

Data provided: Formulae sheet



The  
University  
Of  
Sheffield.

CIV340

SCHOOL OF MATHEMATICS AND STATISTICS

Autumn Semester  
2013-2014

Computational Engineering Mathematics

Three hours

*Marks will be awarded for your best FOUR answers*

- 1 (i) The second order pde

$$A \frac{\partial^2 \Phi}{\partial x^2} + B \frac{\partial^2 \Phi}{\partial x \partial y} + C \frac{\partial^2 \Phi}{\partial y^2} + D \frac{\partial \Phi}{\partial x} + E \frac{\partial \Phi}{\partial y} + F = 0,$$

where  $A, B, C, D, E$  and  $F$  are arbitrary constants, can be classified as being either elliptic, parabolic or hyperbolic according to the values of  $A, B$  and  $C$ .

- (a) For each of the three types of pde, give a simple example of a physical system which is modelled by that type. **(3 marks)**
- (b) State what conditions on  $A, B$  and  $C$  are required for the equation above to be elliptic, and state what additional conditions are then required to solve the problem. **(3 marks)**
- (ii) The one-dimensional diffusion equation, together with necessary additional conditions, is given by

$$\frac{\partial U}{\partial t} = \alpha \frac{\partial^2 U}{\partial x^2}, \quad U(x, 0) = f(x), \quad U(0, t) = a, \quad U(1, t) = b$$

where  $\alpha$  is the *diffusion coefficient*. Using the standard notation that  $U_{ij} \equiv U(x_i, t_j)$  together with the conventions that  $i = 1$  and  $i = n$  correspond to  $x = 0$  and  $x = 1$  respectively and that  $j = 1$  corresponds to  $t = 0$ , use the standard finite difference approximations, given on the formulae sheet, together with the notation  $k = \Delta t / \Delta x^2$ , to derive the *explicit scheme*

$$U_{ij} = \alpha k (U_{i+1,j-1} + U_{i-1,j-1}) + (1 - 2\alpha k) U_{ij-1}, \quad i = 2, \dots, n-1, \quad j = 2, 3, \dots$$

which approximates the differential equation. **(3 marks)**

- (iii) The diffusion equation is to be solved (approximately) over the range  $0 \leq x \leq 1$  for the temperature distribution along a given steel billet with boundary conditions  $U(0, t) = 20^\circ\text{C}$  and  $U(1, t) = 100^\circ\text{C}$  and initial conditions  $U(x, 0) = 80x^2 + 20$ , where it is assumed that the units have been normalized so that  $\alpha = 1$ . Assuming that we use  $\Delta x = 0.025$  and  $\Delta t = 0.0005$ , then write a program which uses the explicit scheme to generate the approximate solution up to  $t = 1$ . You may use a programming language from amongst **Scilab, Matlab, Fortran, Python or IDL**. State clearly which language you are using. **(11 marks)**

- 2 (i) A vanishingly small force,  $\Delta \mathbf{f}$ , acts on a surface of vanishingly small area,  $\Delta A$ , drawn on the interior of a solid body. Using a diagram to clarify things, define what is meant by the *stress* at a point  $P$  in  $\Delta A$  and explain, briefly, why a complete mathematical description of *stress* requires it to be defined as a two-index tensor. **(6 marks)**
- (ii) A concrete slab, of unit thickness in the  $z$ -direction, is loaded with body-forces  $\mathbf{f}$  and is in a state of plane stress so that  $\sigma_{zz} = \sigma_{xz} = \sigma_{yz} = \sigma_{zx} = \sigma_{zy} = F_z = 0$ . By considering only the balance of forces in the  $x$ -direction, use a diagram to derive the  $x$ -component of the equations of static equilibrium and hence infer for the general case (i.e. when  $\sigma_{zj}, \sigma_{iz}, F_z \neq 0$ ) the full set of force-balance equations for a three-dimensional body. **(14 marks)**

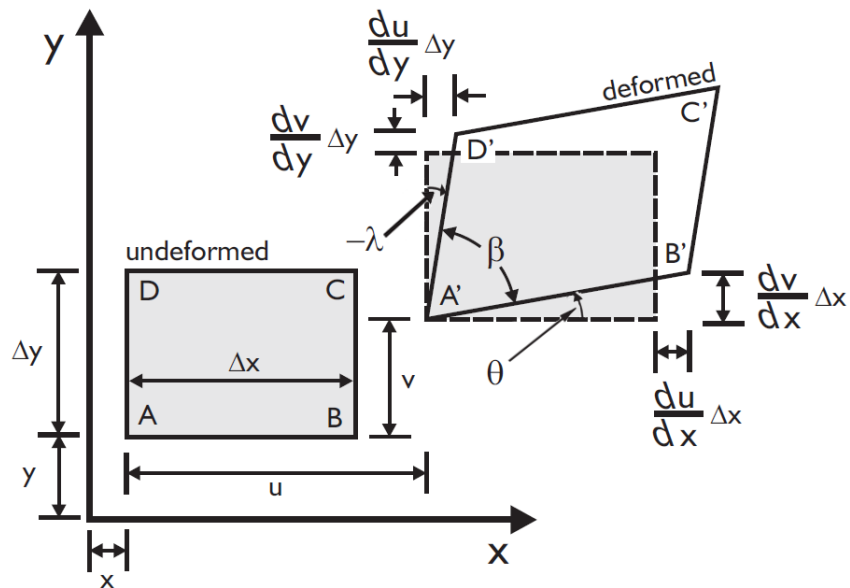


Figure 1: Two-dimensional strain

- 3 (i) By reference to Figure 1, define the normal strain,  $\epsilon_{yy}$ , and the engineering shear strain,  $\gamma_{yx}$ , and hence show that

$$\epsilon_{yy} = \frac{\partial v}{\partial y}, \quad \gamma_{yx} = \frac{\partial v}{\partial x} + \frac{\partial u}{\partial y},$$

where  $u$  is the displacement in the  $x$ -direction and  $v$  is the displacement in the  $y$ -direction of the body ABCD due to the stress forces acting on its surfaces. (12 marks)

3 (continued)

- (ii) The elastic constitutive matrix applying to the *engineering* strains for an isotropic material is given by

$$C = \begin{bmatrix} (\lambda + 2\mu) & \lambda & \lambda & 0 & 0 & 0 \\ & (\lambda + 2\mu) & \lambda & 0 & 0 & 0 \\ & & (\lambda + 2\mu) & 0 & 0 & 0 \\ & & & \mu & 0 & 0 \\ & & & & \mu & 0 \\ & & \text{sym} & & & \mu \end{bmatrix}$$

where

$$\lambda = \frac{E\nu}{(1+\nu)(1-2\nu)}, \quad \mu = \frac{E}{2(1+\nu)}$$

Given further that  $E = 33.0 \text{ GPa}$ ,  $\nu = 0.185$ , and that a state of strain defined by  $\varepsilon_{xx} = 1010 \times 10^{-6}$ ,  $\varepsilon_{yy} = -0.28\varepsilon_{xx}$ ,  $\varepsilon_{zz} = -0.19\varepsilon_{xx}$ ,  $\varepsilon_{xy} = 227 \times 10^{-6}$ ,  $\varepsilon_{yz} = 427 \times 10^{-6}$  and  $\varepsilon_{zx} = -71 \times 10^{-6}$  exists at a point in a given isotropic material, calculate the corresponding state of stress at the point. **(8 marks)**

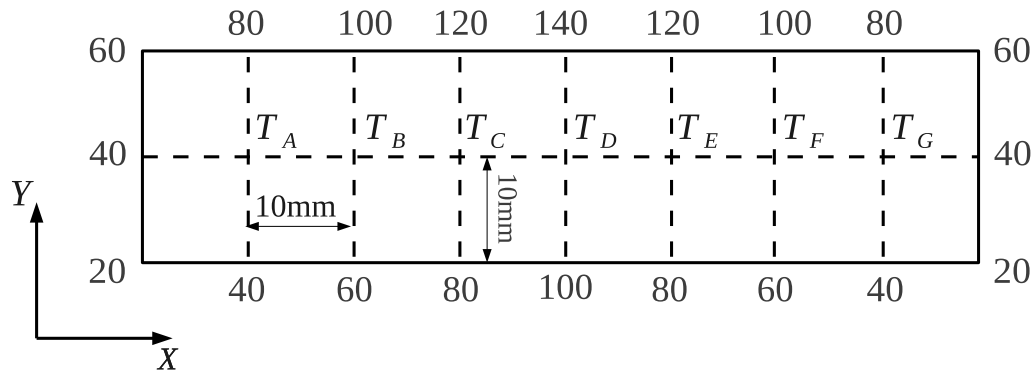


Figure 2: A rectangular plate with temperature defined on the boundaries.

- 4 Figure 2 shows a rectangular plate made of a homogeneous isotropic material. The temperature distribution in this plate satisfies the indicated boundary conditions (given in degrees centigrade) and has reached a steady-state condition so that it is described by Laplace's equation

$$\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} = 0.$$

- (i) Draw a sketch of the solution domain showing clearly the line of symmetry for the temperature distribution and indicating which of the unknown temperatures are equal to each other. **(4 marks)**
- (ii) Use the finite difference formulae on the formulae sheet to formulate the finite difference equations required to find estimates of the nodal temperatures,  $T_A$ ,  $T_B$ ,  $T_C$  and  $T_D$ . **(10 marks)**
- (iii) Express these finite difference equations in the form  $\mathbf{AT} = \mathbf{B}$  where  $\mathbf{A}$  is a  $4 \times 4$  matrix,  $\mathbf{T} = (T_A, T_B, T_C, T_D)^T$  and  $\mathbf{B} = (-160, -160, -200, -240)^T$  is a  $4 \times 1$  column vector. Find matrix  $\mathbf{A}$ , hence, given that

$$\mathbf{A}^{-1} \approx \begin{bmatrix} -0.27 & -0.07 & -0.02 & -0.01 \\ -0.07 & -0.29 & -0.08 & -0.02 \\ -0.02 & -0.08 & -0.31 & -0.08 \\ -0.01 & -0.04 & -0.15 & -0.29 \end{bmatrix}$$

estimate  $T_A$ ,  $T_B$ ,  $T_C$  and  $T_D$  correct to one degree. **(6 marks)**

5 The velocity field in an unsteady moving fluid is given by  $\mathbf{V} = ui + vj + wk$ , where  $u \equiv u(x, y, z, t)$ ,  $v \equiv v(x, y, z, t)$  and  $w \equiv w(x, y, z, t)$ .

(i) By considering the density,  $\rho(x, y, z, t)$ , and an infinitesimal control volume,  $\delta\mathcal{V}$ , in the fluid moving from a point  $(x_1, y_1, z_1)$  at time  $t_1$  to a point  $(x_2, y_2, z_2)$  at time  $t_2$ , then derive the substantial (or total) derivative

$$\frac{D\rho}{Dt} = \frac{\partial\rho}{\partial t} + u \frac{\partial\rho}{\partial x} + v \frac{\partial\rho}{\partial y} + w \frac{\partial\rho}{\partial z}$$

of  $\rho$  and interpret the meanings of the first two terms on the right-hand side of this latter expression. **(12 marks)**

(ii)  $\mathbf{G}$ , the curl of a vector field  $\mathbf{F}$ , may be expressed in index notation as

$$G_i = \varepsilon_{ijk} \frac{\partial F_k}{\partial x_j} \text{ where } i, j, k \text{ may each take any of the values } 1, 2, 3.$$

The components of the Levi-Civita tensor  $\varepsilon_{123} = \varepsilon_{231} = \varepsilon_{312} = 1$ ,  $\varepsilon_{132} = \varepsilon_{213} = \varepsilon_{321} = -1$ , and are zero otherwise. A useful relation between the Levi-Civita tensor and the Kronecker delta is

$$\varepsilon_{ijk}\varepsilon_{imn} = \delta_{jm}\delta_{kn} - \delta_{jn}\delta_{km}$$

The vorticity of a fluid is  $\vec{\omega} = \nabla \times \mathbf{u}$ , the curl of the velocity field  $\mathbf{u}$ . The curl of the vorticity is  $\nabla \times \vec{\omega}$ . Verify by index notation or otherwise that the curl of the vorticity may be expressed as  $\nabla(\nabla \cdot \mathbf{u}) - \nabla^2 \mathbf{u}$ . **(8 marks)**

**End of Question Paper**

## Formulae Sheet

Notation:

$$U(x_i, t_j) \equiv U_{ij}$$

Forward difference formula for  $\partial U/\partial t$ :

$$\frac{\partial U}{\partial t} \approx \frac{U_{i,j+1} - U_{ij}}{\Delta t}$$

Backward difference formula for  $\partial U/\partial t$ :

$$\frac{\partial U}{\partial t} \approx \frac{U_{ij} - U_{i,j-1}}{\Delta t}$$

Central difference formula for  $\partial U/\partial x$ :

$$\frac{\partial U}{\partial x} \approx \frac{U_{i+1,j} - U_{i-1,j}}{2\Delta x}$$

Central difference formula for  $\partial^2 U/\partial x^2$ :

$$\frac{\partial^2 U}{\partial x^2} \approx \frac{U_{i+1,j} - 2U_{ij} + U_{i-1,j}}{\Delta x^2}$$