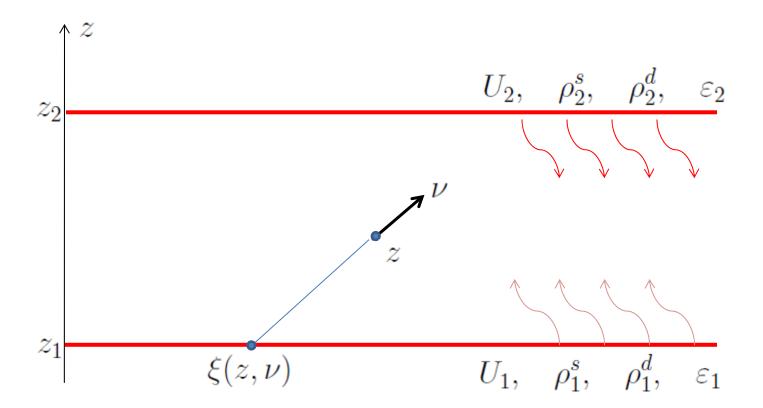
High-Performance Algorithm for the Coupled Conductive-Radiative Heat Transfer Problems

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$$X = (z_1, z_2) \times \{ [-1, 0) \cup (0, 1] \}.$$

$$\Gamma^- = \{ \{ z_1 \times (0, 1] \} \cup \{ z_2 \times [-1, 0) \} \}$$

Radiative heat transfer equation:

$$\nu f_z(z,\nu) + f(z,\nu) = c \int_{-1}^1 p(\nu,\nu') f(z,\nu') d\nu' + (1-c)u^4(z), \quad (1)$$

$$f(z_i, \nu) = h(z_i) + (Bf)(z_i, \nu), \quad i = 1, 2, \quad (z_i, \nu)$$
 (2)

$$h(z_i) = \varepsilon_i U_i^4, \quad (Bf)(z_i, \nu) = \rho_i^s f(0, -\nu) + 2\rho_i^d \int_0^1 f(0, -\operatorname{sgn}(\nu)\nu)\nu d\nu.$$

Conductive heat transfer equation:

$$u''(z) = \frac{1}{2N_c} \left(\int_{-1}^1 f(z, \nu) \nu d\nu \right)'$$
 (3)

$$u(0) = U_1, \quad u(d) = U_2.$$
 (4)

Iterative procedure

$$\tilde{f}_0(z,\nu) = 0 \longrightarrow u_0(z) = \frac{U_2 - U_1}{d}z + U_1 \stackrel{(1),(2)}{\longrightarrow} \tilde{f}_1(z,\nu) \stackrel{(3),(4)}{\longrightarrow}$$

$$\longrightarrow \tilde{u}_1(z) \longrightarrow u_1(z) = \alpha \tilde{u}_1(z) + (1 - \alpha)u_0(z) \longrightarrow \dots$$

$$\widetilde{u}_k(z) \longrightarrow u_k(z) = \alpha \widetilde{u}_k(z) + (1 - \alpha)u_{k-1}(z)$$

Consider the following expression

$$(Tf)(z,\nu) = (Bf)(\xi(\nu),\nu) \exp\left(-\frac{z-\xi(\nu)}{\nu}\right) + (ASf)(z,\nu),$$

here

$$(A\varphi)(z,\nu) = \frac{1}{\nu} \int_{\xi(\nu)}^{z} \exp\left(-\frac{z-z'}{\nu}\right) \varphi(z',\nu) dz',$$
$$(S\varphi)(z,\nu) = c \int_{-1}^{1} p(\nu,\nu') \varphi(z,\nu') d\nu',$$

Solvability of the problem (1),(2)

Theorem 1. Assuming that the inequalities $||B|| \le 1$ and c < 1 hold, there exists a unique solution of the problem (1),(2) that can be found in the form of the Neumann series

$$f(z,\nu) = \sum_{k=0}^{\infty} (T^k f_0)(z,\nu)$$
 (5)

converging in the norm of $C_b(X)$.

Recursive relations based on the Monte Carlo method:

$$u(z) = \frac{1}{2N_c} \int_0^z \int_{-1}^1 f(\zeta, \nu) d\zeta d\nu + C_1 z + C_2$$
 (10)

$$a(z) = \frac{1}{2N_c} \int_0^z \int_{-1}^1 f_N(\zeta, \nu) d\zeta d\nu \approx \frac{z}{MN_c} \sum_{k=1}^M \overline{f}_N(z_k, \nu_k),$$

Recursive algorithm based on the Monte Carlo method

$$f_N(z,\nu) = \sum_{n=0}^{N} (T^n f_0)(z,\nu).$$
 (7)

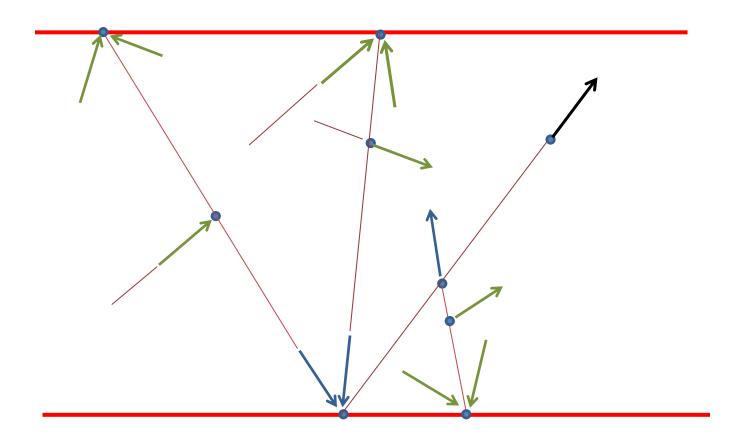
$$f_n(z,\nu) = (Tf_{n-1})(z,\nu) + f_0(z,\nu), \quad n = 1, 2, ..., N.$$
 (8)

$$f_n(z,\nu) \approx \overline{f}_n(z,\nu) = \frac{1}{M} \sum_{k=1}^M s_k(z,\nu), \quad \overline{f}_0(z,\nu) = f_0(z,\nu), \quad (9)$$

$$s_k(z,\nu) = \left(B\overline{f}_{n-1}\right)(\xi(\nu),\nu)\exp\left(-\frac{z-\xi(\nu)}{\nu}\right) +$$

$$+c\left(1-\exp\left(-\frac{z-\xi(\nu)}{\nu}\right)\right)\overline{f}_{n-1}(z_k,\nu_k)+f_0(z,\nu).$$

Trajectory of the Monte Carlo method for N=2



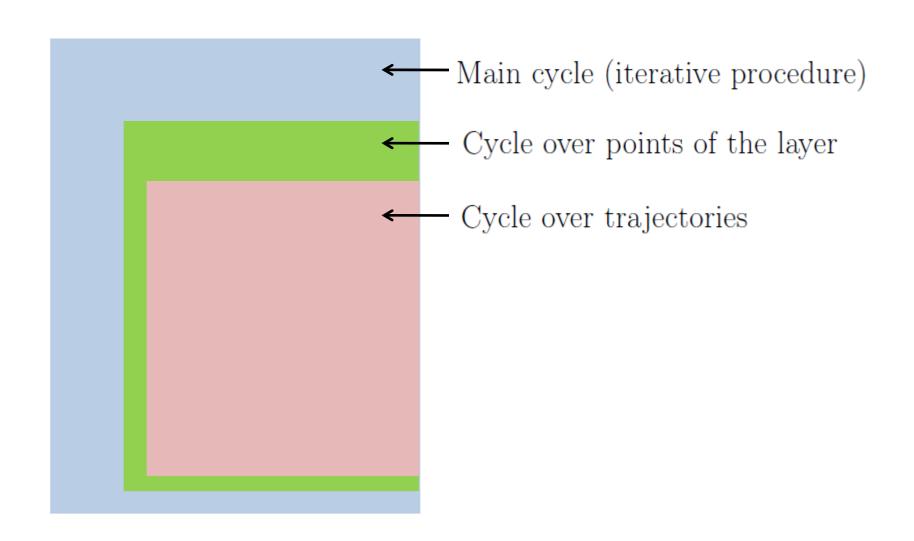
Complexity of the computing implementation:

- 1. An instability of the computing process. For more stability the generation of the large number of trajectories is needed. For computing of the solution in single point of the layer 10000 trajectories are used.
- 2. A slow convergence of the iterative procedure for case of the high temperature process (the case of small values N_c).
- 3. A number of the points in each trajectory increase as a sum of geometric series. For N=14 the number of the points in single trajectory equals 7174452.

The ways of the parallelization of the computing process:

- 1. The calculation of the temperature at each point of the layer is performed by a separate thread.
- 2. The generation of each recursive trajectory of the Monte Carlo method is performed by a separate thread.

Structure of the program:



Diffusion approximation:

$$-\phi_0''(z) + 3(1-c)\phi_0(z) = 3(1-c)u^4(z), \tag{11}$$

$$\varepsilon_1 \phi_0(0) - \frac{1}{2} \left(1 + \rho_1^s + \frac{4}{3} \rho_1^d \right) \phi_0'(0) = \varepsilon_1 U_1^4,$$
(12)

$$\varepsilon_2 \phi_0(d) + \frac{1}{2} \left(1 + \rho_2^s + \frac{4}{3} \rho_2^d \right) \phi_0'(d) = \varepsilon_2 U_2^4.$$
 (13)

$$u(z) = -\widetilde{\sigma}\phi_0(z) + C_1 z + C_2, \quad \widetilde{\sigma} = \frac{1}{3N_c}.$$
 (14)

Numerical experiments

$$c = 0.9, d = 3$$

$$U_1 = 1, \rho_1^s = 0.1, \rho_1^d = 0.2, \varepsilon_1 = 0.7$$

$$U_2 = 0.5, \rho_2^s = 0.3, \rho_2^d = 0.1, \varepsilon_2 = 0.6$$

$$N_c = 0.05; 0.00001$$

- 1. C.E. Siewert, J.R. Thomas, A computational method for solving a class of coupled conductive-radiative heat-transfer problems, J. Quant. Spectrosc. Radiat. Transfer, 45 (5) (1991) 273–281.
- 2. C.E. Siewert, An improved iterative method for solving a class of coupled conductive-radiative heat-transfer problems, J. Quant. Spectrosc. Radiat. Transfer, 54 (4) (1995) 599–605.

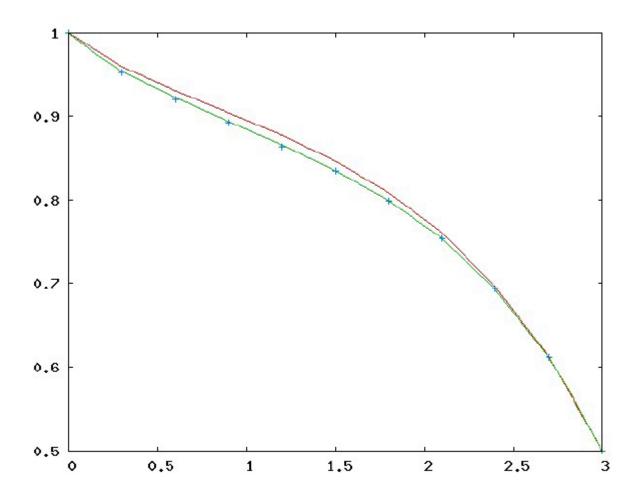


Fig. 1. The results of numerical simulation for $N_c = 0.05$ by the 20 steps of iterative algorithm based on: the Monte Carlo method, diffusion approximation in comparison with Siewert data (+)

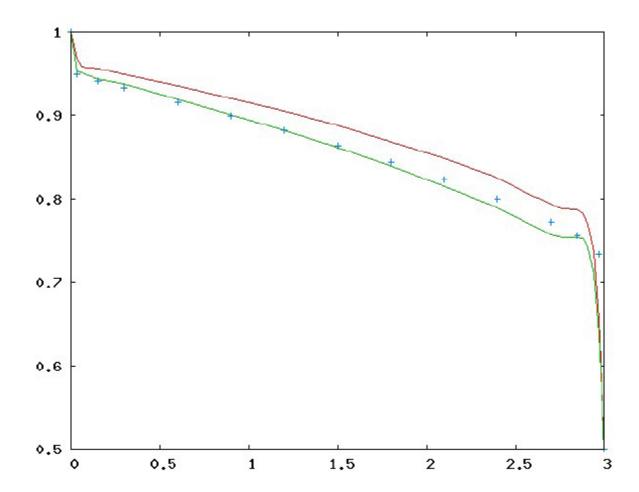


Fig. 2. The results of numerical simulation for $N_c = 0.00001$ by the 500 steps of iterative algorithm based on: the Monte Carlo method, diffusion approximation in comparison with Siewert data (+)

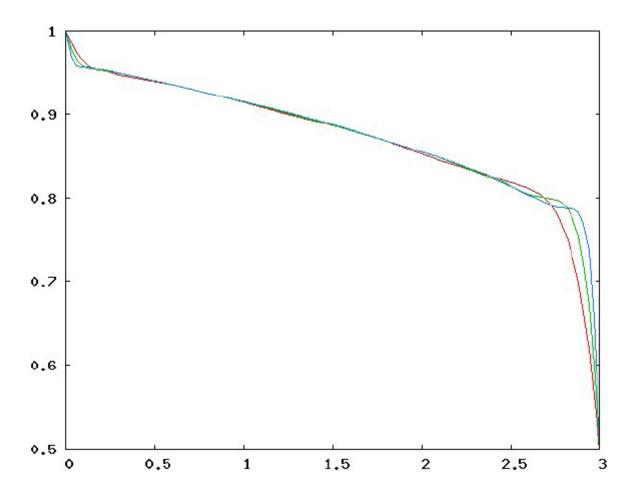


Fig. 3. The numerical experiments for $N_c=0.00001$ which demonstrated a convergence of iterative procedure based on Monte Carlo method. The plots correspond to 50 steps , 150 steps and 500 steps of the iterative procedure.

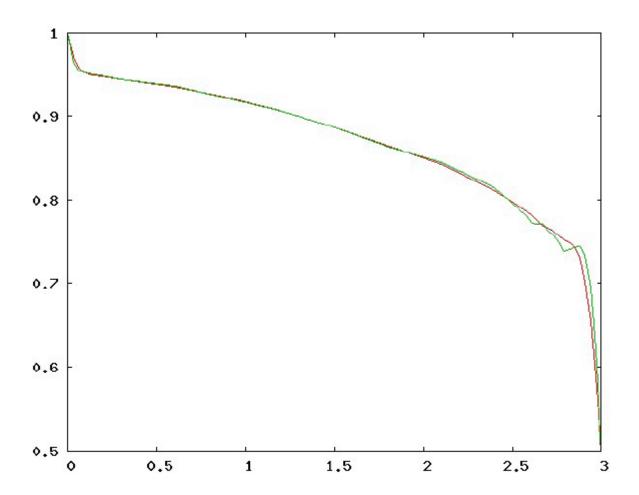
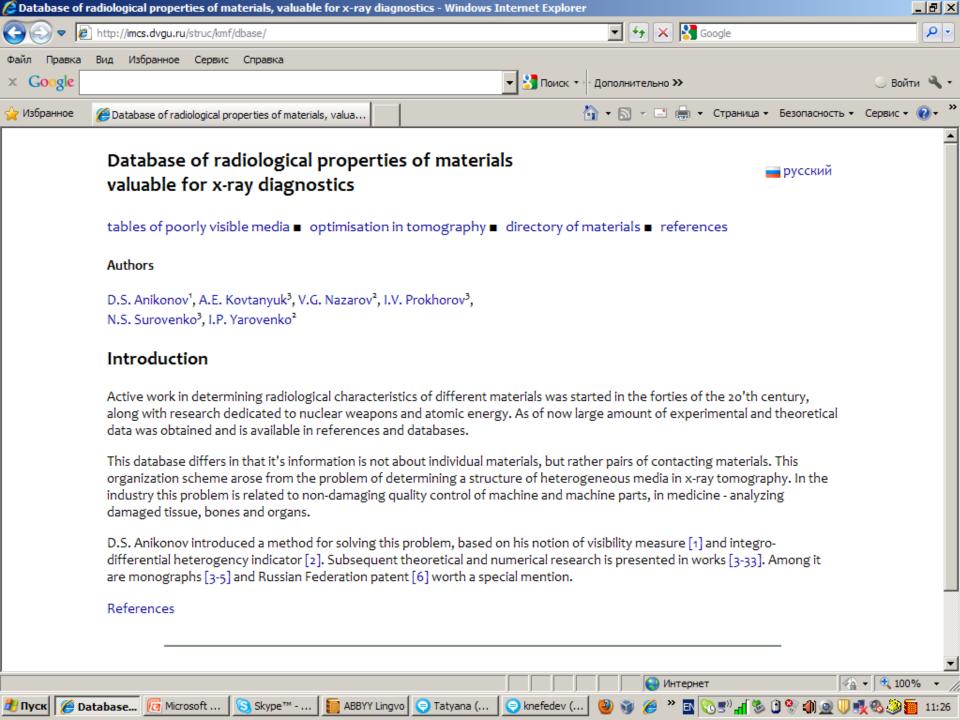
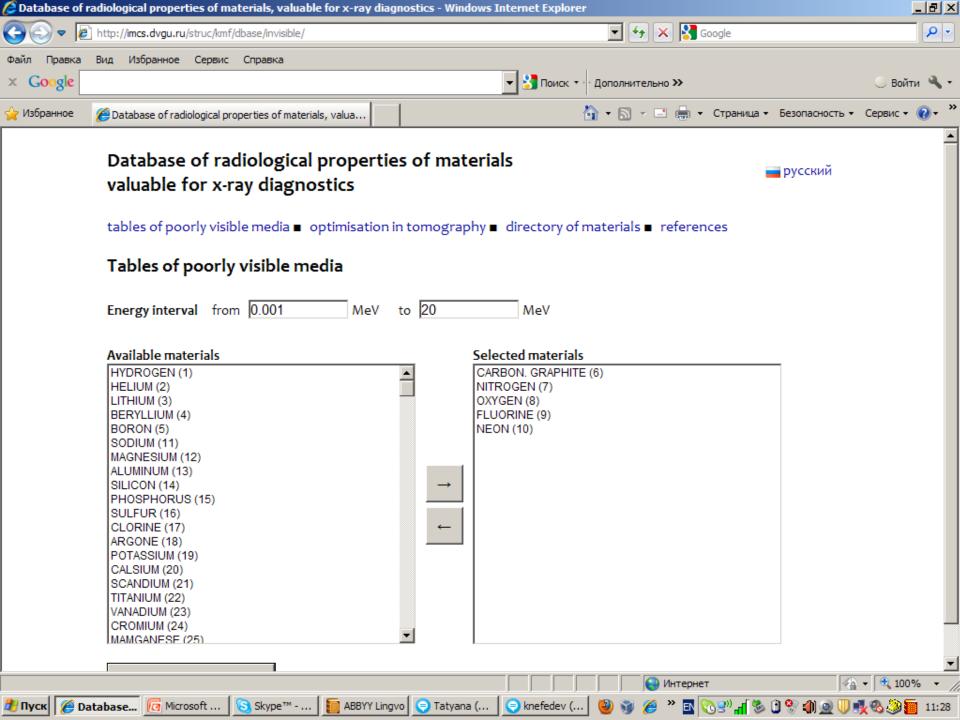
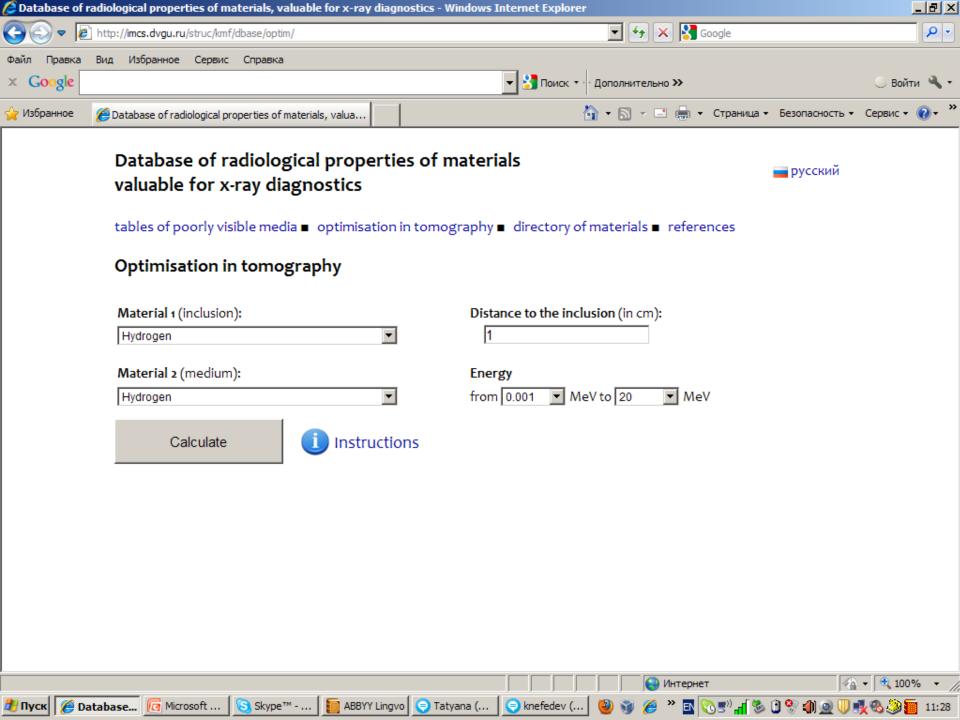


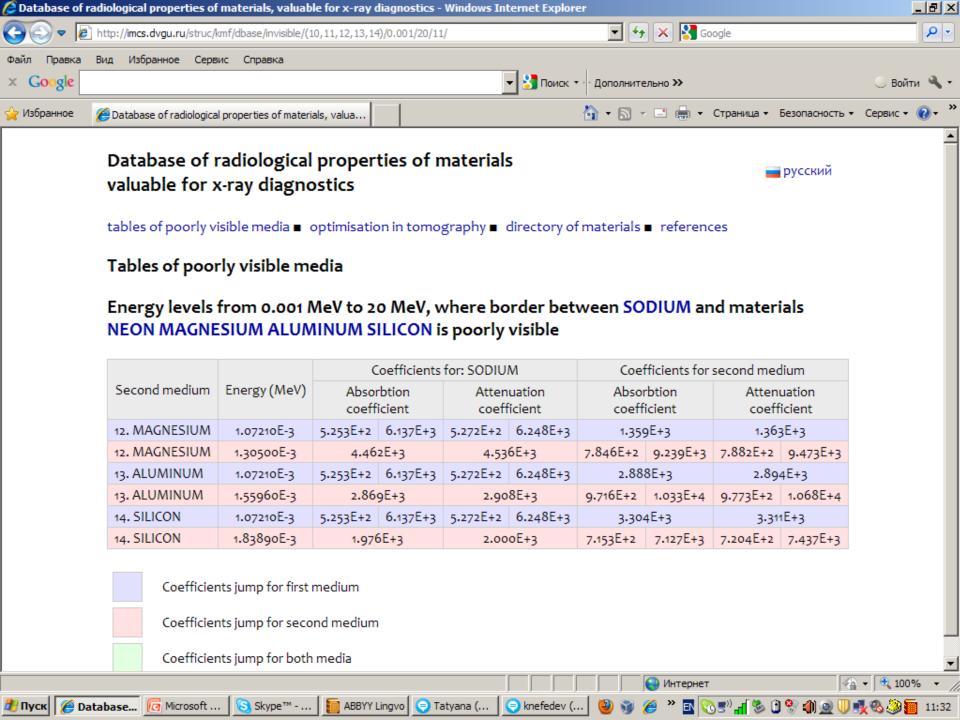
Fig. 4. The numerical experiments for $N_c = 0.00001$ which demonstrated instability of iterative procedure based on Monte Carlo method. This unsteadiness takes place for case insufficient number of trajectories. The plots correspond to 300 steps and 900 steps of the iterative procedure.

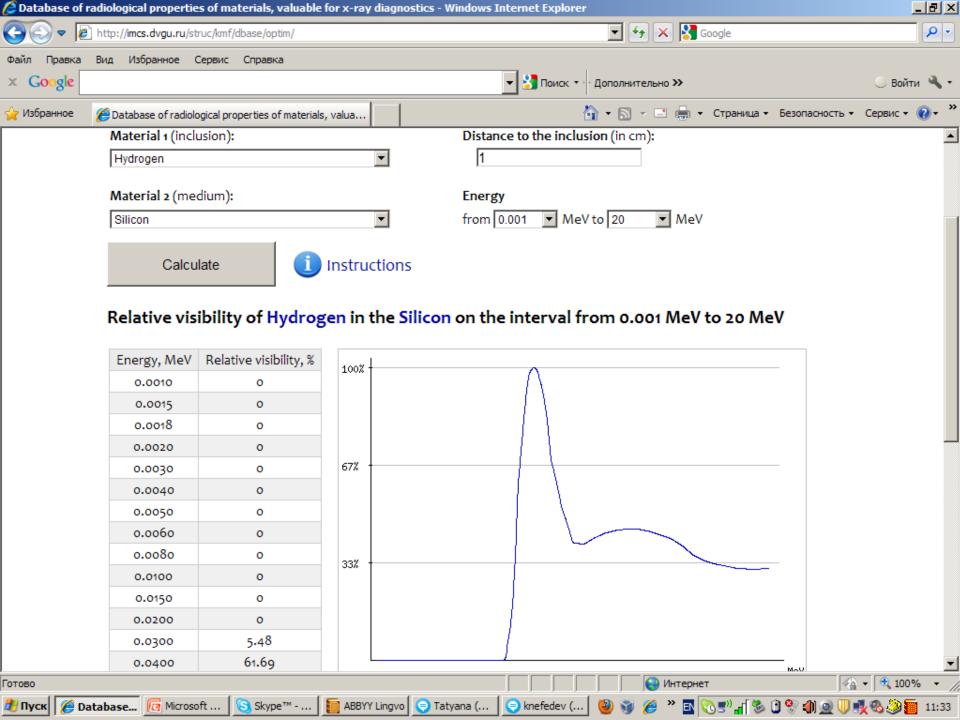












Thank you for attention!