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STABILITY ANALYSIS OF THE NUMERICAL DENSITY-ENTHALPY MODEL

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## STABILITY ANALYSIS OF THE NUMERICAL DENSITY-ENTHALPY MODEL

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ABSTRACT. In [5], we numerically solved a fluid system by using the numerical density-enthalpy model which consists of mass and energy conservation laws, Darcy's Law and other thermodynamics relations. In the current report, the convergence behavior of this model is investigated. We transform the original model to two-equation system. Which is further approximated by a linear model. The eigenvalues of the linear model are used to estimate convergence of the original model.

### 1. INTRODUCTION

In the density-enthalpy model, we solve a thermodynamic multi-phase flow system by considering density and enthalpy as state variables and compute rest of the system variables as a post processing step. We refer to [1,2,3,4], for more detail about the usage of numerical density-enthalpy phase diagrams (in short,  $\rho$ -*h* diagrams) and merits of this approach. Here, enthalpy *h* is actually the specific enthalpy with units  $[J/k_g]$ . However, we will use  $\rho$  and *s* as our state variables in this report, where *s* represents the total enthalpy with units  $[J/m^3]$ . In Figure



FIGURE 1. Partially negative total-enthalpy values corresponding to (left) pressure and (right) temperature.

1, two  $(\rho, s)$  phase diagrams are shown for P and T. However, we observe that these values are valid for a certain temperature values. To make this point clear, s is plotted as a function of T at constant  $X_G$  in Figure 2. From this graph (and other experiments), we conclude that currently available  $(\rho, s)$  or equivalently  $(\rho, h)$ diagrams are valid approximately for  $275 \leq T \leq 360$ .

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FIGURE 2. A plot of total enthalpy s as a function of T at constant  $X_G$ .

## 2. Two Equations Approach

In [25], we numerically solved a fluid flow system in a porous medium. The mathematical model for the one-dimensional system is given by the following equations.

$$\frac{\partial \rho}{\partial t} + \frac{\partial (\rho v)}{\partial x} = 0, \quad x \in \Omega, \ t > 0, \ (\text{mass conservation}), \tag{1}$$

$$\frac{\partial s}{\partial t} + \frac{\partial (sv)}{\partial x} - \lambda \frac{\partial^2 T}{\partial x^2} = q, \qquad x \in \Omega, \ t > 0, \ (\text{energy conservation}), \tag{2}$$

$$v + \frac{K}{\mu} \frac{\partial P}{\partial x} = 0, \quad x \in \Omega, \ t > 0, \ (\text{Darcy's law}),$$
(3)

$$T = T(\rho, h), \qquad x \in \Omega, \ t > 0, \ (\text{thermodynamical relation}), \qquad (4)$$
$$P = P(\rho, h), \qquad x \in \Omega, \ t > 0, \ (\text{thermodynamical relation}), \qquad (5)$$

$$P = P(\rho, h), \qquad x \in \Omega, \ t > 0, \ (\text{thermodynamical relation}), \qquad (5)$$

$$s = \rho h, \qquad x \in \Omega, \ t > 0, \ (\text{total enthalpy}),$$
 (6)

$$X_G = X_G(\rho, h), \quad x \in \Omega, \ t > 0, \ (\text{thermodynamical relation}),$$
(7)

where the permeability K, dynamic viscosity  $\mu$ , and heat diffusivity  $\lambda$  are assumed to be constants and q is a heat source. The initial and boundary conditions are given as follows

$$T(x,0) = T_0(x), \qquad x \in \Omega,$$
  

$$X_G(x,0) = X_{G,0}(x), \qquad x \in \Omega,$$
  

$$\rho v = 0, \qquad x \in \Gamma, \ t > 0 \quad (\text{zero mass flux}) , \qquad (8)$$

$$-\lambda \frac{\partial T}{\partial x} + sv = 0, \qquad \qquad x \in \Gamma, \ t > 0 \qquad (\text{zero energy flux}) \ . \tag{9}$$

This system is solved and discussed in [25]. We give the numerical solution results for this system in Figure 3 (with a reduced resolution for fast printing). Later on this figure is used for comparison with other simulation results. We transform the model to two equations in a specific format. This approach helps in analyzing system stability.

2.1. Transformation to two equations. Consider the mass equation and substitute v by its value as given by the Darcy's law, we obtain

$$\frac{\partial \rho}{\partial t} + \frac{\partial}{\partial x} \left[ -\frac{K}{\mu} \rho \frac{\partial P}{\partial x} \right] = 0.$$



FIGURE 3. The original model.  $\Delta t = 0.01$ ,  $\Delta x = 0.01$ . The plots of (a)  $\rho$ , (b)  $X_G$ , (c) Newton iterations/timestep (d) s, (e) T, and (f) P.

Now, using the value of  $\frac{\partial P}{\partial x}$ , i.e.,

$$\frac{\partial P}{\partial x} = \frac{\partial P}{\partial \rho} \frac{\partial \rho}{\partial x} + \frac{\partial P}{\partial s} \frac{\partial s}{\partial x},$$

into the above equation, we realize

$$\frac{\partial \rho}{\partial t} - \frac{K}{\mu} \frac{\partial}{\partial x} \left[ \rho \left( \frac{\partial P}{\partial \rho} \frac{\partial \rho}{\partial x} + \frac{\partial P}{\partial s} \frac{\partial s}{\partial x} \right) \right] = 0.$$
(10)

By making similar substitutions of v,  $\frac{\partial P}{\partial x}$ , and  $\frac{\partial T}{\partial x}$ , the energy equation can be written as

$$\frac{\partial s}{\partial t} - \frac{K}{\mu} \frac{\partial}{\partial x} \left[ s \left( \frac{\partial P}{\partial \rho} \frac{\partial \rho}{\partial x} + \frac{\partial P}{\partial s} \frac{\partial s}{\partial x} \right) \right] - \lambda \frac{\partial}{\partial x} \left[ \frac{\partial T}{\partial \rho} \frac{\partial \rho}{\partial x} + \frac{\partial T}{\partial s} \frac{\partial s}{\partial x} \right] = 0.$$
(11)

Hence the many-equation system given by equations (1) to (6) is written in the following two-equation format

$$\frac{\partial \rho}{\partial t} = \frac{\partial}{\partial x} \left[ D_{11} \frac{\partial \rho}{\partial x} + D_{12} \frac{\partial s}{\partial x} \right],\tag{12}$$

$$\frac{\partial s}{\partial t} = \frac{\partial}{\partial x} \left[ D_{21} \frac{\partial \rho}{\partial x} + D_{22} \frac{\partial s}{\partial x} \right],\tag{13}$$

where  $D_{ij}$  are given by

$$D_{11} = \frac{K}{\mu} \rho \frac{\partial P}{\partial \rho}, \qquad D_{21} = \frac{K}{\mu} s \frac{\partial P}{\partial \rho} + \lambda \frac{\partial T}{\partial \rho},$$
$$D_{12} = \frac{K}{\mu} \rho \frac{\partial P}{\partial s}, \qquad D_{22} = \frac{K}{\mu} s \frac{\partial P}{\partial s} + \lambda \frac{\partial T}{\partial s}.$$

The boundary conditions are given by

$$\frac{K}{\mu}\rho\left(\frac{\partial P}{\partial\rho}\frac{\partial\rho}{\partial x} + \frac{\partial P}{\partial s}\frac{\partial s}{\partial x}\right) = 0, \qquad (14)$$

$$\frac{K}{\mu}s\left(\frac{\partial P}{\partial\rho}\frac{\partial\rho}{\partial x} + \frac{\partial P}{\partial s}\frac{\partial s}{\partial x}\right) - \lambda\left(\frac{\partial T}{\partial\rho}\frac{\partial\rho}{\partial x} + \frac{\partial T}{\partial s}\frac{\partial s}{\partial x}\right) = 0.$$
(15)

#### 3. Numerical solution algorithm

To verify that the two approaches (many-equations versus two-equations model) are indeed equivalent, we solve the system given by equation (12) and (13) by Standard Galerkin Algorithm, as follows.

3.1. The mass equation. We start the solution algorithm by considering the transformed mass equation (i.e., equation (10)) and write down its linearized weak form

$$\int_{\Omega} \frac{\partial \rho}{\partial t} \phi d\Omega - \frac{K}{\mu} \int_{\Omega} \frac{\partial}{\partial x} \left[ \rho \left( \frac{\partial P}{\partial \rho} \frac{\partial \rho}{\partial x} + \frac{\partial P}{\partial s} \frac{\partial s}{\partial x} \right) \right] \phi d\Omega = 0.$$

Apply the product rule to the second integral

$$\int_{\Omega} \frac{\partial \rho}{\partial t} \phi d\Omega - \left[ \frac{K}{\mu} \rho \left( \frac{\partial P}{\partial \rho} \frac{\partial \rho}{\partial x} + \frac{\partial P}{\partial s} \frac{\partial s}{\partial x} \right) \phi \right]_{0}^{1} + \frac{K}{\mu} \int_{\Omega} \rho \left( \frac{\partial P}{\partial \rho} \frac{\partial \rho}{\partial x} + \frac{\partial P}{\partial s} \frac{\partial s}{\partial x} \right) \frac{d\phi}{dx} d\Omega = 0.$$

The boundary term vanishes (see equation (14)). By using Euler Backward time integration, the above equation is written as

$$\frac{1}{\Delta t} \int (\rho^{\tau} - \rho^{\tau-1}) \phi dx + \frac{K}{\mu} \int_{\Omega} \rho^{\tau} \frac{\partial P^{\tau}}{\partial \rho} \frac{\partial \rho^{\tau}}{\partial x} \frac{d\phi}{dx} dx + \frac{K}{\mu} \int_{\Omega} \rho^{\tau} \frac{\partial P^{\tau}}{\partial s} \frac{\partial s^{\tau}}{\partial x} \frac{d\phi}{dx} dx = 0.$$

For brevity, we use a different convention for  $\frac{\partial P}{\partial \rho}$ ,  $\frac{\partial P}{\partial s}$ ,  $\frac{\partial T}{\partial \rho}$ , and  $\frac{\partial T}{\partial s}$  terms such as the following

$$\frac{\partial P^{\tau}}{\partial \rho} \text{ for } \frac{\partial P}{\partial \rho} (\rho^{\tau}, s^{\tau}),$$
$$\frac{\partial P^{k}}{\partial \rho} \text{ for } \frac{\partial P}{\partial \rho} (\rho^{\tau,k}, s^{\tau,k}),$$
$$\frac{\partial P^{k}_{i}}{\partial \rho} \text{ for } \frac{\partial P}{\partial \rho} (\rho^{\tau,k}_{i}, s^{\tau,k}_{i}).$$

The convention used for  $\frac{\partial P}{\partial s}$ ,  $\frac{\partial T}{\partial \rho}$ , and  $\frac{\partial T}{\partial s}$  is analogous. The linearization about  $\rho^k$  and  $s^k$  is given by the following equation where we omit the index  $\tau$  for brevity, except for explicit terms and use the notation  $\delta \rho = \rho^{k+1} - \rho^k$  and  $\delta s = s^{k+1} - s^k$ .

$$\frac{1}{\Delta t} \int (\rho^{k} - \rho^{\tau-1} + \delta\rho) \phi dx 
+ \frac{K}{\mu} \int_{\Omega} \left[ \rho^{k} \frac{\partial P^{k}}{\partial \rho} \frac{\partial \rho^{k}}{\partial x} + \delta\rho \frac{\partial P^{k}}{\partial \rho} \frac{\partial \rho^{k}}{\partial x} + \rho^{k} \left( \frac{\partial P^{k+1}}{\partial \rho} - \frac{\partial P^{k}}{\partial \rho} \right) \frac{\partial \rho^{k}}{\partial x} + \rho^{k} \frac{\partial P^{k}}{\partial \rho} \frac{\partial (\delta\rho)}{\partial x} \right] \frac{d\phi}{dx} dx 
+ \frac{K}{\mu} \int \left[ \rho^{k} \frac{\partial P^{k}}{\partial s} \frac{\partial s^{k}}{\partial x} + \delta\rho \frac{\partial P^{k}}{\partial s} \frac{\partial s^{k}}{\partial x} + \rho^{k} \left( \frac{\partial P^{k+1}}{\partial s} - \frac{\partial P^{k}}{\partial s} \right) \frac{\partial s^{k}}{\partial x} + \rho^{k} \frac{\partial P^{k}}{\partial s} \frac{\partial (\deltas)}{\partial x} \right] \frac{d\phi}{dx} dx 
= 0.$$
(16)

We use central difference approximations for the density and enthalpy derivatives, given by the following expressions.

$$\begin{split} \frac{\partial P_i^k}{\partial \rho} &= \frac{\partial P}{\partial \rho}(\rho_i^k, s_i^k) = \frac{1}{2\epsilon_{\rho}}[P(\rho_i^k + \epsilon_{\rho}, s_i^k) - P(\rho_i^k - \epsilon_{\rho}, s_i^k)],\\ \frac{\partial^2 P_i^k}{\partial \rho^2} &= \frac{1}{\epsilon_{\rho}^2}[P(\rho_i^k + \epsilon, s_i^k) - 2P(\rho_i^k, s_i^k) + P(\rho_i^k - \epsilon, s_i^k)],\\ \frac{\partial^2 P_i^k}{\partial \rho \partial s} &= \frac{1}{4\epsilon_{\rho}\epsilon_s}[P(\rho_i^k + \epsilon_{\rho}, s_i^k + \epsilon_s) - P(\rho_i^k + \epsilon_{\rho}, s_i^k - \epsilon_s)],\\ &- P(\rho_i^k - \epsilon_{\rho}, s_i^k + \epsilon_s) + P(\rho_i^k - \epsilon_{\rho}, s_i^k - \epsilon_s)], \end{split}$$

where  $\epsilon_{\rho}$  and  $\epsilon_s$  are suitable small numbers (in our case,  $\epsilon_{\rho} = 0.1$  and  $\epsilon_s = 100$ ). The approximations for  $\frac{\partial P_i^k}{\partial s}$  and  $\frac{\partial^2 P_i^k}{\partial s^2}$  are analogous. The approximation for  $\frac{\partial P}{\partial \rho}$  from Taylor series expansion about  $(\rho^k, s^k)$  leads to

$$\frac{\partial P^{k+1}}{\partial \rho} - \frac{\partial P^k}{\partial \rho} = (\rho^{k+1} - \rho^k) \frac{\partial^2 P^k}{\partial \rho^2} + (s^{k+1} - s^k) \frac{\partial^2 P^k}{\partial \rho \partial s}.$$

The expression  $\left(\frac{\partial T^{k+1}}{\partial s} - \frac{\partial T^k}{\partial s}\right)$  is defined in a similar way. Using these values in equation (16), we get

$$\begin{split} &\frac{1}{\Delta t} \int (\rho^k - \rho^{\tau - 1} + \delta \rho) \phi dx \\ &+ \frac{K}{\mu} \int_{\Omega} \left[ \rho^k \frac{\partial P^k}{\partial \rho} \frac{\partial \rho^k}{\partial x} + \frac{\partial P^k}{\partial \rho} \frac{\partial \rho^k}{\partial x} \delta \rho \\ &+ \rho^k \frac{\partial \rho^k}{\partial x} \left( \delta \rho \frac{\partial^2 P^k}{\partial \rho^2} + \delta s \frac{\partial^2 P^k}{\partial \rho \partial s} \right) + \rho^k \frac{\partial P^k}{\partial \rho} \frac{\partial (\delta \rho)}{\partial x} \right] \frac{d\phi}{dx} dx \\ &+ \frac{K}{\mu} \int_{\Omega} \left[ \rho^k \frac{\partial P^k}{\partial s} \frac{\partial s^k}{\partial x} + \frac{\partial P^k}{\partial s} \frac{\partial s^k}{\partial x} \delta \rho \\ &+ \rho^k \frac{\partial s^k}{\partial x} \left( \delta \rho \frac{\partial^2 P^k}{\partial \rho \partial s} + \delta s \frac{\partial^2 P^k}{\partial s^2} \right) + \rho^k \frac{\partial P^k}{\partial s} \frac{\partial (\delta s)}{\partial x} \right] \frac{d\phi}{dx} dx = 0. \end{split}$$

Now, we rearrange these terms into explicit and implicit parts

$$\begin{split} &\frac{1}{\Delta t} \int \delta \rho \phi dx + \frac{K}{\mu} \int_{\Omega} \left( \frac{\partial P^k}{\partial \rho} \frac{\partial \rho^k}{\partial x} \delta \rho + \rho^k \frac{\partial \rho^k}{\partial x} \frac{\partial^2 P^k}{\partial \rho^2} \delta \rho + \rho^k \frac{\partial P^k}{\partial \rho} \frac{\partial (\delta \rho)}{\partial x} \right. \\ &+ \frac{\partial P^k}{\partial s} \frac{\partial s^k}{\partial x} \delta \rho + \rho^k \frac{\partial s^k}{\partial x} \frac{\partial^2 P^k}{\partial \rho \partial s} \delta \rho \right) \frac{d\phi}{dx} dx \\ &+ \frac{K}{\mu} \int_{\Omega} \left( \rho^k \frac{\partial \rho^k}{\partial x} \frac{\partial^2 P^k}{\partial \rho \partial s} \delta s + \rho^k \frac{\partial s^k}{\partial x} \frac{\partial^2 P^k}{\partial s^2} \delta s + \rho^k \frac{\partial P^k}{\partial s} \frac{\partial (\delta s)}{\partial x} \right) \frac{d\phi}{dx} dx \\ &+ \frac{1}{\Delta t} \int (\rho^k - \rho^{\tau-1}) \phi dx + \frac{K}{\mu} \int_{\Omega} \left( \rho^k \frac{\partial P^k}{\partial \rho} \frac{\partial \rho^k}{\partial x} + \rho^k \frac{\partial P^k}{\partial s} \frac{\partial s^k}{\partial x} \right) \frac{d\phi}{dx} dx = 0. \end{split}$$

We apply the Standard Galerkin discretization by using approximations,  $\delta \rho \approx \sum_{j=1}^{N} \delta \rho_j \phi_j$ ,  $\delta s \approx \sum_{j=1}^{N} \delta s_j \phi_j$  and choosing  $\phi \approx \phi_i$ 

$$\begin{split} &\frac{1}{\Delta t} \sum_{j=1}^{N} \delta \rho_{j} \int \phi_{i} \phi_{j} dx + \frac{K}{\mu} \sum_{j=1}^{N} \delta \rho_{j} \int_{\Omega} \left( \frac{\partial P^{k}}{\partial \rho} \frac{\partial \rho^{k}}{\partial x} \phi_{j} + \rho^{k} \frac{\partial \rho^{k}}{\partial \rho^{2}} \frac{\partial^{2} P^{k}}{\partial \rho^{2}} \phi_{j} + \rho^{k} \frac{\partial P^{k}}{\partial \rho} \frac{d\phi_{j}}{dx} \\ &+ \frac{\partial P^{k}}{\partial s} \frac{\partial s^{k}}{\partial x} \phi_{j} + \rho^{k} \frac{\partial s^{k}}{\partial x} \frac{\partial^{2} P^{k}}{\partial \rho \partial s} \phi_{j} \right) \frac{d\phi_{i}}{dx} dx \\ &+ \frac{K}{\mu} \sum_{j=1}^{N} \delta s_{j} \int_{\Omega} \left( \rho^{k} \frac{\partial \rho^{k}}{\partial x} \frac{\partial^{2} P^{k}}{\partial \rho \partial s} \phi_{j} + \rho^{k} \frac{\partial s^{k}}{\partial x} \frac{\partial^{2} P^{k}}{\partial s^{2}} \phi_{j} + \rho^{k} \frac{\partial P^{k}}{\partial s} \frac{d\phi_{j}}{dx} \right) \frac{d\phi_{i}}{dx} dx \\ &+ \frac{1}{\Delta t} \int (\rho^{k} - \rho^{\tau-1}) \phi_{i} dx + \frac{K}{\mu} \int_{\Omega} \left( \rho^{k} \frac{\partial P^{k}}{\partial \rho} \frac{\partial \rho^{k}}{\partial x} + \rho^{k} \frac{\partial P^{k}}{\partial s} \frac{\partial s^{k}}{\partial x} \right) \frac{d\phi_{i}}{dx} dx = 0. \end{split}$$

The equivalent matrix form of the above equation is given by

$$S_{11} \boldsymbol{\delta \rho} + S_{12} \boldsymbol{\delta s} + \boldsymbol{f}_1 = \boldsymbol{0}. \tag{17}$$

The element matrices are defined as

$$\begin{split} S_{11_e} &= \frac{1}{\Delta t} \frac{\Delta x}{2} \begin{bmatrix} 1 & 0\\ 0 & 1 \end{bmatrix} + \frac{K}{2\mu} \frac{\partial \rho^k}{\partial x_i} \begin{bmatrix} -\frac{\partial P_{i-1}^k}{\partial \rho} & -\frac{\partial P_i^k}{\partial \rho}\\ \frac{\partial P_{i-1}^k}{\partial \rho} & \frac{\partial P_i^k}{\partial \rho} \end{bmatrix} \\ &+ \frac{K}{2\mu} \frac{\partial \rho^k}{\partial x_i} \begin{bmatrix} -\rho_{i-1}^k \frac{\partial^2 P_{i-1}^k}{\partial \rho^2} & -\rho_i^k \frac{\partial^2 P_i^k}{\partial \rho^2}\\ \rho_{i-1}^k \frac{\partial^2 P_{i-1}^k}{\partial \rho^2} & \rho_i^k \frac{\partial^2 P_i^k}{\partial \rho^2} \end{bmatrix} + \frac{K}{2\mu} \frac{\Delta x}{\Delta x} \left( \rho_i^k \frac{\partial P_i^k}{\partial \rho} + \rho_{i-1}^k \frac{\partial P_{i-1}^k}{\partial \rho} \right) \begin{bmatrix} 1 & -1\\ -1 & 1 \end{bmatrix} \\ &+ \frac{K}{2\mu} \frac{\partial s^k}{\partial x_i} \begin{bmatrix} -\frac{\partial P_{i-1}^k}{\partial s} & -\frac{\partial P_i^k}{\partial s}\\ \frac{\partial P_{i-1}^k}{\partial s} & \frac{\partial P_i^k}{\partial s} \end{bmatrix} + \frac{K}{2\mu} \frac{\partial s^k}{\partial x_i} \begin{bmatrix} -\rho_{i-1}^k \frac{\partial^2 P_{i-1}^k}{\partial \rho \partial s} & -\rho_i^k \frac{\partial^2 P_i^k}{\partial \rho \partial s}\\ \rho_{i-1}^k \frac{\partial^2 P_{i-1}^k}{\partial \rho \partial s} & \rho_i^k \frac{\partial^2 P_i^k}{\partial \rho \partial s} \end{bmatrix}, \end{split}$$

where  $\frac{\partial \rho^k}{\partial x_i} = \frac{\rho_i^k - \rho_{i-1}^k}{\Delta x}$  and  $\frac{\partial s^k}{\partial x_i} = \frac{s_i^k - s_{i-1}^k}{\Delta x}$ .

$$\begin{split} S_{12_e} &= \frac{K}{2\mu} \frac{\partial \rho^k}{\partial x_i} \left[ \begin{array}{c} -\rho_{i-1}^k \frac{\partial^2 P_{i-1}^k}{\partial \rho \partial s} & -\rho_i^k \frac{\partial^2 P_i^k}{\partial \rho \partial s} \\ \rho_{i-1}^k \frac{\partial^2 P_{i-1}^k}{\partial \rho \partial s} & \rho_i^k \frac{\partial^2 P_i^k}{\partial \rho \partial s} \end{array} \right] + \frac{K}{2\mu} \frac{\partial s^k}{\partial x_i} \left[ \begin{array}{c} -\rho_{i-1}^k \frac{\partial^2 P_{i-1}^k}{\partial s^2} & -\rho_i^k \frac{\partial^2 P_i^k}{\partial s^2} \\ \rho_{i-1}^k \frac{\partial^2 P_i^k}{\partial s^2} & \rho_i^k \frac{\partial^2 P_i^k}{\partial s^2} \end{array} \right] \\ &+ \frac{K}{2\mu} \frac{\Delta x}{\Delta x} \left( \rho_i^k \frac{\partial P_i^k}{\partial s} + \rho_{i-1}^k \frac{\partial P_{i-1}^k}{\partial s} \right) \left[ \begin{array}{c} 1 & -1 \\ -1 & 1 \end{array} \right], \end{split}$$

$$\begin{split} f_1^i &= \frac{1}{\Delta t} \int (\rho^k - \rho^\tau) \phi_i dx + \frac{K}{\mu} \int_{\Omega} \left( \rho^k \frac{\partial P^k}{\partial \rho} \frac{\partial \rho^k}{\partial x} + \rho^k \frac{\partial P^k}{\partial s} \frac{\partial s^k}{\partial x} \right) \frac{d\phi_i}{dx} dx, \\ \mathbf{f}_{1_e} &= \frac{1}{\Delta t} \frac{\Delta x}{2} \left[ \begin{array}{c} \rho_{i-1}^k - \rho_{i-1}^{\tau-1} \\ \rho_i^k - \rho_i^{\tau-1} \end{array} \right] + \frac{K}{2\mu} \left[ \frac{\partial \rho^k}{\partial x_i} \left( \rho_i^k \frac{\partial P_i^k}{\partial \rho} + \rho_{i-1}^k \frac{\partial P_{i-1}^k}{\partial \rho} \right) \right. \\ &\left. + \frac{\partial s^k}{\partial x_i} \left( \rho_i^k \frac{\partial P_i^k}{\partial s} + \rho_{i-1}^k \frac{\partial P_{i-1}^k}{\partial s} \right) \right] \left[ \begin{array}{c} -1 \\ 1 \end{array} \right]. \end{split}$$

3.2. The energy equation. As a next step, we treat the transformed energy equation (equation (11)) and write down its weak formulation

$$\int_{\Omega} \frac{\partial s}{\partial t} \phi d\phi - \frac{K}{\mu} \int_{\Omega} \frac{\partial}{\partial x} \left[ s \left( \frac{\partial P}{\partial \rho} \frac{\partial \rho}{\partial x} + \frac{\partial P}{\partial s} \frac{\partial s}{\partial x} \right) \right] \phi d\Omega$$
$$-\lambda \int_{\Omega} \frac{\partial}{\partial x} \left[ \frac{\partial T}{\partial \rho} \frac{\partial \rho}{\partial x} + \frac{\partial T}{\partial s} \frac{\partial s}{\partial x} \right] \phi d\Omega = 0.$$

Applying the product rule to second and third integral in the above equation, we have

$$\int_{\Omega} \frac{\partial s}{\partial t} \phi d\phi + \frac{K}{\mu} \int_{\Omega} \left[ s \left( \frac{\partial P}{\partial \rho} \frac{\partial \rho}{\partial x} + \frac{\partial P}{\partial s} \frac{\partial s}{\partial x} \right) \right] \frac{d\phi}{dx} d\Omega + \lambda \int_{\Omega} \left[ \frac{\partial T}{\partial \rho} \frac{\partial \rho}{\partial x} + \frac{\partial T}{\partial s} \frac{\partial s}{\partial x} \right] \frac{d\phi}{dx} d\Omega + \frac{K}{\mu} \left[ s \left( \frac{\partial P}{\partial \rho} \frac{\partial \rho}{\partial x} + \frac{\partial P}{\partial s} \frac{\partial s}{\partial x} \right) \phi \right]_{0}^{1} - \lambda \left[ \frac{\partial T}{\partial \rho} \frac{\partial \rho}{\partial x} + \frac{\partial T}{\partial s} \frac{\partial s}{\partial x} \right]_{0}^{1} = 0.$$

The boundary terms vanish by applying the boundary conditions (equation (15)). For the time integration, we use Euler Backward formula

$$\begin{split} &\frac{1}{\Delta t} \int_{\Omega} (s^{\tau} - s^{\tau-1}) \phi dx + \frac{K}{\mu} \int_{\Omega} s^{\tau} \frac{\partial P^{\tau}}{\partial \rho} \frac{\partial \rho^{\tau}}{\partial x} \frac{d\phi}{dx} dx + \frac{K}{\mu} \int_{\Omega} s^{\tau} \frac{\partial P^{\tau}}{\partial s} \frac{\partial s^{\tau}}{\partial x} \frac{d\phi}{dx} dx \\ &+ \lambda \int_{\Omega} \frac{\partial T^{\tau}}{\partial \rho} \frac{\partial \rho^{\tau}}{\partial x} \frac{d\phi}{dx} dx + \lambda \int_{\Omega} \frac{\partial T^{\tau}}{\partial s} \frac{\partial s^{\tau}}{\partial x} \frac{d\phi}{dx} dx = 0. \end{split}$$

Using linearization about  $\rho^k$  and  $s^k$ .

$$\begin{split} &\frac{1}{\Delta t} \int_{\Omega} \left( s^{k} + \delta s - s^{\tau - 1} \right) \phi dx \\ &+ \frac{K}{\mu} \int_{\Omega} \left[ s^{k} \frac{\partial P^{k}}{\partial \rho} \frac{\partial \rho^{k}}{\partial x} + \delta s \frac{\partial P^{k}}{\partial \rho} \frac{\partial \rho^{k}}{\partial x} + s^{k} \left( \delta \rho \frac{\partial^{2} P^{k}}{\partial \rho^{2}} + \delta s \frac{\partial^{2} P^{k}}{\partial \rho \partial s} \right) \frac{\partial \rho^{k}}{\partial x} + s^{k} \frac{\partial P^{k}}{\partial \rho} \frac{\partial (\delta \rho)}{\partial x} \right] \frac{d\phi}{dx} dx \\ &+ \frac{K}{\mu} \int_{\Omega} \left[ s^{k} \frac{\partial P^{k}}{\partial s} \frac{\partial s^{k}}{\partial x} + \delta s \frac{\partial P^{k}}{\partial s} \frac{\partial s^{k}}{\partial x} + s^{k} \left( \delta \rho \frac{\partial^{2} P^{k}}{\partial \rho \partial s} + \delta s \frac{\partial^{2} P^{k}}{\partial s^{2}} \right) \frac{\partial s^{k}}{\partial x} + s^{k} \frac{\partial P^{k}}{\partial s} \frac{\partial (\delta s)}{\partial x} \right] \frac{d\phi}{dx} dx \\ &+ \lambda \int_{\Omega} \left[ \frac{\partial T^{k}}{\partial \rho} \frac{\partial \rho^{k}}{\partial x} + \left( \delta \rho \frac{\partial^{2} T^{k}}{\partial \rho^{2}} + \delta s \frac{\partial^{2} T^{k}}{\partial \rho \partial s} \right) \frac{\partial \rho^{k}}{\partial x} + \frac{\partial T^{k}}{\partial \rho} \frac{\partial (\delta \rho)}{\partial x} \right] \frac{d\phi}{dx} dx \\ &+ \lambda \int_{\Omega} \left[ \frac{\partial T^{k}}{\partial s} \frac{\partial s^{k}}{\partial x} + \left( \delta \rho \frac{\partial^{2} T^{k}}{\partial \rho \partial s} + \delta s \frac{\partial^{2} T}{\partial s^{2}} \right) \frac{\partial s^{k}}{\partial x} + \frac{\partial T^{k}}{\partial s} \frac{\partial (\delta s)}{\partial x} \right] \frac{d\phi}{dx} dx \\ &+ \lambda \int_{\Omega} \left[ \frac{\partial T^{k}}{\partial s} \frac{\partial s^{k}}{\partial x} + \left( \delta \rho \frac{\partial^{2} T^{k}}{\partial \rho \partial s} + \delta s \frac{\partial^{2} T}{\partial s^{2}} \right) \frac{\partial s^{k}}{\partial x} + \frac{\partial T^{k}}{\partial s} \frac{\partial (\delta s)}{\partial x} \right] \frac{d\phi}{dx} dx = 0. \end{split}$$

Rearranging this equation so that the terms containing  $\delta \rho$  come first, then the terms having  $\delta s$ , and lastly the explicit terms.

$$\begin{split} \frac{K}{\mu} \int \left( s^k \delta \rho \frac{\partial^2 P^k}{\partial \rho^2} \frac{\partial \rho^k}{\partial x} + s^k \frac{\partial P^k}{\partial \rho} \frac{\partial (\delta \rho)}{\partial x} + s^k \delta \rho \frac{\partial^2 P^k}{\partial \rho \partial s} \frac{\partial s^k}{\partial x} \right) \frac{d\phi}{dx} dx \\ &+ \lambda \int \left( \delta \rho \frac{\partial^2 T^k}{\partial \rho^2} \frac{\partial \rho^k}{\partial x} + \delta \rho \frac{\partial^2 T^k}{\partial \rho \partial s} \frac{\partial s^k}{\partial x} + \frac{\partial T^k}{\partial \rho} \frac{\partial (\delta \rho)}{\partial x} \right) \frac{d\phi}{dx} dx \\ &+ \frac{1}{\Delta t} \int \delta s \ \phi dx + \frac{K}{\mu} \int \left( \delta s \ \frac{\partial P^k}{\partial \rho} \frac{\partial \rho^k}{\partial x} + s^k \delta s \frac{\partial^2 P^k}{\partial \rho \partial s} \frac{\partial \rho^k}{\partial x} \right) \frac{d\phi}{dx} dx \\ &+ \delta s \frac{\partial P^k}{\partial s} \frac{\partial s^k}{\partial x} + s^k \delta s \frac{\partial^2 P^k}{\partial s^2} \frac{\partial s^k}{\partial x} + s^k \frac{\partial P^k}{\partial s} \frac{\partial (\delta s)}{\partial x} \right) \frac{d\phi}{dx} dx \\ &+ \lambda \int \left( \frac{\partial^2 T^k}{\partial \rho \partial s} \frac{\partial \rho^k}{\partial x} + \frac{\partial^2 T^k}{\partial s^2} \frac{\partial s^k}{\partial x} \right) \delta s \frac{d\phi}{dx} dx + \lambda \int \frac{\partial T^k}{\partial s} \frac{\partial (\delta s)}{\partial x} \frac{d\phi}{dx} dx \\ &+ \frac{1}{\Delta t} \int (s^k - s^{\tau - 1}) \phi dx + \frac{K}{\mu} \int s^k \left( \frac{\partial P^k}{\partial \rho} \frac{\partial \rho^k}{\partial x} + \frac{\partial P^k}{\partial s} \frac{\partial s^k}{\partial x} \right) \frac{d\phi}{dx} dx \\ &+ \lambda \int \left( \frac{\partial T^k}{\partial \rho} \frac{\partial \rho^k}{\partial x} + \frac{\partial T^k}{\partial s} \frac{\partial s^k}{\partial x} \right) \frac{d\phi}{dx} dx = 0. \end{split}$$

Applying the approximation for  $\delta\rho$  and  $\delta s$  as defined in the case of mass equation, we have

$$\begin{split} \frac{K}{\mu} \sum_{j=1}^{N} \delta\rho_{j} \int \left( s^{k} \frac{\partial^{2} P^{k}}{\partial\rho^{2}} \frac{\partial\rho^{k}}{\partial x} \phi_{j} + s^{k} \frac{\partial P^{k}}{\partial\rho} \frac{\partial\phi_{j}}{\partial x} + s^{k} \frac{\partial^{2} P^{k}}{\partial\rho\partial s} \frac{\partial s^{k}}{\partial x} \phi_{j} \right) \frac{d\phi_{i}}{dx} dx \\ + \lambda \sum_{j=1}^{N} \delta\rho_{j} \int \left( \frac{\partial^{2} T^{k}}{\partial\rho^{2}} \frac{\partial\rho^{k}}{\partial x} + \frac{\partial^{2} T^{k}}{\partial\rho\partial s} \frac{\partial s^{k}}{\partial x} \right) \phi_{j} \frac{d\phi_{i}}{dx} dx + \lambda \sum_{j=1}^{N} \delta\rho_{j} \int \frac{\partial T^{k}}{\partial\rho} \frac{d\phi_{i}}{dx} \frac{d\phi_{j}}{dx} dx \\ + \frac{1}{\Delta t} \sum_{j=1}^{N} \delta s_{j} \int \phi_{i} \phi_{j} dx + \frac{K}{\mu} \sum_{j=1}^{N} \delta s_{j} \int \left( \frac{\partial P^{k}}{\partial\rho} \frac{\partial\rho^{k}}{\partial x} \phi_{j} + s^{k} \frac{\partial^{2} P^{k}}{\partial\rho\partial s} \frac{\partial\rho^{k}}{\partial x} \phi_{j} \right) \\ + \frac{\partial P^{k}}{\partial s} \frac{\partial s^{k}}{\partial x} \phi_{j} + s^{k} \frac{\partial^{2} P^{k}}{\partial s^{2}} \frac{\partial s^{k}}{\partial x} \phi_{j} + s^{k} \frac{\partial P^{k}}{\partial s} \frac{\partial\phi_{j}}{\partial x} \right) \frac{d\phi_{i}}{dx} dx \\ + \lambda \sum_{j=1}^{N} \delta s_{j} \int \left( \frac{\partial^{2} T^{k}}{\partial\rho\partial s} \frac{\partial\rho^{k}}{\partial x} + \frac{\partial^{2} T^{k}}{\partial s^{2}} \frac{\partial s^{k}}{\partial x} \right) \phi_{j} \frac{d\phi_{i}}{dx} dx + \lambda \sum_{j=1}^{N} \delta s_{j} \int \frac{\partial T^{k}}{\partial s} \frac{d\phi_{i}}{dx} dx \\ + \lambda \sum_{j=1}^{N} \delta s_{j} \int \left( \frac{\partial^{2} T^{k}}{\partial\rho\partial s} \frac{\partial\rho^{k}}{\partial x} + \frac{\partial^{2} T^{k}}{\partial s^{2}} \frac{\partial s^{k}}{\partial x} \right) \phi_{j} \frac{d\phi_{i}}{dx} dx + \lambda \sum_{j=1}^{N} \delta s_{j} \int \frac{\partial T^{k}}{\partial s} \frac{d\phi_{i}}{dx} dx \\ + \frac{1}{\Delta t} \int \left( s^{k} - s^{\tau-1} \right) \phi_{i} dx + \frac{K}{\mu} \int \left( s^{k} \frac{\partial P^{k}}{\partial \rho} \frac{\partial\rho^{k}}{\partial x} + s^{k} \frac{\partial P^{k}}{\partial s} \frac{\partial s^{k}}{\partial x} \right) \frac{d\phi_{i}}{dx} dx \\ + \lambda \int \left( \frac{\partial T^{k}}{\partial \rho} \frac{\partial\rho^{k}}{\partial x} + \frac{\partial T^{k}}{\partial s} \frac{\partial s^{k}}{\partial x} \right) \frac{d\phi_{i}}{dx} dx = 0. \end{split}$$

The equivalent matrix form is given by

$$S_{21} \boldsymbol{\delta \rho} + S_{22} \boldsymbol{\delta s} + \boldsymbol{f}_2 = 0. \tag{18}$$

The element matrices are defined as

$$S_{21}^{ij} = \frac{K}{\mu} \int \left( s^k \frac{\partial^2 P^k}{\partial \rho^2} \frac{\partial \rho^k}{\partial x} \phi_j + s^k \frac{\partial P^k}{\partial \rho} \frac{\partial \phi_j}{\partial x} + s^k \frac{\partial^2 P^k}{\partial \rho \partial s} \frac{\partial s^k}{\partial x} \phi_j \right) \frac{d\phi_i}{dx} dx \\ + \lambda \int \left( \frac{\partial^2 T^k}{\partial \rho^2} \frac{\partial \rho^k}{\partial x} + \frac{\partial^2 T^k}{\partial \rho \partial s} \frac{\partial s^k}{\partial x} \right) \phi_j \frac{d\phi_i}{dx} dx + \lambda \int \frac{\partial T^k}{\partial \rho} \frac{d\phi_j}{dx} \frac{d\phi_j}{dx} dx$$

or

$$\begin{split} S_{21_e} &= \frac{K}{2\Delta x \ \mu} \left( s_{i-1}^k \frac{\partial P_{i-1}^k}{\partial \rho} + s_i^k \frac{\partial P_i^k}{\partial \rho} \right) \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} + \frac{K}{2\mu} \frac{\partial \rho_i^k}{\partial x} \begin{bmatrix} -s_{i-1}^k \frac{\partial^2 P_{i-1}^k}{\partial \rho^{22}} & -s_i^k \frac{\partial^2 P_i^k}{\partial \rho^{22}} \\ s_{i-1}^k \frac{\partial P_{i-1}^k}{\partial \rho^{22}} & s_i^k \frac{\partial^2 P_i^k}{\partial \rho^{22}} \end{bmatrix} \\ &+ \frac{K}{2\mu} \frac{\partial s_i^k}{\partial x} \begin{bmatrix} -s_{i-1}^k \frac{\partial^2 P_{i-1}^k}{\partial \rho \partial s} & -s_i^k \frac{\partial^2 P_i^k}{\partial \rho \partial s} \\ s_{i-1}^k \frac{\partial^2 P_{i-1}^k}{\partial \rho \partial s} & s_i^k \frac{\partial^2 P_i^k}{\partial \rho \partial s} \end{bmatrix} + \frac{\lambda}{2} \frac{\partial \rho_i^k}{\partial x} \begin{bmatrix} -\frac{\partial^2 T_{i-1}^k}{\partial \rho^2} & -\frac{\partial^2 T_i^k}{\partial \rho^2} \\ \frac{\partial^2 T_{i-1}^k}{\partial \rho^2} & -\frac{\partial^2 T_i^k}{\partial \rho^2} \end{bmatrix} \\ &+ \frac{\lambda}{2} \frac{\partial s_i^k}{\partial x} \begin{bmatrix} -\frac{\partial^2 T_{i-1}^k}{\partial \rho \partial s} & -\frac{\partial^2 T_i^k}{\partial \rho \partial s} \\ \frac{\partial^2 T_{i-1}^k}{\partial \rho \partial s} & -\frac{\partial^2 T_i^k}{\partial \rho \partial s} \end{bmatrix} + \frac{\lambda}{2\Delta x} \left( \frac{\partial T_{i-1}^k}{\partial \rho} + \frac{\partial T_i^k}{\partial \rho} \right) \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix}. \end{split}$$

Similarly, the element matrix for  $S_{22}$  is computed as

$$S_{22}^{ij} = \frac{1}{\Delta t} \int \phi_i \phi_j dx + \frac{K}{\mu} \int \left( \frac{\partial P^k}{\partial \rho} \frac{\partial \rho^k}{\partial x} \phi_j + s^k \frac{\partial^2 P^k}{\partial \rho \partial s} \frac{\partial \rho^k}{\partial x} \phi_j \right. \\ \left. + \frac{\partial P^k}{\partial s} \frac{\partial s^k}{\partial x} \phi_j + s^k \frac{\partial^2 P^k}{\partial s^2} \frac{\partial s^k}{\partial x} \phi_j + s^k \frac{\partial P^k}{\partial s} \frac{\partial \phi_j}{\partial x} \right) \frac{d\phi_i}{dx} dx \\ \left. + \lambda \int \left( \frac{\partial^2 T^k}{\partial \rho \partial s} \frac{\partial \rho^k}{\partial x} + \frac{\partial^2 T^k}{\partial s^2} \frac{\partial s^k}{\partial x} \right) \phi_j \frac{d\phi_i}{dx} dx + \lambda \int \frac{\partial T^k}{\partial s} \frac{d\phi_i}{dx} \frac{d\phi_j}{dx} dx \right.$$

 $\mathbf{or}$ 

$$\begin{split} S_{22_e} &= \frac{1}{\Delta t} \frac{\Delta x}{2} \begin{bmatrix} 1 & 0\\ 0 & 1 \end{bmatrix} + \frac{K}{2\Delta x \ \mu} \left( s_{i-1}^k \frac{\partial P_{i-1}^k}{\partial s} + s_i^k \frac{\partial P_i^k}{\partial s} \right) \begin{bmatrix} 1 & -1\\ -1 & 1 \end{bmatrix} \\ &+ \frac{K}{2\mu} \frac{\partial \rho_i^k}{\partial x} \begin{bmatrix} -\frac{\partial P_{i-1}^k}{\partial \rho} & -\frac{\partial P_i^k}{\partial \rho} \\ \frac{\partial P_{i-1}^k}{\partial \rho} & \frac{\partial P_i^k}{\partial \rho} \end{bmatrix} + \frac{K}{2\mu} \frac{\partial \rho_i^k}{\partial x} \begin{bmatrix} -\frac{\partial^2 - s_{i-1}^k P_{i-1}^k}{\partial \rho \partial s} & -s_i^k \frac{\partial^2 P_i^k}{\partial \rho \partial s} \\ \frac{\partial^2 s_{i-1}^k P_{i-1}^k}{\partial \rho \partial s} & s_i^k \frac{\partial^2 P_i^k}{\partial \rho \partial s} \end{bmatrix} \\ &+ \frac{K}{2\mu} \frac{\partial s_i^k}{\partial x} \begin{bmatrix} -\frac{\partial P_{i-1}^k}{\partial s} & -\frac{\partial P_i^k}{\partial s} \\ \frac{\partial P_{i-1}^k}{\partial s} & \frac{\partial P_i^k}{\partial s} \end{bmatrix} + \frac{K}{2\mu} \frac{\partial s_i^k}{\partial x} \begin{bmatrix} -s_{i-1}^k \frac{\partial^2 P_{i-1}^k}{\partial s^2} & -s_i^k \frac{\partial^2 P_i^k}{\partial s^2} \\ s_{i-1}^k \frac{\partial^2 P_{i-1}^k}{\partial s^2} & s_i^k \frac{\partial^2 P_i^k}{\partial s^2} \end{bmatrix} \\ &+ \frac{\lambda}{2} \frac{\partial \rho_i^k}{\partial x} \begin{bmatrix} -\frac{\partial^2 T_{i-1}^k}{\partial \rho \partial s} & -\frac{\partial^2 T_i^k}{\partial \rho \partial s} \\ \frac{\partial^2 T_{i-1}^k}{\partial \rho \partial s} & \frac{\partial^2 T_i^k}{\partial \rho \partial s} \end{bmatrix} + \frac{\lambda}{2} \frac{\partial s_i^k}{\partial x} \begin{bmatrix} -\frac{\partial^2 T_{i-1}^k}{\partial s^2} & -\frac{\partial^2 T_i^k}{\partial s^2} \\ \frac{\partial^2 T_{i-1}^k}{\partial s^2} & \frac{\partial^2 T_i^k}{\partial \rho \partial s} \end{bmatrix} + \frac{\lambda}{2} \frac{\partial s_i^k}{\partial x} \begin{bmatrix} -\frac{\partial^2 T_{i-1}^k}{\partial s^2} & -\frac{\partial^2 T_i^k}{\partial s^2} \\ \frac{\partial^2 T_{i-1}^k}{\partial s^2} & \frac{\partial^2 T_i^k}{\partial s^2} \end{bmatrix} \\ &+ \frac{\lambda}{2\Delta x} \left( \frac{\partial T_{i-1}^k}{\partial s} + \frac{\partial T_i^k}{\partial s} \right) \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix}. \end{split}$$

The element vector, containing the explicit terms, is given by

$$\begin{split} f_2^i &= \frac{1}{\Delta t} \int (s^k - s^{\tau - 1}) \phi_i dx + \frac{K}{\mu} \int \left( s^k \frac{\partial P^k}{\partial \rho} \frac{\partial \rho^k}{\partial x} + s^k \frac{\partial P^k}{\partial s} \frac{\partial s^k}{\partial x} \right) \frac{d\phi_i}{dx} dx \\ &+ \lambda \int \left( \frac{\partial T^k}{\partial \rho} \frac{\partial \rho^k}{\partial x} + \frac{\partial T^k}{\partial s} \frac{\partial s^k}{\partial x} \right) \frac{d\phi_i}{dx} dx = 0, \end{split}$$

$$\begin{split} \boldsymbol{f}_{2_{e}} &= \frac{1}{\Delta t} \frac{\Delta x}{2} \begin{bmatrix} s_{i-1}^{k} - s_{i-1}^{\tau-1} \\ s_{i}^{k} - s_{i}^{\tau-1} \end{bmatrix} + \frac{K}{2\mu} \frac{\partial \rho_{i}^{k}}{\partial x} \left( s_{i-1}^{k} \frac{\partial P_{i-1}^{k}}{\partial \rho} + s_{i}^{k} \frac{\partial P_{i}^{k}}{\partial \rho} \right) \begin{bmatrix} -1 \\ 1 \end{bmatrix} \\ &+ \frac{K}{2\mu} \frac{\partial s_{i}^{k}}{\partial x} \left( s_{i-1}^{k} \frac{\partial P_{i-1}^{k}}{\partial s} + s_{i}^{k} \frac{\partial P_{i}^{k}}{\partial s} \right) \begin{bmatrix} -1 \\ 1 \end{bmatrix} + \frac{\lambda}{2} \frac{\partial \rho_{i}^{k}}{\partial x} \left( \frac{\partial T_{i-1}^{k}}{\partial \rho} + \frac{\partial T_{i}^{k}}{\partial \rho} \right) \begin{bmatrix} -1 \\ 1 \end{bmatrix} \\ &+ \frac{\lambda}{2} \frac{\partial s_{i}^{k}}{\partial x} \left( \frac{\partial T_{i-1}^{k}}{\partial s} + \frac{\partial T_{i}^{k}}{\partial s} \right) \begin{bmatrix} -1 \\ 1 \end{bmatrix}. \end{split}$$

3.3. Comparison of numerical results from two approaches. Equations (17) and (18) can be written in the following matrix form

$$\begin{bmatrix} S_{11} & S_{12} \\ S_{21} & S_{22} \end{bmatrix} \begin{bmatrix} \boldsymbol{\delta\rho} \\ \boldsymbol{\delta s} \end{bmatrix} = -\begin{bmatrix} \boldsymbol{f}_1 \\ \boldsymbol{f}_2 \end{bmatrix}.$$
(19)

or

$$G^{k+1} = G^k - J^{-1}F, (20)$$

where J is the Jacobian matrix. Furthermore

$$J = \begin{bmatrix} S_{11} & S_{12} \\ S_{21} & S_{22} \end{bmatrix}, \qquad \boldsymbol{F} = \begin{bmatrix} \boldsymbol{f}_1 \\ \boldsymbol{f}_2 \end{bmatrix}, \qquad \boldsymbol{G}^k = \begin{bmatrix} \rho^k \\ s^k \end{bmatrix}.$$

Equation (20) is solved by a direct method (Gaussian elimination). Here, we give a comparison between the two-equation approach and the original 6-equation system. In Figure 4, the relative difference of density, total enthalpy, and temperature are provided. The number of Newton iteration per time step is also presented. From these results, we conclude that the two-equation model is an equivalent representation of the system given by equations (1) to (6).

### 4. Approximation by a linear system

We approximate the two-equation model by a linear system in the following way. As a first step, the constants a, b, c, and d are computed from  $\{(T, X_G) | 280 \le T \le$ 360,  $0 \le X_G \le 1$ . Their value is given by

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} D_{11} & D_{12} \\ D_{21} & D_{22} \end{bmatrix} = \begin{bmatrix} \frac{K}{\mu}\rho\frac{\partial P}{\partial\rho} & \frac{K}{\mu}\rho\frac{\partial P}{\partials} \\ \frac{K}{\mu}s\frac{\partial P}{\partial\rho} + \lambda\frac{\partial T}{\partial\rho} & \frac{K}{\mu}s\frac{\partial P}{\partials} + \lambda\frac{\partial T}{\partials} \end{bmatrix}.$$

These constants are used in the approximate system, given as

$$\begin{aligned} \frac{\partial \rho}{\partial t} &= \frac{\partial}{\partial x} \left( a \frac{\partial \rho}{\partial x} + b \frac{\partial s}{\partial x} \right), \\ \frac{\partial s}{\partial t} &= \frac{\partial}{\partial x} \left( c \frac{\partial \rho}{\partial x} + d \frac{\partial s}{\partial x} \right). \end{aligned}$$

We compute the eigenvalues of A to determine the stability of this linear system. Let  $\lambda$  be an eigenvalue of A, then it is computed as

$$|A - \lambda I| = 0,$$

where I is a unity matrix of  $2 \times 2$ . Hence, we solve

$$(a - \lambda)(d - \lambda) - bc = 0,$$
  
$$\lambda^2 - (a + d)\lambda + ad - bc = 0.$$

The solution is given by

$$\lambda = \frac{1}{2} \left( a + d \pm \sqrt{(a+d)^2 - 4(ad-bc)} \right).$$

or



FIGURE 4. Comparison of two-equation model with the original system. The solution plots are (a)  $\frac{\rho_j^{(1)} - \rho_j^{(2)}}{\rho_j^{(1)}}$ , for  $1 \le j \le 100$  and  $0 \le t \le 2$  [sec], (b)  $\frac{s_j^{(1)} - s_j^{(2)}}{s_j^{(1)}}$ , (c)  $\frac{T_j^{(1)} - T_j^{(2)}}{T_j^{(1)}}$ , and (d) Newton iterations/timestep

We show that ad = bc in the following expressions. Here we make use of the fact that P = P(T), i.e.,  $\frac{\partial P}{\partial \rho} = \frac{\partial P}{\partial T} \frac{\partial T}{\partial \rho}$  and  $\frac{\partial P}{\partial s} = \frac{\partial P}{\partial T} \frac{\partial T}{\partial s}$ .

$$ad = \frac{K}{\mu}\rho\frac{\partial P}{\partial\rho}\left(\frac{K}{\mu}s\frac{\partial P}{\partial s} + \lambda\frac{\partial T}{\partial s}\right),$$
  
$$= \frac{K^2}{\mu^2}\rho s\frac{\partial P}{\partial\rho}\frac{\partial P}{\partial s} + \lambda\frac{K}{\mu}\rho\frac{\partial P}{\partial\rho}\frac{\partial T}{\partial s},$$
  
$$= \frac{K^2}{\mu^2}\rho s\frac{\partial P}{\partial\rho}\frac{\partial P}{\partial s} + \lambda\frac{K}{\mu}\rho\frac{\partial P}{\partial T}\frac{\partial T}{\partial\rho}\frac{\partial T}{\partial s}.$$
 (21)

Similarly

$$bc = \frac{K}{\mu} \rho \frac{\partial P}{\partial s} \left( \frac{K}{\mu} s \frac{\partial P}{\partial \rho} + \lambda \frac{\partial T}{\partial \rho} \right),$$
  
$$= \frac{K^2}{\mu^2} \rho s \frac{\partial P}{\partial s} \frac{\partial P}{\partial \rho} + \lambda \frac{K}{\mu} \rho \frac{\partial P}{\partial s} \frac{\partial T}{\partial \rho},$$
  
$$= \frac{K^2}{\mu^2} \rho s \frac{\partial P}{\partial s} \frac{\partial P}{\partial \rho} + \lambda \frac{K}{\mu} \rho \frac{\partial P}{\partial T} \frac{\partial T}{\partial s} \frac{\partial T}{\partial \rho}.$$
 (22)

Comparing expressions (21) and (22), we have

$$ad = bc.$$

Therefore, the eigen values of A are given by  $\{0, \frac{K}{\mu}\rho\frac{\partial P}{\partial \rho} + \frac{K}{\mu}s\frac{\partial P}{\partial s} + \lambda\frac{\partial T}{\partial s}\}$  or equivalently

$$\lambda = \begin{cases} \{0, 0\} & \text{for } a + d = 0, \\ \{0, a + d\} & \text{for } a + d \neq 0. \end{cases}$$

It is difficult to find a + d analytically. We numerically computed this value for the entire  $(\rho, s)$ -diagram, and it is given by 0.073 < a + d < 2.344 for  $0 \leq X_G \leq 1$  and  $280 \leq T \leq 360$ . Hence, the original system is unconditionally stable because  $\lambda = \{0, a \text{ positive value}\}.$ 

4.1. **Possibility of one state variable.** One of the two eigenvalues is zero for the entire phase diagram, hence the approximated linear system can be reformulated such that only one variable is sufficient to describe system dynamics. This can be achieved by diagonalization of A. Such conclusion can only be drawn for a linear system. However, we checked the possibility of one state variable, experimentally. Using the following initial conditions

$$\begin{split} T(x,0) &= \begin{cases} 290 & \text{for } x \in [0,0.05], \\ 290 + \frac{20}{9}x - \frac{1}{9} & \text{for } x \in ]0.05, 0.95], \\ 292 & \text{for } x \in ]0.95, 1], \end{cases} \\ X_G(x,0) &= 0.2, \\ \Delta t &= 1/100 \ [s] & (\text{time step}), \\ N &= 100 & (\text{mesh size}), \\ \Delta x &= 1/(N-1) & (\text{spatial step}), \\ \epsilon_r &= 10^{-6} & (\text{error tolerance on } \rho \text{ and } h), \\ K &= 5 \times 10^{-11} \ [m^2], \\ \mu &= 5 \times 10^{-5} \ [P_a \ s], \\ \lambda &= 0.05 \ [W/m/K], \\ t_{max} &= 3.0 \ [s] & (\text{process time}). \end{cases}$$

Figure 5 shows the relative difference between the initial and steady state value of



FIGURE 5. Relative difference between initial and steady-state h for original system.

h, when the above initial conditions are used by the original (6-equation) model. We do not observe a significant relative difference between the two values. In an another experiment, we take only one equation i.e., the mass equation and ignore the energy equation. In other words, the original system is approximated by one equation only. The simulation results are comparable to the original model and they are given in Figure 6.



FIGURE 6. Comparison of variables from the original system and one-equation model at steady-state. (left) Relative difference in T and (right) relative difference in  $X_G$ .

4.2. Gibbs Phase Rule. Gibbs Phase Rule is given by the following relation

$$F = C + \Phi - 2,$$

where

- F = number of degrees of freedom,
- C = number of component (or substances),
- $\Phi$  = number of phases in thermodynamic equilibrium with each other.

For our system, C = 1 because the only substance here is Propane,  $\Phi = 2$ , for a two phase flow. Therefore, the results we obtained are consistent with Gibbs Phase Rule i.e., one equation is sufficient to solve the system for a two phase flow.

#### 5. Conclusions

The original system can be transformed to two-equation model. Which can further be approximated by a linear two-equation system. The eigenvalues of the linear system suggest that the original nonlinear system is stable for the given range of T and  $X_G$ . We also conclude that the system obeys Gibbs Phase Rule, at least for a two-phase flow.

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