order approximation to the flux through AB

For 2-D Vectors  $d\vec{s} = dy\hat{i} - dx\hat{j}$   $\|d\vec{s}\| = \sqrt{dx^2 + dy^2}$

Then

$$\left(\frac{\partial U}{\partial x}\right)_S = \frac{1}{2} \int_S \frac{\partial U}{\partial x} d\vec{s} = \frac{1}{2} \oint_S U \vec{I}_x \cdot d\vec{s}$$



$$= \frac{1}{2} \oint_S U dy = \frac{1}{2} \left[ \cancel{\int_S dy} - \oint_S y dU \right] \quad d\vec{s} = +dy\hat{i} - dx\hat{j}$$

diff endpoints  
of contour  
is this mathematically  
correct?

$$= -\frac{1}{2} \oint_S y dU \quad \text{eq 6.2.25a}$$

$$\left(\frac{\partial U}{\partial y}\right)_S = \frac{1}{2} \int_S \frac{\partial U}{\partial y} d\vec{s} = \frac{1}{2} \oint_S U \vec{I}_y \cdot d\vec{s} = -\frac{1}{2} \oint_S U dx$$

$$= -\frac{1}{2} \left[ U_x \Big|_S - \oint_S x dU \right]$$

diff. end points  
of contour.  
Again is this  
mathematically  
correct?

$$= +\frac{1}{2} \oint_S x dU \quad \text{eq 6.2.25b}$$

$$\left( \frac{\partial U}{\partial x} \right)_S = \frac{1}{2} \int_S \frac{\partial U}{\partial x} d\Omega = \frac{1}{2} \oint_S U dy = -\frac{1}{2} \oint_S y dU$$

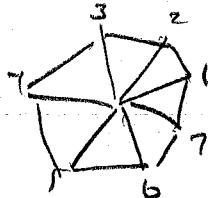
$$= \frac{1}{2} \sum_{\substack{\text{edges} \\ \text{of } S}} \int_U dy = -\frac{1}{2} \sum_{\substack{\text{edges} \\ \text{of } S}} \int_U y dU$$

Now trap. rule for it

$$\int_a^b f(x) dx \approx \frac{(f(a) + f(b))}{2}(b-a)$$

(1)

(2)



$$= \frac{1}{2} \sum_i \frac{(U_i + U_{i+1})}{2} (y_{i+1} - y_i) = -\frac{1}{2} \sum_i \frac{(y_i + y_{i+1})}{2} (U_{i+1} - U_i)$$

Working w/ 1st equality gives:

$$= -\frac{1}{2Q} \left( \sum_i U_i (y_i - y_{i+1}) + \sum_i U_{i+1} (y_i - y_{i+1}) \right)$$

$$= -\frac{1}{2Q} \left( \sum_i U_i (y_i - y_{i+1}) + \sum_i U_i (y_{i+1} - y_i) \right)$$

$$= -\frac{1}{2Q} \left( \sum_i U_i (y_{i+1} - y_i) \right) = \frac{1}{2Q} \sum_i U_i (y_{i+1} - y_i)$$

Working w/ 2nd equality gives:

$$= +\frac{1}{2Q} \left( \sum_i y_i (U_i - U_{i+1}) + \sum_i y_{i+1} (U_i - U_{i+1}) \right)$$

$$= +\frac{1}{2Q} \left( \sum_i y_i (U_i - U_{i+1}) + \sum_i y_i (U_{i+1} - U_i) \right)$$

$$= \pm \frac{1}{2\Omega} \left( \sum y_i (U_{i+1} - U_{i-1}) \right) = \pm \frac{1}{2\Omega} \sum y_i (U_{i+1} - U_{i-1}) \quad \text{eqs 6.2.26a}$$

Then

$$\frac{\int \frac{\partial U}{\partial y} dx}{2} = -\frac{1}{2} \int_S U dx = \frac{1}{2} \int x dU$$

Thus to obtain the corresponding formulas for the  $y$ -derivative the 1st eq has a negative sign +  $y \leftrightarrow x$

+ the 2nd eq has a negative sign +  $x \leftrightarrow y$  ∵ Using eq 6.2.26a as a marker

$$= -\frac{1}{2\Omega} \sum_e (U_e + U_{e+1})(x_{e+1} - x_e)$$

$$= +\frac{1}{2\Omega} \sum_e (x_e + x_{e+1})(U_{e+1} - U_e)$$

$$= -\frac{1}{2\Omega} \sum_e U_e (x_{e+1} - x_{e-1})$$

$$= +\frac{1}{2\Omega} \sum_e x_e (U_{e+1} - U_{e-1})$$

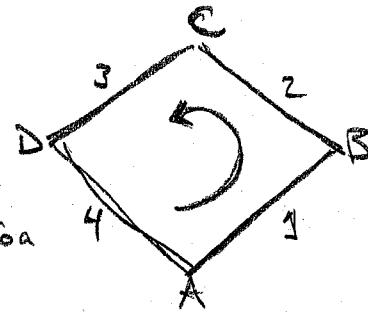
To evaluate the one

$$\Omega = \frac{1}{2} \sum_e (x_e + x_{e+1})(y_{e+1} - y_e) = -\frac{1}{2} \sum_e (y_e + y_{e+1})(x_{e+1} - x_e)$$

$$= \frac{1}{2} \sum_e x_e (y_{e+1} - y_{e-1}) = -\frac{1}{2} \sum_e y_e (x_{e+1} - x_{e-1})$$

$$\oint \bar{V}_{jk} = \frac{1}{2} \sum_e \bar{V}_e (y_{e+1} - y_{e-1})$$

from 3rd row of 6.2.26a  
eq.



$$= \frac{1}{2} [\bar{V}_A(y_B - y_D) + \bar{V}_B(y_C - y_A) + \bar{V}_C(y_D - y_B) + \bar{V}_D(y_A - y_C)]$$

$$= \frac{1}{2} [(\bar{V}_A - \bar{V}_C)(y_B - y_D) + (\bar{V}_B - \bar{V}_D)(y_C - y_A)]$$

$$= \frac{1}{2} [(\bar{V}_A - \bar{V}_C)(y_B - y_D) - (\bar{V}_B - \bar{V}_D)(y_A - y_C)] \text{ eq 6.2.28}$$

$$(\bar{\int} \bar{V})_{ABCD} = \frac{1}{2Q} \sum_e \bar{V}_e (y_{e+1} - y_{e-1}) \text{ By 3rd eq in eq 6.2.26a  
same as above}$$

$$= \frac{1}{2Q} [(\bar{V}_A - \bar{V}_C)(y_B - y_D) - (\bar{V}_B - \bar{V}_D)(y_A - y_C)]$$

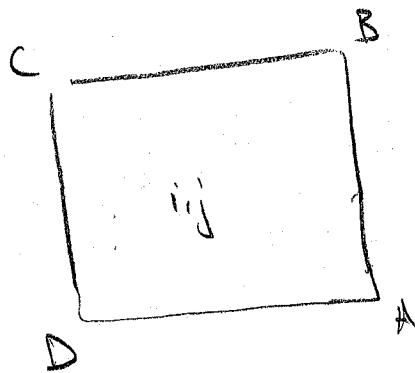
$$+ Q = \frac{1}{2} \sum_e x_e (y_{e+1} - y_{e-1}) \text{ By 3rd eq in eq 6.27  
same as 3rd eq in 6.2.26a w/ } \\ T \Rightarrow x.$$

$$= \frac{1}{2} [(x_A - x_C)(y_B - y_D) - (x_B - x_D)(y_A - y_C)]$$

$$\therefore (\bar{\int} \bar{V})_{ABCD} = \frac{(\bar{V}_A - \bar{V}_C)(y_B - y_D) - (\bar{V}_B - \bar{V}_D)(y_A - y_C)}{(x_A - x_C)(y_B - y_D) - (x_B - x_D)(y_A - y_C)} \text{ eq 6.2.29a}$$

$$\begin{aligned}
 \left( \frac{\partial U}{\partial y} \right)_{ABCD} &= -\frac{1}{2\Omega} \sum_e U_e (x_{e+1} - x_{e-1}) \\
 &= -\frac{1}{2\Omega} \left[ \begin{array}{l} \text{sum of forces} \\ + y \leftrightarrow x \end{array} \right] \\
 &= -\frac{[(U_A - U_C)(x_B - x_D) - (U_B - U_D)(x_A - x_C)]}{(x_A - x_C)(y_B - y_D) - (x_B - x_D)(y_A - y_C)} \\
 &= \frac{(x_A - x_C)(U_B - U_D) - (x_B - x_D)(U_A - U_C)}{(x_A - x_C)(y_B - y_D) - (x_B - x_D)(y_A - y_C)}
 \end{aligned}$$

eq 6.2.296



$$\frac{\partial f}{\partial t} + \int \frac{\partial f}{\partial x} dx + \int \frac{\partial f}{\partial y} dy = 0$$

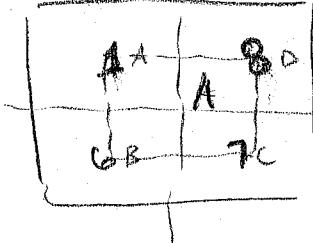
Finite Volume

$$\int \frac{\partial f}{\partial t} d\Omega + \int \frac{\partial f}{\partial x} d\Omega + \int \frac{\partial f}{\partial y} d\Omega = 0$$

$$\begin{aligned}
 \Rightarrow \Omega \frac{\partial f}{\partial t} + \int f(x^+) dy - \int f(x^-) dy + \int g(y^+) dx - \int g(y^-) dx &= 0 \\
 \Rightarrow \Omega \frac{\partial f}{\partial t} + \Delta y (f_{AB} - f_{CD}) + \Delta x (g_{BC} - g_{DA}) &= 0
 \end{aligned}$$

$$\Rightarrow \Delta x \Delta y \frac{\partial f}{\partial t} + \Delta y (f_{AB} - f_{CD}) + \Delta x (g_{BC} - g_{DA}) = 0$$

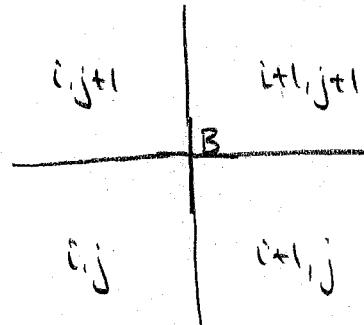
$$f_A = k \left( \frac{\partial U}{\partial x} \right)_A =$$



$$\begin{aligned}
 \left( \frac{\partial U}{\partial x} \right)_{1678} &= \frac{(U_5 - U_7)(Y_6 - Y_8) - (U_6 - U_8)(Y_1 - Y_7)}{(X_1 - X_7)(Y_6 - Y_8) - (X_6 - X_8)(Y_1 - Y_7)} \\
 &= \frac{(U_1 - U_3)(-\Delta y) - (U_6 - U_8)\Delta y}{(-\Delta x)(-\Delta y) - (-\Delta x)(\Delta y)} \\
 &= \frac{1}{2\Delta x \Delta y} (U_{i+1,j+1} - U_{ij} - U_{ij-1} + U_{i+1,j}) \\
 &= \frac{1}{2\Delta x} (U_{i+1,j+1} - U_{ij+1} - U_{ij-1} + U_{i+1,j})
 \end{aligned}$$

$$\therefore f_A = \frac{k}{2\Delta x} \quad ) \quad \text{eq E6.2.14}$$

For pt B:

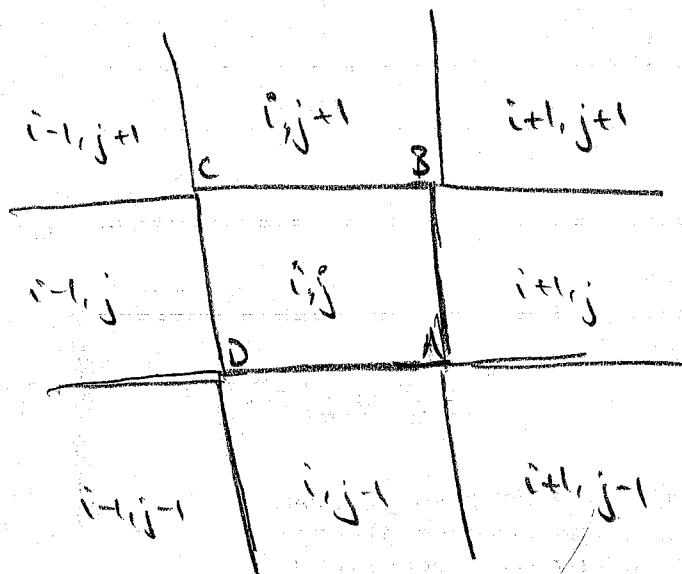


Then

$k \left( \frac{\partial U}{\partial x} \right)_B$  = Average at center of cell surrounding pt B

$$\begin{aligned}
 &= \frac{((U_{i+1,j} - U_{ij+1})\Delta y - (U_{i+1,j+1} - U_{ij})(-\Delta y))}{\Delta x \Delta y - \Delta x (-\Delta y)}
 \end{aligned}$$

$$k \left( \frac{\partial U}{\partial x} \right)_B = \frac{k}{2\Delta x \Delta y} [U_{i+1,j} - U_{i,j+1} + U_{i+1,j+1} - U_{i,j}]$$



$$\text{Then } f_{AB} = \frac{1}{2}(f_A + f_B) = \frac{k}{4\Delta x} [2U_{i+1,j} + U_{i+1,j-1} + U_{i+1,j+1} - 2U_{i,j} - U_{i,j-1} - U_{i,j+1}]$$

Based on this  $f_{CD}$  can be written down

$$f_{CD} = \frac{1}{2}(f_C + f_D) = \frac{k}{4\Delta x} [2(U_{i,j} - U_{i-1,j}) + U_{i,j+1} - U_{i-1,j+1} + U_{i,j-1} - U_{i-1,j-1}]$$

$$g_B = k \left( \frac{\partial U}{\partial y} \right)_B = k \left[ \frac{4x(U_{i+1,j+1} - U_{i,j}) - 4x(U_{i+1,j} - U_{i,j+1})}{\Delta x \Delta y - \Delta x (-\Delta y)} \right]$$

$$= \frac{k}{2\Delta y} [U_{i+1,j+1} - U_{i,j} - U_{i+1,j} + U_{i,j+1}]$$

$$g_C = \left\{ \begin{array}{l} i \rightarrow i+1 \\ j \rightarrow j \end{array} \right\} \quad g_C = \frac{k}{2\Delta y} [U_{i,j+1} - U_{i-1,j} - U_{i,j} + U_{i-1,j+1}]$$

Then E6,2,13 =

$$\left(\frac{\partial U}{\partial t}\right)_{ij} \Delta x \Delta y + (f_{AB} - f_{CD}) \Delta y + (g_{BC} - g_{DA}) \Delta x = 0 \quad *$$

$$f_{AB} = \frac{k}{4\Delta x} (2U_{i+1,j} + U_{i+1,j-1} + U_{i+1,j+1} - 2U_{i,j} - U_{i,j-1} - U_{i,j+1})$$

$$f_{CD} = \frac{k}{4\Delta x} (2(U_{ij} - U_{i-1,j}) + U_{i,j+1} - U_{i-1,j+1} + U_{i,j-1} - U_{i-1,j-1})$$

Then

$$g_{BC} = \frac{k}{4\Delta y} (2U_{ij+1} - 2U_{ij} + U_{i+1,j+1} - U_{i+1,j} - U_{i-1,j} + U_{i-1,j+1})$$

$$= \frac{k}{4\Delta y} (2(U_{ij+1} - U_{ij}) + U_{i+1,j+1} - U_{i+1,j} + U_{i-1,j+1} - U_{i-1,j})$$

Then By inspection

$$g_{DA} = \frac{k}{4\Delta y} (2(U_{ij} - U_{ij-1}) + U_{i+1,j} - U_{i+1,j-1} + U_{i-1,j} - U_{i-1,j-1})$$

Then eq \* Above gives

$$\begin{aligned} \left(\frac{\partial U}{\partial t}\right)_{ij} \Delta x \Delta y + \frac{k \Delta y}{4\Delta x} & (2U_{i+1,j} + U_{i+1,j-1} + U_{i+1,j+1} - 4U_{ij} - 3U_{ij-1} - 2U_{ij+1} \\ & + 2U_{i-1,j} + U_{i-1,j+1} + U_{i-1,j-1}) \end{aligned}$$

$$\begin{aligned} + \frac{k \Delta x}{4\Delta y} & (2U_{i,j+1} - 4U_{ij} + U_{i+1,j+1} - 2U_{i-1,j} + U_{i+1,j+1} - 2U_{i+1,j} \\ & + 2U_{ij-1} + U_{i+1,j-1} + U_{i-1,j-1}) \end{aligned}$$

04-22-01

b

$$\Delta x = \Delta y$$

$$\Rightarrow \left( \frac{\partial U}{\partial t} \right)_{ij} + \frac{k}{4\Delta x^2} (2U_{i+1,j-1} + 2U_{i+1,j+1} - 8U_{ij} + 2U_{i-1,j+1} + 2U_{i-1,j-1}) = 0$$

$$\Rightarrow \left( \frac{\partial U}{\partial t} \right)_{ij} + \frac{k}{2\Delta x^2} (U_{i+1,j+1} + U_{i+1,j-1} + U_{i-1,j+1} + U_{i-1,j-1} - 4U_{ij}) = 0$$

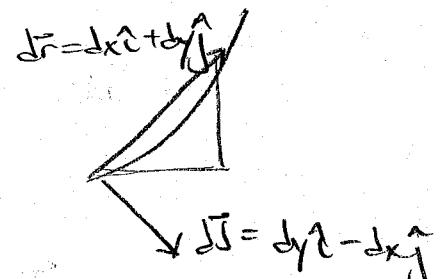
$$f_{AB} = k \left( \frac{\partial T}{\partial x} \right)_{AB} = \frac{k}{\Delta x} (T_{i+1,j} - T_{i,j})$$

gives Then

$$\Delta x \Delta y \left( \frac{\partial T}{\partial t} \right)_{ij} + \frac{k \Delta y}{\Delta x} (T_{i+1,j} - T_{i,j} - (T_{i,j} - T_{i-1,j})) \\ + \frac{k \Delta x}{\Delta y} (T_{i,j+1} - T_{i,j} - (T_{i,j} - T_{i,j-1})) = 0$$

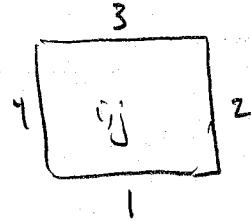
$$\Rightarrow \left( \frac{\partial T}{\partial t} \right)_{ij} + \frac{k}{\Delta x^2} (T_{i+1,j} + T_{i,j+1} + T_{i-1,j} + T_{i,j-1} - 4T_{i,j}) = 0$$

$$\int_{\Omega} \nabla \cdot \vec{a} d\Omega = \oint_S \vec{a} \cdot d\vec{s} \quad a = x \in \mathbb{R}^2 \quad \nabla \cdot x = 2$$



$$\Rightarrow \int_{\Omega} \nabla \cdot \vec{a} d\Omega = \oint_S \vec{a} \cdot d\vec{s} = \oint_S x dy - y dx$$

For A rectangular region



+ Applying the trapezoidal

rule we get

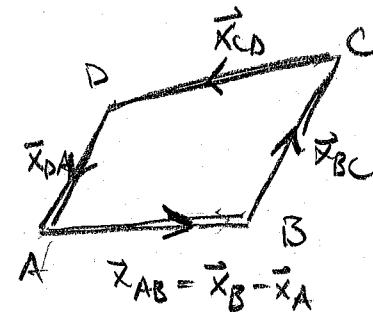
$$\int_S x dy - y dx = \sum_{\text{Sides}} \int x dy - y dx = \int_1 y dx + \int_2 x dy + \int_3 -y dx \\ + \int_4 x dy$$

$$\text{Then } 2\Omega = -(Y_{i+k_1, j-\frac{1}{2}} + Y_{i+k_2, j+\frac{1}{2}})(X_{i+k_2} - X_{i-k_2}) \\ + \dots$$

This should replicate eq 6.2.27.

$$\vec{S}_{ABCD} = \frac{1}{2} [(\vec{x}_{AB} \times \vec{x}_{BC}) + (\vec{x}_{CD} \times \vec{x}_{DA})]$$

$$+ \vec{S}_{ABCD} = \frac{1}{2} [(\vec{x}_{BC} \times \vec{x}_{CD}) + (\vec{x}_{DA} + \vec{x}_{AB})]$$



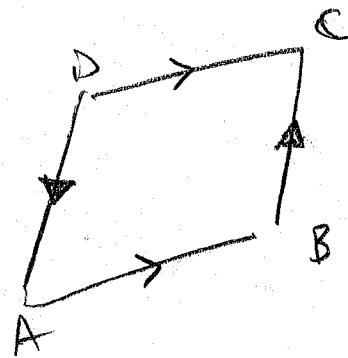
$$\begin{aligned}\vec{S}_{ABCD} &= \frac{1}{4} [\vec{x}_{AB} \times \vec{x}_{BC} + \vec{x}_{BC} \times \vec{x}_{CD} \\ &\quad + \vec{x}_{CD} \times \vec{x}_{DA} + \vec{x}_{DA} \times \vec{x}_{AB}]\end{aligned}$$

$$= \frac{1}{4} [(\vec{x}_{AB} - \vec{x}_{CD}) \times \vec{x}_{BC} + \vec{x}_{DA} \times (-\vec{x}_{CD} + \vec{x}_{AB})]$$

$$= \frac{1}{4} [(\vec{x}_{AB} - \vec{x}_{CD}) \times (\vec{x}_{BC} + \vec{x}_{DA})]$$

$$= \frac{1}{4} (\vec{x}_{AB} + \vec{x}_{DC}) \times (\vec{x}_{BC} + \vec{x}_{DA})$$

or Eq 6.2.37



$$\mathcal{L}_{PABC} = \frac{1}{6} \bar{x}_{PA} \cdot (\bar{x}_{AB} \times \bar{x}_{BC}) = \frac{1}{6} \bar{x}_{PA} \cdot ((\bar{x}_{AB} + \bar{x}_{BC}) \times \bar{x}_{BC})$$

↑

II?

$$= \frac{1}{6} \bar{x}_{PA} \cdot (\bar{x}_{AC} \times \bar{x}_{BC})$$

$$= \frac{1}{6} \bar{x}_{PA} \cdot (\bar{x}_{BC} \times \bar{x}_{CA}) \quad \text{eq 6.2.40}$$

$$= \frac{1}{6} \bar{x}_{PA} \cdot \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ x_C - x_B & y_C - y_B & z_C - z_B \\ x_A - x_C & y_A - y_C & z_A - z_C \end{vmatrix}$$

$$\bar{x}_{BC} = \bar{r}_C - \bar{r}_B$$

$$= \frac{1}{6} \bar{x}_{PA} \cdot \left[ \hat{i} [ (y_C - y_B)(z_A - z_C) - (y_A - y_C)(z_C - z_B) ] \right.$$

$$\bar{r}_B + \bar{x}_{BC} = \bar{r}_C$$

$$- \hat{j} [ (x_C - x_B)(z_A - z_C) - (x_A - x_C)(z_C - z_B) ]$$

$$\bar{x}_{BC} = \bar{r}_C - \bar{r}_B$$

$$+ \hat{k} [ (x_C - x_B)(y_A - y_C) - (x_A - x_C)(y_C - y_B) ]$$

$$= \frac{1}{6} \left[ (x_A - x_P) ((y_C - y_B)(z_A - z_C) - (y_A - y_C)(z_C - z_B)) \right.$$

$$- (y_A - y_P) ((x_C - x_B)(z_A - z_C) - (x_A - x_C)(z_C - z_B)) \right]$$

$$+ (z_A - z_P) ((x_C - x_B)(y_A - y_C) - (x_A - x_C)(y_C - y_B)) \right]$$

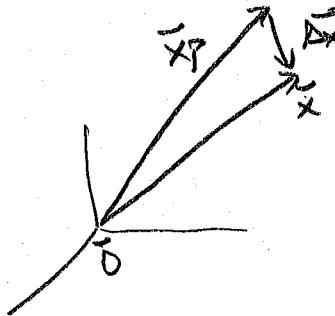
How show eq 6.2.41?

$$\oint_{PABCD} = \frac{1}{3} \oint \vec{x} \cdot d\vec{s}$$

Surface integral over pyramid in  
Figure 6.2.8

Can I translate this integral for  $\vec{x}$  being relative to origin  $O$  to  
the point  $P$  instead?

$$\vec{x} = \vec{x}_p + \vec{\Delta x}$$



$$\text{Then } \oint = \frac{1}{3} \oint (\vec{x}_p + \vec{\Delta x}) \cdot d\vec{s} = \frac{1}{3} \int \vec{x}_p \cdot d\vec{s} + \frac{1}{3} \int \vec{\Delta x} \cdot d\vec{s}$$

$$= \frac{1}{3} \vec{x}_p \cdot \oint d\vec{s} + \frac{1}{3} \oint \vec{\Delta x} \cdot d\vec{s}$$

But is  $\oint d\vec{s}$  not the surface area?

Anyway,  $\vec{\Delta x}$  is  $\perp$  to 3 of the 4 faces of the pyramid & as

see

$$\oint = \frac{1}{3} \int_{ABCD} \vec{\Delta x} \cdot d\vec{s} \approx \frac{1}{3} \vec{\Delta x} \cdot \vec{S}_{ABCD} \quad \text{eq 6.2.42}$$

Vector from P  
to plane ABCD

look up how to do this  
correctly.

$$= \frac{1}{6} \left[ \begin{array}{l} 16 \\ 3 \\ \hline 48 \text{ terms} \end{array} \right] \quad \begin{array}{l} \text{How show easily?} \\ \text{From 6.2.41} \end{array}$$

$$\bar{x}_{(P)} = \frac{1}{4} (\bar{x}_{PA} + \bar{x}_{PB} + \bar{x}_{PC} + \bar{x}_{PD})$$

$$\Omega_{PABCD} = \frac{1}{3} \left( \frac{1}{4} (\bar{x}_{PA} + \bar{x}_{PB} + \bar{x}_{PC} + \bar{x}_{PD}) \right) \circ \left( \frac{1}{2} (\bar{x}_{AC} \times \bar{x}_{BD}) \right)$$

$$= \frac{1}{24} (\bar{x}_{PA} + \bar{x}_{PB} + \bar{x}_{PC} + \bar{x}_{PD}) \circ (\bar{x}_{AC} \times \bar{x}_{BD}) \quad \text{eq 6.2.44 1st half}$$

$$= \frac{1}{24} (\bar{x}_{PA} + \bar{x}_{PB}) \circ (\bar{x}_{AC} \times \bar{x}_{BD})$$

$$+ \frac{1}{24} (\bar{x}_{PC} + \bar{x}_{PD}) \circ (\bar{x}_{AC} \times \bar{x}_{BD})$$

$$\text{But } \bar{x}_{PC} = \bar{x}_{PB} + \bar{x}_{BC} \quad \bar{x}_{PD} = \bar{x}_{PA} + \bar{x}_{AD}$$

The

$$\Omega_{PABCD} = \frac{1}{24} (\bar{x}_{PA} + \bar{x}_{PB}) \circ (\bar{x}_{AC} \times \bar{x}_{BD})$$

$$+ \frac{1}{24} (\bar{x}_{PA} + \bar{x}_{PB}) \circ (\bar{x}_{AC} \times \bar{x}_{BD})$$

$$+ \frac{1}{24} (\bar{x}_{BC} + \bar{x}_{AD}) \circ (\bar{x}_{AC} \times \bar{x}_{BD})$$

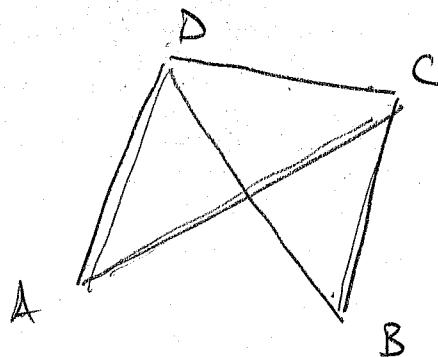
$$\mathcal{L}_{PABCD} = \frac{1}{12} (\vec{x}_{PA} + \vec{x}_{PB}) \cdot (\vec{x}_{AC} \times \vec{x}_{BD})$$

$$+ \frac{1}{24} (\vec{x}_{BC} + \vec{x}_{AD}) \cdot (\vec{x}_{AC} \times \vec{x}_{BD})$$

Show  $(\vec{x}_{BC} + \vec{x}_{AD}) \cdot (\vec{x}_{AC} \times \vec{x}_{BD}) = 0$

But  $\vec{x}_{AC} = \vec{x}_{AD} + \vec{x}_{DC}$

+  $\vec{x}_{BD} = \vec{x}_{BC} + \vec{x}_{CD}$



Then

$$(\vec{x}_{BC} + \vec{x}_{AD}) \cdot (\vec{x}_{AC} \times \vec{x}_{BD})$$

$$= (\vec{x}_{BC} + \vec{x}_{AD}) \cdot (\underbrace{(\vec{x}_{AD} + \vec{x}_{DC}) \times (\vec{x}_{BC} + \vec{x}_{CD})}_{\vec{x}_{AD} \times \vec{x}_{BC} + \vec{x}_{AD} \times \vec{x}_{CD} + \vec{x}_{DC} \times \vec{x}_{BC} + \vec{x}_{DC} \times \vec{x}_{CD}})$$

$$\vec{x}_{AD} \times \vec{x}_{BC} + \vec{x}_{AD} \times \vec{x}_{CD} + \vec{x}_{DC} \times \vec{x}_{BC} + \vec{x}_{DC} \times \vec{x}_{CD}$$

$$= \vec{x}_{BC} \cdot (\vec{x}_{AD} \times \vec{x}_{CD}) + \vec{x}_{AD} \cdot (\vec{x}_{DC} \times \vec{x}_{BC})$$

$$+ \vec{x}_{BC} \cdot (\vec{x}_{AD} \times \vec{x}_{DC}) \quad \text{w/ vector identity.}$$

↓  
Changing sign

gives  $= 0$

If  $ABCD$  is coplanar Then

$$\vec{x}_{PB} = \vec{x}_{PA} + \vec{x}_{BA}$$

Thus

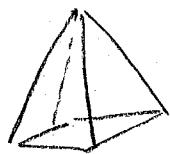
$$\Omega_{PABCD} = \frac{1}{12} (2\vec{x}_{PA} + \vec{x}_{BA}) \circ (\vec{x}_{AC} \times \vec{x}_{BD})$$

$\downarrow \vec{x}_{BA} \circ (\vec{x}_{AC} \times \vec{x}_{BD}) = 0$  if all pts  $ABCD$  lie in  
the same plane

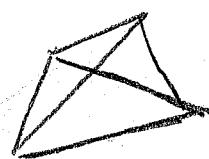
$$\Rightarrow \Omega_{PABCD} = \frac{1}{6} \vec{x}_{PA} \circ (\vec{x}_{AC} \times \vec{x}_{BD}) \quad \text{eq 6.2.45.}$$

Note: tetrahedra are 4 sided 3 dimensional objects, while pyramids  
are 5 sided

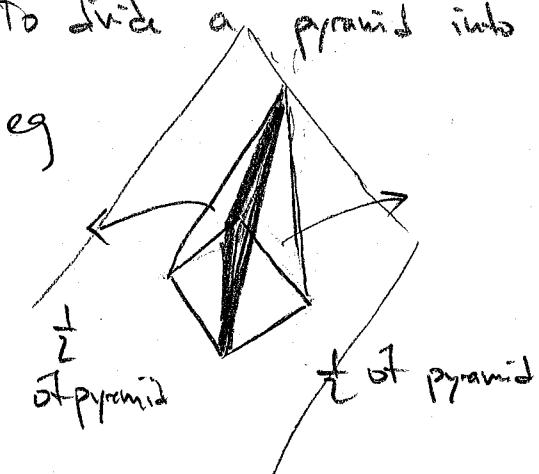
pyramid



tetrahedron



To divide a pyramid into 2 tetrahedra slice it down one "vertex"  
or along a diagonal of the face w/  
4 edges.



Note: The 5 faces of the pyramid w/ D as summit in Figure 6.2.8 are

$$\Delta_{DEB}, \Delta_{DGE}, \Delta_{DGB}, \Delta_{GFE}, \Delta_{GFB}$$

Then the other

pyramids in Figure 6.2.8(b) can be determined from "cutting" along the diagonal DF in the following

$$\Omega_{HEX} = \Omega_{DBFEA} + \Omega_{DBFGC} + \Omega_{DFGEA} \quad \text{eq 6.2.46}$$

Then breaking each pyramid up into tetrahedron results in

$$\Omega_{HEX} = \underbrace{\Omega_{DFCB} + \Omega_{DFCG}}_{\substack{\text{from "Right"} \\ \text{Pyramid}}} + \underbrace{\Omega_{DBFA} + \Omega_{DFAE}}_{\substack{\text{From "bottom"} \\ \text{Pyramid}}}$$

$$\left\{ \begin{array}{l} \text{Bob chooses } \Omega_{DBC} + \Omega_{DBGF} \\ + \Omega_{DFEH} + \Omega_{DHF} \end{array} \right\} \quad \left\{ \begin{array}{l} \text{Bob chooses } \Omega_{DBEF} + \Omega_{DBAE} \\ \text{Bob chooses } \end{array} \right\}$$

$$\text{From "Left" pyramid. } \Omega_{DGHE} + \Omega_{DGE}$$

This is non unique depending on the diagonal chosen or the base of the pyramid

eq 6.2.48 is determined in the following way

one picks a corner like  $\Delta D$  in Figure 6.2.8

then tessellates  $\Delta DGBC$ ,  $\Delta DBAE$ ,  $\Delta DGHE$

+ is left w/  $\Delta DBFGE$  a 6 sided figure.

Then chop this in  $\frac{1}{2}$  along in this case the

plane  $G-BE$ ,

giving

$$\Delta_{HEX} = \Delta_{DGBC} + \Delta_{DBAE} + \Delta_{GHED}$$

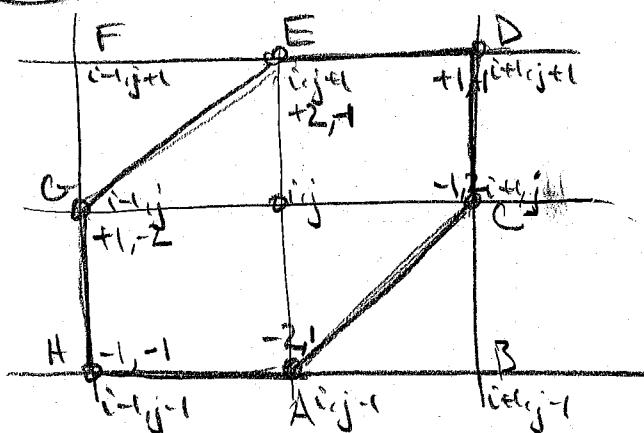
$$+ \Delta_{DGBE} + \Delta_{FG-BE} \quad \text{eq 6.2.48}$$

The 2nd decomposition gives

$$\Delta_{HEX} = \Delta_{FAHE} + \Delta_{FABC} + \Delta_{FHGE} + \Delta_{FHCA} + \Delta_{DHCA}$$

$$\text{eq 6.2.49}$$

Prob 6.1 Use  $\bar{f}_{AC} = \frac{1}{2}(f_A + f_C)$  on grid



Assume rectangular grid w/  $\Delta x, \Delta y$

$$\frac{\partial}{\partial t} (\nabla_{ij} \cdot \vec{Q}_{ij}) + \sum_{\text{Sides}} (\vec{F} \cdot \vec{S}) = Q_{ij} \nabla_{ij} \quad \vec{F} = (\vec{f}_i, \vec{g}_j) \circ \vec{S}$$

$\|\vec{S}\| = \text{length of side}$

Note: Here I want the problem on a general cartesian mesh.

$$\begin{aligned}
 \nabla_{ij} \frac{\partial \vec{Q}_{ij}}{\partial t} &+ \left( \frac{1}{2}(f_A + f_C), \frac{1}{2}(g_A + g_C) \right) \circ (0, -\Delta x) \\
 &+ \left( \frac{1}{2}(f_A + f_E), \frac{1}{2}(g_A + g_E) \right) \circ (\Delta y, -\Delta x) \\
 &+ \left( \frac{1}{2}(f_C + f_D), \frac{1}{2}(g_C + g_D) \right) \circ (\Delta y, 0) \\
 &+ \left( \frac{1}{2}(f_E + f_B), \frac{1}{2}(g_E + g_B) \right) \circ (0, \Delta x) \\
 &+ \left( \frac{1}{2}(f_E + f_G), \frac{1}{2}(g_E + g_G) \right) \circ (-\Delta y, \Delta x) \\
 &+ \left( \frac{1}{2}(f_B + f_H), \frac{1}{2}(g_B + g_H) \right) \circ (-\Delta y, 0) = \nabla_{ij} Q_{ij}
 \end{aligned}$$

$$\begin{aligned}
 \frac{\partial v_{ij}}{\partial t} &= -\frac{\Delta x}{2}(g_H + g_A) + \frac{\Delta x}{2}(f_A + f_C) - \frac{\Delta x}{2}(g_A + g_C) \\
 &\quad + \frac{\Delta y}{2}(f_C + f_D) + \frac{\Delta x}{2}(g_E + g_D) \\
 &\quad - \frac{\Delta y}{2}(f_E + f_B) + \frac{\Delta x}{2}(g_E + g_G) \\
 &\quad - \frac{\Delta y}{2}(f_G + f_H) = Q_{ij} Q_{ij}
 \end{aligned}$$

$$Q_{ij} = 2\Delta x \Delta y + \frac{3}{2} \Delta x \Delta y = 3\Delta x \Delta y.$$

$$\begin{aligned}
 \frac{\partial v_{ij}}{\partial t} &+ \frac{\Delta x}{2\Delta y} (-g_H - g_A - g_A - g_C + g_E + g_D + g_E + g_G) \\
 &+ \frac{\Delta y}{2\Delta y} (f_A + f_C + f_C + f_D - f_E - f_G - f_B - f_H) = Q_{ij}
 \end{aligned}$$

$$\begin{aligned}
 - \frac{\partial v_{ij}}{\partial t} &+ \frac{\Delta x}{2\Delta y} (-g_H - 2g_A - g_C + 2g_E + g_D + g_G) \\
 &+ \frac{\Delta y}{2\Delta y} (f_A + 2f_C + f_D - f_E - 2f_G - f_H) = Q_{ij}
 \end{aligned}$$

$$\begin{aligned}
 - \frac{\partial v_{ij}}{\partial t} &+ \frac{1}{6\Delta y} (-2g_{i,j-1} - g_{i+1,j} + g_{i+1,j+1} + 2g_{i,j+1} + g_{i+1,j} - g_{i+1,j-1}) \\
 &+ \frac{1}{6\Delta x} (f_{i,j-1} + 2f_{i+1,j} + f_{i+1,j+1} - f_{i,j+1} - 2f_{i+1,j} - f_{i+1,j-1}) = Q_{ij}
 \end{aligned}$$

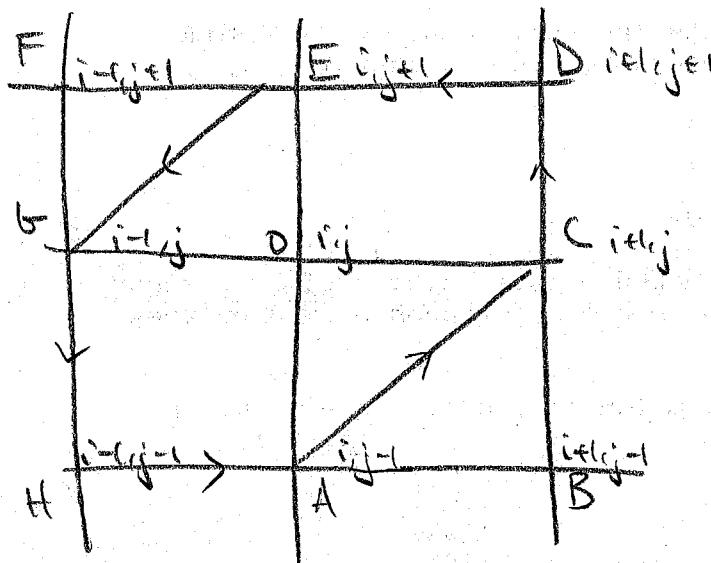
$$\begin{aligned}
 &= \frac{\partial g_{ij}}{\partial t} + \frac{1}{3} \left[ \frac{2(g_{i,j+1} - g_{i,j-1})}{2\Delta y} + \frac{1}{2} \frac{(g_{i+1,j+1} - g_{i+1,j})}{\Delta y} + \frac{1}{2} \frac{(g_{i-1,j} - g_{i-1,j-1})}{\Delta y} \right] \\
 &\quad + \frac{1}{3} \left[ \frac{2(f_{i+1,j} - f_{i-1,j})}{2\Delta x} + \frac{1}{2} \frac{(f_{i+1,j+1} - f_{i,j+1})}{\Delta x} + \frac{1}{2} \frac{(f_{i,j-1} - f_{i-1,j-1})}{\Delta x} \right] \\
 &= Q_{ij}
 \end{aligned}$$

Check to 1st order:

$$\frac{1}{3}(2g_y + \frac{1}{2}g_y + \frac{1}{2}g_y) \approx g_y -$$


---

Now if the mesh is not cartesian:



$$\frac{\partial(\Sigma_{ij} \Omega_{ij})}{\partial t} + \sum_{ACDEGH} (f_{AC} \Delta Y_{AC} - g_{AC} \Delta X_{AC}) = Q_j Q_{ij}$$

Using

$$f_{AC} = \frac{1}{2}(f_A + f_C) \quad \text{to evaluate the forces we get}$$

$$Q_{ij} \frac{\partial \Omega_{ij}}{\partial t} + \frac{1}{2}(f_A + f_C)(Y_C - Y_A) - \frac{1}{2}(g_A + g_C)(X_C - X_A)$$

$$+ \frac{1}{2}(f_C + f_D)(Y_D - Y_C) - \frac{1}{2}(g_C + g_D)(X_D - X_C)$$

$$+ \frac{1}{2}(f_E + f_D)(Y_E - Y_D) - \frac{1}{2}(g_E + g_D)(X_E - X_D)$$

$$+ \frac{1}{2}(f_G + f_E)(Y_E - Y_E) - \frac{1}{2}(g_G + g_E)(X_G - X_E)$$

$$+ \frac{1}{2}(f_H + f_F)(Y_H - Y_F) - \frac{1}{2}(g_H + g_F)(X_H - X_G)$$

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$$+ \frac{1}{2}(f_H + f_A)(y_A - y_H) - \frac{1}{2}(g_H + g_A)(x_A - x_H) = Q_{ij}Q_j$$

$$\begin{aligned}
&= \frac{\partial \Sigma_{ij}}{\partial t} + \frac{1}{2} \left[ f_A[y_C - y_H + y_A - y_H] + f_C[y_C - y_A + y_D - y_C] \right. \\
&\quad \left. + f_D[y_B - y_C + y_E - y_D] + f_E[y_E - y_B + y_G - y_E] \right. \\
&\quad \left. + f_B[y_E - y_E + y_H - y_G] + f_H[y_H - y_G + y_A - y_H] \right] \\
&\quad - \frac{1}{2} \left[ g_A[x_C - x_H + x_A - x_H] + g_C[x_C - x_A + x_D - x_C] \right. \\
&\quad \left. + g_D[x_B - x_C + x_E - x_D] + g_E[x_E - x_B + x_G - x_E] \right. \\
&\quad \left. + g_B[x_E - x_E + x_H - x_G] + g_H[x_H - x_G + x_A - x_H] \right] \\
&= Q_{ij}
\end{aligned}$$

same as above but w/  $y \leftrightarrow x$  &  $f \leftrightarrow g$ .

$$\begin{aligned}
&\frac{\partial \Sigma_{ij}}{\partial t} + \frac{1}{2} \left[ f_A(y_C - y_H) + f_C(y_D - y_A) + f_D(y_E - y_C) + f_E(y_B - y_D) \right. \\
&\quad \left. + f_B(y_H - y_E) + f_H(y_A - y_B) \right] \\
&\quad - \frac{1}{2} \left[ g_A(x_C - x_H) + \dots \right] = Q_{ij}
\end{aligned}$$

$$\mathcal{Q}_{ij} = \mathcal{Q}_{AOH} + \mathcal{Q}_{OEG} + \text{Slope} + \mathcal{Q}_{ea}$$

$$\underbrace{\frac{1}{2} |\vec{x}_{OH} \times \vec{x}_{AG}| + \frac{1}{2} |\vec{x}_{OE} \times \vec{x}_{OG}| + \frac{1}{2} |\vec{x}_{OC} \times \vec{x}_{OA}| + \frac{1}{2} |\vec{x}_{OD} \times \vec{x}_{EC}|}_{\text{see eq 6.2.7}}$$

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Then w/ i's + j's  $\Rightarrow$

$$\begin{aligned} \frac{\partial \mathcal{Q}_{ij}}{\partial t} + \frac{1}{2\Delta_j} & \left[ f_{i,j-1}(y_j - y_{j-1}) + f_{i+1,j}(y_{j+1} - y_{j-1}) + f_{i+1,j+1}(y_{j+1} - y_j) \right. \\ & \quad \left. + f_{i,j+1}(y_j - y_{j+1}) + f_{i-1,j}(y_{j-1} - y_{j+1}) + f_{i-1,j-1}(y_{j-1} - y_j) \right] \\ & - \frac{1}{2\Delta_j} \left[ g_{i,j-1}(x_{i+1} - x_{i-1}) + g_{i+1,j}(x_{i+1} - x_i) + g_{i+1,j+1}(x_i - x_{i+1}) \right. \\ & \quad \left. + g_{i,j+1}(x_{i+1} - x_{i+1}) + g_{i-1,j}(x_{i-1} - x_i) + g_{i-1,j-1}(x_i - x_{i-1}) \right] \\ & = Q_{ij} \end{aligned}$$

Restricting to a cartesian grid  $\Rightarrow \Delta y = 3\Delta x \Delta y$  as before

$$\begin{aligned} \frac{\partial \mathcal{Q}_{ij}}{\partial t} + \frac{1}{6\Delta x \Delta y} & \left[ f_{i,j-1} \Delta y + f_{i+1,j} 2\Delta y + f_{i+1,j+1} \Delta y \right. \\ & \quad \left. + f_{i,j+1} (-\Delta y) - f_{i-1,j} 2\Delta y + -f_{i-1,j-1} \Delta y \right] \end{aligned}$$

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7

$$-\frac{1}{6\Delta x \Delta y} \left[ g_{i,j-1} 2\Delta x + g_{i+1,j} \Delta x - g_{i+1,j+1} \Delta x - 2\Delta x g_{i,j+1} \right. \\ \left. + -\Delta x g_{i-1,j} + \Delta x g_{i+1,j} \right] = Q_{ij}$$

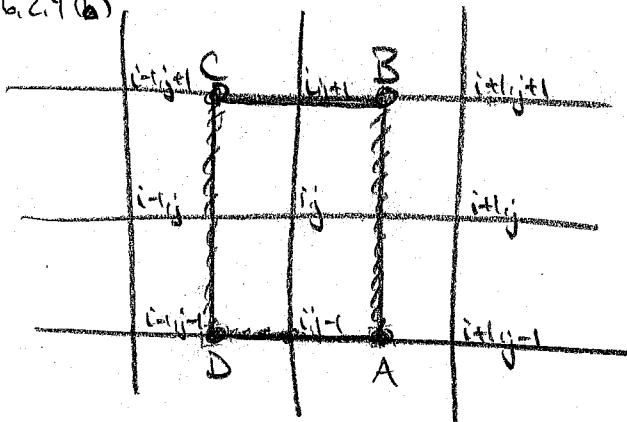
$$= \frac{\partial v_j}{\partial t} + \frac{1}{3} \left[ \frac{2(f_{i+1,j} - f_{i-1,j})}{2\Delta x} + \frac{1}{2} \right]$$

gives same result as on pg 04-24-01 3.

Problem 6.2

$$\nabla_{ij} \frac{\partial \psi}{\partial t} + \sum_{\text{edges}} (\vec{F} \cdot \vec{S}) = Q_{ij} \Delta_{ij}$$

Figure 6.2.4(b)



Sides BC + AD lie along grid lines  
Sides CD + BA do not.

∴ we need to consider different ways of evaluating the fluxes along either direction.

Note: Since this is assumed a non-uniform grid both indices on  $x$  &  $y$

I am assuming that  $x_A = \frac{1}{2}(x_{i+1,j} + x_{i,j+1})$  etc are required.

Then method 1:  $F_{AB} = \frac{1}{2}(f_{i+1,j} + f_{i,j})$  &  $F_{DA} = f_{i,j+1}$  give

$$\{\vec{S} = \Delta y \hat{i} - \Delta x \hat{j}\}$$

$$\nabla_{ij} \frac{\partial \psi}{\partial t} + \left( \frac{1}{2}(f_{i+1,j} + f_{i,j}), \frac{1}{2}(g_{i+1,j} + g_{i,j}) \right) \circ (y_B - y_A, -(x_B - x_A))$$

$$+ (f_{i,j+1}, g_{i,j+1}) \circ (y_C - y_B, -(x_C - x_B))$$

$$+ \left( \frac{1}{2}(f_{i+1,j} + f_{i,j}), \frac{1}{2}(g_{i+1,j} + g_{i,j}) \right) \circ (y_D - y_C, -(x_D - x_C))$$

$$+ (f_{i,j+1}, g_{i,j+1}) \circ (y_A - y_D, -(x_A - x_D)) = \nabla_{ij} Q_{ij}$$

replacing  $y_A = \frac{1}{2}(y_{i+1,j+1} + y_{i,j+1})$ ,  $x_B = \frac{1}{2}(x_{i+1,j+1} + x_{i,j+1})$  etc

This would be one method.

$\Delta_{ij} = \text{Area of 4 quadrilateral } ABCD$

$$\Omega_{ij} = \frac{1}{2} |\vec{x}_{BD} \times \vec{x}_{CA}| = \frac{1}{2} \left| \begin{array}{ccc} 0 & \hat{j} & \hat{k} \\ x_D - x_B & y_D - y_B & 0 \\ x_A - x_C & y_A - y_C & 0 \end{array} \right|$$

$$= \frac{1}{2} \left| \begin{array}{ccc} \hat{i} & \hat{j} & \hat{k} \\ \frac{1}{2}(x_{i-1,j-1} + x_{i,j-1} - x_{i,j+1} - x_{i+1,j+1}) & \frac{1}{2}(y_{i-1,j-1} + y_{i,j-1} - y_{i,j+1} - y_{i+1,j+1}) & 0 \\ \frac{1}{2}(x_{i,j-1} + x_{i+1,j-1} - x_{i-1,j+1} - x_{i,j+1}) & \frac{1}{2}(y_{i,j-1} + y_{i+1,j-1} - y_{i-1,j+1} - y_{i,j+1}) & 0 \end{array} \right|$$

$$= \frac{1}{2} \left| \begin{array}{ccc} \hat{i} & \hat{j} & \hat{k} \\ \frac{1}{4}[(x_{i-1,j-1} + x_{i,j-1} - x_{i,j+1} - x_{i+1,j+1})(x_{i-1,j+1} + x_{i,j+1} - x_{i+1,j-1} - x_{i,j-1})] & & \\ - & & \end{array} \right|$$

= ... known expression in terms of the grid points at node  $i,j$

$i,j$

$$\text{Method 2: } f_{AB} = \frac{1}{2}(f_{i+1,j} + f_{ij})$$

$$f_{DA} = \frac{1}{4}(2f_{r(j-1)} + f_{i-1,j-1} + f_{i+1,j-1})$$

$$\text{Then } \sum_{ij} Q_{ij} \frac{\partial U_{ij}}{\partial t} + \sum_{\text{Sides}} (\vec{F} \cdot \vec{S}) = Q_{ij} \Delta_{ij} \quad \vec{F} = (f, g)$$

↑ sum over DA, AB, BC, CD

$$\begin{aligned}
 &= \sum_{ij} Q_{ij} \left( \frac{1}{2}(f_{i+1,j} + 2f_{ij} + f_{i-1,j}), \frac{1}{4}(g_{i-1,j-1} + 2g_{ij-1} + g_{i+1,j-1}) \right) \\
 &\quad \circ (y_A - y_D, -(x_A - x_D)) \\
 &\quad + \left( \frac{1}{2}(f_{ij} + f_{i+1,j}), \frac{1}{2}(g_{ij} + g_{i+1,j}) \right) \circ (y_B - y_A, -(x_B - x_A)) \\
 &\quad + \left( \frac{1}{4}(f_{i-1,j-1} + 2f_{ij-1} + f_{i+1,j-1}), \frac{1}{4}(g_{i-1,j-1} + 2g_{ij-1} + g_{i+1,j-1}) \right) \\
 &\quad \circ (y_C - y_B, -(x_C - x_B)) \\
 &\quad + \left( \frac{1}{2}(f_{i-1,j} + f_{ij}), \frac{1}{2}(g_{i-1,j} + g_{ij}) \right) \circ (y_D - y_C, -(x_D - x_C)) \\
 &= \sum_{ij} Q_{ij}
 \end{aligned}$$

Method 3:

$$f_{AB} = \frac{1}{6}(f_{i,j-1} + f_{i+1,j+1} + f_{i+1,j} + f_{i,j} + f_{i+1,j+1} + f_{i,j+1})$$

$$+ f_{DA} = f_{i,j-1}$$

summing faces in the order of AB, BC, CD, DA

$$\begin{aligned} & \delta_{ij} \frac{\partial U_j}{\partial t} + \left( \frac{1}{6}(f_{i,j-1} + f_{i+1,j-1} + f_{i,j} + f_{i+1,j} + f_{i+1,j+1} + f_{i,j+1}), \right. \\ & \quad \left. \frac{1}{6}(g_{i-1,j-1} + g_{i+1,j-1} + g_{i,j} + g_{i+1,j} + g_{i+1,j+1} + g_{i,j+1}) \right) \\ & \quad \circ (y_B - y_A, -(x_B - x_A)) \end{aligned}$$

$$+ (f_{i,j+1}, g_{i,j+1}) \circ (y_C - y_B, -(x_C - x_B))$$

$$+ \left( \frac{1}{6}(f_{i-1,j+1} + f_{i,j+1} + f_{i+1,j} + f_{i,j} + f_{i-1,j+1} + f_{i,j-1}), \right. \\ \left. \frac{1}{6}(g_{i-1,j+1} + g_{i,j+1} + g_{i+1,j} + g_{i,j} + g_{i-1,j-1} + g_{i,j-1}) \right)$$

$$\circ (y_D - y_C, -(x_D - x_C))$$

$$+ (f_{i,j-1}, g_{i,j-1}) \circ (+y_A - y_D, -(x_A - x_D))$$

$$= \delta_{ij} Q_{ij}$$

Method 4:

$$f_{AB} = \frac{1}{6}(f_{i+1,j} + f_{i+1,j+1} + f_{i+1,j-1} + f_{ij} + f_{i+1,j-1} + f_{i,j-1})$$

$$+ f_{DA} = \frac{1}{4}(f_{i-1,j-1} + 2f_{ij-1} + f_{i+1,j-1})$$

Then summing faces in the order of AB, BC, CD, DA

$$\Rightarrow \frac{\partial Q_i Q_j}{\partial t} + \left( \frac{1}{6}(f_{i+1,j} + f_{i+1,j+1} + f_{i+1,j-1} + f_{ij} + f_{ij+1} + f_{ij-1}), \frac{1}{6}(g_{i+1,j} + g_{i+1,j+1} + g_{i+1,j-1} + g_{ij} + g_{ij+1} + g_{ij-1}) \right)$$

$$+ (y_B - y_A, -(x_B - x_A))$$

$$+ \left( \frac{1}{4}(f_{i-1,j-1} + 2f_{ij-1} + f_{i+1,j-1}), \frac{1}{4}(g_{i-1,j+1} + 2g_{ij+1} + g_{i+1,j+1}) \right)$$

$$+ (y_C - y_B, -(x_C - x_B))$$

$$+ \left( \frac{1}{6}(f_{i+1,j+1} + f_{ij+1} + f_{ij-1} + f_{ij} + f_{ij+1} + f_{ij-1}), \frac{1}{6}(g_{i+1,j+1} + g_{ij+1} + g_{ij-1} + g_{ij} + g_{i+1,j-1} + g_{ij-1}) \right)$$

$$+ (y_D - y_C, -(x_D - x_C))$$

$$+ \left( \frac{1}{4}(f_{i-1,j-1} + 2f_{ij-1} + f_{i+1,j-1}), \frac{1}{4}(g_{i-1,j-1} + 2g_{ij-1} + g_{i+1,j-1}) \right)$$

$$+ (y_A - y_D, -(x_A - x_D)) = \frac{\partial Q_i Q_j}{\partial t}$$

Prob 6.3

If the mesh is cartesian, then  $x_{i+1} - x_i = \Delta x$   
 $y_{j+1} - y_j = \Delta y$

$$\Omega_{ij} = \frac{1}{2} \left| \begin{array}{ccccc} & \uparrow & \uparrow & \uparrow & \\ & -\Delta x & -2\Delta y & 0 & \\ \Delta x & -2\Delta y & 0 & \end{array} \right|$$

$$= \frac{1}{2} \left| \begin{array}{ccccc} & \uparrow & \uparrow & \uparrow & \\ & 2(\Delta x \Delta y + 2\Delta x \Delta y) & & & \\ & 0 & & & \end{array} \right| = 2\Delta x \Delta y$$

Then method 2 becomes:

$$\Delta y \Delta x \frac{\partial^2 U_{ij}}{\partial t} + \frac{2\Delta y}{2} (f_{i+1,j} + f_{i,j}) - (-\Delta x) g_{i,j+1}$$

$$+ -\frac{\Delta y^2}{2} (f_{i+1,j} + f_{i,j}) + -\Delta x g_{i,j-1} = \Delta x^2 Q_{ij}$$

$$-\Delta y \Delta x \frac{\partial^2 U_{ij}}{\partial t} + \Delta y (f_{i+1,j} + f_{i,j} - f_{i,j} - f_{i-1,j}) + \Delta x (g_{i,j+1} - g_{i,j-1}) = \Delta x^2 Q_{ij}$$

$$\Rightarrow \frac{\partial U_{ij}}{\partial t} + \frac{f_{i+1,j} - f_{i-1,j}}{2\Delta x} + \frac{g_{i,j+1} - g_{i,j-1}}{2\Delta y} = Q_{ij}$$

1st method

2nd method:

$$\begin{aligned}
 & 2\Delta x \Delta y \frac{\partial V_{ij}}{\partial t} + -\frac{\Delta x}{4} (g_{i-1,j+1} + 2g_{ij-1} + g_{i+1,j-1}) \\
 & + \frac{2\Delta x}{2} (f_{i,j} + f_{i+1,j}) \\
 & + \frac{\Delta x}{4} (g_{i-1,j+1} + 2g_{ij+1} + g_{i+1,j+1}) \\
 & + -\frac{\Delta y(2)}{2} (f_{i-1,j} + f_{ij}) = 2\Delta x \Delta y Q_{ij}
 \end{aligned}$$

$$\begin{aligned}
 & = \frac{\partial V_{ij}}{\partial t} - \frac{1}{8\Delta y} \left( \underset{3}{g_{i-1,j+1}} + \underset{2}{2g_{ij-1}} + \underset{1}{g_{i+1,j-1}} - \underset{3}{g_{i-1,j+1}} - \underset{2}{2g_{ij+1}} - \underset{1}{g_{i+1,j+1}} \right) \\
 & + \frac{1}{2\Delta x} (f_{i,j} + f_{i+1,j} - f_{i-1,j} - f_{ij}) = Q_{ij}
 \end{aligned}$$

$$\begin{aligned}
 & = \frac{\partial V_{ij}}{\partial t} + \frac{f_{i+1,j} - f_{i-1,j}}{2\Delta x} + \frac{1}{4} \left[ \frac{g_{i+1,j+1} - g_{i+1,j-1}}{2\Delta y} + 2 \left( \frac{g_{ij+1} - g_{ij-1}}{2\Delta y} \right. \right. \\
 & \quad \left. \left. + \frac{g_{i-1,j+1} - g_{i-1,j-1}}{2\Delta y} \right) \right] = Q_{ij}
 \end{aligned}$$

$$\Rightarrow \frac{\partial T_{ij}}{\partial t} + \frac{f_{i+1,j} - f_{i-1,j}}{2\Delta x} + \frac{1}{4} \left[ \frac{g_{i+1,j+1} - g_{i-1,j-1}}{2\Delta y} + 2 \left( \frac{g_{i,j+1} - g_{i,j-1}}{2\Delta y} \right) \right. \\ \left. + \frac{g_{i+1,j+1} - g_{i+1,j-1}}{2\Delta y} \right] = Q_{ij}.$$

Method 3 :

$$2\Delta x \Delta y \frac{\partial T_{ij}}{\partial t} + \frac{2\Delta y}{6} (f_{i,j-1} + f_{i+1,j-1} + f_{i,j} + f_{i+1,j} + f_{i+1,j+1} + f_{i,j+1}) \\ + \Delta x g_{i,j+1} + - \frac{2\Delta y}{6} (f_{i-1,j-1} + f_{i,j+1} + f_{i+1,j} + f_{i,j} + f_{i-1,j-1} + f_{i,j-1}) \\ - \Delta x g_{i,j-1} = 2\Delta x \Delta y Q_{ij}$$

$$\Rightarrow \frac{\partial T_{ij}}{\partial t} + \frac{1}{6\Delta x} (f_{i,j-1} + f_{i+1,j-1} + f_{i,j} + f_{i+1,j} + f_{i+1,j+1} + f_{i,j+1} \\ - f_{i-1,j+1} - f_{i,j+1} - f_{i-1,j} - f_{i,j} - f_{i+1,j+1} - f_{i,j-1}) \\ + \frac{1}{2\Delta y} (g_{i,j+1} - g_{i,j-1}) = Q_{ij}'$$

$$\Rightarrow \frac{\partial T_{ij}}{\partial t} + \frac{1}{3} \left[ \frac{f_{i+1,j-1} - f_{i-1,j-1}}{2\Delta x} + \frac{f_{i+1,j} - f_{i-1,j}}{2\Delta x} + \frac{f_{i+1,j+1} - f_{i-1,j+1}}{2\Delta x} \right] \\ + \frac{1}{2\Delta y} (g_{i,j+1} - g_{i,j-1}) = Q_{ij}$$

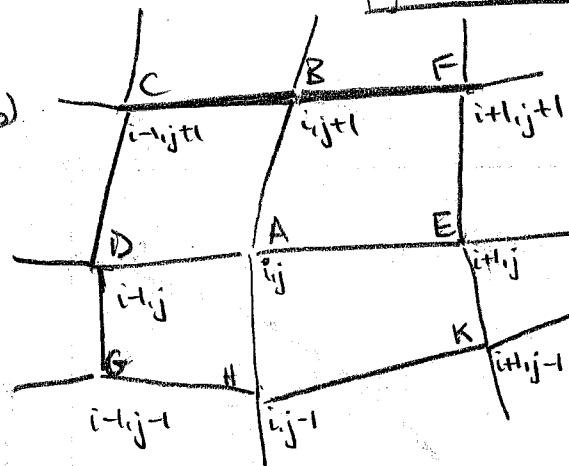
Method 4:

$$\begin{aligned}
 & 2\Delta x \Delta y \frac{\partial U_{ij}}{\partial t} + \frac{2\Delta y}{6} (f_{i+1,j}^2 + f_{i+1,j+1}^3 + f_{i+1,j-1}^1 + f_{ij}^1 + f_{j+1,j}^1 + f_{j-1,j}^1) \\
 & + \frac{\Delta x}{4} (g_{i-1,j+1}^1 + 2g_{ij+1}^2 + g_{i+1,j+1}^1) \\
 & - \frac{2\Delta y}{6} (f_{i-1,j+1}^1 + f_{j+1,j}^1 + f_{i-1,j}^2 + f_{j,j}^1 + f_{i-1,j-1}^1 + f_{j,j-1}^1) \\
 & - \frac{\Delta x}{4} (g_{i-1,j-1}^1 + 2g_{ij-1}^2 + g_{i+1,j-1}^1) = 2\Delta x \Delta y Q_{ij} \\
 \Rightarrow & 2\Delta x \Delta y \frac{\partial U_{ij}}{\partial t} + \frac{2\Delta y}{6} (f_{i+1,j-1} - f_{i-1,j-1} + f_{i+1,j} - f_{i-1,j} \\
 & + f_{i+1,j+1} - f_{i-1,j+1}) \\
 & + \frac{\Delta x}{4} (g_{i-1,j+1} - g_{i-1,j-1} + 2(g_{ij+1} - g_{ij-1}) + g_{i+1,j+1} - g_{i+1,j-1}) \\
 & = 2\Delta x \Delta y Q_{ij} \\
 \Rightarrow & \frac{\partial U_{ij}}{\partial t} + \frac{1}{3} \left[ \frac{f_{i+1,j-1} - f_{i-1,j-1}}{2\Delta x} + \frac{f_{i+1,j} - f_{i-1,j}}{2\Delta x} + \frac{f_{i+1,j+1} - f_{i-1,j+1}}{2\Delta x} \right] \\
 & + \frac{1}{4} \left[ \frac{g_{i-1,j+1} - g_{i-1,j-1}}{2\Delta y} + \frac{2(g_{ij+1} - g_{ij-1})}{2\Delta y} + \frac{(g_{i+1,j+1} - g_{i+1,j-1})}{2\Delta y} \right] \\
 & = Q_{ij}
 \end{aligned}$$

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Prob 6.4

6.2.2(b)



$$Q_{ij} \frac{\partial V_{ij}}{\partial t} + \sum_{\text{Sides}} (F_i \cdot S) = S_{ij} Q_{ij}$$

sum over sides KF, FC, CG, GK

$$\begin{aligned}
 &= Q_{ij} \frac{\partial V_{ij}}{\partial t} + (F_{KF}, g_{KF}) \circ (\Delta Y_{KF}, -\Delta X_{KF}) \\
 &\quad + (F_{CF}, g_{CF}) \circ (\Delta Y_{CF}, -\Delta X_{CF}) \\
 &\quad + (F_{GC}, g_{GC}) \circ (\Delta Y_{GC}, -\Delta X_{GC}) \\
 &\quad + (f_{KG}, g_{KG}) \circ (\Delta Y_{KG}, -\Delta X_{KG}) = S_{ij} Q_{ij}
 \end{aligned}$$

Method 1:  $f_{KF} \Delta Y_{KF} = \frac{1}{2}(f_{i+1,j-1} + f_{i+1,j+1})(Y_{i+1,j+1} - Y_{i+1,j-1})$

Then the method becomes

$$\begin{aligned}
 &Q_{ij} \frac{\partial V_{ij}}{\partial t} + \frac{1}{2}(f_{i+1,j-1} + f_{i+1,j+1})(Y_{i+1,j+1} - Y_{i+1,j-1}) \\
 &\quad - \frac{1}{2}(g_{i+1,j-1} + g_{i+1,j+1})(X_{i+1,j+1} - X_{i+1,j-1})
 \end{aligned}$$

$$\begin{aligned}
 & + \frac{1}{2}(f_{i+1,j+1} + f_{i+1,j-1})(Y_{i+1,j+1} - Y_{i+1,j-1}) \\
 & - \frac{1}{2}(g_{i+1,j+1} + g_{i+1,j-1})(X_{i+1,j+1} - X_{i+1,j-1}) \\
 & + \frac{1}{2}(f_{i-1,j+1} + f_{i-1,j-1})(Y_{i-1,j+1} - Y_{i-1,j-1}) \\
 & - \frac{1}{2}(g_{i-1,j+1} + g_{i-1,j-1})(X_{i-1,j+1} - X_{i-1,j-1}) \\
 & + \frac{1}{2}(f_{i+1,j-1} + f_{i-1,j-1})(Y_{i+1,j-1} - Y_{i-1,j-1}) \\
 & - \frac{1}{2}(g_{i+1,j-1} + g_{i-1,j-1})(X_{i+1,j-1} - X_{i-1,j-1}) = Q_{ij} Q_{ij}
 \end{aligned}$$

Method 2:  $\Delta F_KF - \Delta Y_KF =$

$$\frac{1}{2}(f_{i+1,j} + f_{i+1,j-1})(Y_{i+1,j} - Y_{i+1,j-1}) + \frac{1}{2}(f_{i+1,j} + f_{i+1,j+1})(Y_{i+1,j+1} - Y_{i+1,j})$$

Then the molls becomes..

$$\begin{aligned}
 & Q_{ij} \frac{\partial \sigma_{ij}}{\partial t} + \frac{1}{2}(f_{i+1,j} + f_{i+1,j-1})(Y_{i+1,j} - Y_{i+1,j-1}) + \frac{1}{2}(f_{i+1,j} + f_{i+1,j+1})(Y_{i+1,j+1} - Y_{i+1,j}) \\
 & - \frac{1}{2}(g_{i+1,j} + g_{i+1,j-1})(X_{i+1,j} - X_{i+1,j-1}) - \frac{1}{2}(g_{i+1,j} + f_{i+1,j+1})(X_{i+1,j+1} - X_{i+1,j})
 \end{aligned}$$

$$\begin{aligned}
& + \frac{1}{2}(f_{i+1,j+1} + f_{i,j+1})(Y_{i+1,j+1} - Y_{i,j+1}) + \frac{1}{2}(f_{i-1,j+1} + f_{i,j+1})(Y_{i-1,j+1} - Y_{i,j+1}) \\
& - \frac{1}{2}(g_{i+1,j+1} + g_{i,j+1})(x_{i+1,j+1} - x_{i,j+1}) - \frac{1}{2}(g_{i-1,j+1} + g_{i,j+1})(x_{i-1,j+1} - x_{i,j+1}) \\
& + \frac{1}{2}(f_{i-1,j+1} + f_{i+1,j})(Y_{i-1,j+1} - Y_{i,j+1}) + \frac{1}{2}(f_{i-1,j} + f_{i+1,j})(Y_{i-1,j} - Y_{i,j}) \\
& - \frac{1}{2}(g_{i-1,j+1} + g_{i,j})(x_{i-1,j+1} - x_{i,j+1}) - \frac{1}{2}(g_{i-1,j} + g_{i,j})(x_{i-1,j} - x_{i,j}) \\
& + \frac{1}{2}(f_{i-1,j-1} + f_{i,j-1})(Y_{i-1,j-1} - Y_{i,j-1}) + \frac{1}{2}(f_{i+1,j-1} + f_{i,j-1})(Y_{i+1,j-1} - Y_{i,j-1}) \\
& - \frac{1}{2}(g_{i-1,j-1} + g_{i,j-1})(x_{i-1,j-1} - x_{i,j-1}) - \frac{1}{2}(g_{i+1,j-1} + g_{i,j-1})(x_{i+1,j-1} - x_{i,j-1}) \\
& = Q_{ij} Q_{ij}
\end{aligned}$$

Method 3:

$$f_{kF} \Delta Y_{kF} = fE \Delta Y_{kF} = f_{i+1,j}(Y_{i+1,j+1} - Y_{i+1,j-1})$$

Then the method becomes:-

$$\begin{aligned}
 & \frac{\partial V_{ij}}{\partial t} + f_{i+1,j}(Y_{i+1,j+1} - Y_{i+1,j-1}) - g_{i+1,j}(x_{i+1,j+1} - x_{i+1,j-1}) \\
 & + f_{i,j+1}(Y_{i+1,j+1} - Y_{i+1,j-1}) - g_{i,j+1}(x_{i+1,j+1} - x_{i+1,j-1}) \\
 & + f_{i-1,j}(Y_{i-1,j+1} - Y_{i-1,j-1}) - g_{i-1,j}(x_{i-1,j+1} - x_{i-1,j-1}) \\
 & + f_{i,j-1}(Y_{i-1,j+1} - Y_{i-1,j-1}) - g_{i,j-1}(x_{i-1,j+1} - x_{i-1,j-1}) \\
 = & S_j \theta_{ij}
 \end{aligned}$$

+ for a general grid where  
non orthogonal grid

$$S_{ij} = \sum_{p=1}^4 (S_{ij})^{(p)} \quad \text{and} \quad (S_{ij})^{(p)} = \frac{1}{2} |\vec{d}_1 \times \vec{d}_2| \quad \text{cos product of diagonals.}$$

Then for a general cartesian mesh one gets for each

Method :  $S_{ij} = 4\Delta x \Delta y$

Method 1 :

$$4\Delta x \Delta y \frac{\partial V_{ij}}{\partial t} + \frac{1}{2} (f_{i+1,j+1} + f_{i+1,j-1}) 2\Delta y$$

$$-\frac{1}{2}(g_{i+1,j+1} + g_{i-1,j+1})(-2\Delta x)$$

$$+\frac{1}{2}(f_{i+1,j+1} + f_{i-1,j+1})(-2\Delta y)$$

$$-\frac{1}{2}(g_{i+1,j+1} + g_{i-1,j+1})(2\Delta x) = 4\Delta x \Delta y Q_{ij}$$

$$\Rightarrow 4\Delta x \Delta y \frac{\partial v_{ij}}{\partial t} + \Delta y [f_{i+1,j+1} - f_{i-1,j+1} + f_{i+1,j+1} - f_{i-1,j+1}]$$

$$+ \Delta x [g_{i+1,j+1} - g_{i-1,j+1} + g_{i+1,j+1} - g_{i-1,j+1}]$$

$$= 4\Delta x \Delta y Q_{ij}$$

$$+ \frac{1}{2} \left[ \frac{f_{i+1,j+1} - f_{i-1,j+1}}{2\Delta x} + \frac{f_{i+1,j+1} - f_{i-1,j+1}}{2\Delta x} \right]$$

$$+ \frac{1}{2} \left[ \frac{g_{i+1,j+1} - g_{i-1,j+1}}{2\Delta y} + \frac{g_{i+1,j+1} - g_{i-1,j+1}}{2\Delta y} \right] = Q_{ij}$$

+ Method 2 then becomes:

$$\begin{aligned}
 & 4\Delta x \Delta y \frac{\partial U_{ij}}{\partial t} + \frac{\Delta y}{2} (f_{i+1,j} + f_{i,j+1}) + \frac{\Delta y}{2} (f_{i+1,j+1} + f_{i+1,j+1}) \\
 & - \left( \frac{\Delta x}{2} \right) (g_{i+1,j+1} + g_{i,j+1}) - \left( -\frac{\Delta x}{2} \right) (g_{i+1,j+1} + g_{i,j+1}) \\
 & + \frac{1}{2} (f_{i-1,j+1} + f_{i-1,j}) (-\Delta y) + \frac{1}{2} (f_{i-1,j+1} + f_{i-1,j}) (-\Delta y) \\
 & - \frac{1}{2} (g_{i-1,j+1} + g_{i,j+1}) \Delta x - \frac{1}{2} (g_{i+1,j+1} + g_{i,j+1}) \Delta x \\
 & = 4\Delta x \Delta y Q_{ij}
 \end{aligned}$$

$$\begin{aligned}
 & \Leftarrow 4\Delta x \Delta y \frac{\partial U_{ij}}{\partial t} + \frac{\Delta y}{2} [ 2f_{i+1,j} + f_{i,j+1} + f_{i+1,j+1} - 2f_{i-1,j} - f_{i-1,j+1} - f_{i-1,j+1} \\
 & + \frac{\Delta x}{2} [ 2g_{i,j+1} + g_{i+1,j+1} + g_{i-1,j+1} - 2g_{i,j+1} - g_{i-1,j+1} \\
 & - g_{i+1,j+1} ] ] \\
 & = 4(\Delta x \Delta y Q_{ij})
 \end{aligned}$$

$$\begin{aligned}
 & \Leftarrow \frac{\partial U_{ij}}{\partial t} + \frac{1}{3\Delta x} [ f_{i+1,j+1} - f_{i-1,j+1} + 2(f_{i+1,j} - f_{i-1,j}) + f_{i+1,j+1} - f_{i-1,j+1} ] \\
 & + \frac{1}{3\Delta y} [ g_{i-1,j+1} - g_{i+1,j+1} + 2(g_{i,j+1} - g_{i,j+1}) + g_{i+1,j+1} - g_{i-1,j+1} ] = 0
 \end{aligned}$$

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$$\frac{\partial U_{ij}}{\partial t} +$$

$$\frac{1}{4} \left[ \frac{(f_{i+1,j+1} - f_{i-1,j-1})}{2\Delta x} + 2 \left( \frac{f_{i+1,j} - f_{i-1,j}}{2\Delta x} \right) + \frac{(f_{i+1,j+1} - f_{i-1,j+1})}{2\Delta x} \right] +$$

$$+ \left[ \frac{(g_{i+1,j+1} - g_{i-1,j-1})}{2\Delta y} + 2 \left( \frac{g_{i+1,j} - g_{i-1,j}}{2\Delta y} \right) + \frac{(g_{i+1,j+1} - g_{i-1,j+1})}{2\Delta y} \right] = Q_{ij}$$

Method 3:

$$\Rightarrow 4(\Delta x \Delta y) \frac{\partial U_{ij}}{\partial t} + f_{i+1,j} 2\Delta y - g_{i,j+1} (-2\Delta x) - f_{i-1,j} 2\Delta y - g_{i,j-1} 2\Delta x$$

$$= 4(\Delta x \Delta y) Q_{ij}$$

$$- \frac{\partial U_{ij}}{\partial t} + \frac{f_{i+1,j} - f_{i-1,j}}{2\Delta x} + \frac{g_{i,j+1} - g_{i,j-1}}{2\Delta y} = Q_{ij}$$

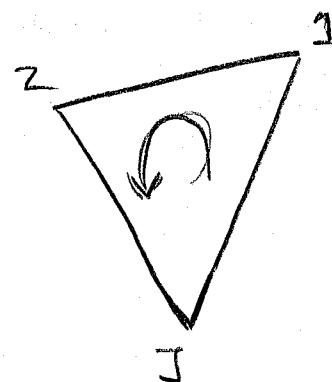
Prob 6.5

eq 6.2.26

Because

$$\left(\frac{\partial U}{\partial x}\right)_2 = \frac{1}{2\Delta} \sum_e y_e (U_{e+1} - U_{e-1})$$

$$\left(\frac{\partial U}{\partial y}\right)_2 = \frac{1}{2\Delta} \sum_e x_e (U_{e+1} - U_{e-1})$$



Then direct application of 6.2.26

$$\left(\frac{\partial f}{\partial x}\right)_2 = \frac{1}{2\Delta} \sum_e y_e (f_{e+1} - f_{e-1}) = \frac{1}{2\Delta} [y_1(f_2 - f_3) + y_2(f_3 - f_1) + y_3(f_1 - f_2)]$$

$$\left(\frac{\partial g}{\partial y}\right)_2 = \frac{1}{2\Delta} \sum_e x_e (g_{e+1} - g_{e-1}) = \frac{1}{2\Delta} [x_1(g_2 - g_3) + x_2(g_3 - g_1) + x_3(g_1 - g_2)]$$

Consider PDE

$$\frac{\partial U}{\partial t} + \frac{\partial f}{\partial x} + \frac{\partial g}{\partial y} = 0$$

$$\iint \bullet \, d\Omega$$

$$\frac{1}{\Delta t} \iint_U U \, d\Omega + \iint \frac{\partial f}{\partial x} \, d\Omega + \iint \frac{\partial g}{\partial y} \, d\Omega = 0$$

$$\frac{1}{\Delta t} U_J + \frac{1}{2\Delta} \sum_e y_e (f_{e+1} - f_{e-1}) + \frac{1}{2\Delta} \sum_e x_e (g_{e+1} - g_{e-1}) = 0$$

I note that using the alternate formulation

$$\left[ \frac{\partial U}{\partial x} \right]_S = \frac{1}{2\Delta} \sum_e U_e (Y_{e+1} - Y_{e-1})$$

$$+ \left[ \frac{\partial U}{\partial y} \right]_S = \frac{1}{2\Delta} \sum_e U_e (X_{e+1} - X_{e-1})$$

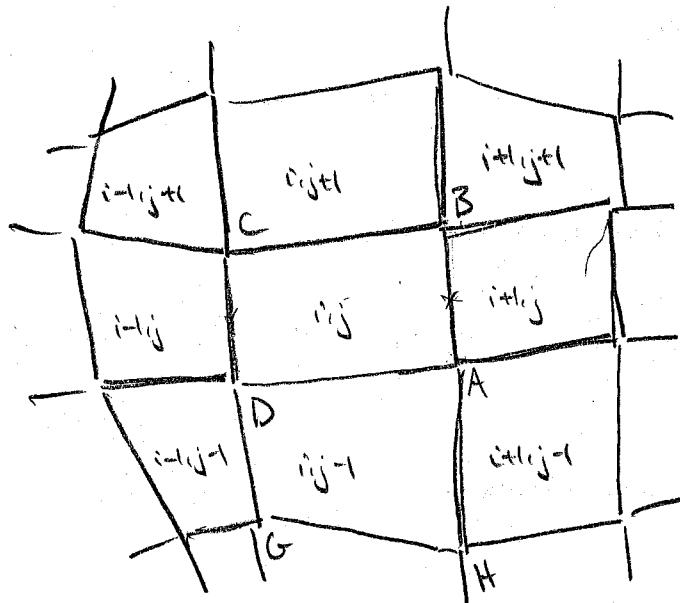
One gets identically eqs ES,3,21 + ES,3,22

Why are these two results equivalent ~~to~~ with the Finite Element Formulation?

Prob 6, b

$$\frac{\partial U}{\partial t} + \frac{\partial}{\partial x} \left( k \frac{\partial U}{\partial x} \right) + \frac{\partial}{\partial y} \left( k \frac{\partial U}{\partial y} \right) = 0$$

Mesh like 6.2.2(a)

 $k = k(x, y)$  given.

Cartesian.

$$f = k \frac{\partial U}{\partial x} \quad g = k \frac{\partial U}{\partial y}$$

$$F_{AB} = \frac{1}{2}(f_A + f_B)$$

Discretized eq  $\sum_j \frac{\partial U_j}{\partial t} + \sum_{\text{sides}} (f_i, g_i) \circ (s_x, s_y) = 0$   $s$  is outward normal.

$$\begin{aligned} \rightarrow \Delta x \Delta y \frac{\partial U_j}{\partial t} &+ \left( \frac{1}{2}(f_A + f_B), \frac{1}{2}(g_A + g_B) \right) \circ (+\Delta y, 0) \\ &+ \left( \frac{1}{2}(f_B + f_C), \frac{1}{2}(g_B + g_C) \right) \circ (0, \Delta x) \\ &+ \left( \frac{1}{2}(f_C + f_D), \frac{1}{2}(g_C + g_D) \right) \circ (-\Delta y, 0) \\ &+ \left( \frac{1}{2}(f_D + f_A), \frac{1}{2}(g_D + g_A) \right) \circ (0, -\Delta x) = 0 \end{aligned}$$

$$\rightarrow \Delta x \Delta y \frac{\partial U_j}{\partial t} + \frac{\Delta y}{2} (f_A + f_B) - \frac{\Delta y}{2} (f_C + f_D)$$

$$+ \frac{\Delta x}{2} (g_B + g_C) - \frac{\Delta x}{2} (g_D + g_A) = 0$$

$$\Delta x \Delta y \frac{\partial U}{\partial t} + \frac{\Delta y}{2} \left( k_A \left( \frac{\partial U}{\partial x} \right)_A + k_B \left( \frac{\partial U}{\partial x} \right)_B \right) - \frac{\Delta y}{2} \left( k_C \left( \frac{\partial U}{\partial x} \right)_C + k_D \left( \frac{\partial U}{\partial x} \right)_D \right) \\ + \frac{\Delta x}{2} \left( k_B \left( \frac{\partial U}{\partial y} \right)_B + k_C \left( \frac{\partial U}{\partial y} \right)_C \right) - \frac{\Delta x}{2} \left( k_D \left( \frac{\partial U}{\partial y} \right)_D + k_A \left( \frac{\partial U}{\partial y} \right)_A \right) = 0$$

Following Example 6.2.3

$$\left( \frac{\partial U}{\partial x} \right)_A = \frac{1}{2\Delta x} (U_{i+1,j} + U_{i+1,j-1} - U_{ij} - U_{i,j-1})$$

So Above discretization is wrong: But one must also discretize  $k_A$  etc, wrong if it is assumed that we know the values of  $k$  at the corners of a cell.

$$\Delta x \Delta y \frac{\partial U}{\partial t} + \frac{\Delta y}{2} \left( \frac{k_A}{2\Delta x} (U_{i+1,j} + U_{i+1,j-1} - U_{ij} - U_{i,j-1}) + \frac{k_B}{2\Delta x} (U_{i+1,j+1} + U_{i+1,j} - U_{i,j+1} - U_{ij}) \right. \\ \left. - \frac{\Delta y}{2} \left( \frac{k_C}{2\Delta x} (U_{i,j+1} + U_{ij} - U_{i,j+1} - U_{i-1,j}) + \frac{k_D}{2\Delta x} (U_{ij} + U_{i,j-1} - U_{i-1,j} - U_{i-1,j-1}) \right) \right. \\ \left. + \frac{\Delta x}{2} \left( \frac{k_B}{2\Delta y} (U_{i,j+1} + U_{i+1,j+1} - U_{ij} - U_{i+1,j}) + \frac{k_C}{2\Delta y} (U_{i-1,j+1} + U_{ij+1} - U_{i-1,j} - U_{ij}) \right) \right. \\ \left. - \frac{\Delta x}{2} \left( \frac{k_D}{2\Delta y} (U_{i-1,j} + U_{ij} - U_{i-1,j-1} - U_{ij-1}) + \frac{k_A}{2\Delta y} (U_{ij} + U_{i+1,j} - U_{ij-1} - U_{i+1,j-1}) \right) \right) \\ = 0$$

$$\Rightarrow \frac{\partial U}{\partial t} + \frac{1}{2\Delta x^2} \left[ \left( \frac{k_A + k_B}{2} \right) (U_{i+1,j} - U_{ij}) + \frac{k_A}{2} U_{i+1,j-1} - \frac{k_B}{2} U_{i,j+1} \right. \\ \left. + \frac{k_B}{2} U_{i+1,j+1} - \frac{k_A}{2} U_{i-1,j-1} \right]$$

$$-\frac{1}{2\Delta x^2} \left[ \frac{k_C + k_D}{2} (U_{ij} - U_{i+1,j}) + \frac{k_C}{2} U_{i,j+1} - \frac{k_D}{2} U_{i-1,j-1} + \frac{k_D}{2} U_{i,j-1} - \frac{k_C}{2} U_{i+1,j+1} \right]$$

$$+ \frac{1}{2\Delta y^2} \left[ \frac{(k_B + k_C)}{2} (U_{i,j+1} - U_{ij}) + \frac{k_B}{2} U_{i+1,j+1} - \frac{k_C}{2} U_{i-1,j} + \frac{k_C}{2} U_{i-1,j+1} - \frac{k_B}{2} U_{i+1,j} \right]$$

$$- \frac{1}{2\Delta y^2} \left[ \frac{(k_A + k_D)}{2} (U_{ij} - U_{i,j-1}) + \frac{k_D}{2} U_{i-1,j} - \frac{k_A}{2} U_{i+1,j-1} + \frac{k_A}{2} U_{i+1,j} - \frac{k_D}{2} U_{i-1,j-1} \right] = 0$$

$$\Rightarrow \frac{\partial U}{\partial t} + \frac{1}{2\Delta x} \left[ k_{AB} \left( \frac{U_{i+1,j} - U_{ij}}{\Delta x} \right) + \frac{1}{2} \frac{k_A U_{i+1,j-1} - k_B U_{i,j+1}}{\Delta x} + \frac{1}{2} \frac{k_B U_{i+1,j+1} - k_A U_{ij-1}}{\Delta x} \right] \\ - \frac{1}{2\Delta x} \left[ k_{CD} \left( \frac{U_{ij} - U_{i-1,j}}{\Delta x} \right) + \frac{1}{2} \frac{k_C U_{i,j+1} - k_D U_{i-1,j-1}}{\Delta x} + \frac{1}{2} \frac{(k_D U_{ij-1} - k_C U_{i-1,j+1})}{\Delta x} \right] \\ + \frac{1}{2\Delta y} \left[ k_{BC} \left( \frac{U_{i,j+1} - U_{ij}}{\Delta y} \right) + \frac{1}{2} \frac{(k_B U_{i+1,j+1} - k_C U_{i-1,j})}{\Delta y} + \frac{1}{2} \frac{(U_{i-1,j+1} - U_{i+1,j})}{\Delta y} \right] \\ - \frac{1}{2\Delta y} \left[ k_{AD} \left( \frac{U_{ij} - U_{i,j-1}}{\Delta y} \right) + \frac{1}{2} \frac{(k_D U_{i-1,j} - k_A U_{i+1,j-1})}{\Delta y} + \frac{1}{2} \frac{(k_A U_{i+1,j} - k_D U_{i-1,j-1})}{\Delta y} \right]$$

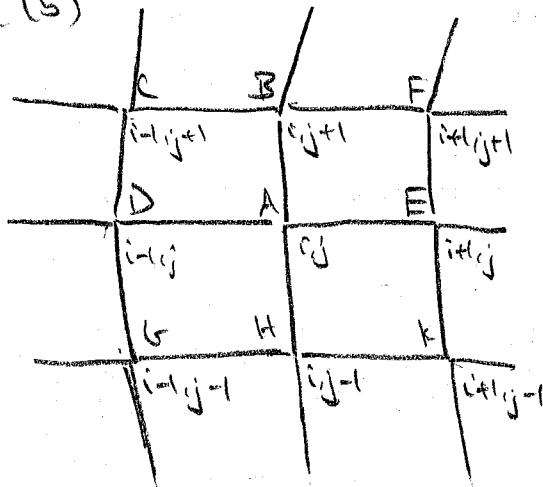
might have a factor of 2 off since think proper approximation  $\Rightarrow = 0$

$$\frac{\partial}{\partial x} \left( k \frac{\partial U}{\partial x} \right) \approx \frac{\left( k_{AB} \left( \frac{U_{i+1,j} - U_{ij}}{\Delta x} \right) - k_{CD} \left( \frac{U_{ij} - U_{i-1,j}}{\Delta x} \right) \right)}{\Delta x} \text{ Not } \frac{\left( \frac{\partial}{\partial x} \left( k \frac{\partial U}{\partial x} \right) \right)}{2\Delta x}$$

Prob 6.7

$$\frac{\partial U}{\partial t} + \frac{\partial}{\partial x} \left( f \frac{\partial U}{\partial x} \right) + \frac{\partial}{\partial y} \left( g \frac{\partial U}{\partial y} \right) = 0$$

Fig 6.2.2 (b)



Then Finite Vol method in 2D

$$\sum_{S_{ij}} \frac{\partial}{\partial t} \int_U U d\Omega + \int_{\text{bottom}} f dy - g dx = 0$$

$$Q_{ij} \frac{\partial U_{ij}}{\partial t} + \sum_{\text{sides}} (F_{AB} \Delta y_{AB} - J_{AB} \Delta x_{AB}) = 0$$

For cartesian grd 2 Method 2:  $F_{KF} \Delta y_{KF} = \frac{1}{2} (f_{i+1,j+1} + f_{i+1,j}) (2 \Delta y)$ 

$$4 \Delta x \Delta y \frac{\partial U_{ij}}{\partial t} + \frac{1}{2} (f_{i+1,j+1} + f_{i+1,j}) 2 \Delta y - \frac{1}{2} (g_{i+1,j+1} + g_{i+1,j}) (-2 \Delta x) \\ + \frac{1}{2} (f_{i-1,j+1} + f_{i-1,j}) (-2 \Delta y) - \frac{1}{2} (g_{i-1,j+1} + g_{i-1,j}) 2 \Delta x = 0$$

$$\frac{\partial U_{ij}}{\partial t} + \frac{1}{4 \Delta x} (f_{i+1,j+1} - f_{i-1,j+1} + f_{i+1,j-1} - f_{i-1,j-1})$$

$$+ \frac{1}{4\Delta y} (g_{i-1,j+1} - g_{i-1,j-1} + g_{i+1,j+1} - g_{i+1,j-1}) = 0$$

$$\Rightarrow \frac{\partial U_{ij}}{\partial t} + \frac{1}{2} \left[ \frac{f_{i+1,j+1} - f_{i-1,j+1}}{2\Delta x} + \frac{f_{i+1,j-1} - f_{i-1,j-1}}{2\Delta x} \right]$$

$$+ \frac{1}{2} \left[ \frac{g_{i-1,j+1} - g_{i-1,j-1}}{2\Delta y} + \frac{g_{i+1,j+1} - g_{i+1,j-1}}{2\Delta y} \right] = 0$$

Now:  $f = k \frac{\partial U}{\partial x}$      $g = k \frac{\partial U}{\partial y}$  w/  $k$  constant.

$$\Rightarrow \frac{\partial U_{ij}}{\partial t} + \frac{1}{2} \left[ \frac{k}{2\Delta x} \left( \frac{U_{i+1,j+1} - U_{i-1,j+1}}{\Delta x} \right) - \left( \frac{U_{i,j+1} - U_{i-1,j+1}}{\Delta x} \right) \right] +$$

$$\frac{k}{2\Delta x} \left[ \left( \frac{U_{i+1,j-1} - U_{i-1,j-1}}{\Delta x} \right) - \left( \frac{U_{i,j-1} - U_{i-1,j-1}}{\Delta x} \right) \right]$$

$$+ \frac{1}{2} \left[ \frac{k}{2\Delta y} \left[ \left( \frac{U_{i+1,j+1} - U_{i+1,j}}{\Delta y} \right) - \left( \frac{U_{i-1,j} - U_{i-1,j-1}}{\Delta y} \right) \right] + \right.$$

$$\left. \frac{k}{2\Delta y} \left[ \left( \frac{U_{i+1,j+1} - U_{i+1,j}}{\Delta y} \right) - \left( \frac{U_{i+1,j} - U_{i+1,j-1}}{\Delta y} \right) \right] \right] = 0$$

$$\Rightarrow \frac{\partial U_{ij}}{\partial t} + \frac{k}{4\Delta x^2} \left\{ U_{i+1,j+1} - U_{i-1,j+1} - U_{i,j+1} + U_{i-1,j+1} + U_{i+1,j-1} - U_{i-1,j-1} - U_{i,j-1} + U_{i-1,j-1} \right\}$$

$$+ \frac{k}{4\Delta y^2} \left\{ U_{i+1,j+1} - U_{i-1,j} - U_{i-1,j} + U_{i-1,j-1} + U_{i+1,j+1} - U_{i+1,j} - U_{i+1,j} + U_{i+1,j-1} \right\} = 0$$

$$\frac{\partial T_{ij}}{\partial t} + \frac{k}{4\Delta x^2} \left[ T_{i+1,j+1} - 2T_{ij+1} + T_{i-1,j+1} + T_{i+1,j-1} - 2T_{ij-1} + T_{i-1,j-1} \right]$$

$$+ \frac{k}{4\Delta y^2} \left[ T_{i-1,j+1} - 2T_{ij,j} + T_{i-1,j-1} + T_{i+1,j+1} - 2T_{ij,j} + T_{i+1,j-1} \right] = 0$$

For Method 2: w/  $F_F \Delta y_{TF} = F_E \Delta y_{KE} + F_{EF} \Delta y_{EF}$

same result as Problem 6.4 will be obtained :. using that

result we get:

$$\frac{\partial T_{ij}}{\partial t} +$$

$$\frac{1}{4} \left[ \frac{f_{i+1,j-1} - f_{i-1,j-1}}{2\Delta x} + 2 \left( \frac{f_{ij,j} - f_{i-1,j}}{2\Delta x} \right) + \frac{f_{i+1,j+1} - f_{i-1,j+1}}{2\Delta x} \right] +$$

$$\frac{1}{4} \left[ \frac{g_{i-1,j+1} - g_{i-1,j-1}}{2\Delta y} + 2 \left( \frac{g_{ij,j+1} - g_{ij,j-1}}{2\Delta y} \right) + \left( \frac{g_{i+1,j+1} - g_{i+1,j-1}}{2\Delta y} \right) \right] = 0$$

Now  $F = k \frac{\partial T}{\partial x} + G = k \frac{\partial T}{\partial y}$  w/  $k = \text{constant}$

$$= \frac{\partial T_{ij}}{\partial t} +$$

$$\frac{1}{4} \left[ \frac{k}{2\Delta x} \left( \left( \frac{T_{i+1,j-1} - T_{ij,j-1}}{\Delta x} \right) - \left( \frac{T_{ij,j-1} - T_{i-1,j-1}}{\Delta x} \right) + 2 \left( \frac{T_{i+1,j} - T_{ij,j}}{\Delta x} \right) - 2 \left( \frac{T_{ij,j} - T_{i-1,j}}{\Delta x} \right) \right) \right]$$

$$+ \left[ \left( \frac{U_{i+1,j+1} - U_{i,j+1}}{\Delta x} \right) - \left( \frac{U_{i,j+1} - U_{i-1,j+1}}{\Delta x} \right) \right] +$$

$$\frac{1}{4} \left[ \frac{k}{2\Delta y} \left[ \left( \frac{U_{i+1,j+1} - U_{i-1,j}}{\Delta x} \right) - \left( \frac{U_{i+1,j} - U_{i-1,j-1}}{\Delta y} \right) \right. \right.$$

$$\left. + 2 \left( \frac{U_{i,j+1} - U_{i,j}}{\Delta y} \right) - 2 \left( \frac{U_{i,j} - U_{i,j-1}}{\Delta y} \right) \right]$$

$$\left. + \left( \frac{U_{i+1,j+1} - U_{i+1,j}}{\Delta y} \right) - \left( \frac{U_{i+1,j} - U_{i+1,j-1}}{\Delta y} \right) \right]$$

$$= \frac{\partial T_{ij}}{\partial t} +$$

$$\frac{k}{B\Delta x^2} \left[ U_{i+1,j-1} - 2U_{i,j-1} + U_{i-1,j-1} + 2(U_{i+1,j} - 2U_{i,j} + U_{i-1,j}) + \right.$$

$$\left. U_{i+1,j+1} - 2U_{i,j+1} + U_{i-1,j+1} \right]$$

$$+ \frac{1}{B\Delta y^2} \left[ U_{i-1,j+1} - 2U_{i,j+1} + U_{i+1,j+1} + 2(U_{i,j+1} - 2U_{i,j} + U_{i,j-1}) \right]$$

$$\left. + U_{i+1,j+1} - 2U_{i+1,j} + U_{i+1,j-1} \right] = 0$$

$$\frac{\partial U_{ij}}{\partial t} + \frac{k}{4.2} \left[ \frac{U_{i+1,j-1} - 2U_{i,j,j} + U_{i-1,j-1}}{\Delta x^2} + 2 \left( \frac{U_{i+1,j} - 2U_{i,j,j} + U_{i-1,j}}{\Delta x^2} \right) + \right.$$

$$\left. \frac{U_{i+1,j+1} - 2U_{i,j,j+1} + U_{i-1,j+1}}{\Delta x^2} \right]$$

$$+ \frac{k}{4.2} \left[ \frac{U_{i-1,j+1} - 2U_{i-1,j,j} + U_{i-1,j-1}}{\Delta y^2} + 2 \left( \frac{U_{i,j+1} - 2U_{i,j,j} + U_{i,j-1}}{\Delta y^2} \right) + \right]$$

$$\left. \frac{U_{i+1,j+1} - 2U_{i+1,j,j} + U_{i+1,j-1}}{\Delta y^2} \right] = 0$$

Right be off by a factor of 2 in each expression, or this factor may  
No it is ok. Because size of cell that we are updating is of volume  $4\Delta x \Delta y$   
Not sure? seems to be wrong but?

Again Method 3 will follow the same lines of Problem 6.4 which  
gives in a centered system.

$$\frac{\partial U_{ij}}{\partial t} + \frac{f_{i+1,j} - f_{i-1,j}}{2\Delta x} + \frac{g_{i,j+1} - g_{i,j-1}}{2\Delta y} = 0$$

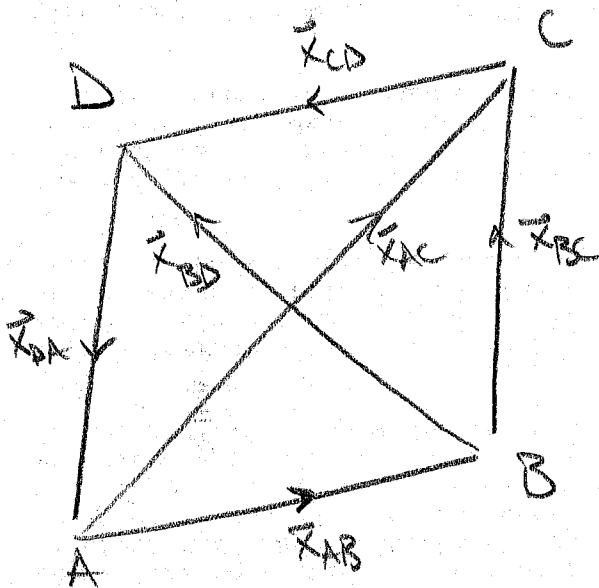
$$= \frac{\partial U_{ij}}{\partial t} + \frac{1}{2\Delta x} \left[ \left( \frac{U_{i+1,j} - U_{i,j}}{\Delta x} \right) - \left( \frac{U_{i,j} - U_{i-1,j}}{\Delta x} \right) \right] +$$

$$\frac{1}{2\Delta y} \left[ \left( \frac{U_{i,j+1} - U_{i,j}}{\Delta y} \right) - \left( \frac{U_{i,j} - U_{i,j-1}}{\Delta y} \right) \right] = 0$$

$$\frac{\partial V_{ij}}{\partial t} + \frac{1}{2} \left[ \frac{V_{i+1,j} - 2V_{ij} + V_{i-1,j}}{\Delta x^2} \right] + \frac{1}{2} \left[ \frac{V_{i+1,j+1} - 2V_{ij,j} + V_{i-1,j-1}}{\Delta y^2} \right] = 0$$

Prob 6.3

$$\text{Eq 6.2,34 is } \bar{S}_{ABCD} = \frac{1}{2} (\bar{x}_{AC} \times \bar{x}_{BD})$$



Now as we walk around the structure  
we get back to the same point.

$$\Rightarrow \bar{x}_{AB} + \bar{x}_{BC} + \bar{x}_{CD} + \bar{x}_{DA} = 0$$

$$\text{we can write } \bar{x}_{AC} = \bar{x}_{AB} + \bar{x}_{BC} +$$

$$\bar{x}_{BD} = \bar{x}_{BC} + \bar{x}_{CD}$$

Then

$$\bar{S}_{ABCD} = \frac{1}{2} [ (\bar{x}_{AB} + \bar{x}_{BC}) \times (\bar{x}_{BC} + \bar{x}_{CD}) ]$$

$$= \frac{1}{2} [ \bar{x}_{AB} \times \bar{x}_{BC} + \bar{x}_{AB} \times \bar{x}_{CD} + 0 + \bar{x}_{BC} \times \bar{x}_{CD} ]$$

$$= \frac{1}{2} [ \bar{x}_{AB} \times \bar{x}_{BC} + (\bar{x}_{AB} + \bar{x}_{BC}) \times \bar{x}_{CD} ]$$

From eq \* (take cross product w/  $\vec{x}_{CD}$ )

$$(\vec{x}_{AB} + \vec{x}_{BC}) \times \vec{x}_{CD} + 0 + \vec{x}_{DA} \times \vec{x}_{CD} = 0$$

$$\Rightarrow (\vec{x}_{AB} + \vec{x}_{BC}) \times \vec{x}_{CD} = -(\vec{x}_{DA} \times \vec{x}_{CD})$$

thus

$$\vec{S}_{ABCD} = \frac{1}{2} [\vec{x}_{AB} \times \vec{x}_{BC} - (\vec{x}_{DA} \times \vec{x}_{CD})]$$

$$= \frac{1}{2} [\vec{x}_{AB} \times \vec{x}_{BC} + \vec{x}_{CD} \times \vec{x}_{DA}] \quad \text{eq 6.2.35.}$$

Now take eq \* & cross it w/  $\vec{x}_{BC}$  on the left giving

$$\vec{x}_{AB} \times \vec{x}_{BC} + \vec{x}_{CD} \times \vec{x}_{BC} + \underline{\vec{x}_{DA} \times \vec{x}_{BC}} = 0$$

Take eq \* & cross it w/  $\vec{x}_{DA}$  on the left giving

$$\vec{x}_{AB} \times \vec{x}_{DA} + \underline{\vec{x}_{BC} \times \vec{x}_{DA}} + \vec{x}_{CD} \times \vec{x}_{DA} = 0$$

Then Add notice terms w/ both  $(\vec{x}_{BC} + \vec{x}_{DA})$  cancel

$$\Rightarrow \vec{x}_{AB} \times \vec{x}_{BC} + \vec{x}_{CD} \times \vec{x}_{DA} = -(\vec{x}_{CD} \times \vec{x}_{BC} + \vec{x}_{AB} \times \vec{x}_{DA})$$

$$= \vec{x}_{BC} \times \vec{x}_{CD} + \vec{x}_{DA} \times \vec{x}_{AB}$$

Thus  $\vec{S}_{ABCD} = \frac{1}{2} \left( \begin{matrix} \text{left hand side of} \\ \text{Above eq} \end{matrix} \right) = \frac{1}{2} \left( \begin{matrix} \text{Right hand side} \\ \text{of Above eq} \end{matrix} \right)$  Eq 6.2.36

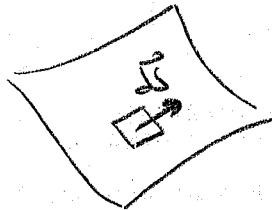
Eq 6.2.37 is obtained by averaging Eq 6.2.35  
 ↓ Eq 6.2.36

$$\begin{aligned}
 S_{ABCD} &= \frac{1}{2} \left[ \frac{1}{2} (\bar{x}_{AB} \times \bar{x}_{BC} + \bar{x}_{CD} \times \bar{x}_{DA}) + \frac{1}{2} (\bar{x}_{BC} \times \bar{x}_{AD} + \bar{x}_{DA} \times \bar{x}_{AB}) \right] \\
 &= \frac{1}{4} \left[ \bar{x}_{AB} \times (\bar{x}_{BC} - \bar{x}_{DA}) + \bar{x}_{CD} \times (\bar{x}_{DA} - \bar{x}_{BC}) \right] \\
 &= \frac{1}{4} [ (\bar{x}_{BC} - \bar{x}_{DA}) \times (\bar{x}_{AB} - \bar{x}_{CD}) ] \\
 &= \frac{1}{4} [ (\bar{x}_{AB} + \bar{x}_{DC}) \times (\bar{x}_{BC} + \bar{x}_{AD}) ] \quad \text{Eq 6.2.37}
 \end{aligned}$$

Prob 6.9

6.2.33 is

$$\bar{S}_{\text{face}} = \int_{\text{face}} d\bar{S} =$$



6.2.37 is

$$\bar{S}_{ABCD} = \frac{1}{4} [(\bar{x}_{AB} + \bar{x}_{DC}) \times (\bar{x}_{BC} + \bar{x}_{AD})]$$

bilinear interpolation eq 5.4.8  $d\Omega = \frac{1}{J} d\bar{\zeta} d\bar{\eta}$

$$\bar{S}_{\text{face}} = \int_{\text{face}} d\bar{S} = \int_{\text{face}} (n_x \hat{i} + n_y \hat{j}) d\Omega$$

$$\|n\| = \sqrt{n_x^2 + n_y^2} = 1$$

$$n_x = n_x(x, y)$$

$$n_y = n_y(x, y)$$

$$= \hat{i} \int_{\text{face}} n_x d\Omega + \hat{j} \int_{\text{face}} n_y d\Omega$$

Change to:

5.4.8

$$d\Omega = \frac{1}{J} d\bar{\zeta} d\bar{\eta}$$

Section 5.4

$$\bar{S}_{\text{face}} = \int_{\text{face}} d\bar{S} = \int_{\text{face}} |d\bar{S}| \hat{ds} \quad \frac{1}{J} = \begin{vmatrix} \frac{\partial x}{\partial \bar{\zeta}} & \frac{\partial y}{\partial \bar{\zeta}} \\ \frac{\partial x}{\partial \bar{\eta}} & \frac{\partial y}{\partial \bar{\eta}} \end{vmatrix}$$

$$J = \begin{vmatrix} \frac{\partial \bar{\zeta}}{\partial x} & \frac{\partial \bar{\zeta}}{\partial y} \\ \frac{\partial \bar{\eta}}{\partial x} & \frac{\partial \bar{\eta}}{\partial y} \end{vmatrix}$$

$$= \int_{\text{face}} \hat{ds}(\bar{\zeta}, \bar{\eta}) \frac{1}{J} d\bar{\zeta} d\bar{\eta}$$

2 point gauss quad

$$\int_{-1}^{+1} f(\bar{\zeta}) d\bar{\zeta} \cong \sum_{i=1}^n H_i f(\bar{\zeta}_i)$$

$$= \sum_{i=1}^2 H_i f(\bar{\zeta}_i)$$

$$H_i = +1.0 \quad \bar{\zeta}_i = \pm .577$$

Bilinear element  $N_I$

$$\bar{x} = \sum_{I=1}^2 x_I N_I(\xi, \eta)$$

$$x = \sum_{I=1}^2 x_I N_I(\xi, \eta)$$

$$y = \sum_{I=1}^2 y_I N_I(\xi, \eta)$$

For  $2 \times 2$  plane case 1st:

$$\bar{S}_{\text{face}} = \int_{\text{face}} \frac{1}{J} d\xi d\eta = \int_{-1}^{+1} \int_{-1}^{+1} \frac{d\xi d\eta}{J} = \sum_{j=1}^2 \sum_{i=1}^2 H_i H_j \frac{1}{J(\xi_i, \eta_j)}$$

Then write  $\frac{1}{J(\xi, \eta)}$  in terms of  $x'$ 's +  $y'$ 's.

$$\begin{pmatrix} \frac{\partial \xi}{\partial x} & \frac{\partial \xi}{\partial y} \\ \frac{\partial \eta}{\partial x} & \frac{\partial \eta}{\partial y} \end{pmatrix} \begin{pmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial y}{\partial \xi} \\ \frac{\partial x}{\partial \eta} & \frac{\partial y}{\partial \eta} \end{pmatrix} = \frac{\partial \xi}{\partial x} \cdot \frac{\partial x}{\partial \xi}$$

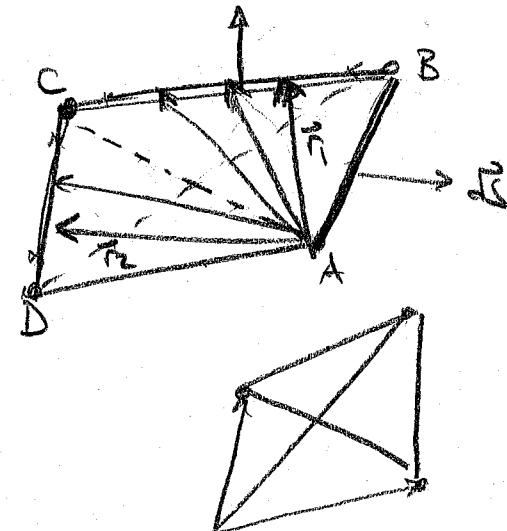
Prob 6.10

$$\text{Ex 6.2.31} \quad 2\Omega = \oint_S \bar{x}_0 d\bar{s} = \oint_S x dy - y dx$$

w/ A as the origin  $\bar{x}_A \cdot d\bar{s} = 0$ 

Along segments BA + DA

$$= 2\Omega = \int_{AB}^0 + \int_{BC}^0 + \int_{CD}^0 + \int_{DA}^0$$

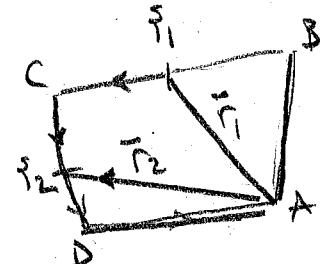


$$2\Omega = \int_{BC} \bar{x}_0 d\bar{s} + \int_{CD} \bar{x}_0 d\bar{s}$$

Claim  $\forall \bar{r}_1 \Rightarrow \bar{r}_1$  Between B+C on upper leg then  $\exists \bar{r}_2$  on segment CD  $\Rightarrow \bar{r}_1 + \bar{r}_2 = \bar{r}_{AC}$ .

$\bar{r}_2 = \bar{r}_{AC} - \bar{r}_1$  Must be shown that  $\bar{r}_2$  is on segment CD

$$\underbrace{\bar{r}_{AB} + \bar{r}_{BC} + \bar{r}_{C_1C_2} + \bar{r}_{C_2D} + \bar{r}_{DA}}_{\bar{r}_1} + \underbrace{\bar{r}_{DA}}_{-\bar{r}_2} = 0$$



$$\Rightarrow \bar{r}_1 - \bar{r}_2 = -\bar{r}_{C_1C_2} - \bar{r}_{C_2D}$$

By definition  $\bar{x}_{AC} = \bar{x}_{AB} + \bar{x}_{AD}$

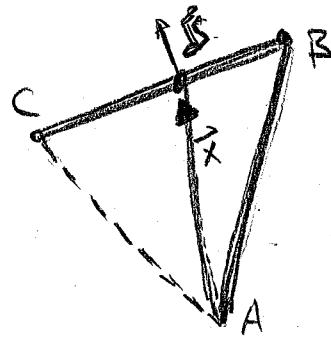
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idea that  $\exists \forall \pi$ : Between BtC  $\exists a \in \pi$

Prob 6.11

Fig 6.2.5



$$\Delta \Omega = \oint_S \vec{x} \cdot d\vec{s}$$

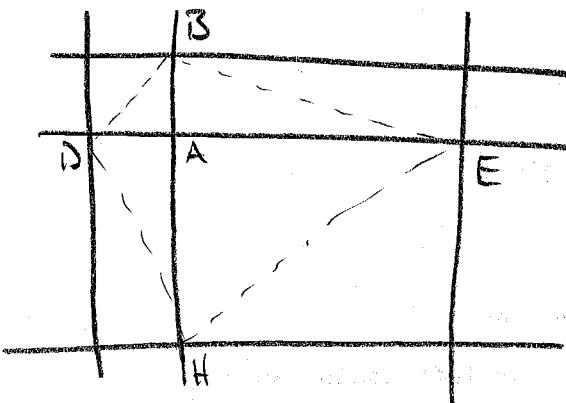
taking pt A as an origin

$$\Delta \Omega = \cancel{\int_{AB}^{\vec{x} \cdot d\vec{s}}} + \int_{BC}^{\vec{x} \cdot d\vec{s}} + \cancel{\int_{CA}^{\vec{x} \cdot d\vec{s}}} = \int_{BC}^{\vec{x} \cdot d\vec{s}}$$

$\vec{x} + d\vec{s}$  are normal

Prob 6.12

Fig 6.2.6 (b)



Eq 6.2.29 a

$$\left(\frac{\partial V}{\partial x}\right)_{ABCD} = \frac{(V_A - V_C)(y_B - y_D) - (V_B - V_D)(y_A - y_C)}{(x_A - x_C)(y_B - y_D) - (x_B - x_D)(y_A - y_C)}$$

By Eq above

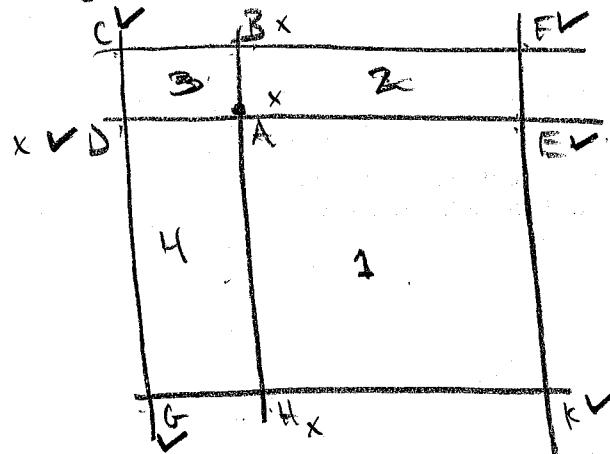
$$\left(\frac{\partial V}{\partial x}\right)_{BDHE} = \frac{(V_B - V_H)(y_D - y_E) - (V_D - V_E)(y_B - y_H)}{(x_B - x_H)(y_D - y_E) - (x_D - x_E)(y_B - y_H)} \quad \text{told } y_E = y_D$$

$$\left(\frac{\partial V}{\partial x}\right)_{BDHE} = \frac{V_D - V_E}{x_D - x_E} = \frac{V_E - V_D}{x_E - x_D}$$

would be more accurate than  
1st order but not as accurate as  
2nd order because A is not  
necessarily at the mid-point  $\overline{BE}$ .

(Prob 6, 13)

Fig 6.2.6(b)



$$y_E = y_D$$

$$+ x_B = x_H.$$

Eqs 6.2.26a

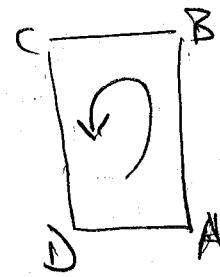
$$\begin{aligned} \overline{\left(\frac{\partial U}{\partial x}\right)}_k &= -\frac{1}{2\Delta} \sum_e (\bar{U}_e + \bar{U}_{e+1})(y_{e+1} - y_e) = \\ &= \frac{1}{2\Delta y_{FK} \Delta x_{BK}} \left[ (\bar{U}_k + \bar{U}_E)(y_E - y_k) + (\bar{U}_E + \bar{U}_F)(y_F - y_E) \right. \\ &\quad + (\bar{U}_F + \bar{U}_B)(y_B - y_F) + (\bar{U}_B + \bar{U}_C)(y_C - y_B) \\ &\quad + (\bar{U}_C + \bar{U}_D)(y_D - y_C) + (\bar{U}_D + \bar{U}_G)(y_G - y_D) \\ &\quad \left. + (\bar{U}_G + \bar{U}_H)(y_H - y_G) + (\bar{U}_H + \bar{U}_I)(y_I - y_H) \right] \end{aligned}$$

 $\overline{\left(\frac{\partial U}{\partial y}\right)}_k$ 

$$\begin{aligned} \overline{\left(\frac{\partial U}{\partial y}\right)}_k &= \frac{1}{2\Delta} \sum_e \bar{U}_e (y_{e+1} - y_{e-1}) \\ &= \frac{1}{2\Delta y_{KG} \Delta x_{FK}} \left[ \bar{U}_G (y_H - y_D) + \bar{U}_H (y_L - y_G) + \bar{U}_K (y_E - y_H) \right. \\ &\quad + \bar{U}_E (y_F - y_k) + \bar{U}_F (y_B - y_E) + \bar{U}_B (y_C - y_F) \\ &\quad \left. + \bar{U}_C (y_D - y_B) + \bar{U}_D (y_G - y_C) \right] \end{aligned}$$

For a simple tank  $\frac{dV}{dx} =$

But  $BH \neq F$



ABCD  $\neq BH$

$$A_{BH} \left( \frac{dV}{dx} \right) = (\bar{V}_F - \bar{V}_B)(\bar{y}_F - \bar{y}_B) - (\bar{V}_F - \bar{V}_H)(\bar{y}_H - \bar{y}_B)$$

$$ABCD \neq HBCG =$$

$$A_{HBCG} \left( \frac{dV}{dx} \right) = (\bar{V}_H - \bar{V}_C)(\bar{y}_B - \bar{y}_G) - (\bar{V}_B - \bar{V}_G)(\bar{y}_H - \bar{y}_C)$$

Adding

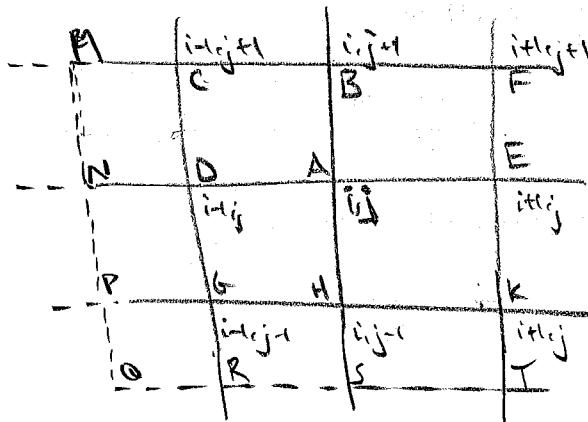
$$= \bar{V}_H(\bar{y}_B - \bar{y}_G + \bar{y}_H - \bar{y}_B) + \bar{V}_B(-\bar{y}_H + \bar{y}_C - \bar{y}_F + \bar{y}_H)$$

---

Add top Rectangle & Bottom rectangle

EF

Prob 6.14

Fig 6.2.2 in  
Cartesian.

$$\text{Eq } \frac{\partial U}{\partial t} + a \frac{\partial U}{\partial x} + b \frac{\partial U}{\partial y} = 0 \quad \vec{F} = [f, g] = [aU, bU]$$

$$a, b > 0$$

$$\vec{A} = \frac{\partial f}{\partial x} \hat{x} + \frac{\partial g}{\partial y} \hat{y} = a \hat{x} + b \hat{y}$$

$$\text{Then Flux } (F \cdot S)_{AB} = \begin{cases} (F \cdot S)_D & \text{if } (A \cdot S)_{AB} > 0 \\ (F \cdot S)_{EF} & \text{if } (A \cdot S)_{AB} < 0 \end{cases}$$

Then Finite Vol method is

$$\sum \frac{\partial U}{\partial t} + \sum_{\text{Sides}} (F \cdot S) = 0$$

$$\Rightarrow 4(\Delta x \Delta y \frac{\partial U}{\partial t}) + (F \cdot S)_{KE} + (F \cdot S)_{EF} + (F \cdot S)_{FB} + (F \cdot S)_{BC} + (F \cdot S)_{CD} + (F \cdot S)_{DR}$$

$$+ (F \cdot S)_{GA} + (F \cdot S)_{HK} = 0$$

$$\Rightarrow 4(\Delta x \Delta y \frac{\partial U}{\partial t}) + (F \cdot S)_{HA} + (F \cdot S)_{AB} + (F \cdot S)_{EA} + (F \cdot S)_{AD} + (F \cdot S)_{MN}$$

$$+ (F \cdot S)_{NP} + (F \cdot S)_{RS} + (F \cdot S)_{ST} = 0$$

Note: Don't see this result from the Flux definition but this is the intuitive meaning of the upwind scheme

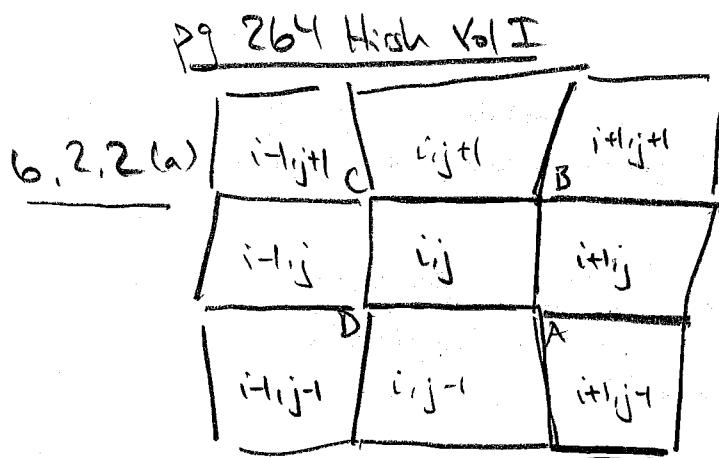
$$\Rightarrow 4\Delta x \Delta y \frac{dU_{ij}}{dt} + \frac{1}{2}(f_{i,j-1} + f_{ij})\Delta y + \frac{1}{2}(f_{ij} + f_{i,j+1})\Delta x - \frac{1}{2}(g_{ij} + g_{i+1,j})(-\Delta x) \\ - \frac{1}{2}(g_{i-1,j} + g_{ij})(-\Delta x) + \frac{1}{2}(f_{i-2,j+1} + f_{i-2,j})(-\Delta y) \\ + \frac{1}{2}(f_{i-2,j} + f_{i-2,j-1})(-\Delta y) - \frac{1}{2}(g_{i-1,j-2} + g_{ij-2})\Delta x - \frac{1}{2}(g_{ij-2} + g_{i+1,j+2})\Delta y = 0$$

$$\Rightarrow 4\Delta x \Delta y \frac{dU_{ij}}{dt} + \frac{\alpha}{2} \Delta y [f_{i,j-1} + 2f_{ij} + f_{ij+1} - f_{i-2,j+1} - 2f_{i-2,j} - f_{i-2,j-1}] \\ + \frac{b\Delta x}{2} [g_{i+1,j} + 2g_{ij} + g_{i-1,j} - g_{i-1,j-2} - 2g_{ij-2} - g_{i+1,j-2}] = 0$$

$$\Rightarrow \frac{dU_{ij}}{dt} + \frac{\alpha}{8\Delta x} [f_{i,j-1} - f_{i-2,j-1} + 2(f_{ij} - f_{i-2,j}) + f_{ij+1} - f_{i-2,j+1}] \\ + \frac{b}{8\Delta y} [g_{i-1,j} - g_{i-1,j-2} + 2(g_{ij} - g_{ij-2}) + g_{i+1,j} - g_{i+1,j-2}] = 0$$

$$\Rightarrow \frac{dU_{ij}}{dt} + \frac{\alpha}{4} \left[ \frac{f_{i,j-1} - f_{i-2,j-1}}{2\Delta x} + 2 \left( \frac{f_{ij} - f_{i-2,j}}{2\Delta x} \right) + \frac{f_{ij+1} - f_{i-2,j+1}}{2\Delta x} \right] \\ + \frac{b}{4} \left[ \frac{g_{i-1,j} - g_{i-1,j-2}}{2\Delta y} + 2 \left( \frac{g_{ij} - g_{ij-2}}{2\Delta y} \right) + \frac{g_{i+1,j} - g_{i+1,j-2}}{2\Delta y} \right] = 0$$

Prob 6.15



Anisotropic mesh

$$\frac{\partial T}{\partial t} + \frac{\partial}{\partial x} \left( k \frac{\partial T}{\partial x} \right) + \frac{\partial}{\partial y} \left( k \frac{\partial T}{\partial y} \right) = 0$$

2D Finite volume formulation gives,

$$\frac{\partial T_{ij}}{\partial t} + \sum_{ABCD} f_{AB}(T_B - T_A) - f_{AB}(T_B - T_A) = 0$$

From 6.2.7

$$\begin{aligned} Q_{ij} &= \frac{1}{2} (\Delta x_{AC} \Delta y_{BD} - \Delta x_{BD} \Delta y_{AC}) \\ &= \frac{1}{2} ((x_C - x_A)(y_D - y_B) - (x_D - x_B)(y_C - y_A)) \end{aligned}$$

Then letting  $f_{AB} = \frac{1}{2} (f_A + f_B) +$ 

$$f_A = k \frac{\partial T}{\partial x} \underset{A}{\approx} \frac{k}{2\Delta x} (T_{i+1,j} + T_{i+1,j-1} - T_{i,j} - T_{i,j-1})$$

(Prob 6.16)

$$\frac{\partial V}{\partial t} + \frac{\partial f}{\partial x} = 0$$

$$\int_a^b v \cdot dx \quad a, b \text{ fixed}$$

$$\frac{1}{2t} \int_a^b v \cdot dx + f(b) - f(a) = 0$$

$$\Rightarrow \frac{d}{dt} \int_a^b v \cdot dx = 0$$

$$\Rightarrow \frac{d}{dt} Q(t) = 0$$

$$\Rightarrow Q(t) = \text{constant}$$

$$\Rightarrow \int_a^b v \cdot dx = \text{constant}$$

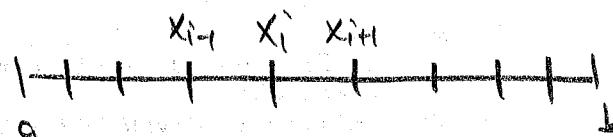
$$\Rightarrow \frac{1}{2}(v(x_0) + v(x_1)) \Delta x_1 + \dots + \frac{1}{2}(v(x_{N-1}) + v(x_N)) \Delta x_{N-1} = 0$$

$$\Rightarrow \frac{1}{2} \sum_{i=0}^{N-1} (v(x_i) + v(x_{i+1})) \Delta x_i = 0$$

$$\Rightarrow \frac{1}{2} \sum_{i=0}^{N-1} (v(x_i) + v(x_{i+1})) (x_{i+1} - x_i) = 0$$

$$\frac{1}{2} \sum_{i=0}^{N-1} v(x_i) x_{i+1} - \underbrace{\frac{1}{2} \sum_{i=0}^{N-1} v(x_{i+1}) x_i}_{=0} = 0$$

$$\frac{1}{2} \sum_{i=0}^{N-1} v(x_i) x_{i+1} - \frac{1}{2} \sum_{i=1}^N v(x_i) x_{i-1} = 0$$



$$x_0 = a$$

$$x_N = b$$

$x_i$  given  $0 \leq i \leq N$

$$\int_a^{x_{i+1}} v(x) dx \approx \frac{1}{2} (v(x_i) + v(x_{i+1})) \Delta x_i$$

$$\Delta x_i = x_{i+1} - x_i$$

$$\Rightarrow \text{Then } \frac{1}{2}U(x_0)x_1 - \frac{1}{2}U(x_N)x_{N-1} + \sum_{i=1}^{N-1} U(x_i)(x_{i+1} - x_i) = 0$$

$$= \frac{1}{2} \sum_{i=1}^{N-1} U(x_i)(x_{i+1} - x_{i-1}) = \frac{1}{2}U(x_N)x_{N-1} - \frac{1}{2}U(x_0)x_1$$

Consider

$$\frac{1}{2t} \int_a^b U(x,t) dx = 0$$

$$\frac{d}{dt} \frac{1}{2} \sum_{i=0}^{N-1} (U(x_i, t) + U(x_{i+1}, t)) \Delta x_i = 0$$

$$= \frac{1}{2} \sum_{i=0}^{N-1} \left( \frac{dU(x_i, t)}{dt} + \frac{dU(x_{i+1}, t)}{dt} \right) (x_{i+1} - x_i) = 0$$

$$= \frac{1}{2} \sum_{i=0}^{N-1} \frac{dU(x_i, t)}{dt} U(x_{i+1} - x_i) + \underbrace{\frac{1}{2} \sum_{i=0}^{N-1} \frac{dU(x_{i+1}, t)}{dt} (x_{i+1} - x_i)}_{= 0} = 0$$

$$\frac{1}{2} \sum_{i=1}^N \frac{dU(x_i, t)}{dt} U(x_i - x_{i-1}) = 0$$

$$\frac{1}{2} \frac{dU(x_0, t)}{dt} U(x_1 - x_0) + \frac{1}{2} \frac{dU(x_N, t)}{dt} U(x_N - x_{N-1}) + \frac{1}{2} \sum_{i=1}^{N-1} \frac{dU(x_i, t)}{dt} U(x_{i+1} - x_i + x_i - x_{i-1}) = 0$$

$$\Rightarrow \frac{1}{2} \sum_{i=1}^{N-1} \frac{dU(x_i, t)}{dt} (x_{i+1} - x_{i-1}) + \frac{1}{2} \frac{dU(x_0, t)}{dt} (x_1 - x_0) + \frac{1}{2} \frac{dU(x_N, t)}{dt} (x_N - x_{N-1}) = 0$$

$$\frac{dU(x_i, t)}{dt} \approx \frac{\Delta U_i}{\Delta t} + \text{multiply by } \Delta t.$$

$$\Rightarrow \frac{1}{2} \sum_{i=1}^{N-1} \Delta U_i (x_{i+1} - x_{i-1}) + \underbrace{\frac{1}{2} \Delta U_0 (x_1 - x_0) + \frac{1}{2} \Delta U_N (x_N - x_{N-1})}_\text{has terms on 2nd?} = 0$$

If too

$$\frac{1}{2} \sum_{i=1}^{N-1} \Delta U_i (x_{i+1} - x_{i-1}) = 0$$