

§ 5-4 Solution Methods for Systems of Algebraic Equation (Difference Equations)

1. Direct methods: (e.g. Gaussian Elimination)

Solve in a systematic manner

Following a series of well-defined steps

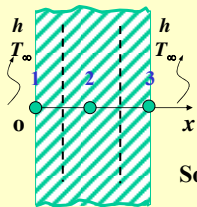
- Be more suitable for systems with relatively **small** numbers of equations.

2. Iterative methods: (e.g. Gauss-Seidel Iteration Method)

Start with an **initial guess** for the solution, and iterate until solution converge

- Be preferred for **large** systems.

Example 5-1 Solution for difference equations of a plane wall's heat conduction



Difference equations of heat cond. are

$$\begin{aligned} T_1 - 3T_2 + T_3 &= 10 \\ -T_1 + T_2 - 2T_3 &= -13 \\ 2T_1 + 5T_2 + T_3 &= 4 \end{aligned}$$

Solution 1: Direct Method (Gaussian Elimination)

$$T_1 = 2, T_2 = -1, \text{ and } T_3 = 5$$

Solution 2: Iterative methods (Gauss-Seidel Iteration Method)

$$\begin{aligned} T_1 &= 10 + 3T_2 - T_3 \\ T_2 &= (4 - 2T_1 - T_3)/5 \\ T_3 &= (-13 + T_1 - T_2)/(-2) \end{aligned}$$

Iteration 0: **Guess** $T_1 = 0, T_2 = 0$ and $T_3 = 0$ as initial values.

Iteration 1:

$$\begin{aligned} T_1 &= 10 + 3T_2 - T_3 = 10 + 3 \times 0 - 0 = 10 && \text{absolute error } 10 \\ T_2 &= (4 - 2T_1 - T_3)/5 = [4 - 2 \times 10 - 0]/5 = -3.2 \\ T_3 &= (-13 + T_1 - T_2)/(-2) = [-13 + 10 - (-3.2)]/(-2) = -0.1 \end{aligned}$$

Iteration 2:

$$\begin{aligned} T_1 &= 10 + 3T_2 - T_3 = 10 + 3 \times (-3.2) - (-0.1) = 0.5 && \text{absolute error } 9.5 \\ T_2 &= (4 - 2T_1 - T_3)/5 = [4 - 2 \times 0.5 + 0.1]/5 = 0.62 \\ T_3 &= (-13 + T_1 - T_2)/(-2) = [-13 + 0.5 - 0.62]/(-2) = 6.56 \end{aligned}$$

⋮

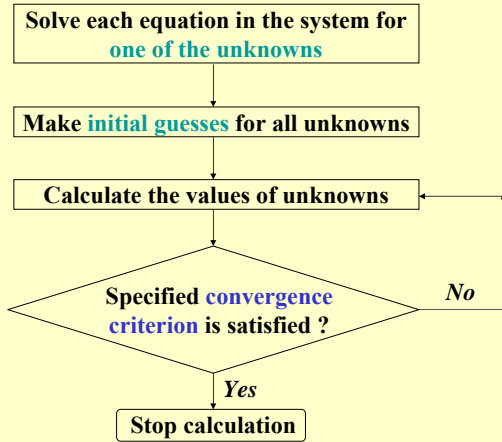
Iteration 70: $T_1 = 1.99, T_2 = -0.99, T_3 = 5.01$ **relative error**

Iteration 80: $T_1 = 1.99, T_2 = -1.00, T_3 = 5.01$ **0.01 1%**

Iteration 90: $T_1 = 2.00, T_2 = -1.00, T_3 = 5.00$ **0.01 0.2%**

Converge: absolute error ≤ 0.01 or relative error $\leq 0.5\%$

Iterative methods (Gauss-Seidel Iteration Method):

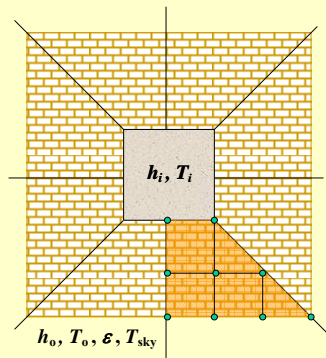


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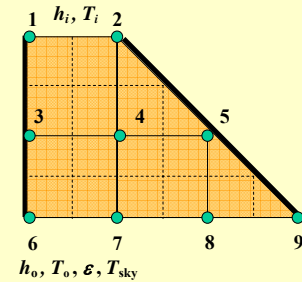
PROGRAM GAUSS
DATA T1,T2,T3/.0,.0,.0/
DO 20 K=K+1
  T1_former=T1
  T2_former=T2
  T3_former=T3
  T1 = 10 + 3*T2 - T3
  T2 = (4 - 2*T1 - T3)/5.
  T3 = (-13 + T1 - T2)/(-2.)
  err_1= abs((T1-T1_former)/T1_former)
  err_2= abs((T2-T2_former)/T2_former)
  err_3= abs((T3-T3_former)/T3_former)
  WRITE (*,10)K,T1,T2,T3
  if(err_1.le.0.005).and.(err_2.le.0.005).and.(err_3.le.0.005)
  then goto 30
20 CONTINUE
30 END
    
```

$$\begin{aligned}
 T_1 &= 10 + 3T_2 - T_3 \\
 T_2 &= (4 - 2T_1 - T_3)/5 \\
 T_3 &= (-13 + T_1 - T_2)/(-2)
 \end{aligned}$$

Example 5-2 Heat loss through Chimneys



Thermal symmetry—mirror

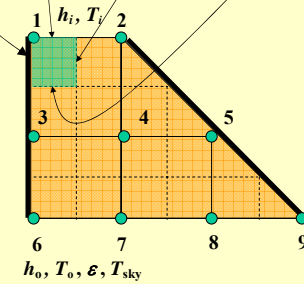


Square mesh: $\Delta x, \Delta y$

Solution: Energy Balance: $\sum_{\text{all side}} \dot{Q} + \dot{g}V_{\text{element}} = 0$

Node 1: $0 + h_i \frac{\Delta x}{2} (T_i - T_1) - k \frac{\Delta y}{2} \frac{T_1 - T_2}{\Delta x} - k \frac{\Delta x}{2} \frac{T_1 - T_3}{\Delta y} = 0$

Symmetry lines (equivalent to insulation)



Solution: Energy Balance: $\sum_{\text{all side}} \dot{Q} + \dot{g}V_{\text{element}} = 0$

Node 2: $-k \frac{\Delta y}{2} \frac{T_2 - T_1}{\Delta x} + h_i \frac{\Delta x}{2} (T_i - T_2) + 0 - k \Delta x \frac{T_2 - T_4}{\Delta y} = 0$

$h_o, T_o, \varepsilon, T_{\text{sky}}$

Solution: Energy Balance: $\sum_{\text{all side}} \dot{Q} + \dot{g}V_{\text{element}} = 0$

Node 3: $0 + k \frac{\Delta x}{2} \frac{T_1 - T_3}{\Delta y} + k \Delta y \frac{T_4 - T_3}{\Delta x} - k \frac{\Delta x}{2} \frac{T_3 - T_6}{\Delta y} = 0$

$\Delta x = \Delta y \quad \therefore T_3 = (2T_4 + T_1 + T_6)/4$

Alternatively,
 $T_3 = (T_4 + T_1 + T_4 + T_6)/4$

Mirror image

$h_o, T_o, \varepsilon, T_{\text{sky}}$

Solution: Energy Balance: $\sum_{\text{all side}} \dot{Q} + \dot{g}V_{\text{element}} = 0$

Node 3: $T_3 = (T_4 + T_1 + T_4 + T_6)/4$

Node 4: $T_4 = (T_3 + T_2 + T_5 + T_7)/4$

$h_o, T_o, \varepsilon, T_{\text{sky}}$

Solution: Energy Balance: $\sum_{\text{all side}} \dot{Q} + \dot{g}V_{\text{element}} = 0$

Node 3: $T_3 = (T_4 + T_1 + T_4 + T_6)/4$

Node 4: $T_4 = (T_3 + T_2 + T_5 + T_7)/4$

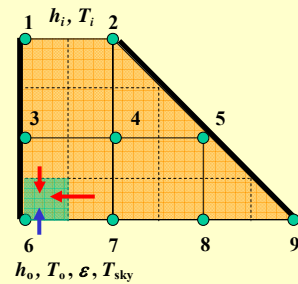
Node 5: $T_5 = (T_4 + T_8 + T_4 + T_8)/4$

$h_o, T_o, \varepsilon, T_{\text{sky}}$

Solution: Energy Balance: $\sum_{\text{all side}} \dot{Q} + \dot{g}V_{\text{element}} = 0$

Node 6:

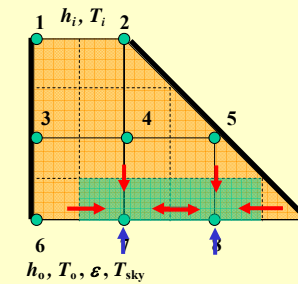
$$0 + k \frac{\Delta x}{2} \frac{T_3 - T_6}{\Delta y} + k \frac{\Delta y}{2} \frac{T_7 - T_6}{\Delta x} + h_o \frac{\Delta x}{2} (T_o - T_6) + \varepsilon \sigma \frac{\Delta x}{2} (T_{\text{sky}}^4 - T_6^4) = 0$$



Solution: Energy Balance: $\sum_{\text{all side}} \dot{Q} + \dot{g}V_{\text{element}} = 0$

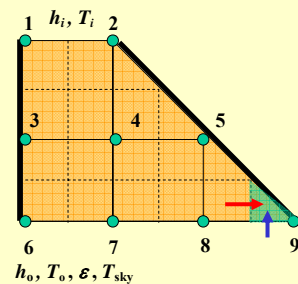
Node 7: $k \frac{\Delta y}{2} \frac{T_6 - T_7}{\Delta x} + k \Delta x \frac{T_4 - T_7}{\Delta y} + k \frac{\Delta y}{2} \frac{T_8 - T_7}{\Delta x} + h_o \Delta x (T_o - T_7) + \varepsilon \sigma \Delta x (T_{\text{sky}}^4 - T_7^4) = 0$

Node 8: $k \frac{\Delta y}{2} \frac{T_7 - T_8}{\Delta x} + k \Delta x \frac{T_5 - T_8}{\Delta y} + k \frac{\Delta y}{2} \frac{T_9 - T_8}{\Delta x} + h_o \Delta x (T_o - T_8) + \varepsilon \sigma \Delta x (T_{\text{sky}}^4 - T_8^4) = 0$



Solution: Energy Balance: $\sum_{\text{all side}} \dot{Q} + \dot{g}V_{\text{element}} = 0$

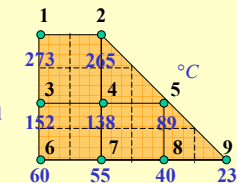
Node 9: $k \frac{\Delta y}{2} \frac{T_8 - T_9}{\Delta x} + 0 + h_o \Delta x (T_o - T_9) + \varepsilon \sigma \frac{\Delta x}{2} (T_{\text{sky}}^4 - T_9^4) = 0$



The system of difference equations in nodal temperature:

$$\begin{aligned} T_1 &= (T_2 + T_3 + 2865) / 7 \\ T_2 &= (T_1 + T_4 + 2865) / 8 \\ T_3 &= (T_1 + 2T_4 + T_6) / 4 \\ T_4 &= (T_2 + T_3 + T_5 + T_7) / 4 \\ T_5 &= (2T_4 + 2T_8) / 4 \\ T_6 &= (T_2 + T_3 + 456.2 - 0.3645 \times 10^{-8} T_6^4) / 3.5 \\ T_7 &= (2T_4 + T_6 + T_8 + 912.4 - 0.729 \times 10^{-8} T_7^4) / 7 \\ T_8 &= (2T_5 + T_7 + T_9 + 912.4 - 0.729 \times 10^{-8} T_8^4) / 7 \\ T_9 &= (T_8 + 456.2 - 0.3645 \times 10^{-8} T_9^4) / 2.5 \end{aligned}$$

Apply Gauss-seidel method



Note: The Gaussian elimination method is not applicable since it is limited to linear equation.

▪ The average temperature at the outer/inner surface of the chimney are

$$T_{\text{wall,out}} = \frac{(0.5T_6 + T_7 + T_8 + 0.5T_9)l}{(0.5 + 1 + 1 + 0.5)l} = 318.6 \text{ K} = 45.6 \text{ }^\circ\text{C}$$

$$T_{\text{wall,in}} = \frac{(0.5T_1 + 0.5T_2)l}{(0.5 + 0.5)l} = 537.4 \text{ K} = 264.4 \text{ }^\circ\text{C}$$

▪ Heat loss through 1-m-long section of the chimney

$$\dot{Q}_{\text{chimney}} = h_o A_o (T_{\text{wall,out}} - T_o) + \varepsilon \sigma A_o (T_{\text{wall,out}}^4 - T_{\text{sky}}^4) = 1291 + 702 = 1993 \text{ W}$$

$$\dot{Q}_{\text{chimney}} = h_i A_i (T_i - T_{\text{wall,in}}) = 1994 \text{ W}$$