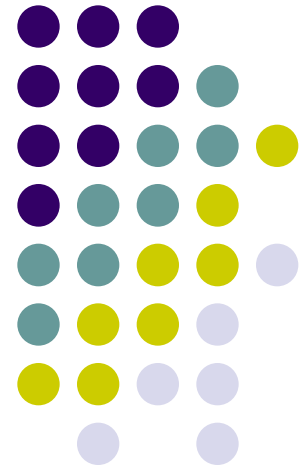


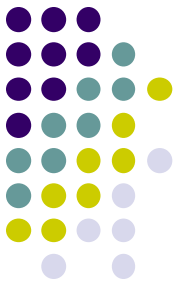
Error Minimization of Diffusion Operator

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Outlines



- **Derivation of isotropic distribution**
- **One-dimensional formulation**
- **Two-dimensional formulation**
- **Validations**

Particle smoothing procedure



- **Original formulation (PS)**

$$\langle \nabla^2 \phi \rangle_{PS} = \frac{4}{\sum_{j \neq i} \omega(|\vec{r}_j - \vec{r}_i|, r_e)} \sum_{j \neq i} \frac{(\phi_j - \phi_i) \omega(|\vec{r}_j - \vec{r}_i|, r_e)}{|\vec{r}_j - \vec{r}_i|^2}$$

or

$$\langle \nabla^2 \phi \rangle_{PS} = \frac{4\Phi_2^{(0,0)}}{\Omega_0^{(0,0)}}$$

with

$$\Phi_p^{(q,r)} = \sum_{j \neq i} \frac{(\phi_j - \phi_i) (x_j - x_i)^q (y_j - y_i)^r \omega(|\vec{r}_j - \vec{r}_i|, r_e)}{|\vec{r}_j - \vec{r}_i|^p}$$

$$\Omega_p^{(q,r)} = \sum_{j \neq i} \frac{(x_j - x_i)^q (y_j - y_i)^r \omega(|\vec{r}_j - \vec{r}_i|, r_e)}{|\vec{r}_j - \vec{r}_i|^p}; \quad O(\Omega_p^{(q,r)}) = O(\delta^{q+r-p})$$

Accuracy analysis



- **Taylor-series expansion**

$$\phi_j - \phi_i = \phi_x(x_j - x_i) + \phi_y(y_j - y_i) + \frac{1}{2}\phi_{xx}(x_j - x_i)^2 + \phi_{xy}(x_j - x_i)(y_j - y_i) + \frac{1}{2}\phi_{yy}(y_j - y_i)^2 + O(\delta^3)$$

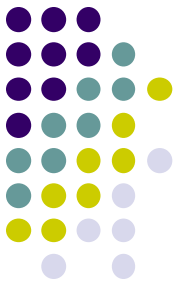
$$\Phi_p^{(q,r)} = \Omega_p^{(q+1,r)}\phi_x + \Omega_p^{(q,r+1)}\phi_y + \frac{1}{2}\Omega_p^{(q+2,r)}\phi_{xx} + \Omega_p^{(q+1,r+1)}\phi_{xy} + \frac{1}{2}\Omega_p^{(q,r+2)}\phi_{yy} + O(\delta^{q+r+3-p})$$

- **Original formulation**

$$\langle \nabla^2 \phi \rangle_{PS} = \frac{4\Omega_2^{(1,0)}}{\Omega_0^{(0,0)}}\phi_x + \frac{4\Omega_2^{(0,1)}}{\Omega_0^{(0,0)}}\phi_y + \frac{2\Omega_2^{(2,0)}}{\Omega_0^{(0,0)}}\phi_{xx} + \frac{4\Omega_2^{(1,1)}}{\Omega_0^{(0,0)}}\phi_{xy} + \frac{2\Omega_2^{(0,2)}}{\Omega_0^{(0,0)}}\phi_{yy} + O(\delta)$$

therefore

$$\langle \nabla^2 \phi \rangle_{PS} - \nabla^2 \phi = O(\delta^{-1})$$



Isotropic distribution(1)

- **Invariant after rotation**

$$\sum_{j \neq i} \frac{[(x_j - x_i) + I(y_j - y_i)]^n \omega(|\vec{r}_j - \vec{r}_i|, r_e)}{|\vec{r}_j - \vec{r}_i|^p} = 0 \quad n \geq 1; \quad I^2 = -1$$

- **Geometrical relation**

$$\Omega_p^{(2+a,b)} + \Omega_p^{(a,2+b)} = \Omega_{p-2}^{(a,b)}$$

n=1

$$\Omega_p^{(1,0)} = \Omega_p^{(0,1)} = 0$$

n=2

$$\begin{pmatrix} \Omega_p^{(2,0)} \\ \Omega_p^{(1,1)} \\ \Omega_p^{(0,2)} \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} \Omega_{p-2}^{(0,0)}$$



Isotropic distribution(2)

n=3

$$\Omega_p^{(3,0)} = \Omega_p^{(1,2)} = \Omega_p^{(1,2)} = \Omega_p^{(0,3)} = 0$$

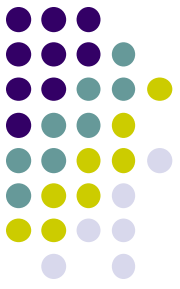
n=4

$$\begin{pmatrix} \Omega_p^{(4,0)} \\ \Omega_p^{(3,1)} \\ \Omega_p^{(2,2)} \\ \Omega_p^{(1,3)} \\ \Omega_p^{(0,4)} \end{pmatrix} = \frac{1}{8} \begin{pmatrix} 3 \\ 0 \\ 1 \\ 0 \\ 3 \end{pmatrix} \Omega_{p-4}^{(0,0)}$$

others

$$\begin{pmatrix} \Omega_p^{(6,0)} \\ \Omega_p^{(4,2)} \\ \Omega_p^{(2,4)} \\ \Omega_p^{(0,6)} \end{pmatrix} = \frac{1}{16} \begin{pmatrix} 5 \\ 1 \\ 1 \\ 5 \end{pmatrix} \Omega_{p-6}^{(0,0)}; \quad \begin{pmatrix} \Omega_p^{(8,0)} \\ \Omega_p^{(6,2)} \\ \Omega_p^{(4,4)} \\ \Omega_p^{(2,6)} \\ \Omega_p^{(0,8)} \end{pmatrix} = \frac{1}{128} \begin{pmatrix} 35 \\ 5 \\ 3 \\ 5 \\ 35 \end{pmatrix} \Omega_{p-8}^{(0,0)}$$

Isotropic distribution(3)



- **Consider**

$$\Phi_4^{(2,0)} = \Omega_4^{(3,0)}\phi_x + \Omega_4^{(2,1)}\phi_y + \frac{1}{2}\Omega_4^{(4,0)}\phi_{xx} + \Omega_4^{(3,1)}\phi_{xy} + \frac{1}{2}\Omega_4^{(2,2)}\phi_{yy} = \frac{\Omega_0^{(0,0)}}{16}(3\phi_{xx} + \phi_{yy})$$

$$\Phi_4^{(0,2)} = \Omega_4^{(1,2)}\phi_x + \Omega_4^{(0,3)}\phi_y + \frac{1}{2}\Omega_4^{(2,2)}\phi_{xx} + \Omega_4^{(1,3)}\phi_{xy} + \frac{1}{2}\Omega_4^{(0,4)}\phi_{yy} = \frac{\Omega_0^{(0,0)}}{16}(\phi_{xx} + 3\phi_{yy})$$

We have

$$\phi_{xx} = \frac{2}{\Omega_0^{(0,0)}}(3\Omega_4^{(2,0)} - \Omega_4^{(0,2)}); \quad \phi_{yy} = \frac{2}{\Omega_0^{(0,0)}}(-\Omega_4^{(2,0)} + 3\Omega_4^{(0,2)})$$

and

$$\langle \nabla^2 \phi \rangle_{PS} = \frac{\phi_{xx}}{\Delta x^2} + \frac{\phi_{yy}}{\Delta y^2} = \frac{2}{\Omega_0^{(0,0)}} \left[\left(\frac{3}{\Delta x^2} - \frac{1}{\Delta y^2} \right) \Phi_4^{(2,0)} + \left(\frac{3}{\Delta y^2} - \frac{1}{\Delta x^2} \right) \Phi_4^{(0,2)} \right]$$



One-dimensional formulation

- **First derivative**

$$\Phi_2^{(1)} = \Omega_0^{(0)} \phi_x + O(\delta); \quad \langle \phi_x \rangle = \frac{\Phi_2^{(1)}}{\Omega_0^{(0)}}$$

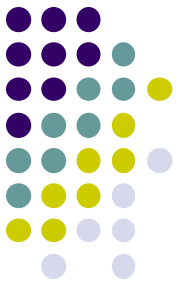
- **Second derivative**

$$\Phi_2^{(0)} = \Omega_2^{(1)} \phi_x + \frac{1}{2} \Omega_2^{(2)} \phi_{xx} + O(\delta);$$

$$\Phi_2^{(0)} - \Omega_2^{(1)} \langle \phi_x \rangle = \Phi_2^{(0)} - \frac{\Omega_2^{(1)}}{\Omega_0^{(0)}} \Phi_2^{(1)} = \frac{1}{2} \left[\frac{(\Omega_0^{(0)})^2 - \Omega_2^{(1)} \Omega_2^{(3)}}{\Omega_0^{(0)}} \right] \phi_{xx} + O(\delta)$$

- **Elimination of artificial velocity**

$$\langle \phi_{xx} \rangle = \frac{2\Omega_0^{(0)}}{(\Omega_0^{(0)})^2 - \Omega_2^{(1)} \Omega_2^{(3)}} \left[\Phi_2^{(0)} - \frac{\Omega_2^{(1)}}{\Omega_0^{(0)}} \Phi_2^{(1)} \right] = \phi_{xx} + O(\delta)$$



Two-dimensional formulation(1)

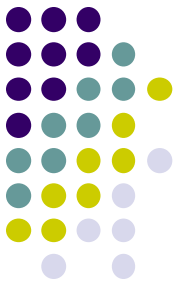
- **First derivative**

$$\Phi_2^{(1,0)} = \Omega_2^{(2,0)} \phi_x + \Omega_2^{(1,1)} \phi_y + O(\delta); \quad \Phi_2^{(0,1)} = \Omega_2^{(1,1)} \phi_x + \Omega_2^{(0,2)} \phi_y + O(\delta)$$

$$\begin{pmatrix} \langle \phi_x \rangle \\ \langle \phi_y \rangle \end{pmatrix} = \begin{pmatrix} \Omega_2^{(2,0)} & \Omega_2^{(1,1)} \\ \Omega_2^{(1,1)} & \Omega_2^{(0,2)} \end{pmatrix}^{-1} \begin{pmatrix} \Phi_2^{(1,0)} \\ \Phi_2^{(0,1)} \end{pmatrix}$$

- **Second derivative**

$$\Phi_p^{(q,r)} = \begin{pmatrix} \Omega_p^{(q+1,r)} \\ \Omega_p^{(q,r+1)} \end{pmatrix}^T \begin{pmatrix} \phi_x \\ \phi_y \end{pmatrix} + \begin{pmatrix} \Omega_p^{(q+2,r)} \\ \Omega_p^{(q+1,r+1)} \\ \Omega_p^{(q,r+2)} \end{pmatrix}^T \begin{pmatrix} \phi_{xx} / 2 \\ \phi_{xy} \\ \phi_{yy} / 2 \end{pmatrix} + O(\delta^{q+r+3-p})$$



Two-dimensional formulation(2)

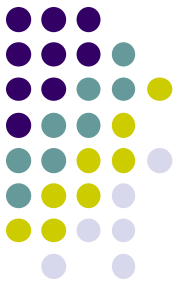
- **Elimination of artificial velocity**

$$\begin{aligned}
 \hat{\Phi}_p^{(q,r)} &= \Phi_p^{(q,r)} - \begin{pmatrix} \Omega_p^{(q+1,r)} \\ \Omega_p^{(q,r+1)} \end{pmatrix}^T \begin{pmatrix} \phi_x \\ \phi_y \end{pmatrix} = \Phi_p^{(q,r)} - \begin{pmatrix} \Omega_p^{(q+1,r)} \\ \Omega_p^{(q,r+1)} \end{pmatrix}^T \begin{pmatrix} \Omega_2^{(2,0)} & \Omega_2^{(1,1)} \\ \Omega_2^{(1,1)} & \Omega_2^{(0,2)} \end{pmatrix}^{-1} \begin{pmatrix} \Phi_2^{(1,0)} \\ \Phi_2^{(0,1)} \end{pmatrix} \\
 &= \begin{pmatrix} T_{p,xx}^{(q,r)} \\ T_{p,xy}^{(q,r)} \\ T_{p,yy}^{(q,r)} \end{pmatrix}^T \begin{pmatrix} \phi_{xx} / 2 \\ \phi_{xy} \\ \phi_{yy} / 2 \end{pmatrix} + O(\delta^{q+r+3-p})
 \end{aligned}$$

- **Effective diffusivity**

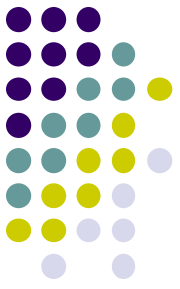
$$\begin{pmatrix} T_{p,xx}^{(q,r)} \\ T_{p,xy}^{(q,r)} \\ T_{p,yy}^{(q,r)} \end{pmatrix} = \begin{pmatrix} \Omega_p^{(q+2,r)} \\ \Omega_p^{(q+1,r+1)} \\ \Omega_p^{(q,r+2)} \end{pmatrix} - \begin{pmatrix} \Omega_2^{(3,0)} & \Omega_2^{(2,1)} \\ \Omega_2^{(2,1)} & \Omega_2^{(1,2)} \\ \Omega_2^{(1,2)} & \Omega_2^{(0,3)} \end{pmatrix} \begin{pmatrix} \Omega_2^{(2,0)} & \Omega_2^{(1,1)} \\ \Omega_2^{(1,1)} & \Omega_2^{(0,2)} \end{pmatrix}^{-1} \begin{pmatrix} \Omega_p^{(q+1,r)} \\ \Omega_p^{(q,r+1)} \end{pmatrix}$$

Error measure



- **Difference between numerical and physical diffusivity tensor**

$$E = \left\| \begin{array}{cc} T_{p,xx}^{(q,r)} - 2 & T_{p,xy}^{(q,r)} \\ T_{p,xy}^{(q,r)} & T_{p,yy}^{(q,r)} - 2 \end{array} \right\|$$



One-parameter

- **Based on isotropic formulation**

$$\langle \nabla^2 \phi \rangle = c \left[\left(\frac{3}{\Delta x^2} - \frac{1}{\Delta y^2} \right) \hat{\Phi}_4^{(2,0)} + \left(\frac{3}{\Delta y^2} - \frac{1}{\Delta x^2} \right) \hat{\Phi}_4^{(0,2)} \right]$$

- **Minimization of error**

$$\frac{\partial E}{\partial c} = 0$$

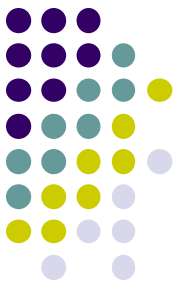
which leads to

$$c = \frac{2(m_{xx} + m_{yy})}{m_{xx}^2 + 2m_{xy}^2 + m_{yy}^2}$$

and

$$m_{xx} = \left[3 - \left(\frac{\Delta x}{\Delta y} \right)^2 \right] T_{4,xx}^{(2,0)} + \left[3 \left(\frac{\Delta x}{\Delta y} \right)^2 - 1 \right] T_{4,xx}^{(0,2)}; \quad m_{xy} = \left(3 \frac{\Delta y}{\Delta x} - \frac{\Delta x}{\Delta y} \right) T_{4,xy}^{(2,0)} + \left(3 \frac{\Delta x}{\Delta y} - \frac{\Delta y}{\Delta x} \right) T_{4,xy}^{(0,2)}$$

$$m_{yy} = \left[3 \left(\frac{\Delta y}{\Delta x} \right)^2 - 1 \right] T_{4,yy}^{(2,0)} + \left[3 - \left(\frac{\Delta y}{\Delta x} \right)^2 \right] T_{4,yy}^{(0,2)}$$



Two-parameter

- **Add cross derivative term**

$$\langle \nabla^2 \phi \rangle = c \left[\left(\frac{3}{\Delta x^2} - \frac{1}{\Delta y^2} \right) \hat{\Phi}_4^{(2,0)} + \left(\frac{3}{\Delta y^2} - \frac{1}{\Delta x^2} \right) \hat{\Phi}_4^{(0,2)} \right] + \frac{c_{xy}}{\Delta x \Delta y} \hat{\Phi}_4^{(1,1)}$$

- **Minimization of error**

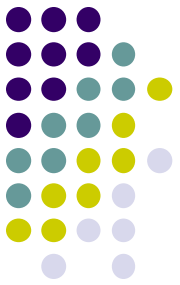
$$\frac{\partial E}{\partial c} = \frac{\partial E}{\partial c_{xy}} = 0$$

which leads to

$$\left[m_{xx}^2 + 2m_{xy}^2 + m_{yy}^2 \right] c + \left[\frac{\Delta x}{\Delta y} m_{xx} T_{4,xx}^{(1,1)} + 2m_{xy} T_{4,xy}^{(1,1)} + \frac{\Delta y}{\Delta x} m_{yy} T_{4,yy}^{(1,1)} \right] c_{xy} = 2 \left[m_{xx} + m_{yy} \right]$$

$$\left[\frac{\Delta x}{\Delta y} m_{xx} T_{4,xx}^{(1,1)} + 2m_{xy} T_{4,xy}^{(1,1)} + \frac{\Delta y}{\Delta x} m_{yy} T_{4,yy}^{(1,1)} \right] c + \left[\left(\frac{\Delta x}{\Delta y} \right)^2 (T_{4,xx}^{(1,1)})^2 + 2(T_{4,xy}^{(1,1)})^2 + \left(\frac{\Delta y}{\Delta x} \right)^2 (T_{4,yy}^{(1,1)})^2 \right] c_{xy}$$

$$= 2 \left[\frac{\Delta x}{\Delta y} T_{4,xx}^{(1,1)} + \frac{\Delta y}{\Delta x} T_{4,yy}^{(1,1)} \right]$$



Three-parameter

- Complete second derivative terms

$$\langle \nabla^2 \phi \rangle = c_{xx} \hat{\Phi}_4^{(2,0)} + c_{xy} \hat{\Phi}_4^{(1,1)} + c_{yy} \hat{\Phi}_4^{(0,2)}$$

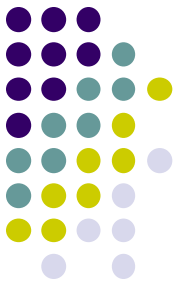
- Consistent expression

$$E = 0$$

leads to

$$\begin{pmatrix} T_{4,xx}^{(2,0)} & T_{4,xx}^{(1,1)} & T_{4,xx}^{(0,2)} \\ T_{4,xy}^{(2,0)} & T_{4,xy}^{(1,1)} & T_{4,xy}^{(0,2)} \\ T_{4,yy}^{(2,0)} & T_{4,yy}^{(1,1)} & T_{4,yy}^{(0,2)} \end{pmatrix} \begin{pmatrix} c_{xx} \\ c_{xy} \\ c_{yy} \end{pmatrix} = \begin{pmatrix} 2 / \Delta x^2 \\ 0 \\ 2 / \Delta y^2 \end{pmatrix}$$

1a-smooth field



- **Solution field**

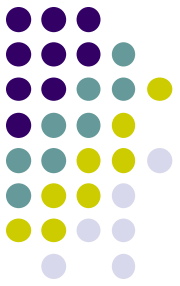
$$\phi(x) = ax^2 + bx + c$$

- **Resulting terms**

$$\Phi_2^{(0)} = a\Omega_2^{(2)} + b\Omega_2^{(1)}; \quad \Phi_2^{(1)} = a\Omega_2^{(3)} + b\Omega_2^{(2)}$$

leads to exact solution: $\langle \phi_{xx} \rangle = 2a = \phi_{xx}$

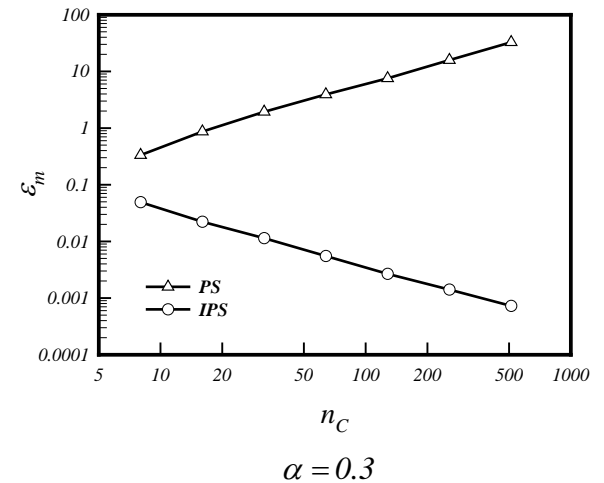
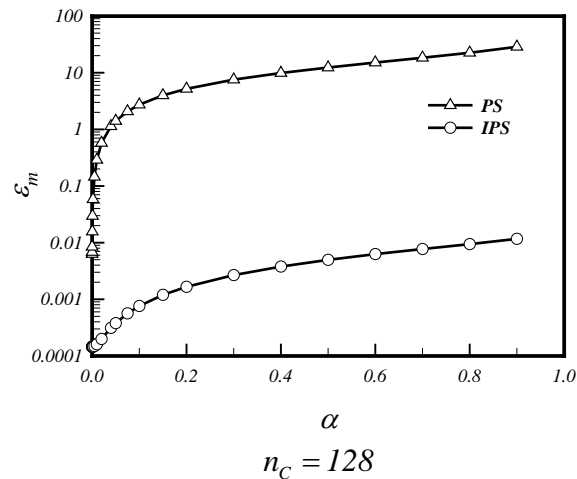
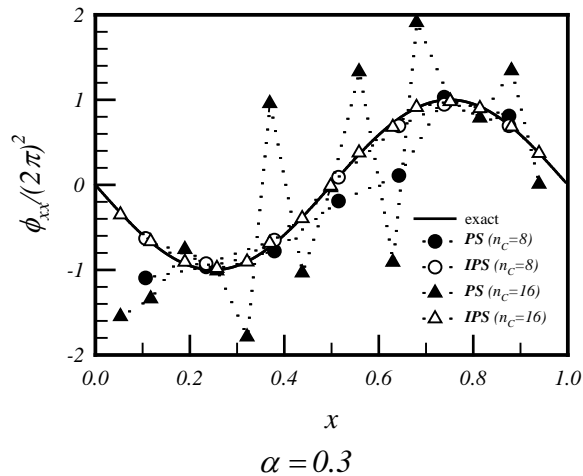
1b-operator test

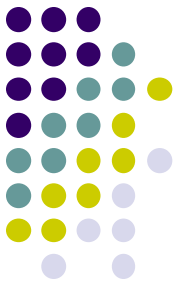


- **Solution field and particle distribution**

$$\phi(x) = \sin(2\pi x); \quad x_i = (i-1)\Delta x + \alpha(\chi - 0.5)\Delta x, \quad \Delta x = 1/n_C$$

- **Results**



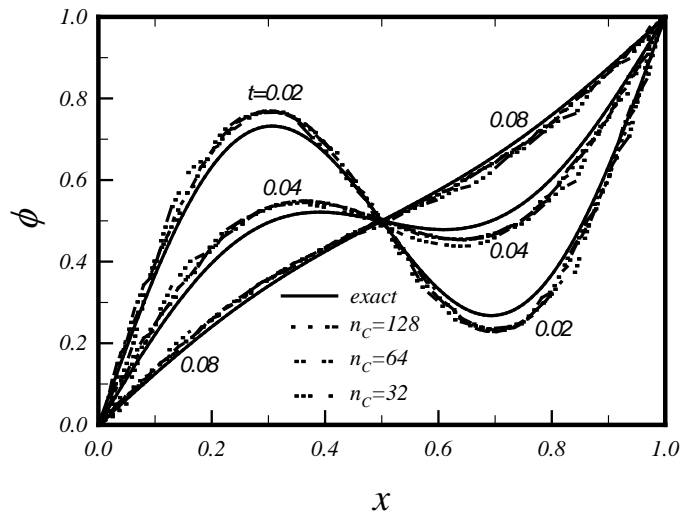


1c-conduction

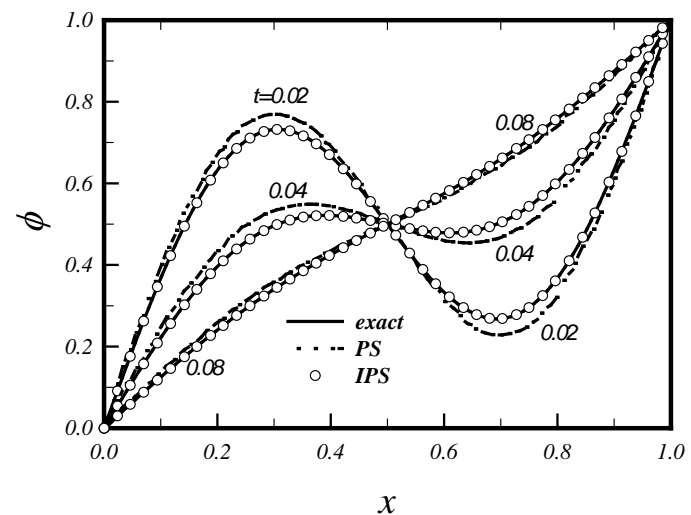
- **Governing equation and exact solution**

$$\frac{\partial \phi}{\partial t} = \frac{\partial^2 \phi}{\partial x^2}, \quad \phi_{ex}(x, t) = e^{-(2\pi)^2 t} \sin(2\pi x) + x$$

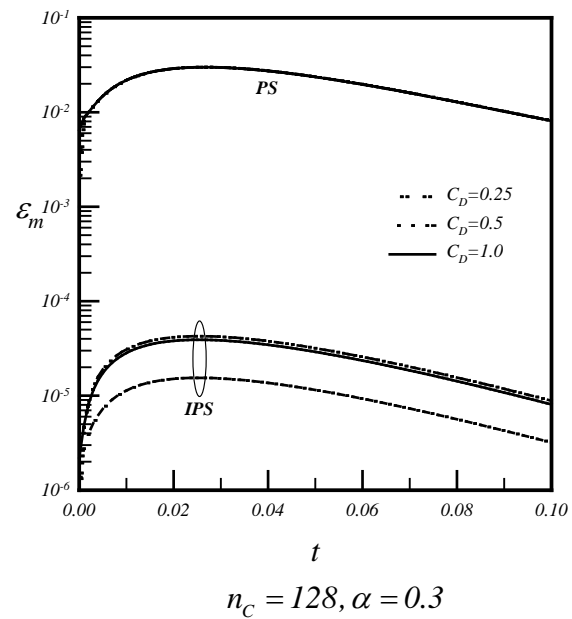
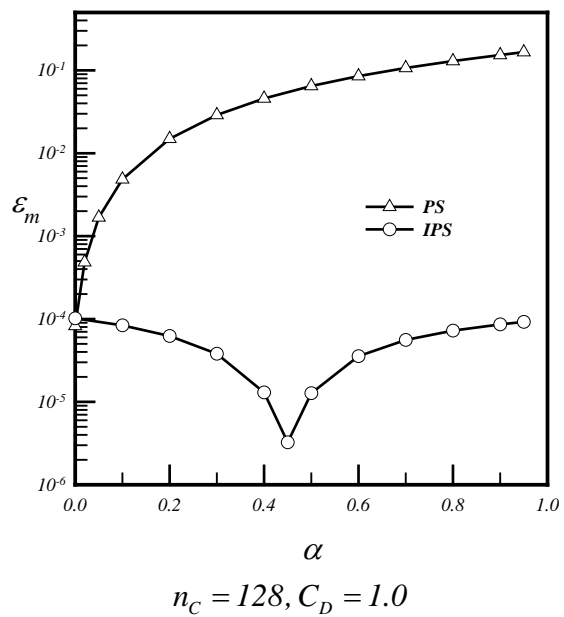
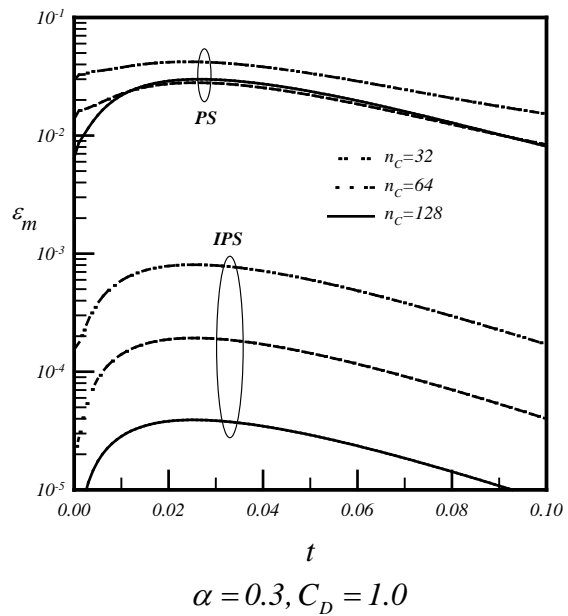
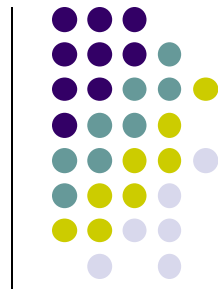
- **Results**

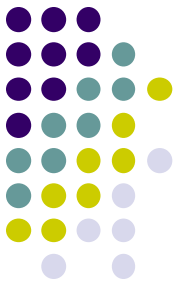


$PS (\alpha = 0.3, C_D = 1.0)$



$n_c = 128, \alpha = 0.3, C_D = 1.0$

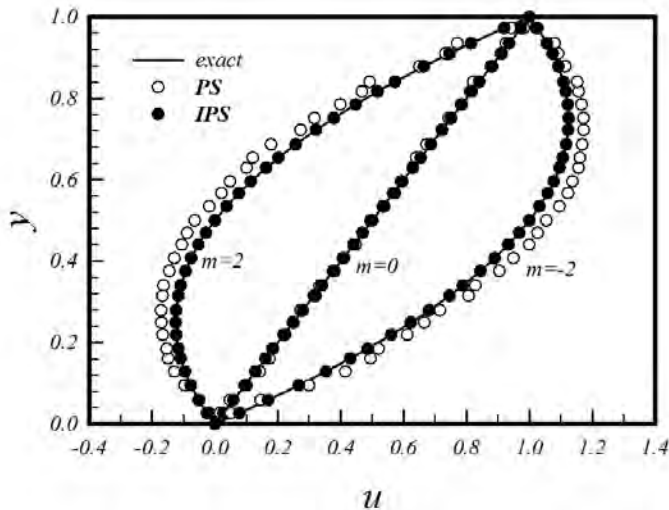




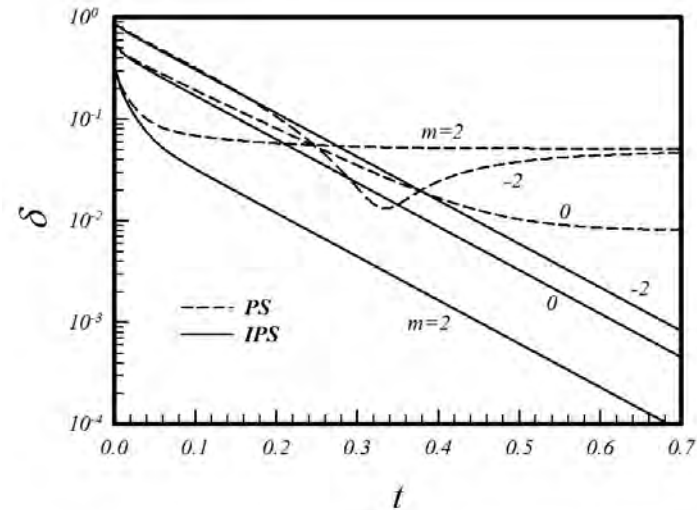
1d-flow

- Governing equation and exact solution**

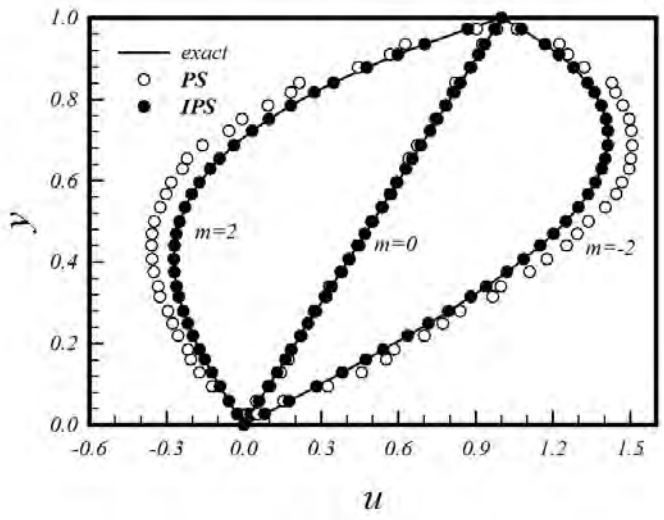
$$\rho \frac{\partial u}{\partial t} = -\frac{dp}{dz} y^\kappa + \mu \frac{\partial^2 u}{\partial y^2}, \quad u_{ex}(y,t) = m(y^{\kappa+2} - y) + u_T y, \quad m = \frac{1}{(\kappa+1)(\kappa+2)\mu} \frac{dp}{dz}$$



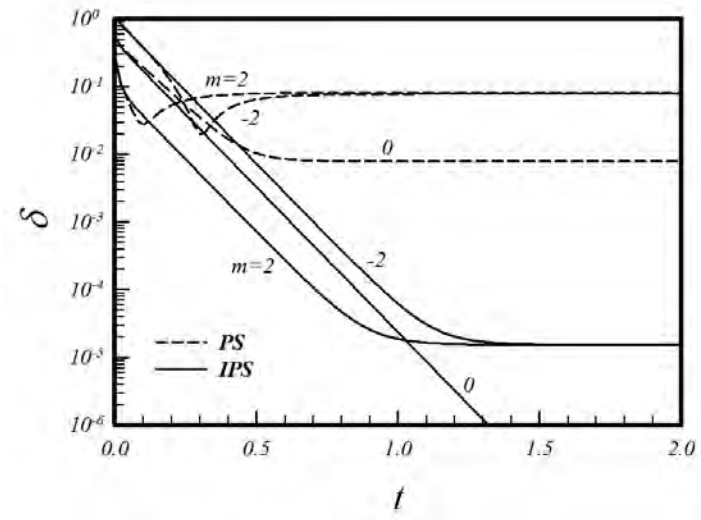
$\kappa=0, \quad t=1.0 (n_c = 32, \alpha=0.3, C_D = 1.0)$



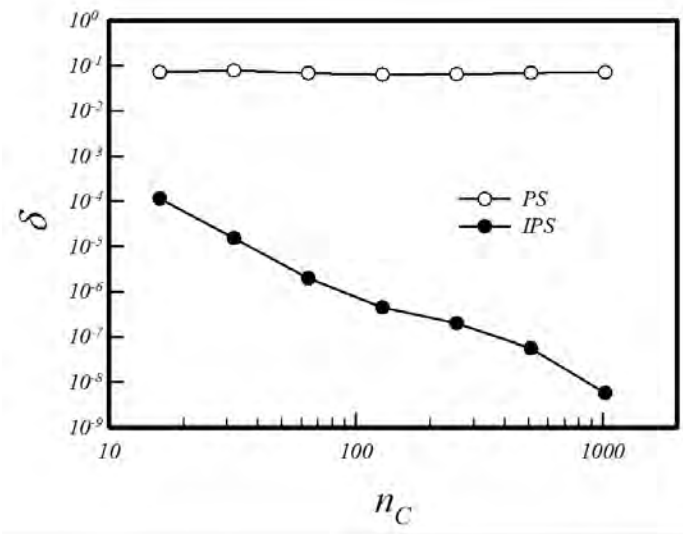
$\kappa=0 (n_c = 32, \alpha=0.3, C_D = 1.0)$



$\kappa = 1, \quad t = 1.0 (n_C = 32, \alpha = 0.3, C_D = 1.0)$

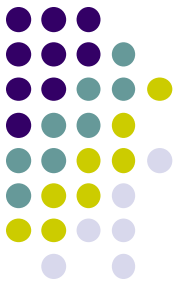


$\kappa = 1 (n_C = 32, \alpha = 0.3, C_D = 1.0)$



$\kappa = 1, \quad m = 2, \quad t = 2.0 (\alpha = 0.3, C_D = 1.0)$

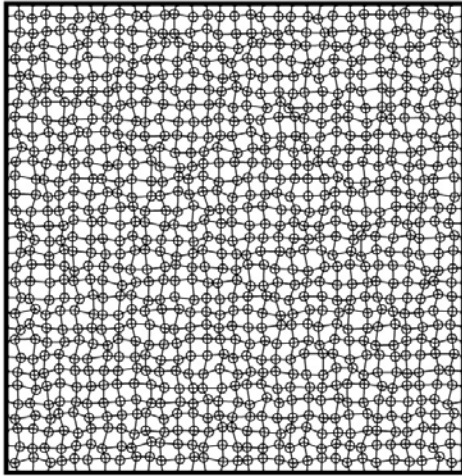
2a-operator test



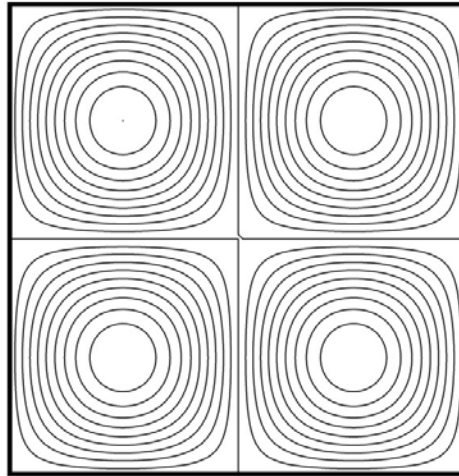
- **Solution field and particle distribution**

$$\phi(x, y) = \sin(2\pi x) \sin(2\pi y)$$

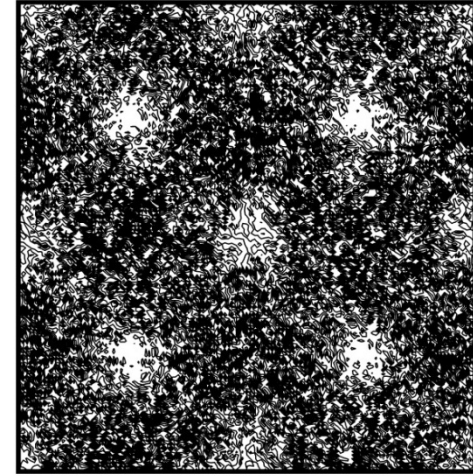
$$x_{ij} = (i-1)\Delta x + \alpha(\chi_{ij}^{(x)} - 0.5)\Delta x, \quad y_{ij} = (j-1)\Delta y + \alpha(\chi_{ij}^{(y)} - 0.5)\Delta y$$



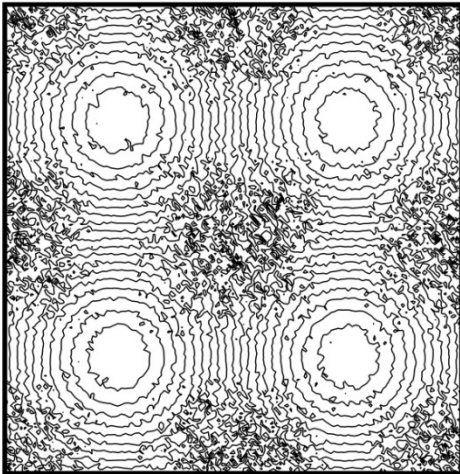
$n_c = 32, \alpha = 0.5$



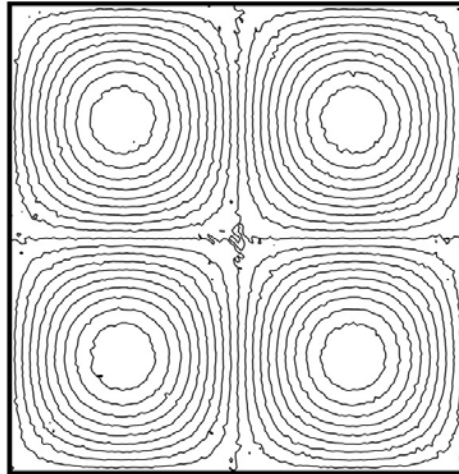
exact



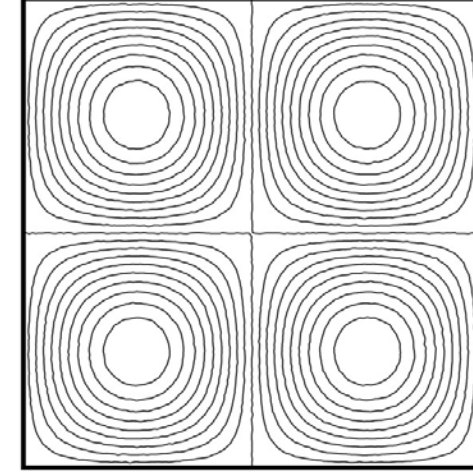
$PS(n_c = 128, \alpha = 0.5)$



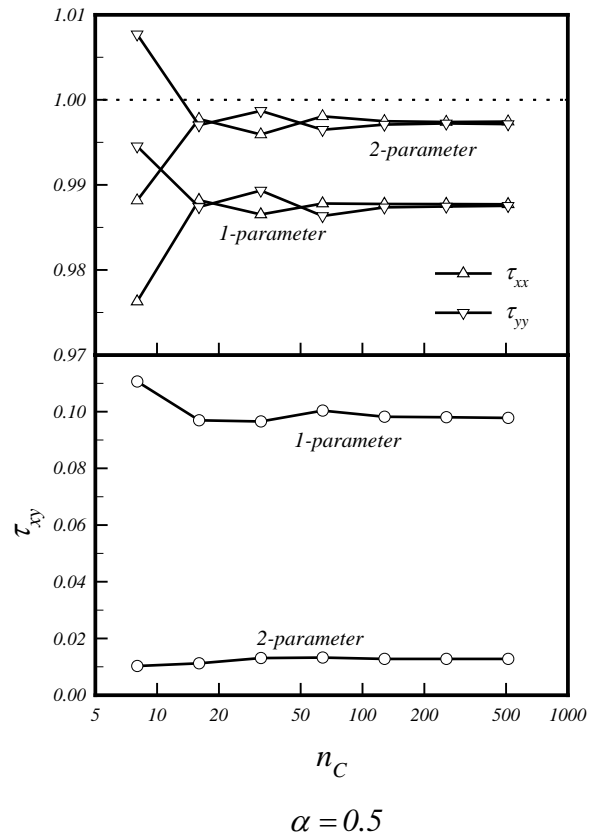
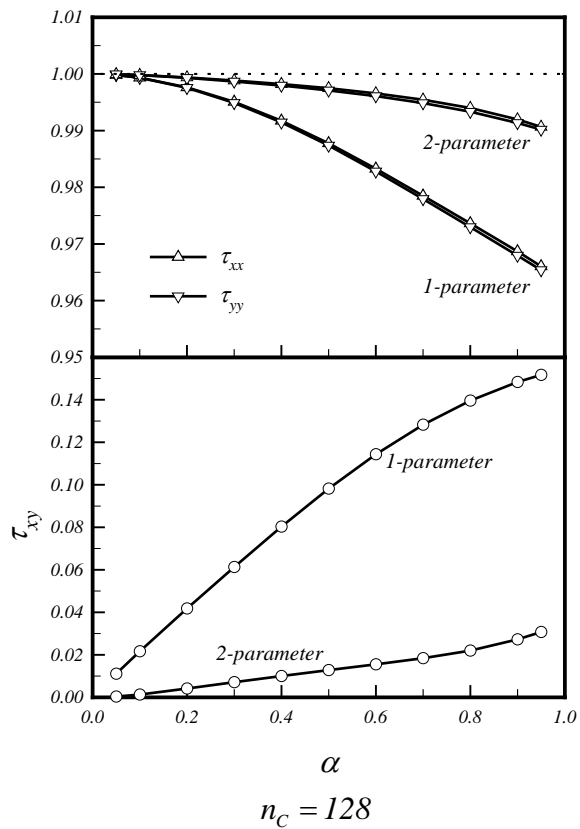
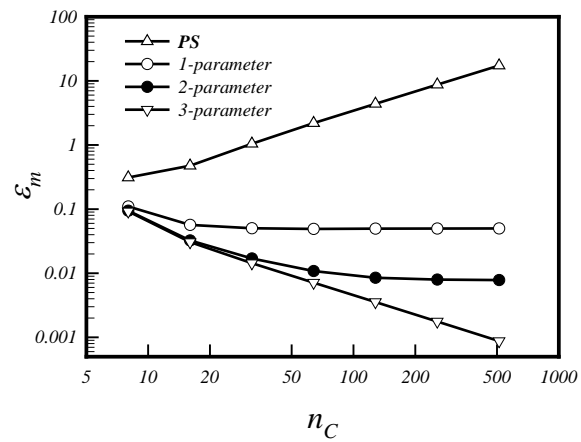
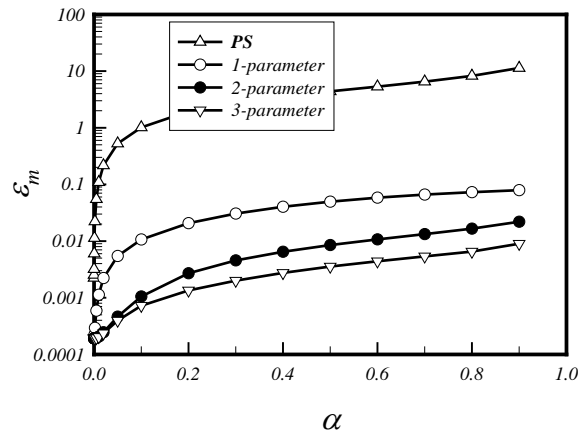
1-parameter ($n_c = 128, \alpha = 0.5$)



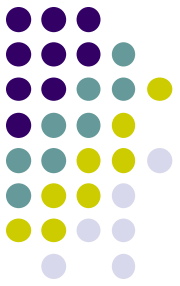
2-parameter ($n_c = 128, \alpha = 0.5$)



3-parameter ($n_c = 128, \alpha = 0.5$)



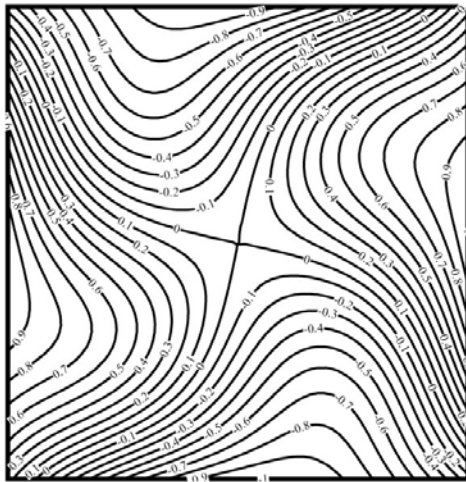
2b-conduction



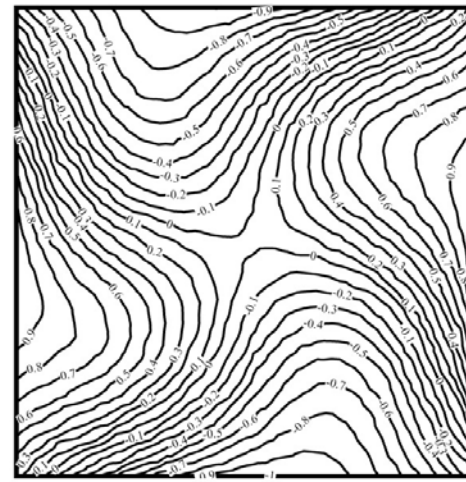
- **Governing equation and exact solution**

$$\frac{\partial \phi}{\partial t} = \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2}$$

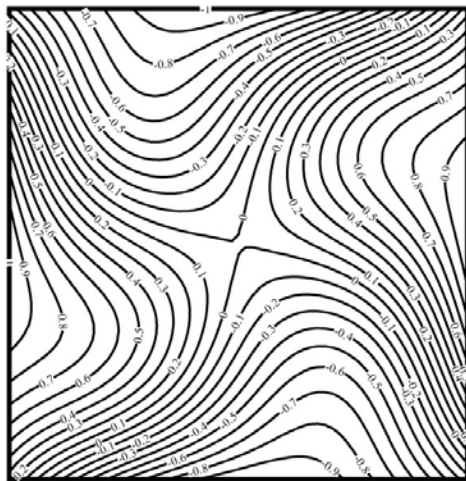
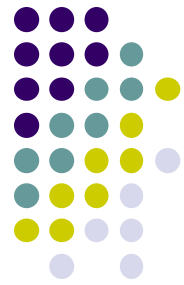
$$\phi_{ex}(x, y, t) = e^{-2(2\pi)^2 t} \sin(2\pi x) \sin(2\pi y) + 4x(x-1) - 4y(y-1) + (x-0.5)(y-0.5)$$



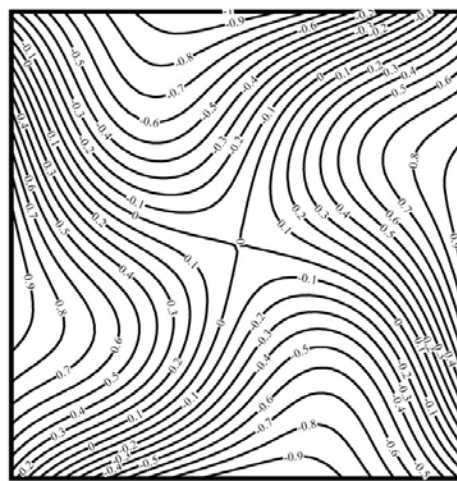
exact



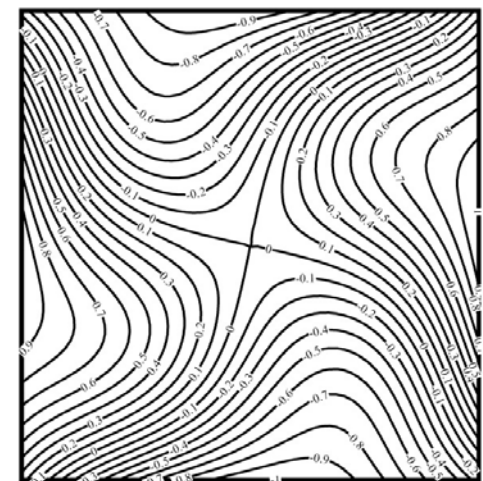
PS



1-parameter

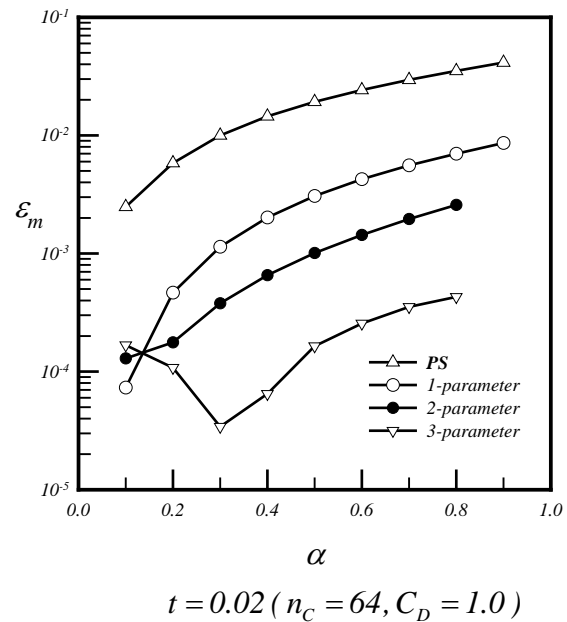
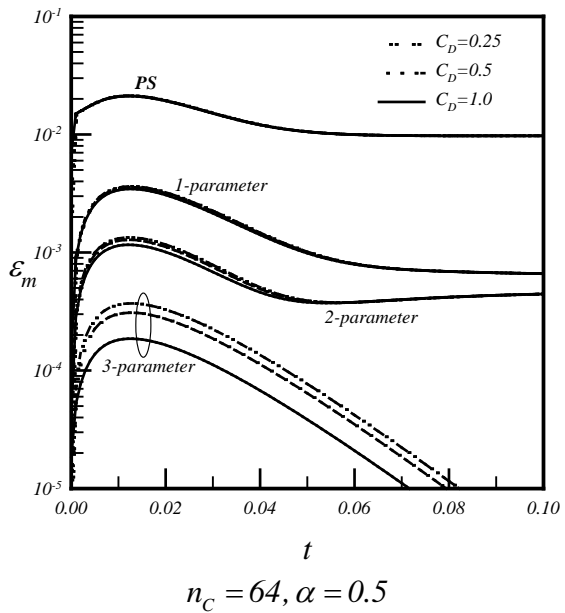
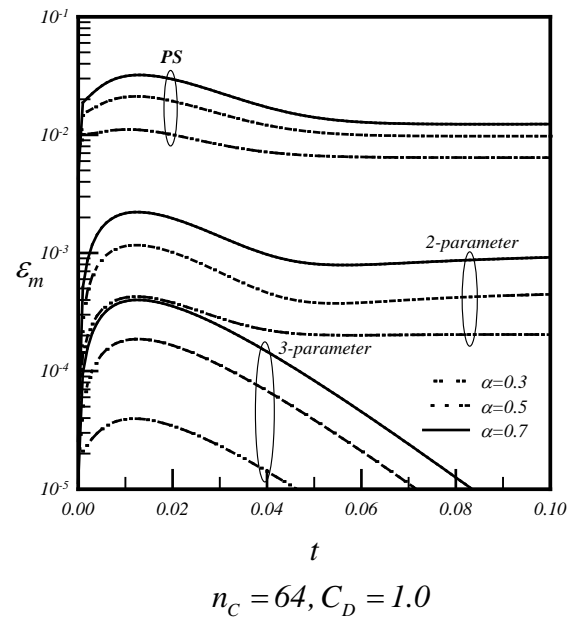
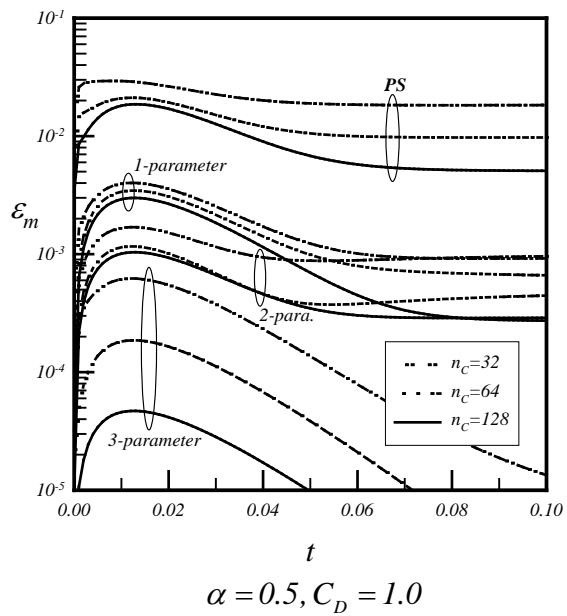
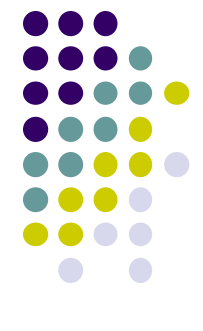


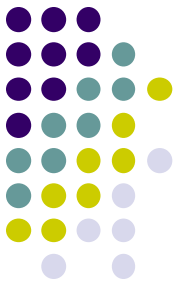
2-parameter



3-parameter

$$t = 0.01 (n_C = 64, \alpha = 0.5, C_D = 1.0)$$





2c-Elliptic duct flow

- **Governing equation and elliptical duct**

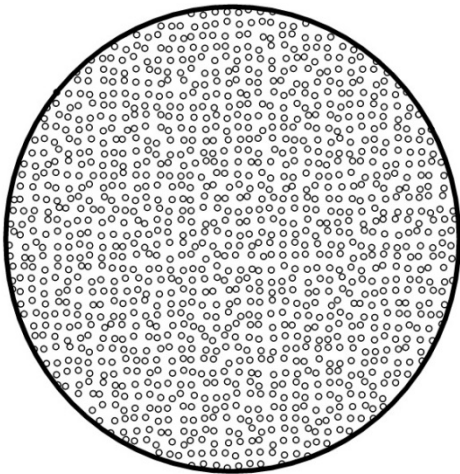
$$\frac{\partial u}{\partial t} = -\frac{1}{\rho} \frac{\partial p}{\partial z} + \frac{\mu}{\rho} \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right), \quad \frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$$

- **Steady-state solution**

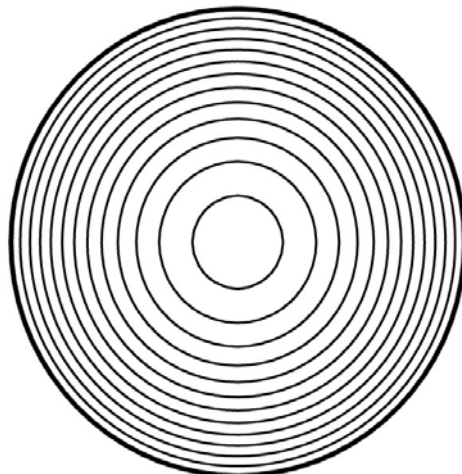
$$u = \frac{1}{2\mu} \left(-\frac{\partial p}{\partial z} \right) \frac{a^2 b^2}{a^2 + b^2} \left(1 - \frac{x^2}{a^2} - \frac{y^2}{b^2} \right)$$

with

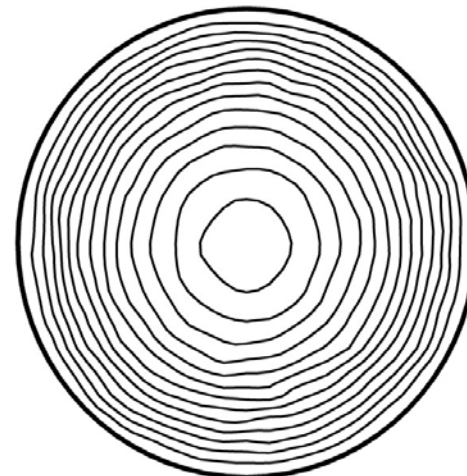
$$\rho = \mu = -\frac{\partial p}{\partial z} = a = 1$$



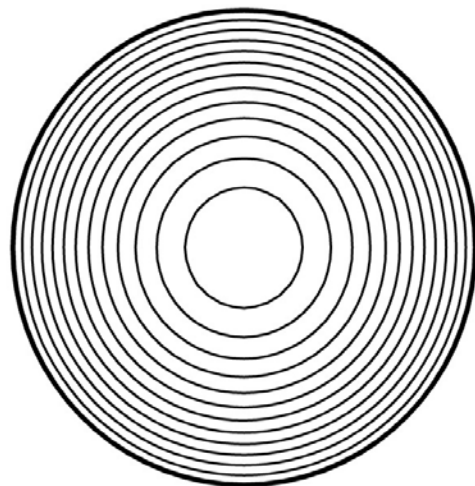
$\Delta x = 1/40, \alpha_x = \alpha_y = 0.5$



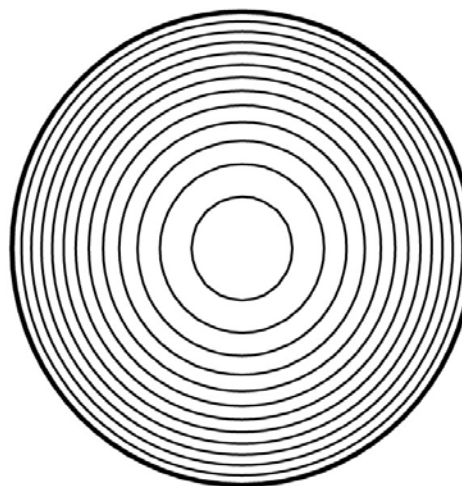
exact ($\Delta u = 0.02$)



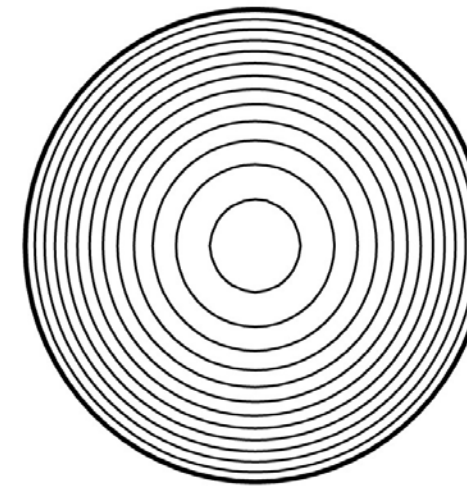
PS



1-parameter

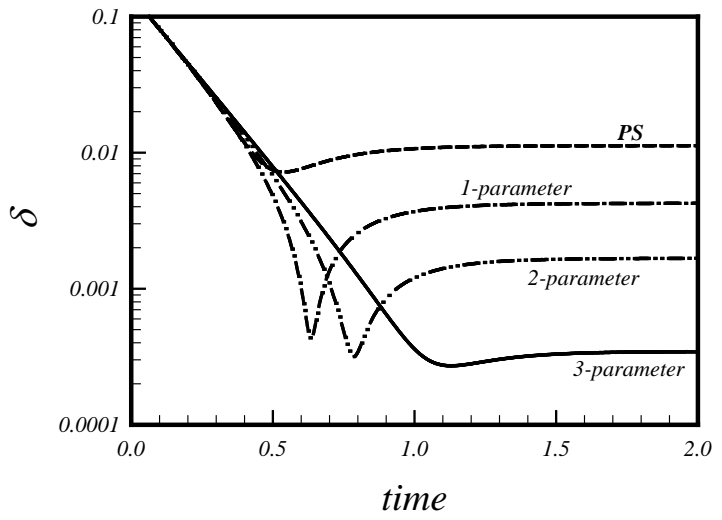


2-parameter

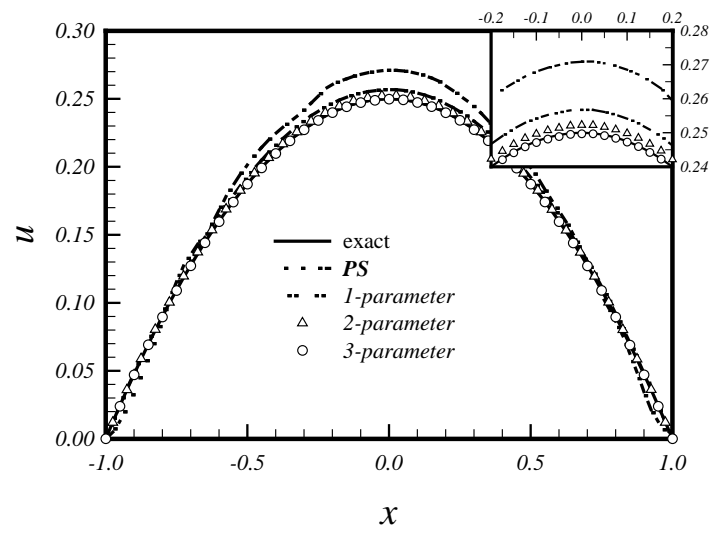


3-parameter

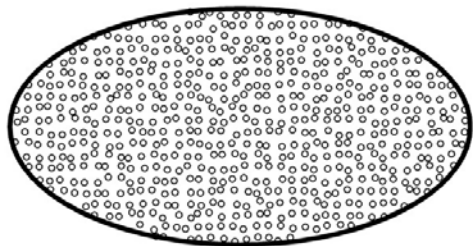
$t = 10 (b = 1, C_D = 1.0)$



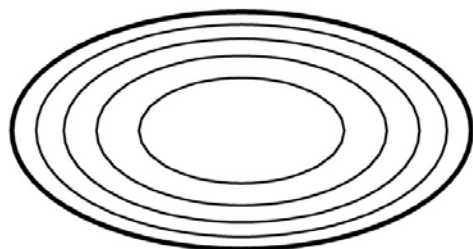
Derivation from steady-state solution



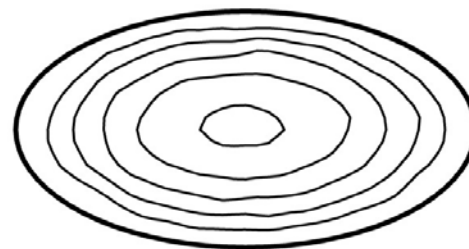
along y = 0



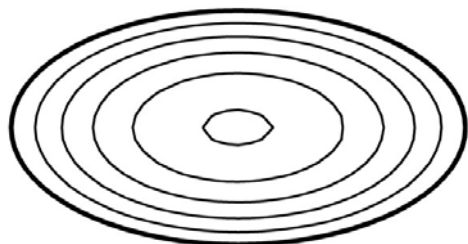
$\Delta x = 1/40, \alpha_x = \alpha_y = 0.5$



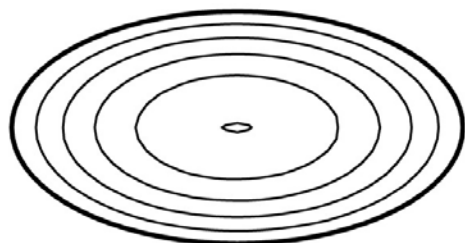
exact ($\Delta u = 0.02$)



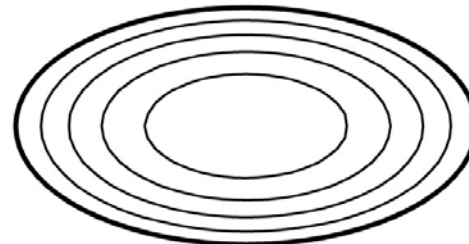
PS



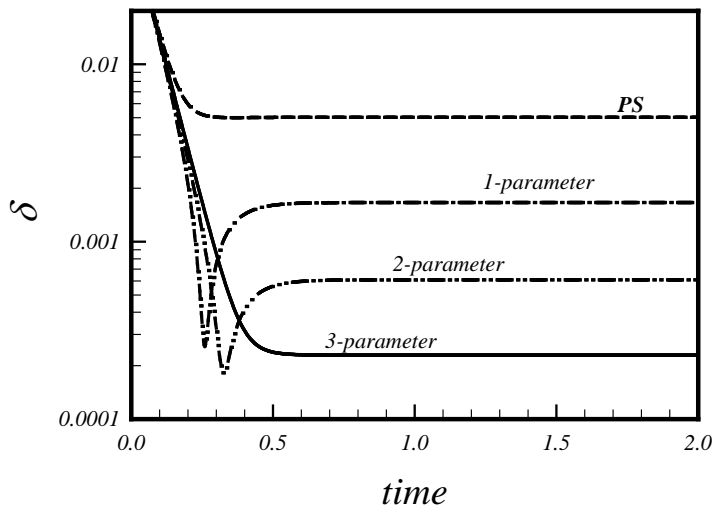
1-parameter



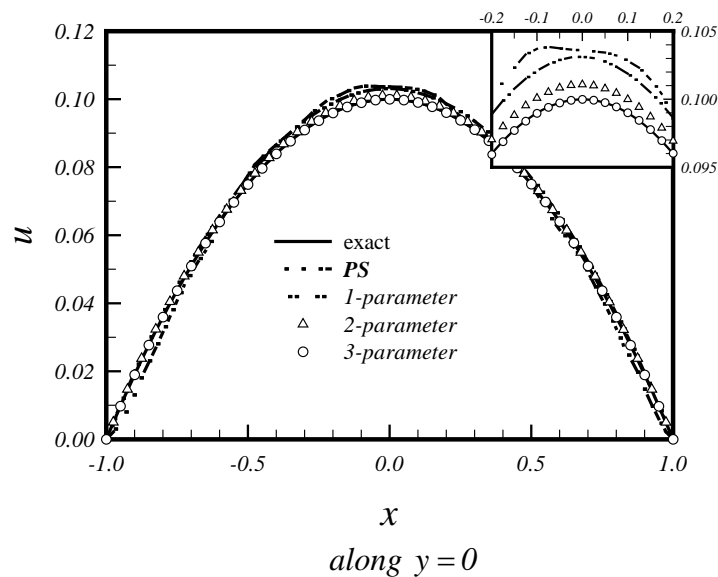
2-parameter



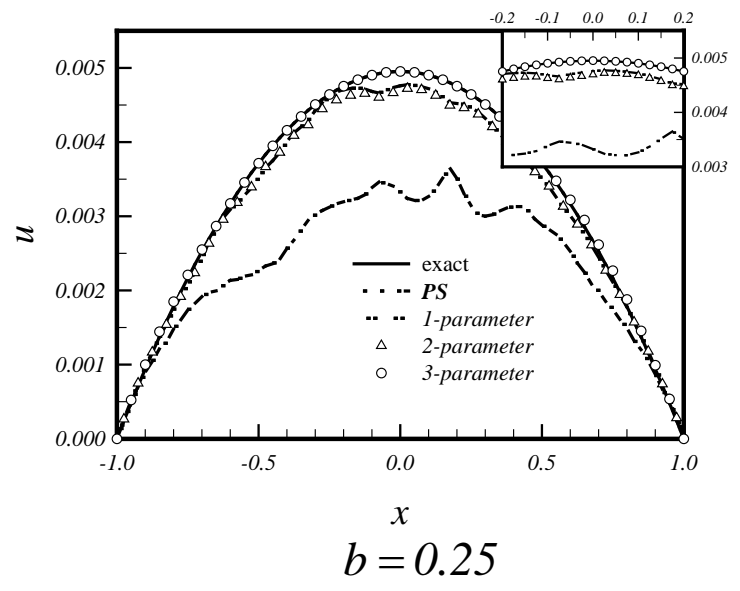
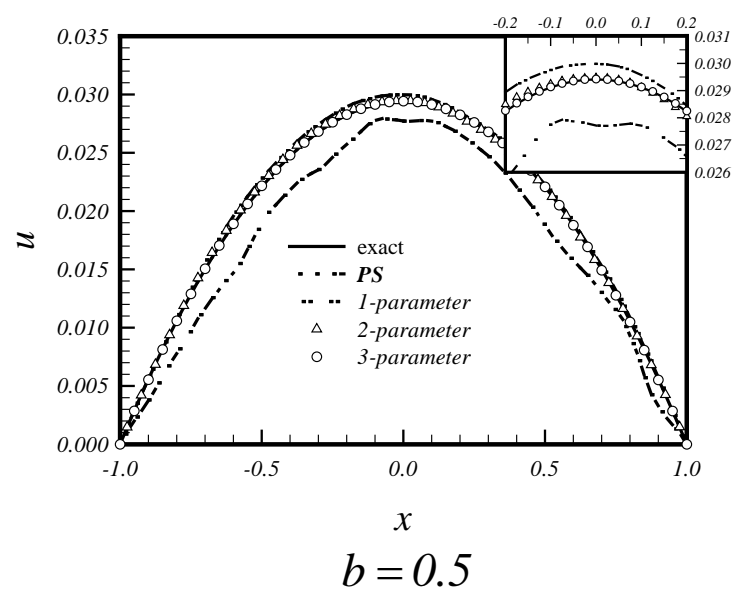
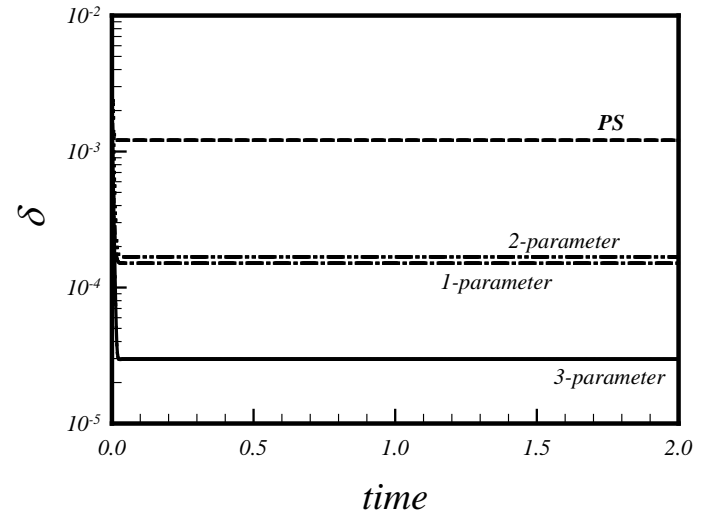
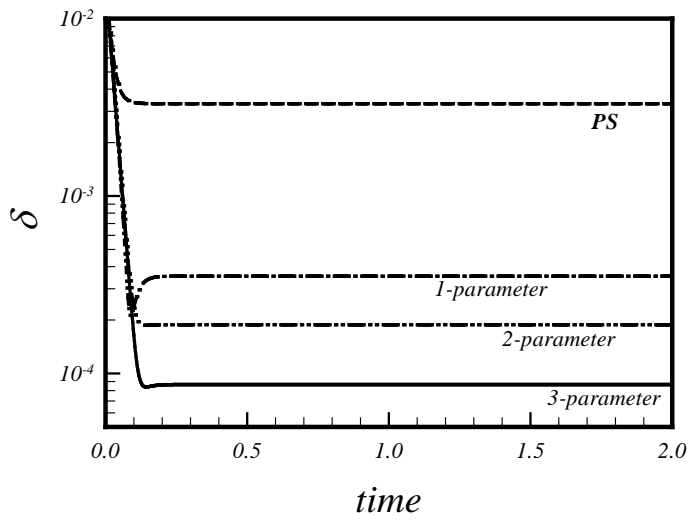
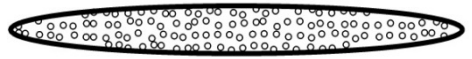
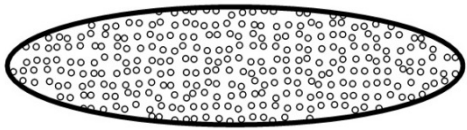
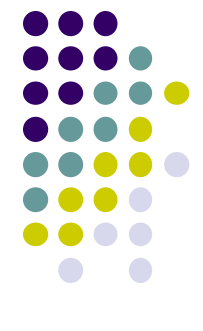
3-parameter



Derivation from steady-state solution



$b = 0.5$





2-d Fully developed temperature

- **Governing equation and elliptical duct**

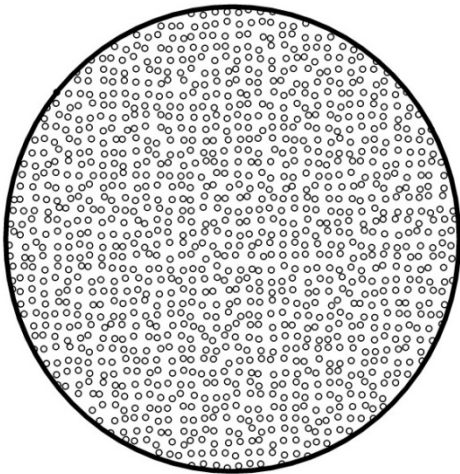
$$\frac{\partial T}{\partial t} + u \frac{dT_m}{dz} = \alpha \left(\frac{\partial T}{\partial x^2} + \frac{\partial T}{\partial y^2} \right)$$

- **Fully developed solution**

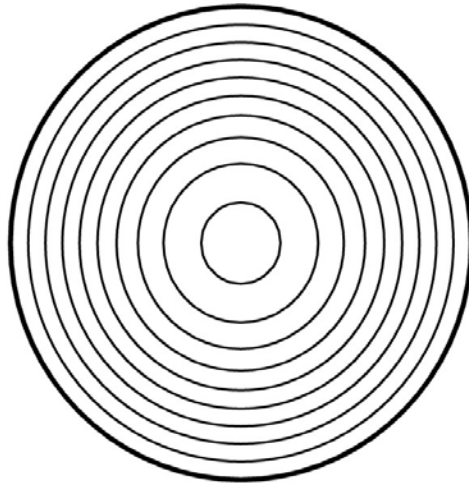
$$T - T_w = -AR^2 \left[\frac{3}{16} + \frac{1}{16} \left(\frac{r}{R} \right)^4 - \frac{1}{4} \left(\frac{r}{R} \right)^2 \right]$$

with

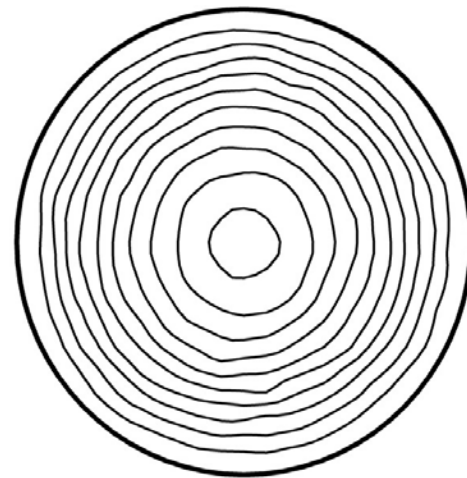
$$A = \frac{2u_m}{\alpha} \frac{dT_m}{dz}, u = 2u_m \left[1 - \left(\frac{r}{R} \right)^2 \right], R = 1, \alpha = 1, u_m = 1/2, \frac{dT_m}{dz} = 1$$



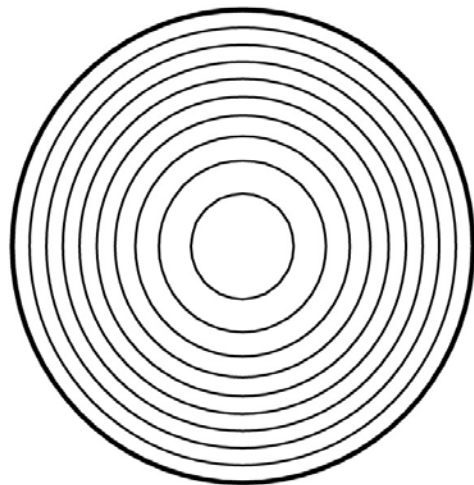
$\Delta x = 1/40, \alpha_x = \alpha_y = 0.5$



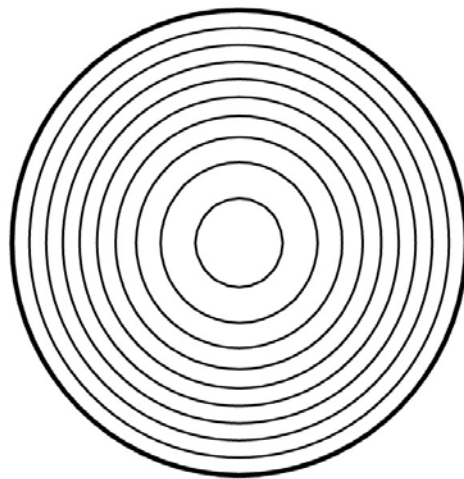
exact ($\Delta T = 0.02$)



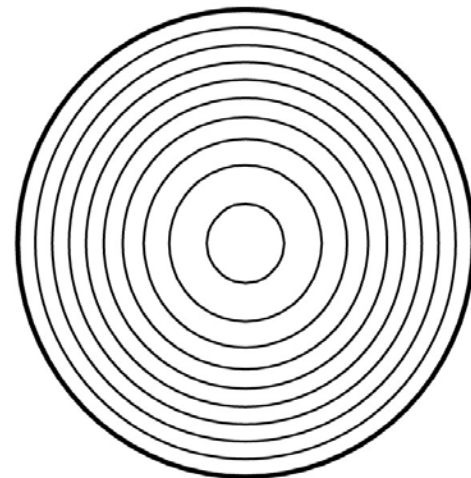
PS



1-parameter

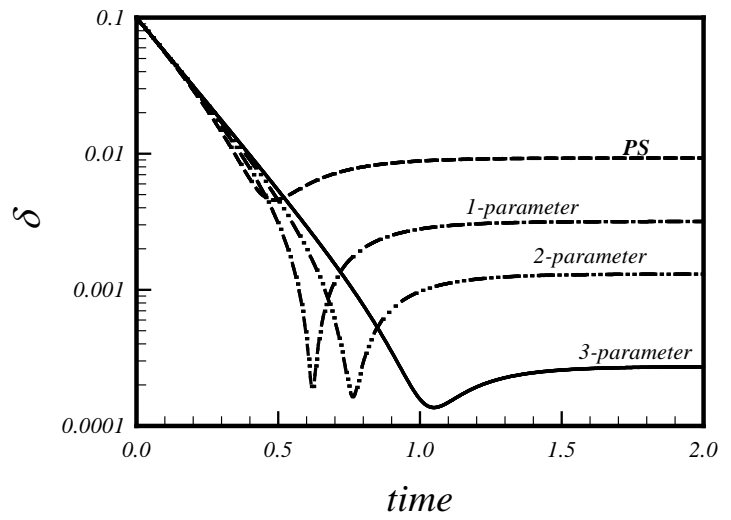


2-parameter

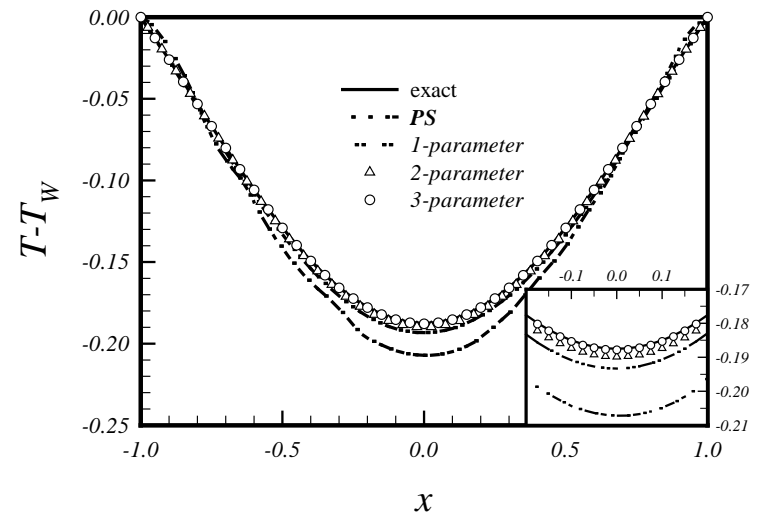


3-parameter

$t = 10 (C_D = 1.0)$



Derivation from steady-state solution



along $y = 0$



2-e Flow over cylinder

- **Governing equation**

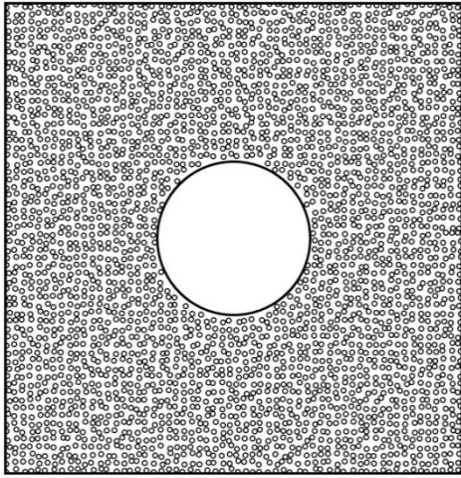
$$\frac{\partial \psi}{\partial t} = \left(\frac{\partial \psi}{\partial x^2} + \frac{\partial \psi}{\partial y^2} \right)$$

- **Steady-state solution**

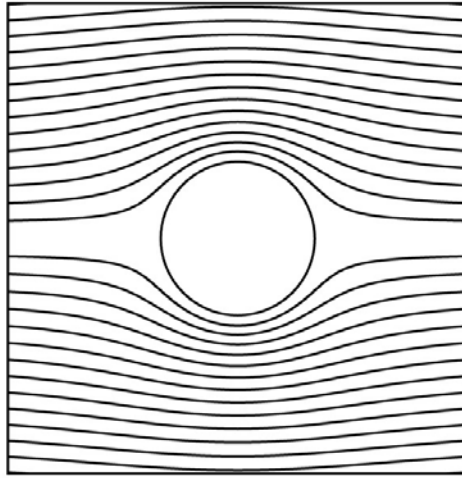
$$\psi = V_0 \left(r - \frac{r_0^2}{r} \right) \sin \theta + \frac{\Gamma}{2\pi} \ell n(r)$$

with

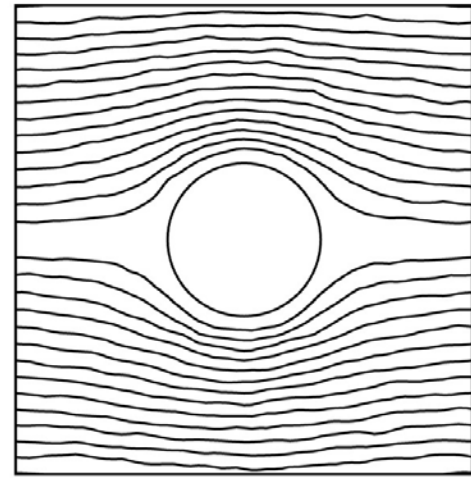
$$A = \frac{2u_m}{\alpha} \frac{dT_m}{dz}, u = 2u_m \left[1 - \left(\frac{r}{R} \right)^2 \right], R = 1, \alpha = 1, u_m = 1/2, \frac{dT_m}{dz} = 1$$



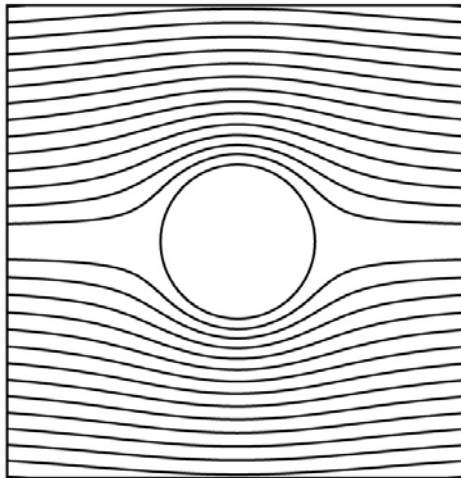
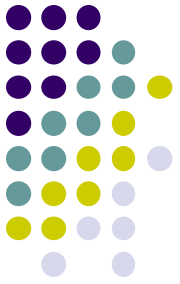
$\Delta x = 1/40, \alpha_x = \alpha_y = 0.5$



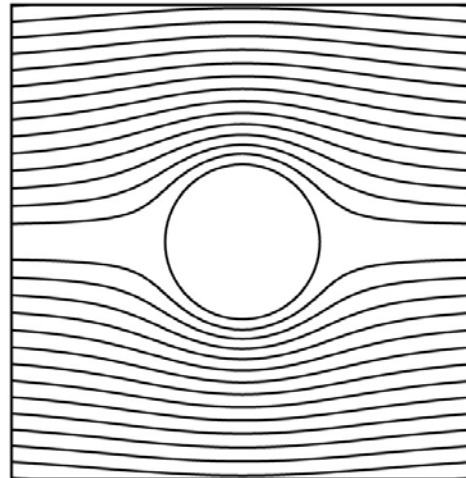
exact ($\Delta\psi = 0.2$)



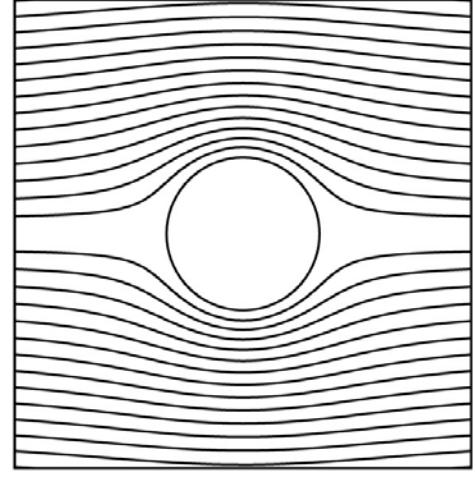
PS



1-parameter

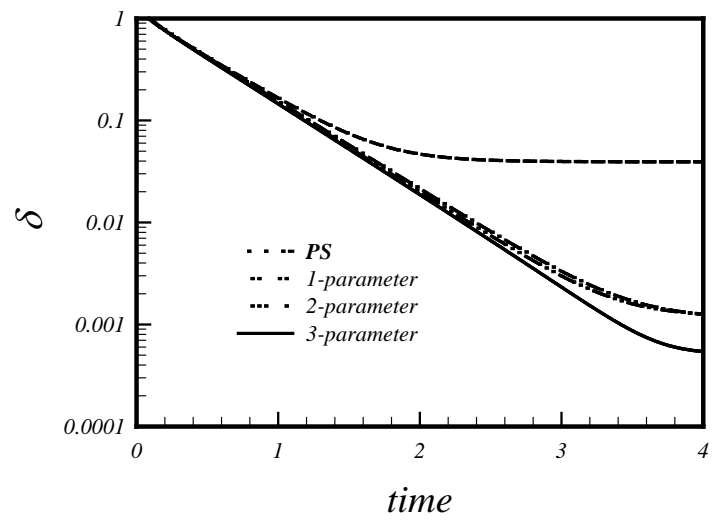


2-parameter

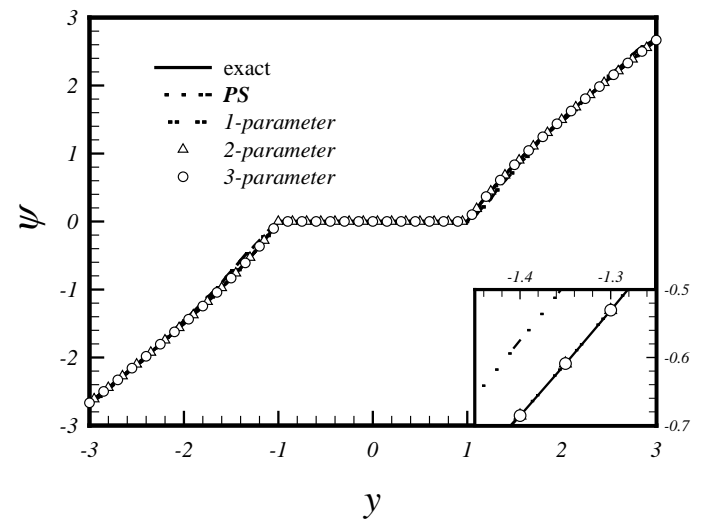


3-parameter

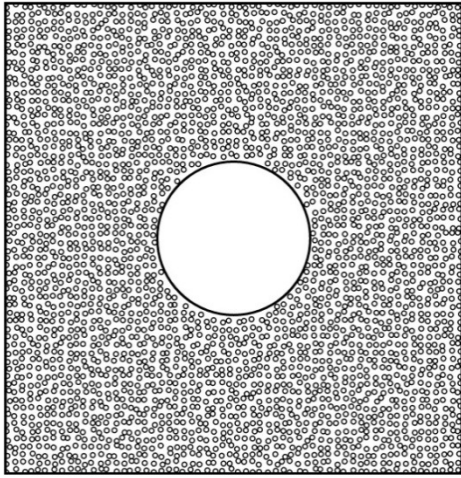
$\Gamma = 0$



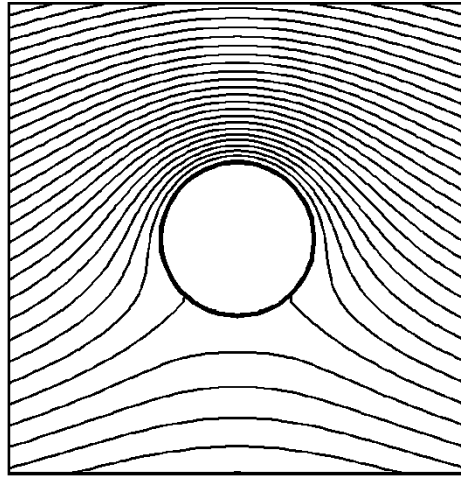
Derivation from steady-state solution



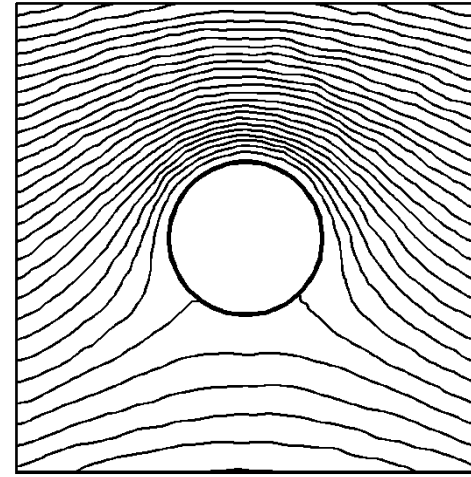
along $y=0$



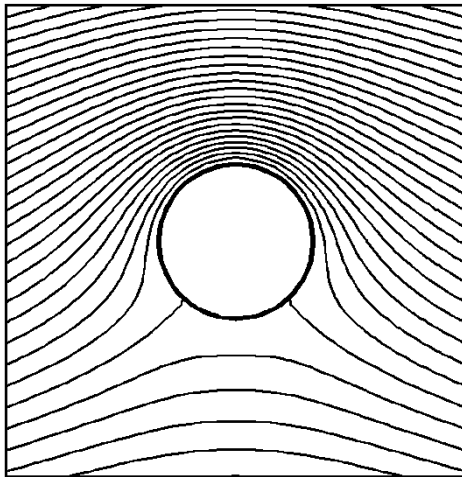
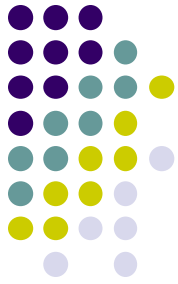
$\Delta x = 1/40, \alpha_x = \alpha_y = 0.5$



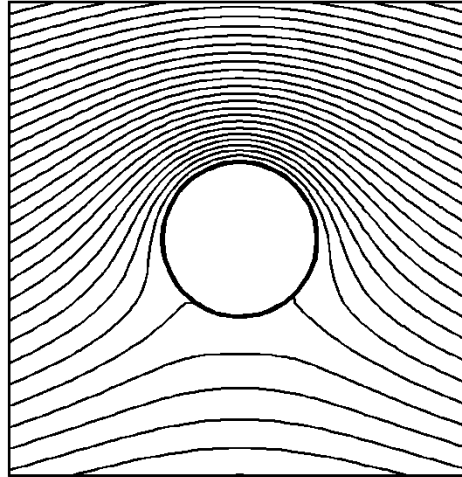
exact ($\Delta\psi = 0.2$)



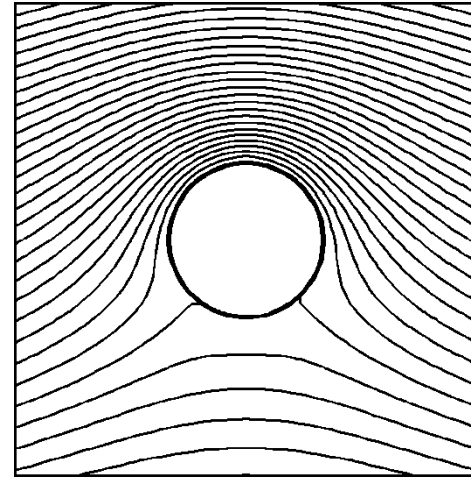
PS



1-parameter

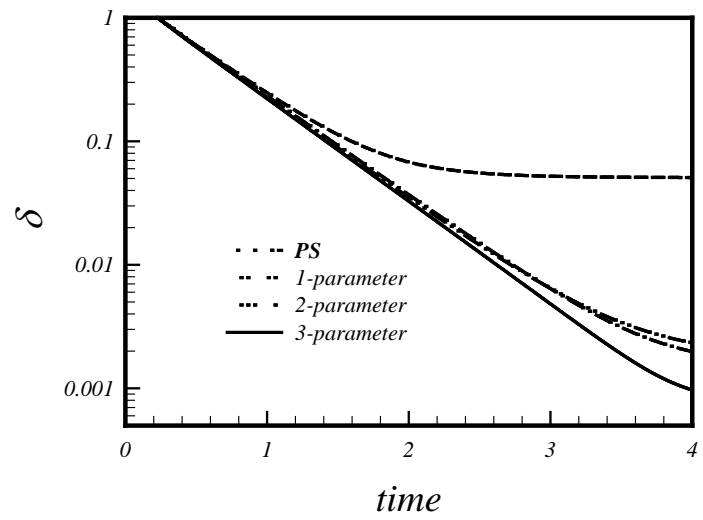


2-parameter

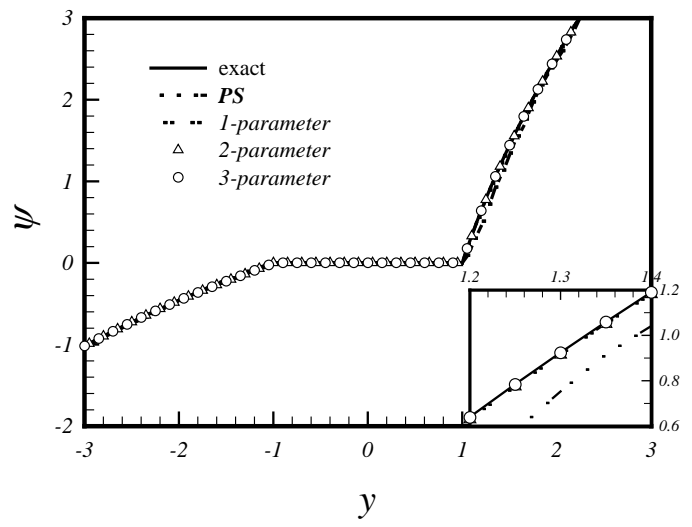


3-parameter

$\Gamma / 2\pi = 1.5$

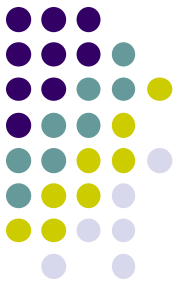


Derivation from steady-state solution



along $y=0$

2-e Flow across corner

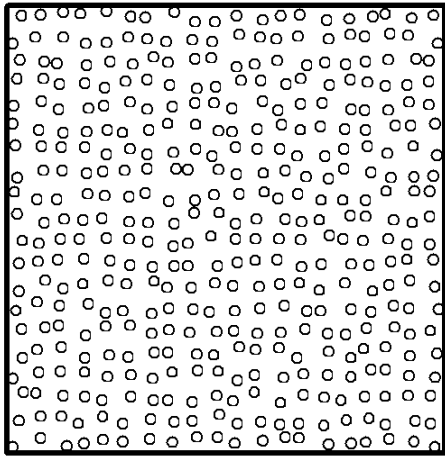


- **Governing equation**

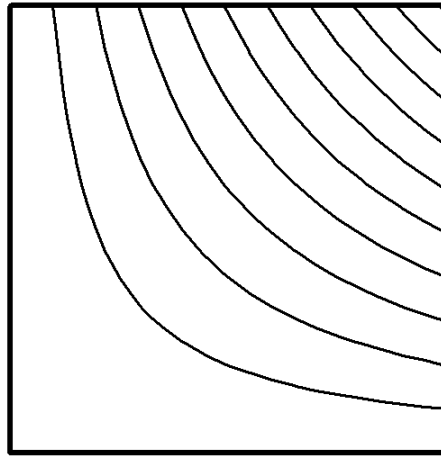
$$\frac{\partial \psi}{\partial t} = \left(\frac{\partial \psi}{\partial x^2} + \frac{\partial \psi}{\partial y^2} \right)$$

- **Steady-state solution**

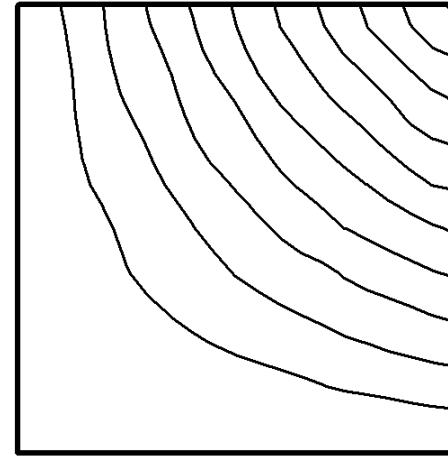
$$\psi = r^2 \sin(2\theta)$$



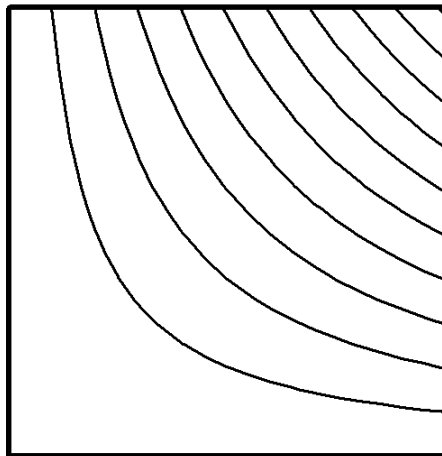
$\Delta x = 1/20, \alpha_x = \alpha_y = 0.5$



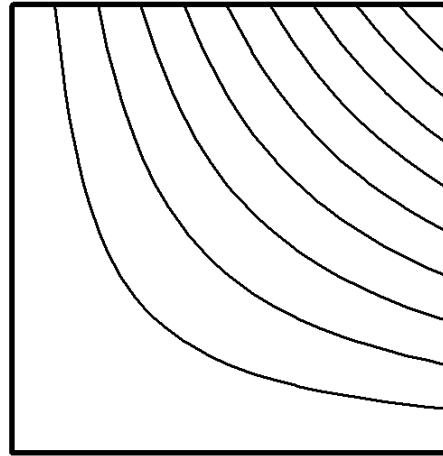
exact ($\Delta\psi = 0.2$)



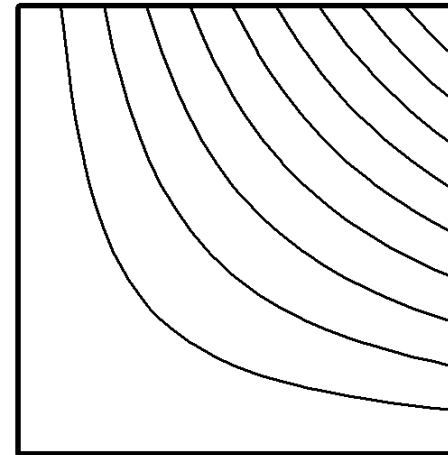
PS



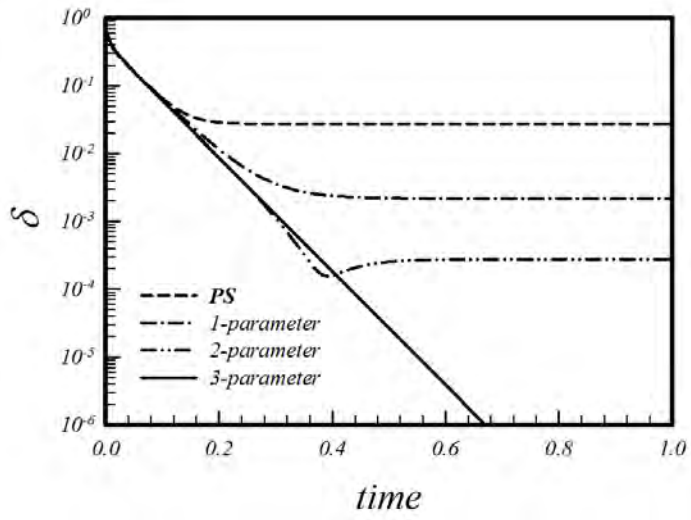
1-parameter



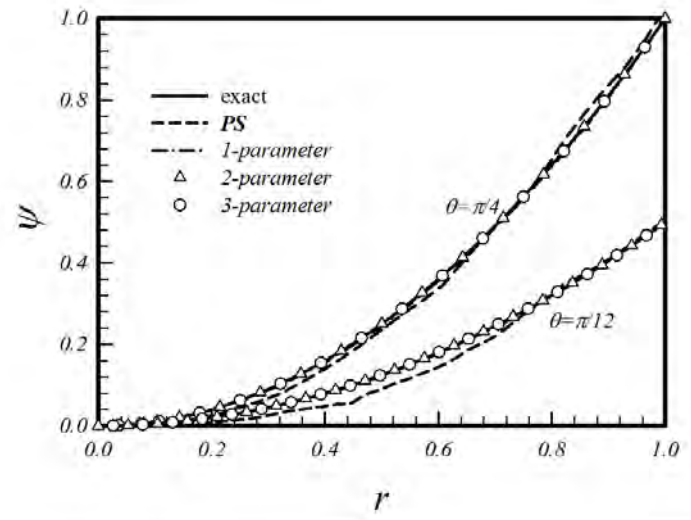
2-parameter



3-parameter



Derivation from steady – state solution



stream function