



## Computational Analysis of the Stability of 2D Heat Equation on Elliptical Domain Using Finite Difference Method

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### Authors' contributions

This work was carried out in collaboration among all authors. Author MNR is a postgraduate student at MUET, Jamshoro who proposed the idea of this study, performed the derivations of the stability condition and wrote the first draft of the manuscript. Authors AAS and SAK are her supervisor and co-supervisor respectively. Author AAS managed the literature search and discussion of the results. Author SAK contributed for the implementation of methodology on MATLAB and obtained the simulation profiles. All authors read and approved the final manuscript.

### Article Information

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## Abstract

**Aims:** The aim and objective of the study to derive and analyze the stability of the finite difference schemes in relation to the irregularity of domain.

**Study Design:** First of all, an elliptical domain has been constructed with the governing two dimensional (2D) heat equation that is discretized using the Finite Difference Method (FDM). Then the stability condition has been defined and the numerical solution by writing MATLAB codes has been obtained with the stable values of time domain.

**Place and Duration of Study:** The work has been jointly conducted at the MUET, Jamshoro and QUEST, Nawabshah Pakistan from January 2019 to December 2019.

**Methodology:** The stability condition over an elliptical domain with the non-uniform step size depending upon the boundary tracing function is derived by using Von Neumann method.

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**Results:** From the results it was revealed that stability region for the small number of mesh points remains larger and gets smaller as the number of mesh nodes is increased. Moreover, the ranges for the time steps are defined for varied spatial step sizes that help to find the stable solution.

**Conclusion:** The corresponding stability range for number of nodes  $N=10, 20, 30, 40, 50,$  and  $60$  was found respectively. Within this range the solution remains smooth as time increases. The results of this study attempt to provide the stable solution of partial differential equations on irregular domains.

*Keywords: Modeling and simulation; stability analysis; computational analysis; finite difference method; elliptical domain; heat equation.*

## 1 Introduction

The Partial Differential Equations (PDEs) are widely used in many fields of science and engineering and considered as the principal sources of providing the mathematical models to govern the physical situations [1]. The 2D heat equation is a parabolic partial differential equation which is widely used in many scientific and engineering problems for the purpose of simulating the time dependent diffusion of heat or energy in the physical domains. For a simple one-dimensional case it is represented mathematically as follows:

$$\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2}, \quad (1)$$

where  $u$  is the dependent variable and  $c$  is the thermal diffusivity constant. Solution of heat equation is computed by variety methods including analytical and numerical methods [2]. But when the heat equation is considered for 2-dimensional and 3-dimensional problems then the analytical solution becomes difficult or impossible in some cases. Then the numerical methods are best choice to solve the problem in 2D and 3D. The errors in the numerical methods are akin to the convergence behavior of the solution algorithm that may accumulate abruptly if the proper values of the time steps or mesh spacing are not selected. The consequences of such errors lead to the instability in the numerical solution and the situation becomes worst when the problem is defined over irregular domain. Without having any prior knowledge, it becomes difficult to give the guarantee of convergence. For the convergence of solution by a numerical finite difference scheme the consistency and stability are the necessary and sufficient requirements respectively. The stability of finite difference numerical schemes can be investigated by a procedure known as Von Neumann stability analysis or Fourier method [3]. In the following section some related works have been reviewed that discuss the solution of heat equation by different methods and the stability of numerical schemes used.

Since this study is concerned with the solution of heat equation over irregular boundaries therefore the attempt is made to highlight previous works that have been used for irregular boundaries. In this regard [4] and [5] have investigated a finite difference scheme for solving the variable coefficient Poisson and heat equations on irregular domains with Dirichlet boundary conditions. They considered non-graded Cartesian grids (grids for which the difference in size between two adjacent cells is not fixed) and employed a second order implicit discretization in time. A parallel solution approach for 2D heat equation was presented by Verena and Peter [6] and they showed that the good numerical approximations can be obtained using finite difference method. A systematic and practical overview of the numerical solution of 1D heat equation using finite difference method was given by Gerald [7]. The author has used the MATLAB codes to find the differences between explicit finite time, centered space (FTCS) and implicit backward time, centered space (BTCS) and implicit Crank-Nicolson methods. The semi discretized heat equations over irregular domains were solved by Kazufumi et al. [8]. They used second and fourth order grid based finite difference methods derived from multivariable Taylor series expansion and included the idea of eigenvalues. Their methods offer systematic treatment of the general boundary conditions in two and three dimensions. A new method to solve the steady state heat equation in 2D on irregular domains has been proposed by [9]. They applied the

method on two different types of meshes viz. irregular and semi irregular and concluded that their method can be efficiently used for solving PDEs over irregular domains. A mesh free method was used by [10,11] for solving 3D heat equation by explicit scheme and the stability of the scheme was addresses by taking irregularity of the points in account. Their results showed the improvement in the accuracy of the solution.

The first relationship between stability and convergence was hinted at by Courant, Friedrichs and Lewy (hence known as CFL condition) in the 1920's [12-14]. Then it was clearly identified Von Neumann in the 1940 [15]. Later it was brought into organized form by Lax and Richtmyer in the 1950s by stating a fundamental theorem Lax Equivalence Theorem [16]. However, in most of the cases Von Neumann stability analysis which is based on the Fourier series briefly described by [17] is applied.

In literature, a number of studies can be found where the Von Neumann stability analysis is applied to devise or analyze the well posedness of the problems of interest. In this regard [18- 31] have done extensive work to either utilize, modify or establish stability conditions akin to Von Neumann stability analysis. A comprehensive review of the recent and past technique can be found in [28]. However, the stability analysis of heat equation becomes difficult when the domain under consideration has nonlinear boundaries leading to irregular mesh spacing.

A significant work has been done to investigate the stability of 1D, 2D and 3D heat equation for different finite difference schemes ranging from explicit to implicit methods. However, the stability of heat equation can be difficult when it is applied on nonlinear boundaries or domains. This issue provides motivation for research in the present state of the art by applying 2D heat equation over nonlinear domain specifically over elliptical domain.

## 2 Methodology

In this study a 2D elliptic domain  $\Omega$  with boundary  $\partial\Omega$  is considered by using general equation of ellipse. Suppose that the domain is made of some thermally conductive material with diffusion coefficient  $c^2$  and heated in some way by applying the initial and boundary conditions. Mathematically, this problem is governed by 2D heat equation as given by Eq. (2) below:

$$\frac{\partial u(x, y, t)}{\partial t} = c^2 \left( \frac{\partial^2 u(x, y, t)}{\partial x^2} + \frac{\partial^2 u(x, y, t)}{\partial y^2} \right), \quad (2)$$

where  $u(x, y, t)$  represents the temperature at any point  $P(x, y)$  at specific time  $t$ . As particular case the temperature at the boundary of the ellipse is set as  $u = 100$  initially at time  $t=0$  the temperature is  $u = 0$  on other than the boundary nodes (as shown in Fig. 1). The governing 2D heat equation (2) is discretized by using the explicit forward Euler and centered finite difference schemes for time and space parameters respectively [32].

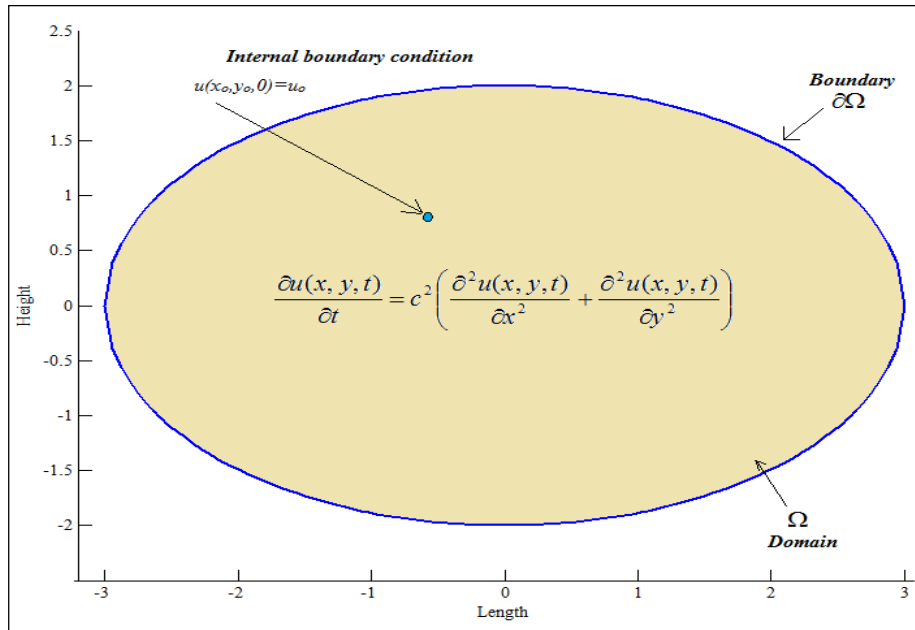
$$u_{j,k,n+1} = u_{j,k,n} + \Delta t \cdot c^2 \left( \frac{1}{(\Delta x)^2} (u_{j+1,k,n} - 2u_{j,k,n} + u_{j-1,k,n}) + \frac{1}{\Delta y_1 \Delta y_2 (\Delta y_1 + \Delta y_2)} \left( 2\Delta y_1 u_{j,k+1,n} - 2(\Delta y_1 + \Delta y_2) u_{j,k,n} + 2\Delta y_2 u_{j,k-1,n} \right) \right), \quad (3)$$

where  $\Delta y_1 = y_i - y_{i-1}$  and  $\Delta y_2 = y_{i+1} - y_i$ . Equation (3) finds the numerical solution on each interior node  $(i, j)$  at the time  $(n+1)^{th}$  time step based on the solution of previous  $n^{th}$  time step. Fig. 2 shows the finite difference mesh of the discretized domain with  $N=50$  cells along x-axis and  $N=50$  cells along y-axis. In

order to reduce the computational cost the exterior cells are removed and solution be computed only on the interior nodes (see Fig. 3). The computational analysis of the mesh elements and mesh nodes for different choices of N is given in Table 1.

**Table 1. Analysis of the finite difference mesh parameters**

S. no	N	$\Delta x$	Total Nodes, TN	Number of exterior nodes, EN	Number of boundary nodes, BN	Number of interior nodes, IN	Number of cell, CN	Number of exterior cells, EC	Number of interior cells, IC	Number of common cells, CC
1	10	0.6000	121	60	22	39	100	40	60	22
2	20	0.3000	441	220	42	179	400	180	220	42
3	30	0.2000	961	480	62	419	900	420	480	62
4	40	0.1500	1681	840	82	759	1600	760	840	82
5	50	0.1200	2601	1300	102	1199	2500	1200	1300	102
6	60	0.1000	3721	1860	122	1739	3600	1740	1860	122



**Fig. 1. Schematic of elliptic domain with applied heat equation and boundary conditions**

With the aim of finding the stability condition for the heat equation with unequal mesh spacing the Von-Neumann stability method [28] is redefined by taking the average of  $\Delta y_1$  and  $\Delta y_2$ . Thus, by substituting

$$u_{j,k,n} = e^{i\Delta x(j)} \cdot e^{im\left(\frac{\Delta y_1 + \Delta y_2}{2}\right)(k)} \text{ in Eq. (3) yields the new equation as}$$

$$u_{j,k,n+1} = e^{i\Delta x(j)} \cdot e^{im\left(\frac{\Delta y_1 + \Delta y_2}{2}\right)(k)} + \frac{\Delta t}{(\Delta x)^2} c^2 \left[ e^{i\Delta x(j+1)} \cdot e^{im\left(\frac{\Delta y_1 + \Delta y_2}{2}\right)(k)} - 2e^{i\Delta x(j)} \cdot e^{im\left(\frac{\Delta y_1 + \Delta y_2}{2}\right)(k)} + e^{i\Delta x(j-1)} \cdot e^{im\left(\frac{\Delta y_1 + \Delta y_2}{2}\right)(k)} \right] + \frac{\Delta t}{\Delta y_1 \Delta y_2 (\Delta y_1 + \Delta y_2)} c^2 \left[ 2\Delta y_1 e^{i\Delta x(j)} \cdot e^{im\left(\frac{\Delta y_1 + \Delta y_2}{2}\right)(k+1)} - 2(\Delta y_1 + \Delta y_2) e^{i\Delta x(j)} \cdot e^{im\left(\frac{\Delta y_1 + \Delta y_2}{2}\right)(k)} + 2\Delta y_2 e^{i\Delta x(j)} \cdot e^{im\left(\frac{\Delta y_1 + \Delta y_2}{2}\right)(k-1)} \right], \quad (4)$$

by taking  $e^{im\left(\frac{\Delta y_1 + \Delta y_2}{2}\right)(k)}$  common and re-arranging the terms the following Eq. (5) is obtained,

$$u_{j,k,n+1} = e^{iI\Delta x(j)} \cdot e^{im\left(\frac{\Delta y_1 + \Delta y_2}{2}\right)(k)} \left[ \begin{aligned} &1 + \frac{\Delta t}{(\Delta x)^2} c^2 (e^{iI\Delta x} - 2 + e^{-iI\Delta x}) + \\ &\frac{\Delta t}{\Delta y_1 \Delta y_2 (\Delta y_1 + \Delta y_2)} c^2 \left( 2\Delta y_1 e^{im\left(\frac{\Delta y_1 + \Delta y_2}{2}\right)(k)} - 2(\Delta y_1 + \Delta y_2) + 2\Delta y_2 e^{-im\left(\frac{\Delta y_1 + \Delta y_2}{2}\right)(k)} \right) \end{aligned} \right] \quad (5)$$

Now assume that the expression in the square brackets is a function of  $k^{th}$  time step and is denoted by  $G(k)$  as given in Eq. (6)

$$G(k) = 1 - 2 \frac{\Delta t}{(\Delta x)^2} c^2 [1 - \cos(I\Delta x)] + \frac{\Delta t}{\Delta y_1 \Delta y_2 (\Delta y_1 + \Delta y_2)} c^2 \left( 2\Delta y_1 e^{im\left(\frac{\Delta y_1 + \Delta y_2}{2}\right)(k)} + 2\Delta y_2 e^{-im\left(\frac{\Delta y_1 + \Delta y_2}{2}\right)(k)} - 2(\Delta y_1 + \Delta y_2) \right) \quad (6)$$

Then expanding exponential Euler formula the Eq. (6) takes the following form,

$$G(k) = 1 - 2 \frac{\Delta t}{(\Delta x)^2} c^2 [1 - \cos(I\Delta x)] + \frac{\Delta t}{\Delta y_1 \Delta y_2 (\Delta y_1 + \Delta y_2)} c^2 \left[ \begin{aligned} &2 \left( \Delta y_1 \cos\left(m \frac{\Delta y_1 + \Delta y_2}{2}\right) + i \sin\left(m \frac{\Delta y_1 + \Delta y_2}{2}\right) \right) \\ &+ \Delta y_2 \left( \cos\left(m \frac{\Delta y_1 + \Delta y_2}{2}\right) + i \sin\left(m \frac{\Delta y_1 + \Delta y_2}{2}\right) \right) \\ &- 2(\Delta y_1 + \Delta y_2) \end{aligned} \right] \quad (7)$$

or can be expressed as follows,

$$G(k) = 1 - 2 \frac{\Delta t}{(\Delta x)^2} c^2 [1 - \cos(I\Delta x)] + \frac{\Delta t}{\Delta y_1 \Delta y_2 (\Delta y_1 + \Delta y_2)} c^2 \left[ \begin{aligned} &\cos\left(m \frac{\Delta y_1 + \Delta y_2}{2}\right) (\Delta y_1 + \Delta y_2) \\ &+ i \sin\left(m \frac{\Delta y_1 + \Delta y_2}{2}\right) (\Delta y_1 - \Delta y_2) \\ &- 2(\Delta y_1 + \Delta y_2) \end{aligned} \right] \quad (8)$$

On further simplification Eq. (8) takes the following form,

$$G(k) = 1 - 2 \frac{\Delta t}{(\Delta x)^2} c^2 [1 - \cos(I\Delta x)] + \frac{\Delta t}{\Delta y_1 \Delta y_2 (\Delta y_1 + \Delta y_2)} c^2 \left[ \begin{aligned} &2(\Delta y_1 + \Delta y_2) \left( \cos\left(m \frac{\Delta y_1 + \Delta y_2}{2}\right) - 1 \right) + \\ &2i \sin\left(m \frac{\Delta y_1 + \Delta y_2}{2}\right) (\Delta y_1 - \Delta y_2) \end{aligned} \right] \quad (9)$$

or it can be written as

$$G(k) = 1 - 2 \frac{\Delta t}{(\Delta x)^2} c^2 [1 - \cos(I\Delta x)] - 2 \frac{\Delta t}{\Delta y_1 \Delta y_2} c^2 \left[ 1 - \cos\left(m \frac{\Delta y_1 + \Delta y_2}{2}\right) \right] + \frac{\Delta t}{\Delta y_1 \Delta y_2 (\Delta y_1 + \Delta y_2)} c^2 \left[ 2i \sin\left(m \frac{\Delta y_1 + \Delta y_2}{2}\right) (\Delta y_1 - \Delta y_2) \right] \quad (10)$$

Consider if worst case  $l\Delta x = \pi = m\left(\frac{\Delta y_1 + \Delta y_2}{2}\right)$ , then  $G(k) = 1 - 4\frac{\Delta t}{(\Delta x)^2}c^2 - 4\frac{\Delta t}{\Delta y_1\Delta y_2}c^2$ , or

$$G(k) = 1 - 4\left[\frac{\Delta t}{(\Delta x)^2}c^2 + \frac{\Delta t}{\Delta y_1\Delta y_2}c^2\right].$$

Then by definition of stability  $|G| \leq 1, \forall l, m$  which yields the stability condition according to the Von-Neumann stability condition, finally the result is obtained as follows:

$$\frac{\Delta t}{(\Delta x)^2}c^2 + \frac{\Delta t}{\Delta y_1\Delta y_2}c^2 \leq \frac{1}{2} \Leftrightarrow \Delta t \leq \frac{1}{2c^2} \left[ \frac{1}{(\Delta x)^2} + \frac{1}{\Delta y_1\Delta y_2} \right]^{-1}, \quad (11)$$

which is the required stability condition for the numerical solution of Eq. (2).

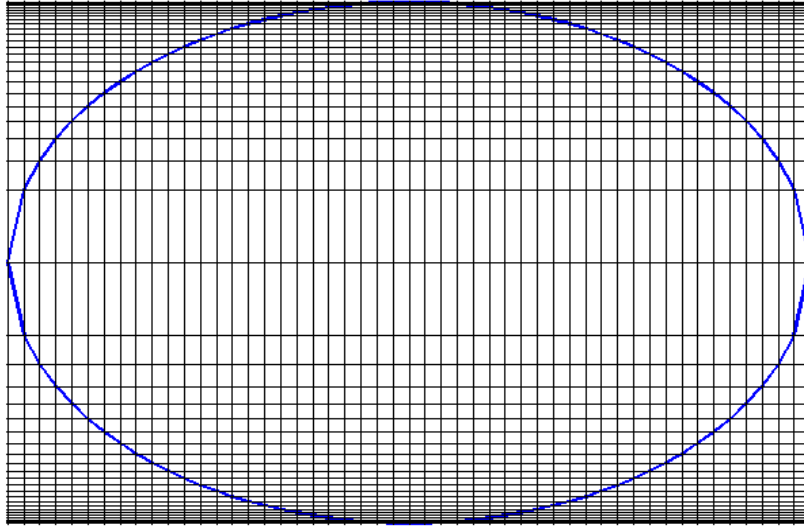


Fig. 2. Schematic of discretized domain for 50 x 50 mesh

### 3 Results and Discussion

The numerical solution for the defined problem is computed with the explicit finite difference scheme with the stability condition (12) by writing a user defined code on MATLAB. First of all for the six different choices of  $N$  the different meshes have been generated and the stable ranges of the time increment  $\Delta t$  have been found.

The following Table 2 shows the variation in the stability range in relation to different step sizes and functional increments. The interval of stability range for time step gets much smaller as the number of mesh nodes increases. The same behavior of stable time step in relation to the varied increment  $\Delta y_1$  along y-axis has shown in Fig. 4. A more clear 3D representation of the  $\Delta t$  depending upon  $\Delta y_1$  and  $\Delta y_2$  has exhibited by Fig. 3 which reveals that the stability region for variable spatial increments scales down as the

number of mesh points are increased. In order to validate the smoothness of temperature diffusion the simulation profiles from the numerical solution have been obtained and shown in the Fig. 6 (a) through Fig. 6 (j). The simulation profiles are taken for  $t=0$  to  $t=1$ ; and then the solution is interpolated for  $t=0.1$ ,  $t=0.2$ , ...,  $t=1.0$ . From the figures it can be seen that the effect of the heat diffuses from boundary to interior region as the time increases. If the time is let to further increase the time dependent diffusion will lead to the stationary behavior.

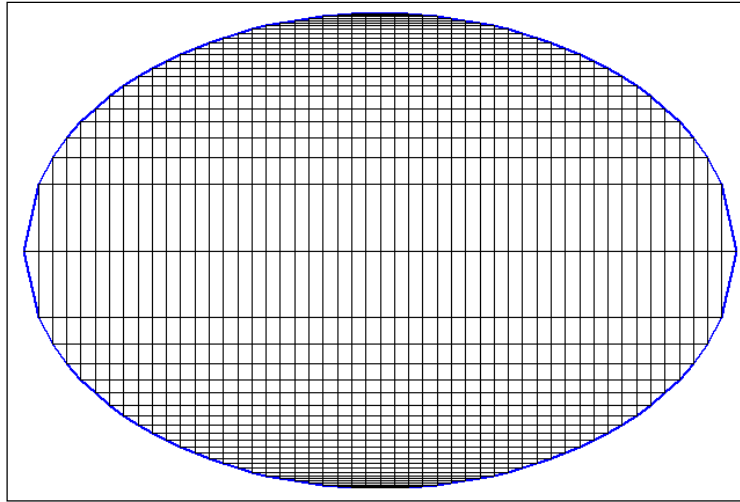


Fig. 3. Simplified mesh of the domain, where extra cells are removed

Table 2. Analysis of the Stable range of the time step

S. No	N	$\Delta x$	min( $\Delta y$ )	max( $\Delta y$ )	mean( $\Delta y$ )	min( $\Delta t$ )	max( $\Delta t$ )	Stable range of $\Delta t$
1	10	0.6000	0.04040800	1.20000000	0.62020410	0.00252124	0.14400000	[0.00252124, 0.144]
2	20	0.3000	0.01002500	0.87177900	0.44090000	0.00015000	0.04023500	[0.00015, 0.040235]
3	30	0.2000	0.00444930	0.71802100	0.36123500	0.00002978	0.01856000	[2.98E-5, 0.01856]
4	40	0.1500	0.00250150	0.62449900	0.31350000	0.00000940	0.01063630	[9.40E-6, 0.0106363]
5	50	0.1200	0.00160000	0.56000000	0.28080000	0.00000385	0.00688300	[3.85E-6, 0.006883]
6	60	0.1000	0.00111142	0.51207638	0.25659390	0.00000185	0.00481633	[1.8542E-06, 0.0048]

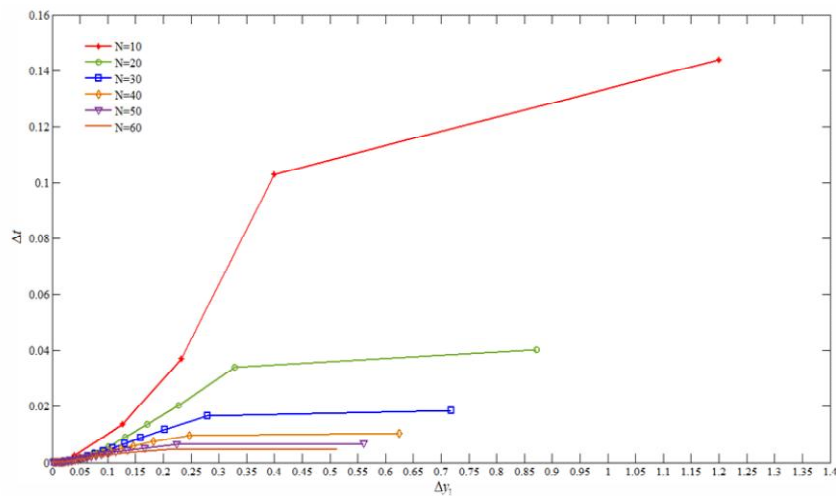


Fig. 4. Relation between functional increment and the time step at different mesh size

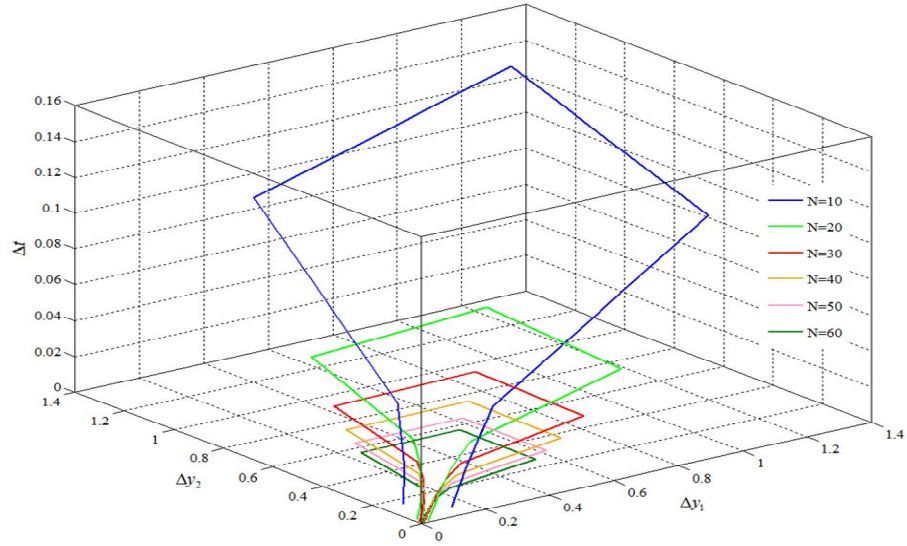


Fig. 5. The stability region for time step at different mesh size with respect to functional increments

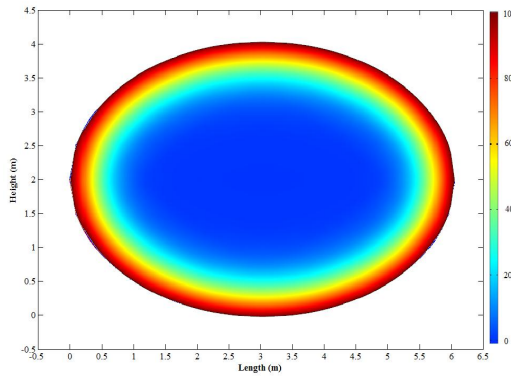


Fig. 6 (a). Simulation of temperature diffusion in the domain at  $t=0.1$

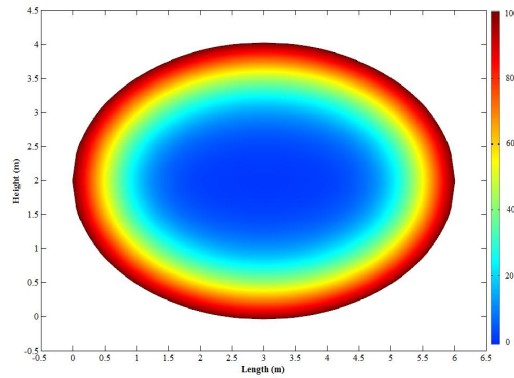


Fig. 6 (b). Simulation of temperature diffusion in the domain at  $t=0.2$

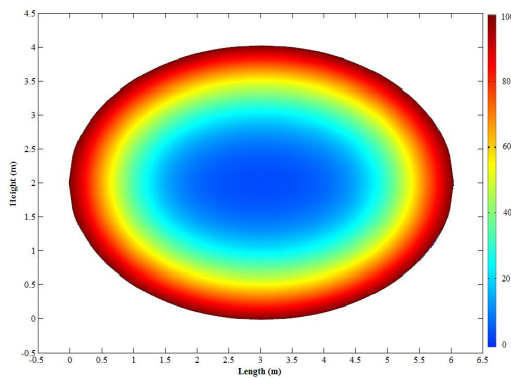


Fig. 6 (c). Simulation of temperature diffusion in the domain at  $t=0.3$

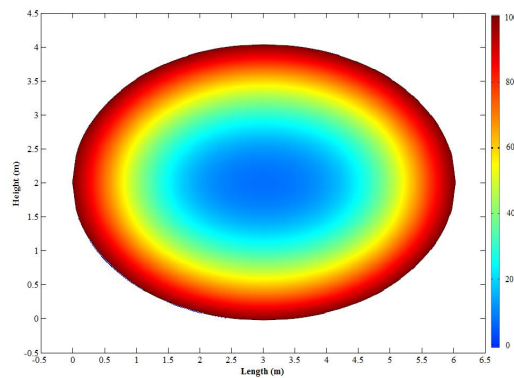
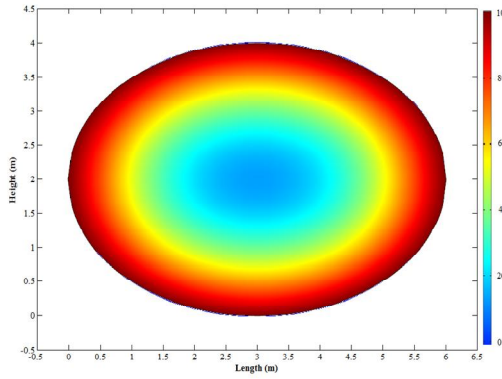
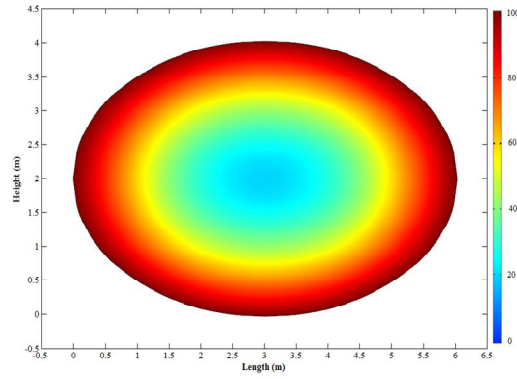


Fig. 6 (d). Simulation of temperature diffusion in the domain at  $t=0.4$

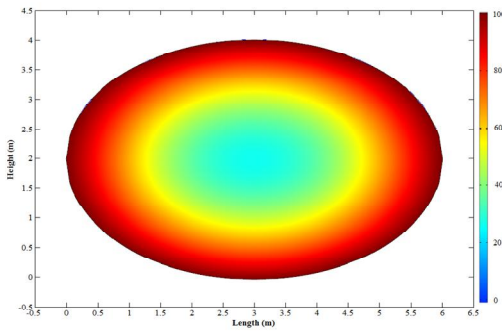




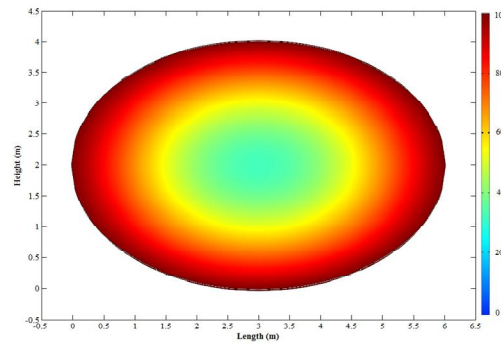
**Fig. 6 (e).** Simulation of temperature diffusion in the domain at  $t=0.5$



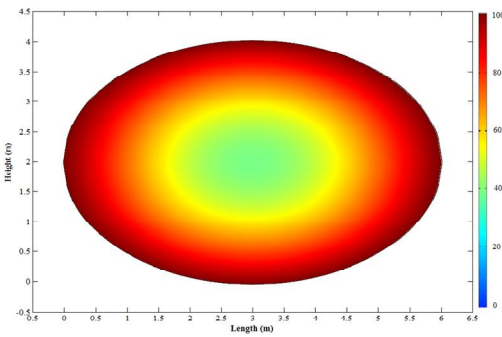
**Fig. 6 (f).** Simulation of temperature diffusion in the domain at  $t=0.6$



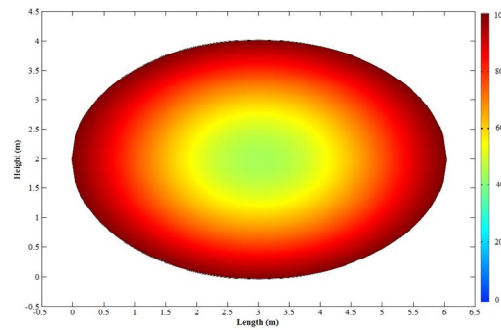
**Fig. 6 (g).** Simulation of temperature diffusion in the domain at  $t=0.7$



**Fig. 6 (h).** Simulation of temperature diffusion in the domain at  $t=0.8$



**Fig. 6 (i).** Simulation of temperature diffusion in the domain at  $t=0.9$



**Fig. 6 (j).** Simulation of temperature diffusion in the domain at  $t=1.0$

## 4 Conclusion

In this study the stability analysis of the finite difference solution of 2D heat equation was investigated. The main purpose was to find out the stability criteria for the explicit finite difference scheme on irregular

domain. Where the domain boundary was constructed by using the equation of ellipse. The problem of stability occurs when the mesh size is unequal along the y-axis due to functional increments. Therefore, the finite difference scheme was redefined for unequal step size along y-axis, the analogous Von-Neumann stability analysis was worked out and the general formula for such problem was obtained. From the results it was revealed that stability region for the small number of mesh points remains larger and then stability region gets smaller as the number of nodes are increased. The corresponding stability range for  $N=10, 20, 30, 40, 50,$  and  $60$  was found respectively. Within that range the solution remains smooth as time increases. The results of this study attempt to provide the stable and accurate solution of partial differential equations on irregular domains. The similar work can be done for other types of PDEs such as hyperbolic, elliptical, etc; and the methodology can be extended to 3D.

## Competing Interests

Authors have declared that no competing interests exist.

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