

Equation de diffusion (chaleur) 1D instationnaire

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Détermination de la température $T(x, t)$ à travers l'épaisseur d'une plaque dont les extrémités sont maintenues à des températures constantes.

$$\frac{\partial}{\partial t} T(x, t) = \frac{\partial^2}{\partial x^2} T(x, t)$$

Conditions aux limites et initiale:

$$\begin{aligned} T(0, t) &= 0, \\ T(1, t) &= 0, \\ T(x, 0) &= 1 \end{aligned}$$

▼ **Solution discrétisée:**

> *Restart* :

> $\Delta x := 0.2$; $\Delta t := 0.005$;

$$\Delta x := 0.2$$

$$\Delta t := 0.005$$

(1.1)

> $\lambda := \frac{\Delta t}{\Delta x^2}$;

$$\lambda := 0.1250000000$$

(1.2)

> $i_{\max} := 11$;

$$i_{\max} := 11$$

(1.3)

> $n_{\max} := 15$;

$$n_{\max} := 15$$

(1.4)

> $\alpha := 0$; $\beta := 0$; $\sigma := 1$;

$$\alpha := 0$$

$$\beta := 0$$

$\sigma := 1$ (1.5)
> for i from 2 to $i_{\max} - 1$ do $T[i, 0] := \sigma$ end do;

$T_{2,0} := 1$
 $T_{3,0} := 1$
 $T_{4,0} := 1$
 $T_{5,0} := 1$
 $T_{6,0} := 1$
 $T_{7,0} := 1$
 $T_{8,0} := 1$
 $T_{9,0} := 1$
 $T_{10,0} := 1$

(1.6)

> for n from 0 to n_{\max} do $T[1, n] := \alpha$ end do;

$T_{1,0} := 0$
 $T_{1,1} := 0$
 $T_{1,2} := 0$
 $T_{1,3} := 0$
 $T_{1,4} := 0$
 $T_{1,5} := 0$
 $T_{1,6} := 0$
 $T_{1,7} := 0$
 $T_{1,8} := 0$
 $T_{1,9} := 0$
 $T_{1,10} := 0$
 $T_{1,11} := 0$
 $T_{1,12} := 0$
 $T_{1,13} := 0$
 $T_{1,14} := 0$
 $T_{1,15} := 0$

(1.7)

> for n from 0 to n_{\max} do $T[i_{\max}, n] := \beta$ end do;

$T_{11,0} := 0$
 $T_{11,1} := 0$
 $T_{11,2} := 0$
 $T_{11,3} := 0$
 $T_{11,4} := 0$
 $T_{11,5} := 0$
 $T_{11,6} := 0$
 $T_{11,7} := 0$
 $T_{11,8} := 0$
 $T_{11,9} := 0$
 $T_{11,10} := 0$
 $T_{11,11} := 0$
 $T_{11,12} := 0$

$$\begin{aligned} T_{11, 13} &:= 0 \\ T_{11, 14} &:= 0 \\ T_{11, 15} &:= 0 \end{aligned}$$

(1.8)

Schéma implicite:

```

> with(plots) :
> for n from 0 to n_max do
  k := 1 :
  for i from 2 to i_max - 1 do
    Eq[k] := T[i, n] = -λ·T[i - 1, n + 1] + (1 + 2·λ)·T[i, n + 1] - λ·T[i + 1, n
    + 1];
    k := k + 1 :
  end do:
  for k from 1 to i_max - 2 do Eq[k] end do:
  Eqs := {seq(Eq[k], k = 1 .. i_max - 2)} :
  Temps := [seq(T[i, n + 1], i = 2 .. i_max - 1)] :
  SolTemp := solve(Eqs, Temps) :
  for i from 2 to i_max - 1 do T[i, n + 1] := rhs(SolTemp[i, i - 1]) end do:
end do:

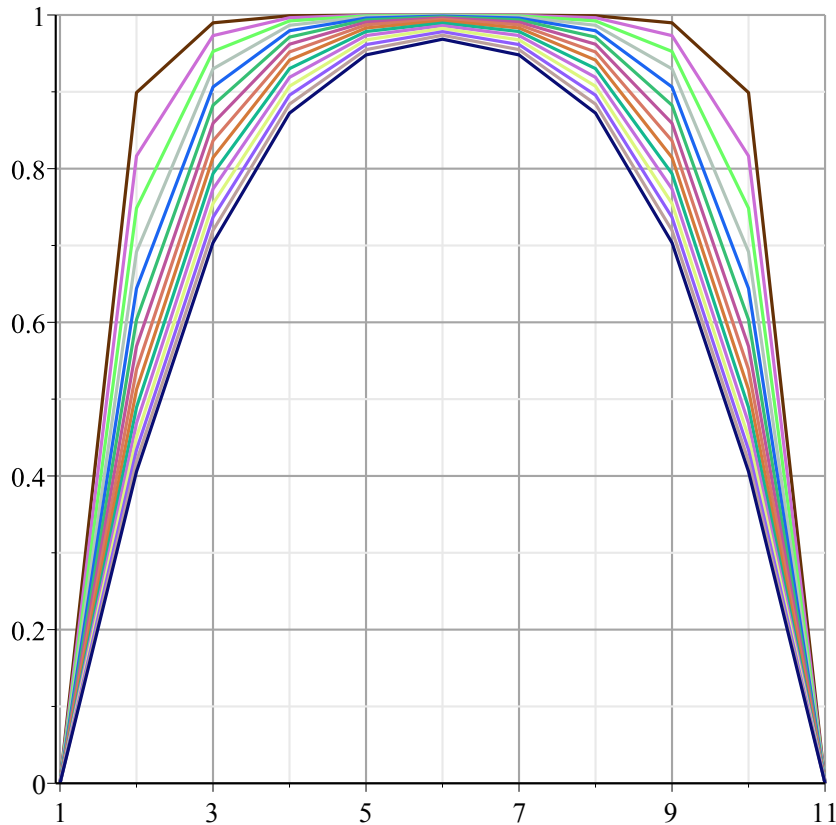
> for n from 1 to n_max do
  liste[n] := [α, seq(T[i, n], i = 2 .. i_max - 1), β]
end do
liste_1 := [0, 0.8989794845, 0.9897948448, 0.9989689637, 0.9998947922,
0.9999789584, 0.9998947922, 0.9989689637, 0.9897948448, 0.8989794845, 0]
liste_2 := [0, 0.8164965719, 0.9731298431, 0.9964431002, 0.9995494494,
0.9998930566, 0.9995494494, 0.9964431002, 0.9731298431, 0.8164965719, 0]
liste_3 := [0, 0.7484551577, 0.9525790019, 0.9922961166, 0.9988373630,
0.9996819179, 0.9988373630, 0.9922961166, 0.9525790019, 0.7484551577, 0]
liste_4 := [0, 0.6917539090, 0.9298978282, 0.9865923577, 0.9976568159,
0.9992768975, 0.9976568159, 0.9865923577, 0.9298978282, 0.6917539090, 0]
liste_5 := [0, 0.6440302008, 0.9062707364, 0.9794945372, 0.9959357737,
0.9986086727, 0.9959357737, 0.9794945372, 0.9062707364, 0.6440302008, 0]
liste_6 := [0, 0.6034726172, 0.8824845659, 0.9712071504, 0.9936306406,
0.9976130663, 0.9936306406, 0.9712071504, 0.8824845659, 0.6034726172, 0]
liste_7 := [0, 0.5686831200, 0.8590502624, 0.9619429767, 0.9907223015,
0.9962349133, 0.9907223015, 0.9619429767, 0.8590502624, 0.5686831200, 0]
liste_8 := [0, 0.5385753134, 0.8362881741, 0.9519043281, 0.9872112929,
0.9944301892, 0.9872112929, 0.9519043281, 0.8362881741, 0.5385753134, 0]
liste_9 := [0, 0.5122990304, 0.8143877972, 0.9412735488, 0.9831130656,
0.9921667645, 0.9831130656, 0.9412735488, 0.8143877972, 0.5122990304, 0]
liste_10 := [0, 0.4891841817, 0.7934495734, 0.9302091751, 0.9784537869,
0.9894241690, 0.9784537869, 0.9302091751, 0.7934495734, 0.4891841817, 0]
liste_11 := [0, 0.4686987531, 0.7735140772, 0.9188454321, 0.9732668431,
0.9861927038, 0.9732668431, 0.9188454321, 0.7735140772, 0.4686987531, 0]
liste_12 := [0, 0.4504172369, 0.7545823440, 0.9072935851, 0.9675900503,
0.9824721731, 0.9675900503, 0.9072935851, 0.7545823440, 0.4504172369, 0]
liste_13 := [0, 0.4339967871, 0.7366299755, 0.8956442162, 0.9614635058,

```

```

0.9782704396, 0.9614635058, 0.8956442162, 0.7366299755, 0.4339967871, 0]
liste14 := [0, 0.4191591175, 0.7196168781, 0.8839698593, 0.9549279854,
0.9736019488, 0.9549279854, 0.8839698593, 0.7196168781, 0.4191591175, 0]
liste15 := [0, 0.4056766877, 0.7034939372, 0.8723276598, 0.9480237859,
0.9684863162, 0.9480237859, 0.8723276598, 0.7034939372, 0.4056766877, 0]
> multiple( listplot, seq( [ liste[n], color = COLOR( RGB,  $\frac{rand()}{10^{12}}$ ,  $\frac{rand()}{10^{12}}$ ,
 $\frac{rand()}{10^{12}}$  ) ], n = 1 ..nmax ), gridlines = true );

```



Comparison:

```

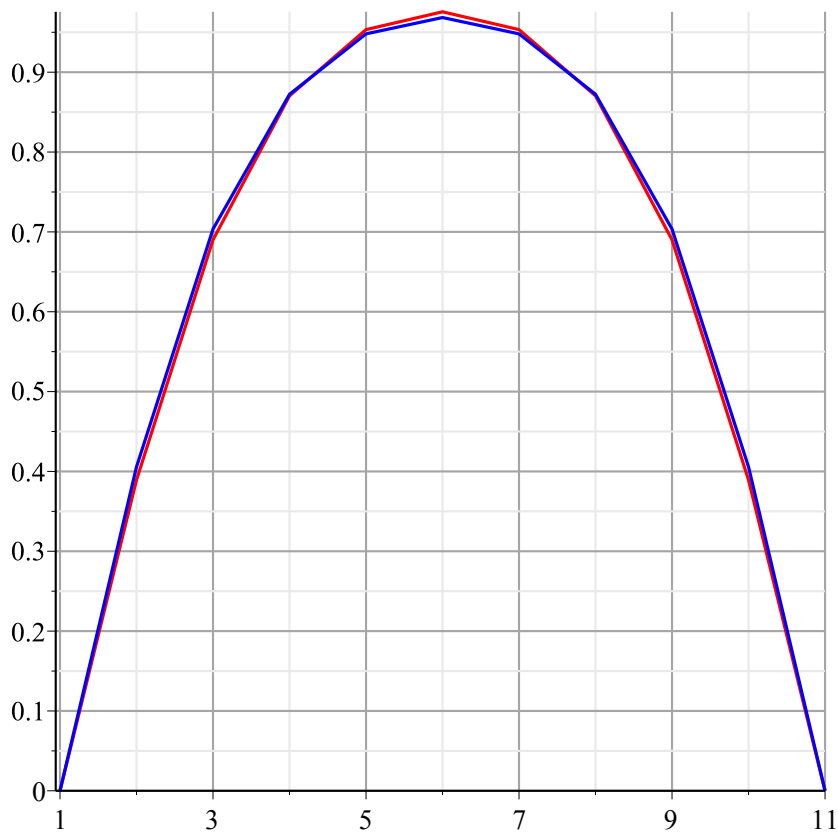
> writedata( diffusionImp, liste[nmax] )
> SolExplicite := readdata( diffusionExp )
SolExplicite := [0., 0.3892606696, 0.6900617869, 0.8704018496, 0.9533285673,
0.9756458209, 0.9533285673, 0.8704018496, 0.6900617868, 0.3892606696, 0.]

```

```

> SolImplicite := readdata( diffusionImp )
SolImplicite := [0., 0.4056766877, 0.7034939372, 0.8723276598, 0.9480237859,
0.9684863162, 0.9480237859, 0.8723276598, 0.7034939372, 0.4056766877, 0.]
> multiple( listplot, [SolExplicite, color = red], [SolImplicite, color = blue], gridlines = true )

```



Méthode matricielle

```
> with(LinearAlgebra) :
```

```
> a := 1 + 2·λ; b := -λ;
```

```
      a := 1.250000000
```

```
      b := -0.1250000000
```

(1.2.1)

```
> M := BandMatrix([b, a, b], 1, i_max - 2, outuptoptions = [storage = rectangular])
```

```
M := [[1.250000000, -0.1250000000, 0, 0, 0, 0, 0, 0, 0, 0],
```

(1.2.2)

```
      [-0.1250000000, 1.250000000, -0.1250000000, 0, 0, 0, 0, 0, 0, 0],
```

```
      [0, -0.1250000000, 1.250000000, -0.1250000000, 0, 0, 0, 0, 0, 0],
```

```
      [0, 0, -0.1250000000, 1.250000000, -0.1250000000, 0, 0, 0, 0, 0],
```

```
      [0, 0, 0, -0.1250000000, 1.250000000, -0.1250000000, 0, 0, 0, 0],
```

```
      [0, 0, 0, 0, -0.1250000000, 1.250000000, -0.1250000000, 0, 0, 0],
```

```
      [0, 0, 0, 0, 0, -0.1250000000, 1.250000000, -0.1250000000, 0, 0],
```

```
      [0, 0, 0, 0, 0, 0, -0.1250000000, 1.250000000, -0.1250000000, 0],
```

```
      [0, 0, 0, 0, 0, 0, 0, -0.1250000000, 1.250000000, 0]]
```

```
> R := Matrix(i_max - 2, 1, [T[2, 0] + λ·α, seq(T[i, 0], i = 3 .. i_max - 2), T[i_max - 1, 0] + λ·β])
```

$$R := \begin{bmatrix} 1. \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1. \end{bmatrix}$$

(1.2.3)

```

> for n from 0 to n_max do
    T[n + 1] := LinearSolve(M, R, method='Cholesky');
    R := Matrix(i_max - 2, 1, [T[n + 1](1) + λ·α, seq(T[n + 1](i), i = 2 .. i_max
- 3), T[n + 1](i_max - 2) + λ·β])
end do:
> for n from 1 to n_max do
    liste[n] := [α, seq(T[n](i), i = 1 .. i_max - 2), β]
end do
liste_1 := [0, 0.898979484481852, 0.989794844818516, 0.998968963703314,
0.999894792214624, 0.999978958442925, 0.999894792214624,
0.998968963703314, 0.989794844818516, 0.898979484481852, 0]
liste_2 := [0, 0.816496571892033, 0.973129843065514, 0.996443100214982,
0.999549449457787, 0.999893056645897, 0.999549449457787,
0.996443100214981, 0.973129843065514, 0.816496571892033, 0]
liste_3 := [0, 0.748455157702526, 0.952579001889000, 0.992296116663358,
0.998837363024732, 0.999681917921664, 0.998837363024732,
0.992296116663358, 0.952579001889000, 0.748455157702526, 0]
liste_4 := [0, 0.691753908980382, 0.929897828183611, 0.986592357743731,
0.997656815946828, 0.999276897526696, 0.997656815946828,
0.986592357743730, 0.929897828183611, 0.691753908980382, 0]
liste_5 := [0, 0.644030200819241, 0.906270736349357, 0.979494537205445,
0.995935773755248, 0.998608672772406, 0.995935773755247,
0.979494537205445, 0.906270736349357, 0.644030200819242, 0]
liste_6 := [0, 0.603472617239911, 0.882484565845177, 0.971207150417006,
0.993630640681318, 0.997613066354188, 0.993630640681317,
0.971207150417005, 0.882484565845177, 0.603472617239911, 0]
liste_7 := [0, 0.568683120027058, 0.859050262351291, 0.961942976724431,
0.990722301556972, 0.996234913394745, 0.990722301556971,
0.961942976724430, 0.859050262351291, 0.568683120027058, 0]
liste_8 := [0, 0.538575313424809, 0.836288174031634, 0.951904328081206,
0.987211292984977, 0.994430189312791, 0.987211292984977,
0.951904328081205, 0.836288174031634, 0.538575313424810, 0]
liste_9 := [0, 0.512299030454441, 0.814387797145933, 0.941273548751822,
0.983113065722640, 0.992166764594760, 0.983113065722639,
0.941273548751822, 0.814387797145933, 0.512299030454441, 0]
liste_10 := [0, 0.489184181702649, 0.793449573390961, 0.930209175039497,
0.978453786989431, 0.989424169073694, 0.978453786989431,

```

```

0.930209175039497, 0.793449573390961, 0.489184181702649, 0]
liste11 := [0, 0.468698753084979, 0.773514077228598, 0.918845432073312,
0.973266843188543, 0.986192703896664, 0.973266843188542,
0.918845432073311, 0.773514077228598, 0.468698753084979, 0]
liste12 := [0, 0.450417236865874, 0.754582343978916, 0.907293585094502,
0.967590050379610, 0.982472173193253, 0.967590050379609,
0.907293585094501, 0.754582343978916, 0.450417236865875, 0]
liste13 := [0, 0.433996787043613, 0.736629975509133, 0.895644216216391,
0.961463505898762, 0.978270439734354, 0.961463505898761,
0.895644216216390, 0.736629975509133, 0.433996787043613, 0]
liste14 := [0, 0.419159117443413, 0.719616878085233, 0.883969859335855,
0.954927985542187, 0.973601948895921, 0.954927985542186,
0.883969859335854, 0.719616878085233, 0.419159117443414, 0]
liste15 := [0, 0.405676687676260, 0.703493937215292, 0.872327659794795,
0.948023786045819, 0.968486316325900, 0.948023786045818,
0.872327659794794, 0.703493937215292, 0.405676687676260, 0]

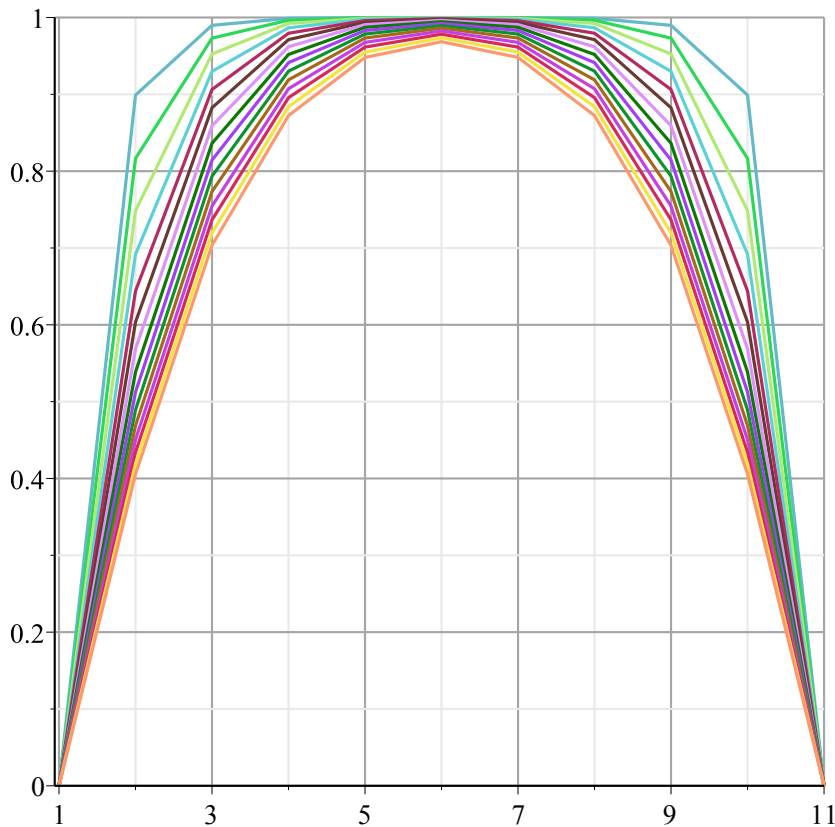
```

(1.2.4)

```

> multiple( listplot, seq( [ liste[n], color = COLOR( RGB,  $\frac{rand()}{10^{12}}$ ,  $\frac{rand()}{10^{12}}$ ,
 $\frac{rand()}{10^{12}}$  ) ], n = 1 ..nmax ), gridlines = true );

```



> ?

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(1.2.5)

L LL >