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# ANALYTICAL SOLUTION OF NONLINEAR TRANSIENT HEAT CONDUCTION PROBLEM USING GREEN'S FUNCTIONS

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**Abstract.** Analytical solutions showed to be an important and strong tool for understand physical problems using mathematic tools. In this work we propose an approach about analytic solution for nonlinear transient heat conduction problems using mathematic elements such as Kirchhoff transformation and Green's functions. Using the combination of this methods we showed that was possible to determinate an analytical solution for this thermal problem, and showed a good approximation when compared with results from numerical methods.

**Keywords:** Nonlinear problems, heat conduction, Kirchhoff transformation, Green's functions

## 1. INTRODUCTION

Analytical solutions shows an important tool for develop solutions on engineering problems, once that analytical solution can be used for validate numerical solutions or, approximate solution, that makes it easy to analyze and understand physical problems (Fernandes, 2009). The complexity of thermal model from the point of view of obtaining analytical solutions, usually in transient multidimensional problems submitted to non-homogeneities such as prescribed flow boundary conditions, heat generation or boundary conditions as temperature varying over time.

Transient, multi-dimensional analytical solutions with heat generation or heat flux using Green's functions was showed by (Cole *et al.*, 2010). The text presents theoretical development and examples of multi-dimensional application, change of variables, the Green's function method with finite and semi-infinite geometries.

(Sun *et al.*, 2008) using the Kirchhoff integral transformation, showed a model to estimate levels of concrete chloride concentration exposed to a chloride environment. The uni-dimensional model was used, where the chloride coefficient term was concrete concentration dependent. Thus, a model was linearized using Kirchhoff transformation and, using a linearized model it was possible to determine the analytical solution, and after, using the inverse Kirchhoff transformation it was obtained the solution for non linear problem. But was consider a steady state heat conduction equation, it become easily solve this problem.

(Zhang *et al.*, 2013) presented the development of a solution of a nonlinear problem using Green's functions by the artificial parameter method, this method consist in replace the nonlinear terms such that: Thermal conductivity, density and specific heat, by an artificial parameter, and in this way linearizes the thermal model. Comparisons were made between the analytical solution of the problem considering temperature-dependent properties and constants in order to analyze the influence of non-linearity on the thermal behavior.

The new method to estimate thermal properties are temperature dependent was proposed by (Cui *et al.*, 2012), this method consist in use the inverse solution. Initially the thermal properties it is not required, the unknow values are treated as optimization variables, and the erros are minimized between experimental and calced temperatures. The least squares method was used. Were shown examples of the method efficiency and several ways of use in engineering.

Thus, this paper propose through of mathematical analysis show the method to determine an analytical solution of nonlinear transiente heat conduction equation using the Green's function method.

## 2. MATHEMATICAL MODEL

### 2.1 The uni-dimensional nonlinear X22 thermal model

Heat conduction problems can be described using a notation according to their boundary condition. This notation was proposed by (Cole *et al.*, 2010).

Thus we will use this notation that consists by letters  $X$ ,  $Y$  and  $Z$  describe the axis directions and numbers 1, 2, 3 boundary conditions of first, second and third kinds respectively.

So the X22 thermal model describe an uni-dimensional model with boundary conditions of second kind in  $x = 0$  and  $x = L$  where  $0 \leq x \leq L$  (Cole *et al.*, 2010).

The problem is described by nonlinear differential equation:

$$k(T) \frac{\partial^2 T}{\partial x^2} = C(T) \frac{\partial T}{\partial t} \quad (1)$$

Note that the terms  $k(T)$  and  $C(T)$  are temperature dependent, that is, nonlinearities. Where  $C(T) = \rho(T)C_p(T)$ .

Subjected to the boundary conditions:

$$-k(T) \frac{dT}{dx} \Big|_{x=0} = q \quad (2)$$

and

$$-k(T) \frac{dT}{dx} \Big|_{x=L} = 0 \quad (3)$$

Note that the boundary conditions also have nonlinearities.

Under the initial condition:

$$T(x, 0) = T(x) \quad (4)$$

Normally, all the analytic methods to solve a differential partial equation needs to use the superposition theorem, but, in this case it is not possible due the nonlinearities. Thus, it is necessary to determine a auxiliary problem.

### 2.2 The auxiliary thermal model problem

(Carslaw and Jaeger, 1959) defines Kirchhoff transformation as:

$$\Phi(x, t) = k(T) = \frac{1}{k_0} \int_0^T k(\hat{T}) d\hat{T} \quad (5)$$

where  $k_0$  is the reference thermal conductivity (Kevin R. Bagnall, 2014).

By Eq.(5) by integral definition, we have:

$$\frac{d\Phi}{dT} = \frac{k(T)}{k_0} \Rightarrow k(T) = k_0 \frac{d\Phi}{dT} \quad (6)$$

Thus, by Eq. (1) we have:

$$\frac{\partial}{\partial x} \left( k(T) \frac{\partial T}{\partial x} \right) = C(T) \frac{\partial T}{\partial t} \quad (7)$$

Applying Eq.(6) in left side of Eq.(6):

$$\frac{\partial}{\partial x} \left( k(T) \frac{\partial T}{\partial x} \right) = \frac{\partial}{\partial x} \left( k_0 \frac{d\Phi}{dT} \frac{\partial T}{\partial x} \right) \Rightarrow k_0 \frac{\partial^2 \Phi}{\partial x^2} \quad (8)$$

Multiplying the right side of Eq. (7) by  $\frac{\partial \Phi}{\partial T}$  and using Eq.(6) we get:

$$C(T) \frac{\partial T}{\partial t} \frac{\partial \Phi}{\partial T} \Rightarrow \frac{k_0}{\alpha(T)} \frac{\partial \Phi}{\partial t} \quad (9)$$

So, we have the auxiliary problem:

$$\frac{\partial^2 \Phi}{\partial x^2} = \frac{1}{\alpha(T)} \frac{\partial \Phi}{\partial t} \quad (10)$$

Note that, in terms of  $\Phi$  Eq. (10) remains nonlinear, but in a weaker form, doing  $\alpha(T) = \alpha_0$ , we have:

$$\frac{\partial^2 \Phi}{\partial x^2} = \frac{1}{\alpha_0} \frac{\partial \Phi}{\partial t} \quad (11)$$

Eq.(11) define a linear auxiliary model of Eq.(1) model.

For boundary conditions we use Eq.(6) in the same way.

$$-k(T) \frac{dT}{dx} \Big|_{x=0} = q \Rightarrow k_0 \frac{d\Phi}{dx} \frac{dT}{dT} \Big|_{x=0} = q \Rightarrow k_0 \frac{d\Phi}{dx} \Big|_{x=0} = q \quad (12)$$

and

$$-k_0 \frac{d\Phi}{dx} \Big|_{x=L} = 0 \quad (13)$$

and the initial condition

$$\Phi(x, 0) = \Phi(x) \quad (14)$$

Thus, we can use the Green's functions method for stabilish the  $\Phi(x, t)$  solution.

### 2.3 The inverse Kirchhoff transformation

Starting from:

$$\Phi = k(T) = \frac{1}{k_0} \int_0^T k(\hat{T}) d\hat{T} \quad (15)$$

considering  $k(T) = k_0(1 + AT)$ , where  $A$  is a constant, we have:

$$\Phi(T) = k(T) = \frac{1}{k_0} \int_0^T k_0(1 + A\hat{T}) d\hat{T} \Rightarrow \Phi(T) = k(T) = \frac{AT^2}{2} + T \quad (16)$$

Thus

$$T(x, t) = k^{-1}(\Phi) \Rightarrow T(x, t) = \frac{1}{A} \left( \sqrt{1 + 2A\Phi(x, t)} - 1 \right) \quad (17)$$

It is a inverse Kirchhoff transformation.

### 3. X22 NONLINEAR THERMAL PROBLEM

The solution of auxiliary problem using Green's functions is given by

$$\Phi(x, t) = \Phi_0 + \frac{\alpha_0}{k_0} \int_0^\tau G_{x22}(x, t|x', \tau) q d\tau \quad (18)$$

where  $G_{x22}(x, t|x', \tau)$  it is the X22 Green's function (Cole *et al.*, 2010), it is given by

$$G_{x22}(x, t|x', \tau) = \frac{1}{L} + \frac{2}{L} \sum_0^\infty e^{-\beta_m^2 \alpha_0 (t-\tau)} \cos(\beta_m x) \cos(\beta_m x') \quad (19)$$

Thus

$$\Phi(x, t) = \Phi_0 + \frac{q\alpha_0 t}{k_0 L} + \frac{2q}{k_0 L} \sum_0^\infty \frac{\cos(\beta_m x)}{\beta_m^2} - \frac{2q}{k_0 L} \sum_0^\infty \cos(\beta_m x) \frac{e^{-\beta_m^2 \alpha_0 t}}{\beta_m^2} \quad (20)$$

where  $\beta_m = \frac{m\pi}{L}$

Thus

$$T(x, t) = k^{-1}(\Phi) \Rightarrow T(x, t) = \frac{-1 + \sqrt{2A\Phi(x, t) + 1}}{k_0} \quad (21)$$

It is the nonlinear analytical solution of X22 thermal problem.

Using:  $L = 0,01m$ ,  $x = 0m$ ,  $T(x, 0) = 0^{\circ}C$ ,  $k(T) = k_0(1 + AT)$ ,  $k_0 = 14,9W/mK$ ,  $\alpha_0 = 3,95 \times 10^{-6}m^2/s$ ,  $A = 1 \times 10^{-3}$  and  $q = 1 \times 10^5W$  and software Scilab to compute Eq.(21) we have:

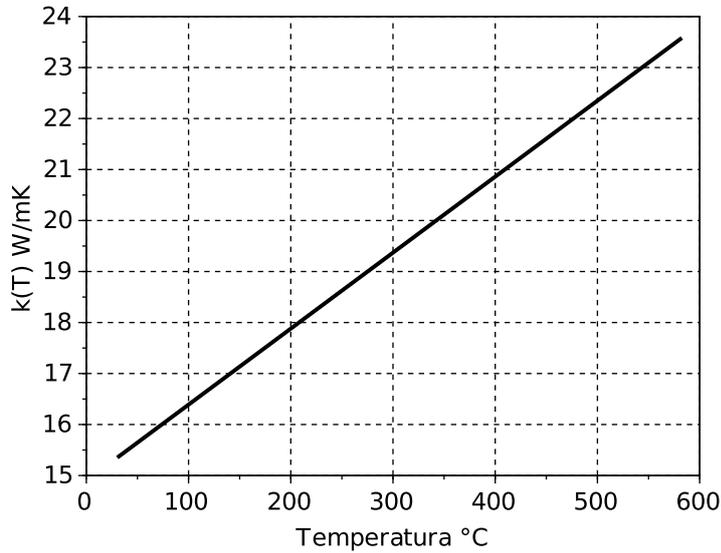


Figure 1. Behavior of  $K(T)$  term in 600s

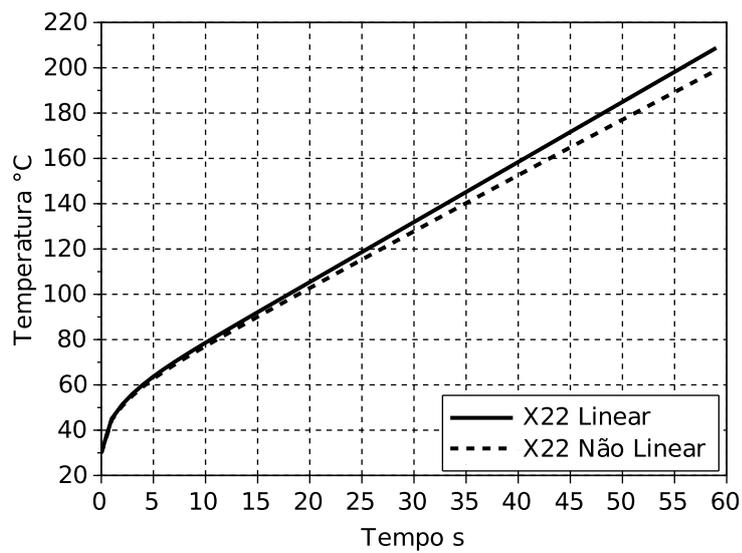


Figure 2. Comparison between X22 linear and X22 nonlinear

Fig.(2) shows a comparison of linear and nonlinear solution from X22 problem.

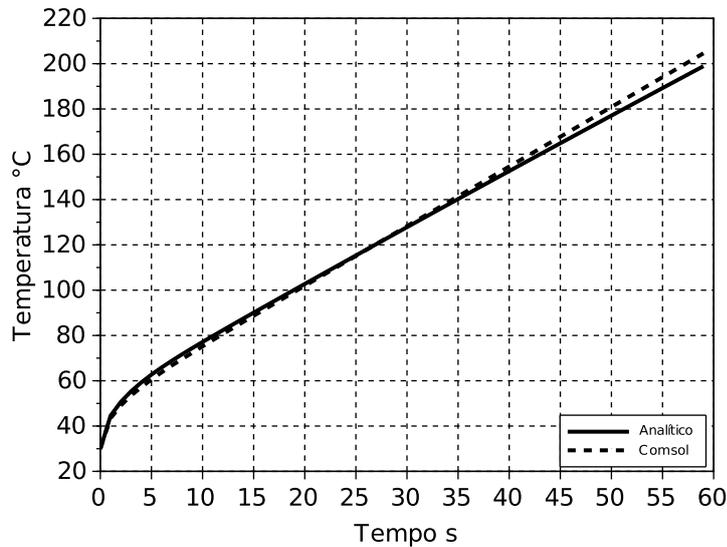


Figure 3. Comparison between X22 nonlinear and X22 numerical solution

Fig.(3) shows a comparison between X22 nonlinear analytical solution and a numerical solution solved by COMSOL Multiphysics.

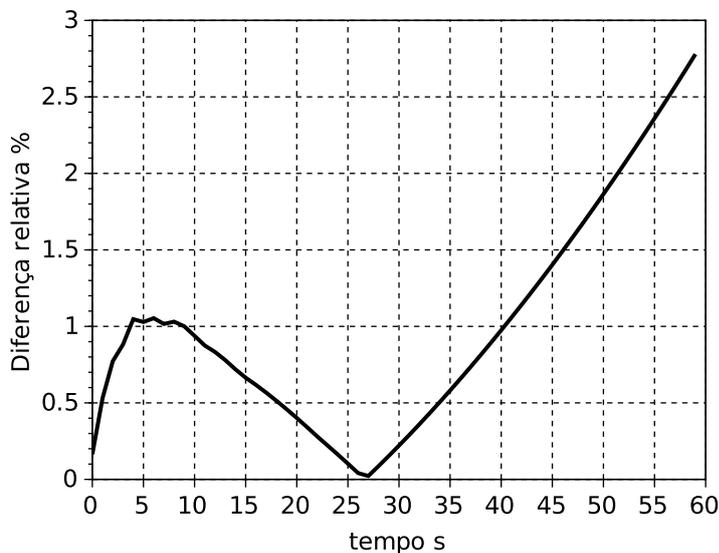


Figure 4. Relative difference

Fig.(4) shows that, the relative difference between numerical and analytical solutions are less than 2.7% that is a good approximation.

#### 4. CONCLUSION

This work proposed an way to solve the transient heat conduction using Green's functions. Was showed the mathematical analysis and Kirchhoff variables changes to obtain a linear model and boundary conditions version, and so it was possible to apply the Green's function method due the possibility of use the superposition theorem

After returning to the original problem using the inverse Kirchhoff transformation it was possible to show a graphic problem solution and make comparisons with numerical solution.

The method presented a good approximation when compared to the numerical solution, where all differences less than 2.7%.

## 5. ACKNOWLEDGEMENTS

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