

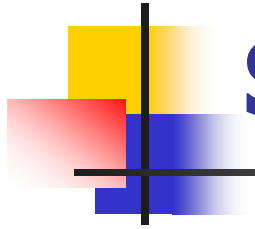


ESCOLA POLITÉCNICA DA UNIVERSIDADE DE SÃO PAULO

Método das Linhas

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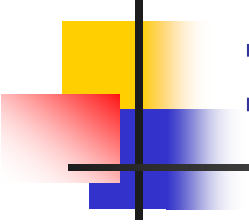




Sumário

- Introdução
- Contornos fictícios
- Método das linhas
- Conclusão
- Correção da formula de Crank-Nicolson



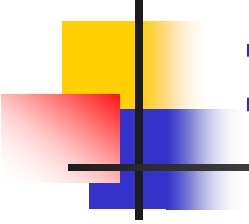


1. Diferenças finitas - EDO

$$\frac{d^2 y}{dx^2} - \phi^2 \cdot y = 0 \quad \begin{array}{l} 1 C.C. \ x = 0 \quad \frac{dy}{dx} = 0 \\ 2 C.C. \ x = 1 \quad y = 1 \end{array}$$

Balanco de massa para pellet retangular





1. EDO – C.C.

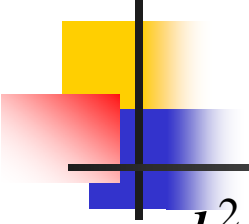
$$\frac{d^2 y}{dx^2} - \phi^2 \cdot y = 0$$

1 C.C. $x = 0$ $\frac{dy}{dx} = 0$

2 C.C. $x = 1$ $y = 1$

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1. EDO – C.C.

$$\frac{d^2 y}{dx^2} - \phi^2 \cdot y = 0$$

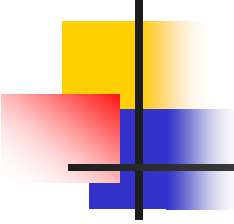
$$u''_i \cong \frac{u_{i+1} - 2u_i + u_{i-1}}{h^2}$$

$$\frac{u_{i+1} - 2u_i + u_{i-1}}{h^2} - \phi^2 \cdot u_i = 0$$

$$x = 0 \quad \frac{u_1 - u_0}{h} = 0$$

$$x = 1 \quad u_n = 1$$





Derivada de 1ª ordem- dif fin

Fórmula centrada, somando

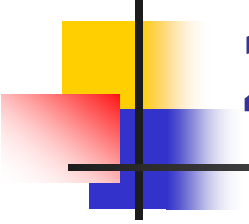
$$u_{i+1} = u_i + h.u'_i$$

$$u_i = u_{i-1} + h.u'_i$$

$$u'_i \cong \frac{u_{i+1} - u_{i-1}}{2.h}$$

ganho?





2. Contorno fictício

Fórmula implícita, mais estável

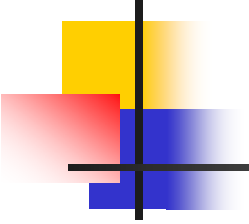
$$u_i = u_{i-1} + h \cdot u'_i$$

- Aplicando para o contorno, $i=0$

$$u'_0 = \frac{u_0 - u_{-1}}{h}$$

- u_{-1} ? e u_0 ?





2. Contorno fictício

$$\frac{d^2 y}{dx^2} - \varphi^2 \cdot y = 0$$

$$u''_i \cong \frac{u_{i+1} - 2u_i + u_{i-1}}{h^2}$$

$$\frac{u_{i+1} - 2u_i + u_{i-1}}{h^2} - \varphi^2 \cdot u_i = 0$$

$$\frac{u_1 - 2u_0 + u_{-1}}{h^2} - \varphi^2 \cdot u_0 = 0$$

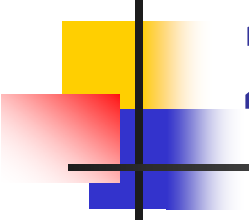
$$x = 0 \quad \frac{u_1 - u_0}{h} = 0$$

$$x = 0 \quad \frac{u_0 - u_{-1}}{h} = 0$$

$$x = 1 \quad u_n = 1$$

$$x = 1 \quad u_n = 1$$





2. Contorno fictício

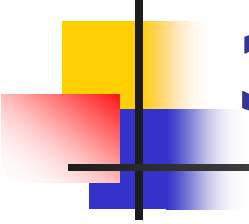
- Substituir uma equação na outra

$$\frac{u_1 - 2u_0 + u_0}{h^2} - \varphi^2 \cdot u_0 = 0$$

- Ao invés de usar $x = 0 \quad \frac{u_1 - u_0}{h} = 0$

- Usar $\frac{u_1 - u_0}{h^2} - \varphi^2 \cdot u_0 = 0$





3. MOL e EDP

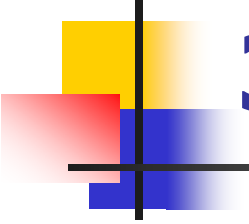
- Problema – equação da difusão

$$\frac{\partial u}{\partial t} - a \frac{\partial^2 u}{\partial x^2} = 0 \quad 1 C.C. \ u(0, t) = 0$$

$$2 C.C. \ u(L, t) = 0$$

$$C.I. \ u(x, 0) = 50 \operatorname{sen}\left(\frac{\pi x}{L}\right)$$





3. MOL e EDP

- Problema – equação da difusão

$$\frac{\partial u}{\partial t} - a \frac{\partial^2 u}{\partial x^2} = 0$$

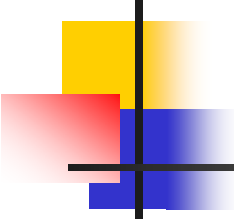
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EDO-PVI





3. MOL e EDP

- Problema – equação da difusão

$$\frac{\partial u}{\partial t} - a \frac{\partial^2 u}{\partial x^2} = 0$$

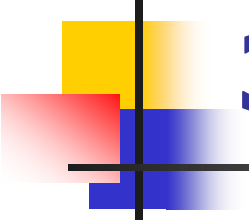
$$1 C.C. \ u(0, t) = 0$$

$$2 C.C. \ u(L, t) = 0$$

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EDO-PCC



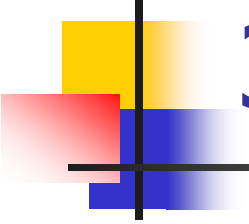


3. MOL e EDP

- Compor a solução

EDO - PVI	EDO-PCC	EDP
dif. fin	dif fin	dif fin
RK	dif fin	MOL
RK	MWR	Ele Fin
vol fin	vol fin	Vol fin

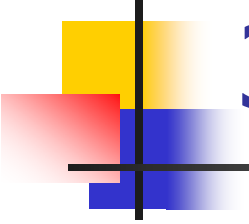




3. MOL - método

- A solução da EDP é uma função tanto do espaço quanto do tempo $u(x,t)$
- O espaço é discretizado via diferenças finitas
 $x_i = x_0 + i \cdot h$
- sistemas de EDOs, que é resolvido por Runge-Kutta - $u_i(t)$
- A solução é um conjunto de linhas no tempo para cada posição u_i .





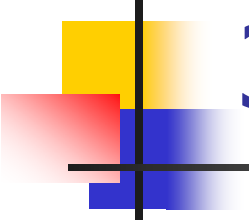
3. MOL – estudo de caso

- Difusão transiente de calor

$$\alpha \frac{\partial^2 T}{\partial x^2} = \frac{\partial T}{\partial t}$$

- Condição inicial em $t=0$; $T(x,0)=T_{\text{inicial}}$
- 1ª C.C. em $x=0$ $\frac{\partial T}{\partial x} = 0$
- 2ª C.C. em $x=1$ $T(1,t)=T_b$

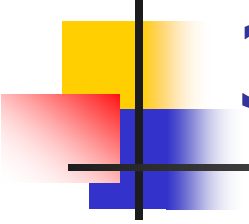




3. MOL – estudo de caso

- Discretizando o espaço: $h = \frac{1-0}{5} = 0,2$
- $x_i = x_0 + i \cdot 0,2$ T_i ao longo do x
- $$\frac{d^2 T_i}{dx^2} = \frac{T_{i+1} - 2 T_i + T_{i-1}}{h^2}$$
- operador de segunda ordem para o espaço



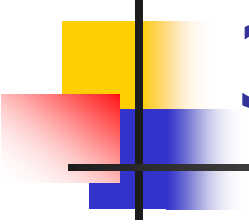


3. MOL – estudo de caso

- T_i ao longo do x que variam com t ,
linhas

- $$\alpha \frac{\partial^2 T_i}{\partial x^2} = \alpha \frac{T_{i+1} - 2T_i + T_{i-1}}{0,02^2} = \frac{\partial T_i}{\partial t}$$





3. MOL – estudo de caso

- Pontos internos

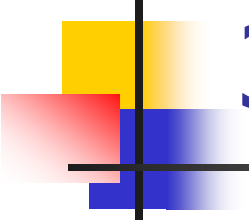
- $i=1 \quad \frac{d T_1}{dt} = \alpha \frac{T_2 - 2 T_1 + T_0}{0,02^2}$

- $i=2 \quad \frac{d T_2}{dt} = \alpha \frac{T_3 - 2 T_2 + T_1}{0,02^2}$

- $i=3 \quad \frac{d T_3}{dt} = \alpha \frac{T_4 - 2 T_3 + T_2}{0,02^2}$

- $i=4 \quad \frac{d T_4}{dt} = \alpha \frac{T_5 - 2 T_4 + T_3}{0,02^2}$

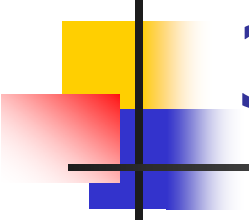




3. MOL – estudo de caso

- Balanço de informações:
 - 4 pontos internos, as 4 equações anteriores
 - 1ª C.C. em $x=0$ $T_1 - T_0 = 0$
 - 2ª C.C. em $x=1$ $T_5 = T_b$





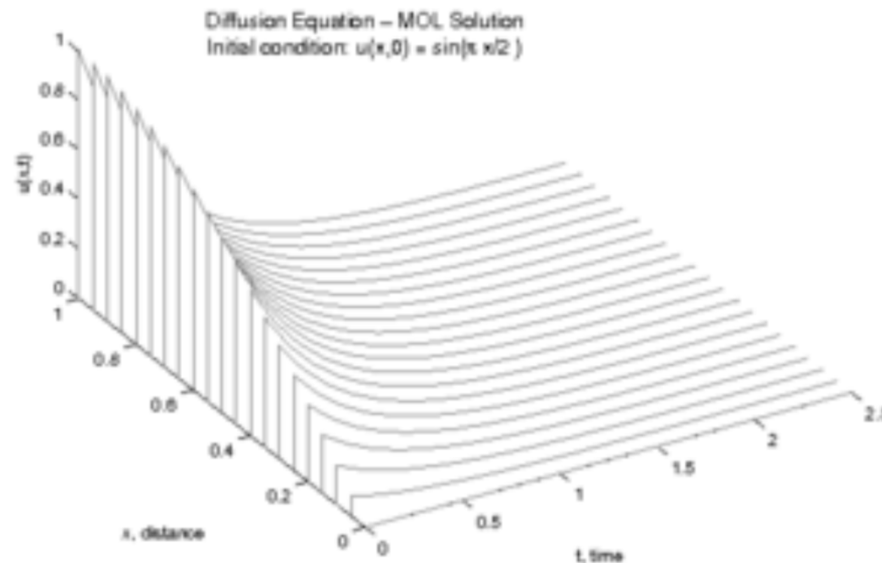
3. MOL – estudo de caso

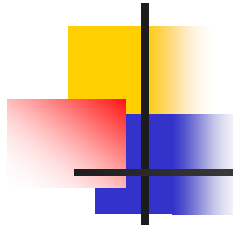
- Mas, eh um problema de valor inicial!
- Condição inicial em $t=0$; $T(x,0)=T_{\text{inicial}}$



3. MOL – estudo de caso

- Figura ilustrativa

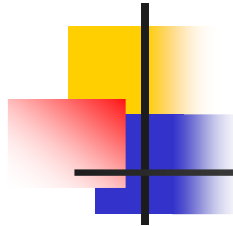




Conclusão

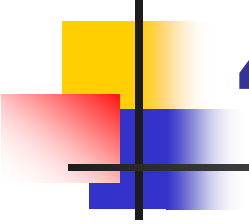
- Melhorar a estimativa da condição de contorno
- EDP como EDO-PVI + EDO-PCC
- MOL: discretizar o espaço e resolver sistema de EDO-PVI





Bibliografia

- M.E. Davis, Numerical Methods and Modeling for Chemical Engineers, John Wiley & Sons, (1984).
- O.T Hanna, O.C. Sandall, Computational methods in Chemical Engineering, Prentice Hall, (1995).



4. EDP parabólica

■ Crank-Nicolson ■

$$\frac{u_i^{j+1} - u_i^j}{2h_1/2} = \frac{\alpha}{2} \left(\frac{u_{i+1}^{j+1} - 2u_i^{j+1} + u_{i-1}^{j+1}}{h_2^2} + \frac{u_{i+1}^j - 2u_i^j + u_{i-1}^j}{h_2^2} \right)$$

$$-\frac{\alpha}{2 \cdot h_1^2} u_{i+1}^{j+1} + \left(\frac{1}{h_1} + \frac{\alpha}{h_2^2} \right) u_i^{j+1} - \frac{\alpha}{2 \cdot h_2^2} u_{i-1}^{j+1} = \frac{\alpha}{2 \cdot h_2^2} u_{i+1}^j + \left(\frac{1}{h_1} - \frac{\alpha}{h_2^2} \right) u_i^j + \frac{\alpha}{2 \cdot h_2^2} u_{i-1}^j$$

