

Neumann Boundary Conditions

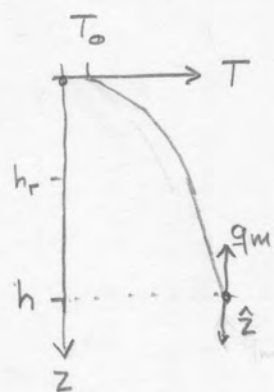
- Dirichlet BC's prescribe the value of the unknown, u , on the boundary. Therefore we can eliminate it from the solution
- Neumann BC's prescribe the derivative of the unknown, $\nabla u \cdot \hat{n}$, on the boundary, so the unknown, u , itself still has to be determined. Hence, Neumann BC's cannot be implemented with constraints as before
- In many problems, including heat flow, the gradient of the unknown, ∇u , corresponds to a flux. So that Neumann BC's prescribe a flux into and out of the domain.
- The physical BC is on the flux, not the derivative \Rightarrow implementation that prescribes boundary fluxes

Example: Continental geotherm with mantle heat flow

PDE $-\nabla \cdot (k \nabla T) = \rho H_0 e^{-z/h_r} \quad z \in [0, h]$

BC. $T(0) = T_0 \quad q \cdot \hat{z}|_h = -|q_m|$

here $|q_m|$ is the magnitude of mantle heat flow entering the crust, and the minus sign is necessary because q_m and \hat{z} point opposite directions.



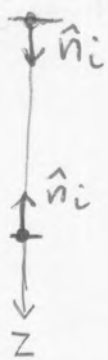
Note the awkward notation is due to the fact that we use a depth coordinate but want to refer to mantle heat flow as a positive number

Boundary flux convention in this class

(2)

We refer to the boundary fluxes as q_b and assume that inflows are positive ($q_b > 0$) and outflows are negative ($q_b < 0$) because it is physically intuitive?

This means that we are using the inward normal in statement of BC: $\mathbf{q} \cdot \hat{\mathbf{n}}_i = q_b$



So in our geotherm example the mantle heat flow, q_m , is an inflow and prescribed as a positive boundary flux ($q_b > 0$)

In contrast, the surface heat flow, q_0 , is an outflow and would be prescribed as a negative boundary flux ($q_b < 0$)

Hence we prescribe the mantle heat flow in our problem as

```
BC.dof-neu = Grid.dof-xmax, % specify bottom
```

```
BC.dof-f-neu = Grid.dof-f-xmax;
```

```
BC.qb = qm; % where  $q_m > 0$ 
```

We implement this flux across the boundary as an equivalent source/sink term, f_n , in the boundary cell.

Total flow rate across boundary face: $Q_b = A q_b$ $A = \text{face area}$

Compute equivalent volumetric source term: $Q_b = V f_n$

so that
$$f_n = q_b \frac{A}{V}$$

Note that sign is automatically correct because an inflow corresponds to a positive source term.

This will be implemented in the function `build_bnd.m`. (3)

The BC structure contains following relevant information:

BC.dof-neu = N_n by 1 vector of cells with Neumann BC's

BC.dof-f-neu = N_n by 1 vector of faces with Neumann BC's

BC.qb = N_n by 1 vector of prescribed bnd fluxes

here N_n is the number of applied Neumann BC's

Note that all vectors must be same length, i.e. each cell is associated with one face and flux!

Need to construct f_n a N_x by 1 r.h.s. vector with N_n non-zero entries. as follows.

$$f_n(\text{BC.dof-neu}) = \text{qb} * \text{Grid.A}(\text{BC.dof-f-neu}) / \text{Grid.V}(\text{BC.dof-neu});$$

Hence the Neumann BC's can be added with a single line of code. This will work for any N_n .

Here `Grid.A` is a $N_f \times 1$ vector of face areas and `Grid.V` is a N_x by 1 vector of cell volumes

Assume the third dimension is unity.