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# A suitable approximate solution of Neumann's problem

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# **1. INTRODUCTION**

MOVING boundary problems have few exact analytical solutions. The most famous one was expressed by Neumann in the previous century. We will briefly report his results [I].

The problem considers a semi-infinite body of phasechange material extending from  $x = 0$  to  $\infty$ . The initial temperature  $T_i$  is assumed to be uniform and higher than the solidification temperature  $T_c$ . Dirichlet's condition is applied to the fixed boundary at a temperature  $T_0$  ( $T_0 < T_c$ ). Crystallization is observed and if one assumes only conductive heat transfer in both phases, the position of the boundary layer may be expressed by

$$
s = 2K_{N}\sqrt{(a_1t)}.
$$
 (1)

The temperature profiles in the solid and the liquid phases are

$$
0 < x < s(t) \quad T_1(x, t) = T_0 + \frac{(T_c - T_0)}{\text{erf}(K_N)} \text{erf}\left(\frac{x}{2\sqrt{(a_1 t)}}\right) \tag{2}
$$

$$
x > s(t) \quad T_2(x,t) = T_i - \frac{(T_i - T_c)}{\text{erfc}(K_{\mathsf{N}}\alpha)} \text{erfc}\left(\frac{x}{2\sqrt{(a_2 t)}}\right) \quad (3)
$$

where  $K_N$  is a function of three dimensionless parameters :

$$
Ste = \frac{\rho_1 C_1 (T_c - T_0)}{\rho_1 L}
$$

Stefan number (ratio of the sensible heat in the solid phase to the latent heat released by crystallization) ;

$$
\phi = \frac{\rho_2 C_2 (T_i - T_c)}{\rho_1 C_1 (T_c - T_0)}
$$

ratio of the sensible heat in the liquid phase to the sensible heat in the solid phase ;

$$
\alpha=\sqrt{(a_1/a_2)}
$$

square root of the ratio of the thermal diffusivities. The solution of the transcendent equation is  $K_N$ 

$$
\frac{e^{-K_N^2}}{erf(K_N)} - \frac{e^{-K_N^2 z^2}}{erfc(K_N \alpha)} \frac{\phi}{\alpha} = \frac{K_N \sqrt{\pi}}{Ste}.
$$
 (4)

Equation (4) can be solved numerically but the solution can be fairly difficult to obtain when the function erfc  $(K_N \alpha)$  is near zero.

For various boundary conditions or various geometries, it is useful to have approximate solutions. Several methods were developed for the case where the initial overheating is zero ( $\phi = 0$ ). In this particular case, the thermal properties of the liquid phase do not appear in the solution.

The quasi-steady approximation [2] assumes a linear profile of the temperature in the solid region and is only valid for very small Stefan numbers. For larger Stefan numbers, higher order polynomial approximations have to be used. The coefficients are determined so as to satisfy the boundary conditions. The heat equation should also be satisfied either in its integral form [3] or at a number of discrete points [3 **51.** 

For small but non-negligible Stefan numbers, perturbation methods also yield good results [6. 71.

To find approximate solutions for the case  $\phi \neq 0$ , it is necessary to make assumptions on temperature profiles in both phases  $[8-1]$ . The solution is seldom simple and it is often preferable to use numerical methods [l2], which allow for instance, the practical choice of the initial conditions.

In the present paper, we intend to show how a correct choice of an approximate solution may yield accurate results. In the case of Neumann's problem, the approximate solution has a very simple form and may easily be compared to the exact one.

#### 2. **STATEMENT OF THE PROBLEM**

The equations for Neumann's problem are well known.

. Solid phase

$$
0 < x < s(t), \quad \frac{\partial T_1}{\partial t} = a_1 \frac{\partial^2 T_1}{\partial x_1^2}.\tag{5}
$$



• Liquid phase

$$
s(t) < \infty, \quad \frac{\partial T_2}{\partial t} = a_2 \frac{\partial^2 T_2}{\partial x_2^2}.\tag{6}
$$

The boundary conditions are, for both phases :

$$
x = s(t), \quad -\lambda_2 \frac{\partial T_2}{\partial x}\bigg|_{x=x^+} + \lambda_1 \frac{\partial T_1}{\partial x}\bigg|_{x=x^-} = \rho_1 L \dot{s} \quad (7)
$$

$$
T_1|_{x=s^-} = T_c \tag{8}
$$

$$
T_2|_{x=s^+} = T_c \tag{9}
$$

$$
x = 0, \quad T_1|_{x=0} = T_0. \tag{10}
$$

Let  $d$  be the penetration depth of the thermal wave; we can write

$$
x = d, \quad T_2|_{x = d} = T_i \tag{11}
$$

$$
\left. \frac{\partial T_2}{\partial x} \right|_{x = d} = 0. \tag{12}
$$

The initial conditions are

$$
T_2(x, t = 0) = T_1 \tag{13}
$$

$$
s(t=0) = 0 \tag{14}
$$

$$
d(t=0) = 0. \tag{15}
$$

The accuracy of the solution depends on the choice of the temperature profiles in each phase; we assume

$$
T_1 = T_c + A(t)(x - s) + B(t)(x - s)^2
$$
 (16)

$$
T_2 = T_i - (T_i - T_c) \left( \frac{d - x}{d - s} \right)^n.
$$
 (17)

Both equations are compatible with expressions  $(8)$ ,  $(9)$ ,  $(11)$ , (12) if  $n > 1$ , and (13).

Suppose the heat equation (5) is valid for the point  $x = s$ , we obtain

$$
2Ba_1 = -As.\t(18)
$$

Boundary condition (10) yields

$$
T_0 = -As + Bs^2 + T_c.
$$
 (19)

From equations (18) and (19) we obtain the expressions of  $\vec{A}$  and  $\vec{B}$  as functions of  $\vec{s}$  and  $\vec{s}$ 

$$
A(t) = \frac{T_c - T_0}{s \left(1 + \frac{ss}{2a_1}\right)}
$$
 (20) with

$$
E = \text{relative error}
$$

- $\lambda$  thermal conductivity [m K]
- density  $\lceil \text{kg m}^{-3} \rceil$  $\rho$
- $\phi$  sensible heat ratio.

Functions

erf error function<br>erfc complementar

complementary error function.

Subscripts

1 solid phase<br>2 liquid phase

- 2 liquid phase<br>A present appr
- present approximate solution

G Goodman's approximate solution [3]<br>N Neumann's exact solution  $[1]$ 

- $N$  Neumann's exact solution [1]<br>Solomon's approximate solut
- Solomon's approximate solution [12].

$$
B(t) = -\frac{s(T_c - T_0)}{2a_1s\left(1 + \frac{ss}{2a_1}\right)}.
$$
 (21)

Suppose the heat equation for the liquid, equation (6), is valid for the point  $x = s$ , we obtain a differential equation

$$
\dot{s} = \frac{(n-1)a_2}{(d-s)}.
$$
\n(22)

Boundary condition (7) at the interface gives another differential equation

$$
\frac{\lambda_1(T_c - T_0)}{s\left(1 + \frac{ss}{2a_1}\right)} - \lambda_2 \frac{n(T_i - T_c)}{d - s} = \rho_1 L s. \tag{23}
$$

Eliminating  $(d-s)$  between equations (22) and (23) yields

$$
\frac{\lambda_1(T_c - T_0)}{1 + \frac{ss}{2a_1}} = \left[ \rho_1 L + \rho_2 c_2 (T_i - T_c) \frac{n}{n - 1} \right] \text{ s} \dot{s}. \tag{24}
$$

Introducing the dimensionless parameters  $\phi$  and Ste, we obtain

$$
\frac{a_1}{1 + \frac{ss}{2a_1}} = \left(\frac{1}{Ste} + \phi \frac{n}{n-1}\right)ss.
$$
 (25)

Using the initial condition (14), equation (25) is easily solved. The solution is

$$
s(t) = 2K\sqrt{(a_1 t)}\tag{26}
$$

with

$$
K = \frac{1}{2} \sqrt{\left(2\left(\sqrt{\left(1 + \frac{2}{\frac{1}{Ste} + \frac{\phi n}{n-1}}\right)} - 1\right)\right)}.
$$
 (27)

**We** remark that solution (26) is formally identical to the exact solution (1). For the case  $\phi = 0$ , this result has been previously obtained by Goodman [3] and gives reliable values

 $\frac{1}{K_N}$  < 2% for  $0 < S t e < 2$ 

$$
K_{\rm G} = \frac{1}{2} \sqrt{(2(\sqrt{(1+2Ste)}-1))}.
$$
 (28)

For the case  $\phi \neq 0$ , the choice of the exponent *n* is of great importance. Expanding  $e^{-K^2\alpha^2}$  and erfc  $(K\alpha)$  in series and keeping the first-order terms yields

$$
e^{-K^2\alpha^2} = 1 + O(K^2\alpha^2)
$$
 (29)

$$
\text{erfc}\left(K\alpha\right) = 1 - \frac{2}{\sqrt{\pi}}K\alpha + O(K^2\alpha^2). \tag{30}
$$

Substituting equations (29) and (30) into equation (4) and comparing equation (4) with equation (25) gives

$$
\frac{n}{n-1} = \frac{1}{K\alpha\sqrt{n}} + \frac{2}{\pi}.
$$
 (31)

Substituting equation (31) into equation (27), we obtain an approximate solution

$$
s(t) = 2K_{A}\sqrt{(a_1 t)}\tag{32}
$$

with

$$
K_{\Lambda} = \frac{1}{2} \sqrt{\left(2 \left(\sqrt{\left(1 + \frac{2}{\frac{1}{Ste} + \phi \left[\frac{2}{\pi} + \frac{1}{K_{\Lambda} \alpha \sqrt{\pi}}\right]}\right)} - 1\right)\right)}
$$
(33)

 $K_A$  is easily obtained from the sequence

$$
K_{j+1} = \frac{1}{2} \sqrt{\left( 2 \left( \sqrt{\left( 1 + \frac{2}{\frac{1}{Ste} + \phi \left[ \frac{2}{\pi} + \frac{1}{K_j \alpha \sqrt{\pi}} \right] } \right) - 1} \right) \right)}
$$
(34)

with the initial value  $K_0 = K_G$  (equation (28)).

### 3. **RESULTS AND DISCUSSIONS**

For the particular case  $\alpha = 1$ , we reported the approximate value  $K_s$  given by Solomon [12]

$$
K_{\rm S}=\sqrt{(2Ste)\{1-(0.21+\phi(0.51-0.169Ste))(0.5642Ste)^{B}\}}
$$

Table I.

Φ					
Ste	0	0.1	0.5		
0.05	0.1568	0.1552	0.1488	0.1415	$K_{\rm N}$
	0.38	0.38	0.27	0.28	$\varepsilon_{\Lambda}$ (%)
	0	$-0.39$	$-1.34$	$-0.21$	$\varepsilon_{\rm s}$ (%)
0.1	0.2200	0.2166	0.2037	0.1891	$K_{\rm N}$
	0.70	0.69	0.59	0.48	$\varepsilon_{\Lambda}$ (%)
	0.04	$-0.55$	$-1.72$	$-0.48$	$\varepsilon_{\rm S}$ (%)
0.5	0.4648	0.4461	0.3834	0.3246	$K_{\rm N}$
	2.08	1.90	1.46	1.05	$\varepsilon_{A}$ (%)
	$-0.11$	$-1.01$	$-3.86$	$-0.37$	$\varepsilon_{\rm s}$ (%)
1	0.6200	0.5827	0.4698	0.3778	$K_{\rm N}$
	2.42	2.21	1.62	1.16	$\varepsilon_{\Lambda}$ (%)
	0	$-1.11$	$-7.53$	$-5.13$	$\varepsilon_{\rm S}$ (%)

 $\varepsilon_{A} = (K_{N} - K_{A})/K_{N}, \varepsilon_{S} = (K_{N} - K_{S})/K_{N}.$ 

Comparison between approximate solution (equation (34)) and Neumann's solution.

Comparison between Solomon's approximation [12] and Neumann's solution.

For  $0 < Ste < 1$ ,  $\alpha = 1$ ,  $0 < \phi < 1$ 



FIG. 1. Relative error  $\varepsilon_A = (K_A - K_N)/K_N$  vs  $\phi$  for  $\alpha = 1$ ,  $0 < \phi < 6, 0 < Ste < 2.$ 

with

$$
B = \left(\frac{0.93}{1 + 0.69\phi^{0.7}} - 0.15Ste\right) \tag{35}
$$

only valid for  $0 < \phi < 1$  and  $0 < Ste < 1.5$  and compared it, together with our approximate solution  $K_A$ , to the exact solution  $K_N$  (Table 1). Equation (34) gives a better accuracy for higher values of  $\phi$  and Ste.

We tested our results on a wider range of parameters  $(\phi > 0 \text{ and } 0 < Ste < 2)$  for three values of  $\alpha$  ( $\alpha = 1$  (Fig. 1), 0.3 (Fig. 2), 3 (Fig. 3)). The relative error  $\varepsilon_A$  never exceeds  $3\%$  and for large values of  $\phi$ , the approximate solution converges to the exact solution, e.g. for  $\alpha = 0.3$ ,  $\phi > 2$ ,  $0 < Ste < 2$ ,  $\varepsilon_A < 0.1\%$ .

We compared temperature profiles for a very pessimistic case  $(\alpha = 3, \phi = 1, Ste = 1, K_N = 0.5027, K_A = 0.5131,$  $\varepsilon_A = 2.07\%$ ) with boundary and initial conditions:  $T_c = 0$ ,  $T_0 = -20^{\circ}\text{C}$ ,  $T_i = 20^{\circ}\text{C}$  (Fig. 4). We observed these profiles when the boundary reached the value  $s = 0.05$  (thus with different times  $t_A$  and  $t_N$ ). Calculations show that to obtain a correct profile for the liquid phase a very high value of  $n$ is needed ( $n = 319$ ) and the value of d is also very large  $(d = 3.406)$ . In reality,  $T_i$  is reached, because of the high order of the polynomial, for  $d \neq 0.100$  ( $T_A(d= 0.100,$  $I_A$ ) = 19.83 and  $T_N(d = 0.100, t_N) = 19.98$ ) the coincidence



FIG. 2. Relative error  $\varepsilon_A = (K_A - K_N)/K_N$  vs  $\phi$  for  $\alpha = 0.3$ ,  $0 < \phi < 6, 0 < Ste < 2.$ 



FIG. 3. Relative error  $\varepsilon_A = (K_A - K_N)/K_N$  vs  $\phi$  for  $\alpha = 3$ ,  $0 < \phi < 10, 0 < Ste < 2.$ 

between the approximate and the exact temperature profiles is quite good, especially in the solid region (Fig. 4).

## 4. CONCLUSION

Using polynomial approximations for the temperature profiles in the solid and liquid phases, equation (34) yields a very precise approximate solution of Neumann's problem. The constant  $K_A$  is calculated with an accuracy better than 3% for  $0 < Ste < 2$ ,  $0.3 < \alpha < 3$  and  $\phi > 0$ . For large values of  $\phi$ , the convergence is excellent. The temperature profiles obtained with this method are also very satisfactory.

All calculations can be made very easily on a pocket calculator and should provide fairly good approximations for engineering calculations.

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FIG. 4. Comparison between exact and approximate temperature profiles for  $\alpha = 3$ ,  $\phi = 1$ ,  $Ste = 1$ ,  $K_A = 0.5131$ ,  $K_{\rm N} = 0.5027.$ 

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