

```

      Y= IYPOS/FLOAT(NNODY-1)
      GO TO 30
    END IF
  C      AT END OF FIRST LEVEL
  IF (TEST.EQ.1.00E0) THEN
    LEV=111111
    INPOS=NOD-ISTR1
    X= (N1X-1)/FLOAT(N1X-1)
    Y= IYPOS/FLOAT(NNODY-1)
    GO TO 30
  END IF
  C      IN SECOND LEVEL OF NODES
  IF (TEST.GT.1.00E0) THEN
    LEV=2
    INPOS=NOD-ISTR1-N1X
    X= INPOS/FLOAT(N2X-1)
    Y= (IYPOS+1)/FLOAT(NNODY-1)
    GO TO 30
  END IF
  C      AT END OF SECOND LEVEL
  TEST=(NOD-ISTR1+1)/N3X+1.0
  IF (TEST.EQ.1.00E0) THEN
    LEV=222222
    INPOS=NOD-ISTR1+1
    X= N3X/FLOAT(N2X-1)
    Y= (IYPOS+1)/FLOAT(NNODY-1)
  END IF
  X=NOD-ISTR1
  WRITE(6,*) NOD, X, Y
  CONTINUE

  DO 35 NELE=1,ITELS
    WRITE(6,20) NELE,(ILTOP(NELE,J),J=1,8)
    LIST BOUNDARY NODES
    I=1
    N1=1
    DO 40 J=1,NELY
      N2=N1+N1X
      NBND(I)=N1
      I=I+1
      NBND(I)=N2
      I=I+1
    N1=N2+N2X
    NBND(I)=NBND(I-1)+N2X
    NEXT=N1X-1
    DO 50 J=1,NEXT
      I=J+1
      NBND(I)=NBND(I-1)+1
    CONTINUE
    N1=NBND(I)
    DO 60 J=1,NELY
      N2=N1+N1X
      NBND(I)=N1
      I=I+1
      NBND(I)=N2
      I=I+1
    N1=N2+N2X
    NBND(I)=NBND(I-1)+N2X
    NBOX=N1X-1

```

```
DO 80 J=1,NBOX
  I=I+1
  NBND(I)=NBND(I-1)-1
80 CONTINUE
  J=1
  WRITE(6,99) (NBND(J),J=1,N1Y)
  IWRT1=N1Y+1
  IWRT2=IWRT1+N1X-2
  WRITE(6,99) (NBND(J),J=IWRT1,IWRT2)
  IWRT1=IWRT2+1
  IWRT2=IWRT1+N1Y-2
  WRITE(6,99) (NBND(J),J=IWRT1,IWRT2)
  IWRT1=IWRT2+1
  IWRT2=IWRT1+N1X-3
  WRITE(6,99) (NBND(J),J=IWRT1,IWRT2)
99 ITEND=2*N1Y+2*(N1X-2)
  FORMAT (3X,15(1X,I3))
  STOP
  END
```

The following program CRUSH FORTRAN allows crushing of a finite element mesh of 8-noded quadrilateral elements.

```

C --- Program to crush a mesh of 8-noded quadrilateral elements
DIMENSION NLTOP(500,14),COORD(500,3)
DIMENSION NBNDRY(5,6,80), NBND(5)
DIMENSION IVXTR(6), IEXLST(6,4,60), NODXTR(6)
DATA NIN, NOUT / 5, 7/
C --- Choose where to crush mesh
C 1-U 2-BOTH 3-L 4-R 5-? 6-L&M&R
IMESH=4
C --- Read in data from SNOEQ FORTRAN
READ (NIN,*) NODTOT, IDIMN, NVAR
WRITE (NOUT,*) NODTOT, IDIMN, NVAR
READ (NIN,*) NX, NY
WRITE (NOUT,*) NX, NY
DO 10 I=1,NODTOT
  READ (NIN,*) NODNUM, (COORD(NODNUM,J),J=1,IDIMN)
  X=COORD(NODNUM,1)
  COORD(NODNUM,1)=FMESH(X, IMESH)
  WRITE (NOUT,*) NODNUM, (COORD(NODNUM,J),J=1,IDIMN)
10 CONTINUE
  READ (NIN,*) IELTYP, ITELS, NODEL
  WRITE (NOUT,*) IELTYP, ITELS, NODEL
  DO 20 I=1,ITELS
    READ (NIN,*) IELNM, (NLTOP(IELNM,J+2),J=1,NODEL)
    WRITE (NOUT,*) IELNM, (NLTOP(IELNM,J+2),J=1,NODEL)
20 CONTINUE
  DO 30 IEQ=1,NVAR
    READ (NIN,*) NBND(IEQ)
    WRITE (NOUT,*) NBND(IEQ)
    DO 30 I=1,NBND(IEQ)
      READ (NIN,*) NBTYPE,NODSID, NUMNOD, (NBNDRY(IEQ,I,J+3),J=1,NUMNOD)
      WRITE (NOUT,*) NBTYPE,NODSID, NUMNOD, (NBNDRY(IEQ,I,J+3),J=1,NUMNOD)
30 CONTINUE
  READ (NIN,*) NXTRCT
  WRITE (NOUT,*) NXTRCT
  DO 40 I=1,NXTRCT
    READ (NIN,*) IVXTR(I), NODXTR(I),
    * (IEXLST(I,IVXTR(I),J),J=1,NODXTR(I))
    WRITE (NOUT,*) IVXTR(I), NODXTR(I),
    * (IEXLST(I,IVXTR(I),J),J=1,NODXTR(I))
40 CONTINUE
  STOP
  END
  REAL FUNCTION FMESH (X, IMESH)
C --- Function to crush mesh
C 1-U 2-BOTH 3-L 4-R 5-? 6-L&M&R
PI=3.14159
FMESH=0.0000
  IF (IMESH.EQ.1) F=X
  IF (IMESH.EQ.2) F=-1.0*(0.5)*COS(PI*X)+(A+B)/2.0
  IF (IMESH.EQ.3) F=1.0-CCS(X*PI/2.0)
  IF (IMESH.EQ.4) F=SIN(X/2.0*PI)
  IF (IMESH.EQ.5) F=(4.0/9.0*X**3-6.0/10.0*X**2+X/10.0)
  IF (IMESH.EQ.6) F=(X/2.0-SIN(2.0*X)/4.0)/PI
  FMESH=F
  RETURN
  END

```

Description of 'FEPDE' - a finite element code for the
solution of systems of steady-state, two-dimensional non-linear
partial differential equations

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1986

INTRODUCTION

'FEPDE' has been written to solve systems of nonlinear, linked partial differential equations using finite element methods. The finite element method was chosen for its versatility and ability to handle the complex form of equations and boundary conditions encountered in practice.

Knowledge of finite element theory is required to set up and solve a problem using 'FEPDE'. An adequate introduction to finite element theory may be found in the 'NAG Finite Element Library - Level 1' manual (1983). The data structure and coding of 'FEPDE' is based on the example program 'NAGFE3P2 FORTRAN', which may be found in the Level 1 manual, as well as on the 'ENGINEERING' disk on the Wits mainframe.

Overview of 'FEPDE'

The code may be divided into two 3 major sections:

1) Main section

This section sets up common blocks and reads in all the data required, eg. mesh geometry and topology, experimental measurements, output checking flags and so on. The nodal freedom array 'NF' (which is used in the assembly of element contributions into the final system matrix 'SYSK') is constructed from the user-supplied mesh and boundary condition data (see below). Any model parameters required are read in by the main program.

2) Subroutine 'FELMNT'

This is the section of program that actually calculates the 'element stiffness' matrices 'ELK', which are derived from the derivative terms in the equation(s), as well as the element vector 'XTVEC', which accounts for any other terms in the equation, such as energy generation ('heat source') terms or constants. The abovementioned vector and array are defined in user supplied subroutines (see below). These element contributions are assembled into the system matrix and vector 'SYSK' and 'RHS' by the routines 'ASUSM' and 'ASRHS' respectively, using the 'steering' vector 'NSTER' which is derived from element topology data by the subroutine 'DIRECT'.

Dirichlet and Cauchy boundary conditions are included by the Payne-Irons method, and a boundary integral, respectively.

3) Subroutines defining the equations and boundary conditions.
These are divided as follows:

3.1) Subroutine 'EQNS'

This subroutine defines the equations resulting from the finite element analysis of the original partial differential equations. The contributions from each variable and each equation are calculated separately, and may depend on any

variable dependent or independent), or the gradient of any dependent variable. See example below.

3.2) Subroutine 'SOURCT'

This subroutine calculates the contribution from source terms (which may be distributed or concentrated) or constants. The value returned by 'SOURCT' may depend on any variable (dependent or independent), or the gradient of any dependent variable.

3.3) Subroutine 'BFUNM'

This subroutine calculates the contributions of the dependent variables in the boundary conditions to the system matrix. Again, contributions from each variable and equation are calculated separately. The boundary condition terms may depend on any variable (dependent or independent), or the gradient of any dependent variable

3.4) Subroutine 'BFUNV'

This subroutine calculated the contributions of constants in the boundary conditions to the right-hand side matrix 'RHS'. Contributions from each equation are calculated separately. The boundary conditions may depend on any variable (dependent or independent), or the gradient of any dependent variable.

3.5) Function 'H'

This function calculates the dirichlet condition for the equations. The value may depend on any variable (dependent or independent) or the gradient of any dependant variable. Values for each equation are calculated separately.

3.6) Functions 'FXI' and 'DFXI'

'FXI' ['DFXI'] evaluates the value of [gradient of] any dependent variable given element number and position within the element [and direction in which gradient is required].

4) Service Subroutines

These are as follows:

4.1) Subroutines 'ASMAT' and 'ASVEC'

This assembles equation/variable matrix-contributions into the element matrix. This is best described by an example.

Eg. if the following equations are to be solved

$$P(\Phi) + Q(\Psi) = R(\underline{x})$$

$$S(\Phi) + T(\Psi) = U(\underline{x})$$

Where P, Q, S, and T are differential operators operating in R^2 (i.e. (x,y)).

Identify the contributions from P, Q, S, T with p, q, s, t respectively.

The element matrix contribution, e^1 from Φ in A may be written as follows (assuming three noded triangular elements for example):

$$e_p = \begin{matrix} p & p & p \\ p & p & p \\ p & p & p \end{matrix} \quad \text{similarly for Q,S,T}$$

Where the subscript P denotes contribution from that operator

e_p to e_T are then assembled into the overall element matrix as follows:

$$E_{ele} = \begin{pmatrix} \cdot & q & \cdot & q & \cdot & q & \cdot & q \\ s & t & s & t & s & t & s & t \\ \cdot & q & \cdot & q & \cdot & q & \cdot & q \\ s & t & s & t & s & t & s & t \\ \cdot & q & \cdot & q & \cdot & q & \cdot & q \\ s & t & s & t & s & t & s & t \\ \cdot & q & \cdot & q & \cdot & q & \cdot & q \\ s & t & s & t & s & t & s & t \end{pmatrix}$$

The 'p' entries have been replaced with a \cdot to clarify the assembly process. It is clear from the above demonstration that the matrices contributed by each variable are 'stretched' out and placed in a $nN \times nN$ matrix, where N is the number of variables, and n is the number of nodes per element. The above matrix is constructed by 'ASMAT', given $e_p \dots e_T$.

Similarly the right hand side contributions are assembled by 'ASVEC' as follows:

$$RHS_{ele} = \begin{pmatrix} r \\ u \\ r \\ u \\ r \\ u \\ r \\ u \end{pmatrix}$$

The boundary condition matrices and vectors as described in section 3 are subjected to the same assembly operations.

4.2) Subroutine 'SEPRT'

The solution of the system of linear equations defined by [SYSK|RHS] is in the form of a vector of length N_{xtotal} number of nodes. 'SEPRT' separates this lumped vector into arrays FVAL(i,j) where i denotes variable number, and j denotes node

number. The value of any particular variable at any node are thus readily available during execution. This is useful and economical in cases where iteration is required.

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PDFELM

A Finite Element Code for the Solution of
a General System of Steady or Unsteady
Nonlinear Partial Differential Equations

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1 Introduction

1.1 General considerations and background.

The general class of problem soluble by "PDFELM" is as follows:

$$M [\dot{\Phi}, \Phi] = K [\Phi] \quad (1/1)$$

Where M is an operator, operating linearly on the *first* time derivative of Φ . The l.h.s. of (1/1) takes the form of a linear sum of first order time-derivatives, whose individual coefficients may be nonlinear in spatial derivatives if necessary.

K is a general, nonlinear operator, operating on spatial derivatives of Φ of any order below that of the shape functions employed.

Note: Application of Green's theorem reduces the order of the spatial derivatives, thus expanding the applicability range of any given shape function.

The current "PDFELM" implementation uses the Galerkin weighted residual method, though only minor changes would be necessary to change this (to a collocation method, for example).

"PDFELM" 's predecessor ("FEPDE", Anderson, 1986), was designed to solve only the steady-state analogue of (1/1). It was therefore a comparatively small task to extend the code and data structure to solve the unsteady-state problem as well.

The preliminary finite element analysis of the left and r.h. sides of (1/1) is discussed in detail in many texts, Norrie and de Vries (1973), for example. Assembly of r.h.s. contributions into a single matrix and a vector is discussed in detail by Anderson (1986). Assembly of l.h.s. contributions (into the matrix 'YSM', the time-derivative multiplier) is done in a similar fashion.

1.2 Who should use "PDFELM" ? (or 'What is the purpose of this manual?')

The mathematical sophistication required by finite-element methods

exceeds that of the average user; moreover, some preliminary finite-element analysis on a problem is necessary before it can be submitted to "PDFELM". There are also various control options which must be correctly chosen if the program is to operate at maximum efficiency. As a result, this program is not a tool for beginners.

Therefore, the purpose of this manual is to:

- a) inform those persons *au fait* with finite-element methods of the format of the program and required data, so that they may use it if necessary.
- b) inform a wider audience of the type of problem soluble by the program, so that they may request instruction in the setting up of their particular problem, if applicable.

2 Brief Outline of Method of Solution

Finite-element analysis of equation (1/1) yields:

$$\text{SYSM}(\Phi) \frac{\partial \underline{a}}{\partial t} = \text{SYSK}(\Phi) \underline{\Phi} + \underline{f}(\underline{x}, \Phi) \quad (2/1)$$

Where SYSM and SYSK are matrices (both may depend on the dependent variable Φ as shown)

\underline{a} is the time dependent part of Φ (where $\Phi = \underline{N} \cdot \underline{a}$)

\underline{N} are the shape functions, dependent only on \underline{x}

\underline{f} is a vector

Details of the composition of the above matrices and vectors are discussed in detail by Anderson (1986).

- for an unsteady-state solution, the system (2/1) is solved for $\partial \underline{a} / \partial t$ (r.h.s. evaluated at the current time value) using supplied initial conditions. The solution is then advanced in time by a multistep method or by Gear's method.

- for a steady-state solution, the r.h.s. of (2/1) is equated to zero, and the resulting expression solved iteratively for Φ until successive values satisfy a user-specified convergence criterion.

Note: if the coefficients of the time derivatives do not depend on

Φ or τ , (this can be seen by inspection) the user can set a flag which ensures that the matrix 'SYSM' is assembled and decomposed (into upper and lower triangular matrices) only once during unsteady simulations, right at the start. This has a dramatic effect on run times, since solution of (2/1) during successive time-marching steps requires only 'back-substitution' into the triangular matrices. As the total number of degrees of freedom in a problem increases, reduction of 'SYSM' rapidly begins to dominate overall solution time.

3 Applications

Some sample problems (with solutions) which have been solved using the program are summarised below. Many of the results have been checked against published data; these checks are omitted here for the sake of brevity.

3.1 Simulation of Rivulet Flow - a single, linear partial differential equation.

The equation describing potential flow, in a wall-bound vertical rivulet, for example, is:

$$\frac{\partial v_z}{\partial t} = \frac{\mu}{\rho} \nabla^2 v_z - g_z$$

The boundary conditions are shown on fig. 1. Initial condition is $v_z = 0$ over the domain Ω .

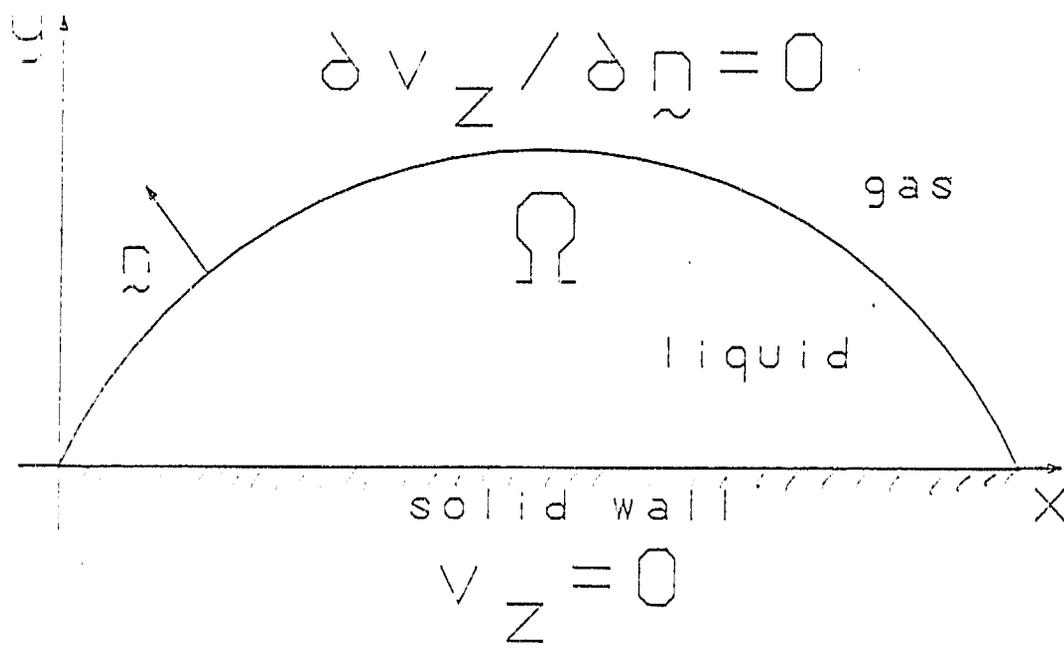


Fig. 1

Fig. 2 shows the steady-state velocity profile in a rivulet; note the maximum velocity at the furthestmost edge of the rivulet (marked with a ·)

Fig. 3 shows the evolution of the maximum velocity with time.

This kind of analysis is relevant to the design of solid-fluid chemical reactors, such as 'trickle-beds'.

3.2 Simulation of steady thermal conduction in a composite medium - a single nonlinear partial differential equation.

The equation describing steady thermal conduction in a composite medium whose conductivity depends on both position and temperature is as follows:

$$\nabla \cdot [k(x,y,\theta)\nabla\theta] = 0$$

Boundary conditions are as shown in fig. 4; variation of thermal conductivity with position is also shown.

A temperature-position surface is shown in fig. 5 for the case where conductivity depends linearly on θ , $k(x,y,\theta) = k(x,y)[1+\theta]$. Fig. 6 shows the temperature along the vertical centreline, i.e. $x=0.5$. The 'step' resulting from the highly conductive core is clearly visible here.

Calculations of this sort are used to estimate thermal energy transfer in glass-fibre reinforced plastics and steel-concrete composites, for example.

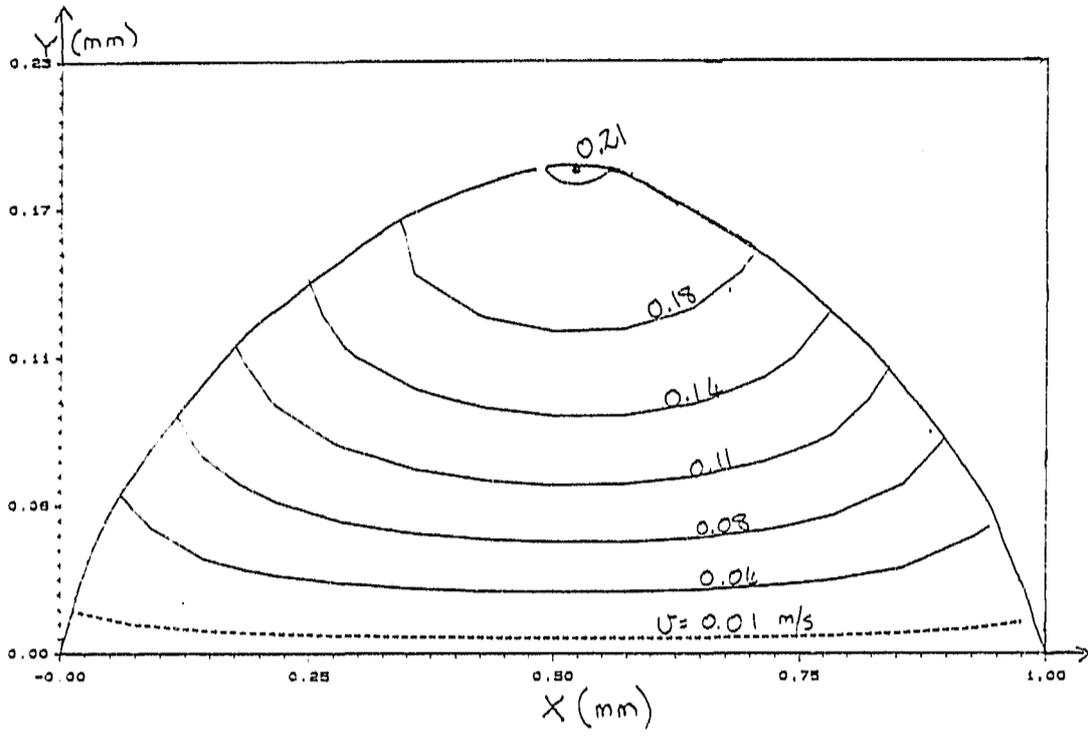


Fig. 2

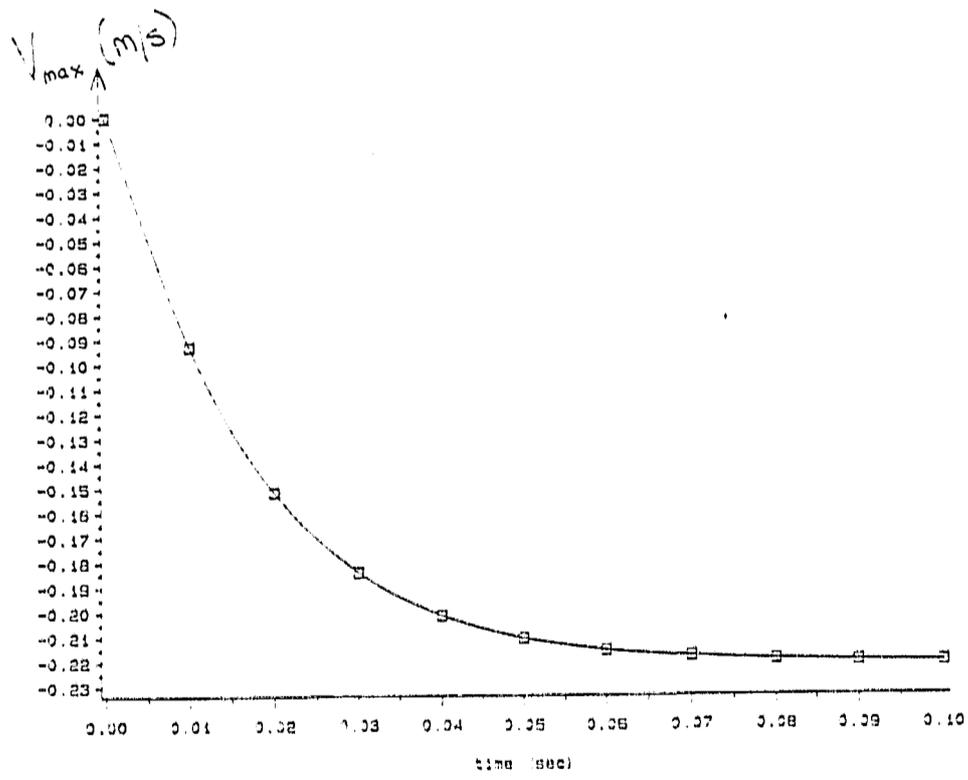


Fig. 3

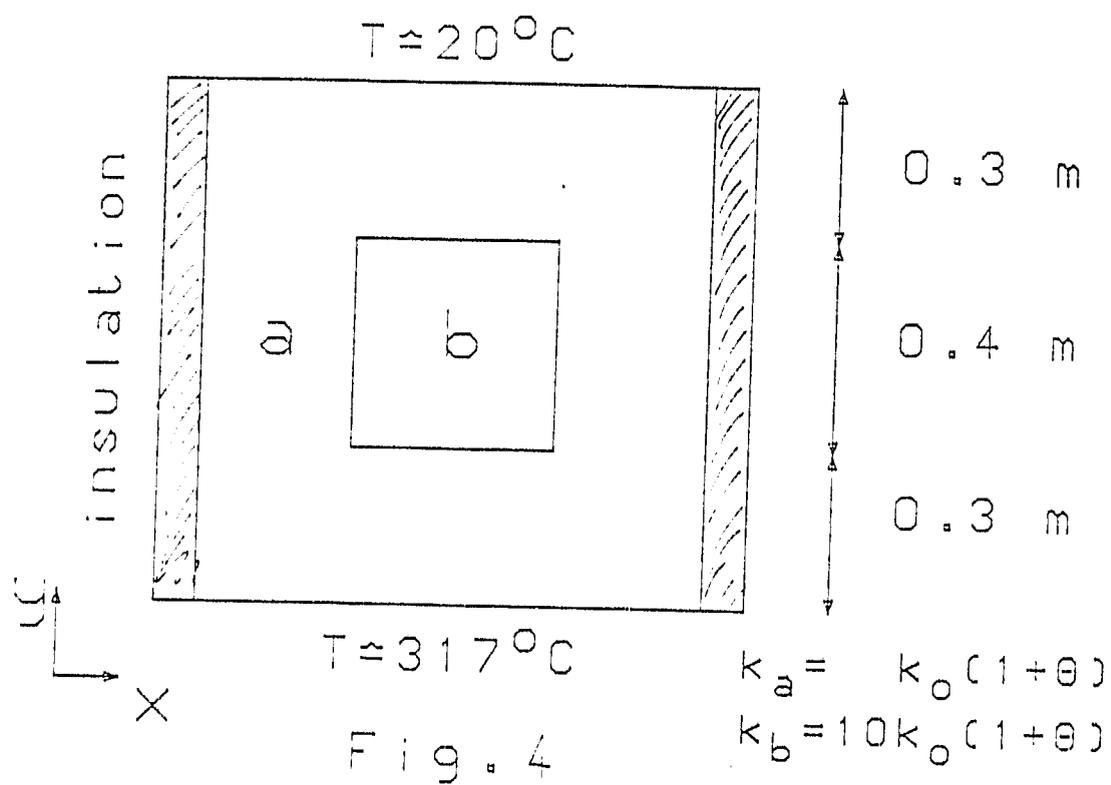


Fig. 4

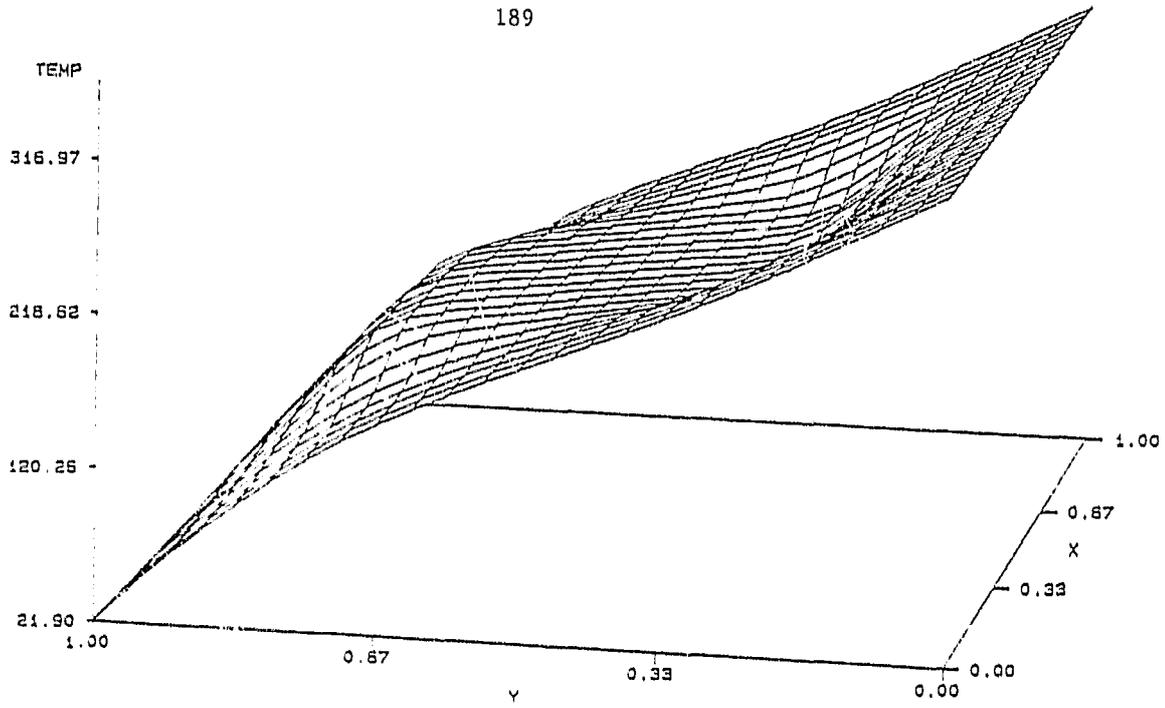


Fig. 5

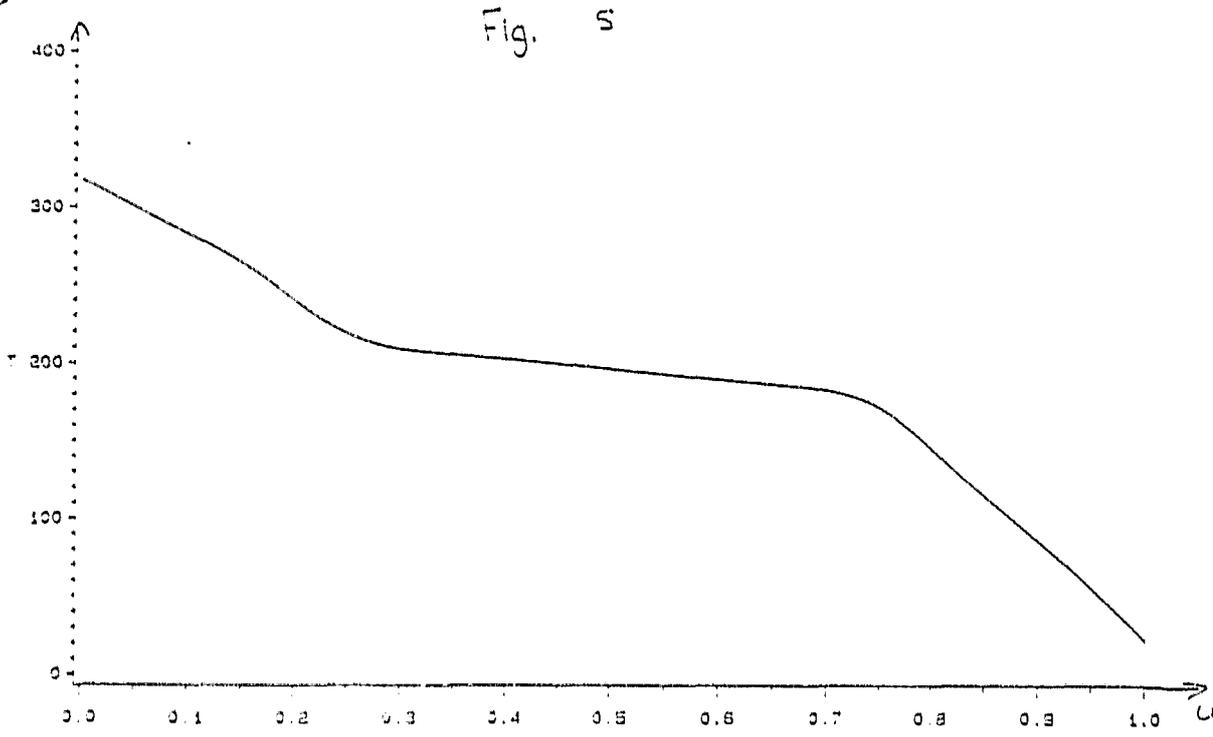


Fig. 6

3.3 Simulation of natural convection heat transfer in porous annulus - two linked nonlinear partial differential equations

The equations describing free convection in this case are as follows:

$$\frac{\partial^2 \Psi}{\partial r^2} - \frac{1}{r} \frac{\partial \Psi}{\partial r} + \frac{\partial^2 \Psi}{\partial z^2} = r \text{ Ra} \frac{\partial \theta}{\partial r}$$

$$\left[\frac{1}{r} \frac{\partial \Psi}{\partial r} \right] \frac{\partial \theta}{\partial r} - \left[\frac{1}{r} \frac{\partial \Psi}{\partial r} \right] \frac{\partial \theta}{\partial z} - \frac{\partial^2 \theta}{\partial r^2} - \frac{1}{r} \frac{\partial \theta}{\partial r} - \frac{\partial^2 \theta}{\partial z^2} = 0$$

Where the streamfunction, Boussinesq approximation and Darcy law have been used to simplify the full equations (see Bejan 1984 for details).

Appropriate boundary conditions and dimensions are shown in fig. 7.

Results for a Rayleigh number (Ra) of 300 are presented. Fig. 8 shows the streamlines, and fig. 9 shows the isotherms.

Such calculations are used to evaluate the average Nusselt number for heat transfer through layers of insulation around steam pipes, and heat-leaks into cryogenic installations, for example.

3.4 Fitting measured temperature data to a model - least-squares estimation of parameters.

The sum of squares of temperature prediction errors for some experimental measurements was minimised by variation of the Rayleigh number and a heat transfer coefficient. For experimental details and numerical results, see Anderson (1987). Fitted results predicted permeabilities (embedded in Ra) of the same order of magnitude as those estimated using known physical quantities (particle size, viscosity, etc.).

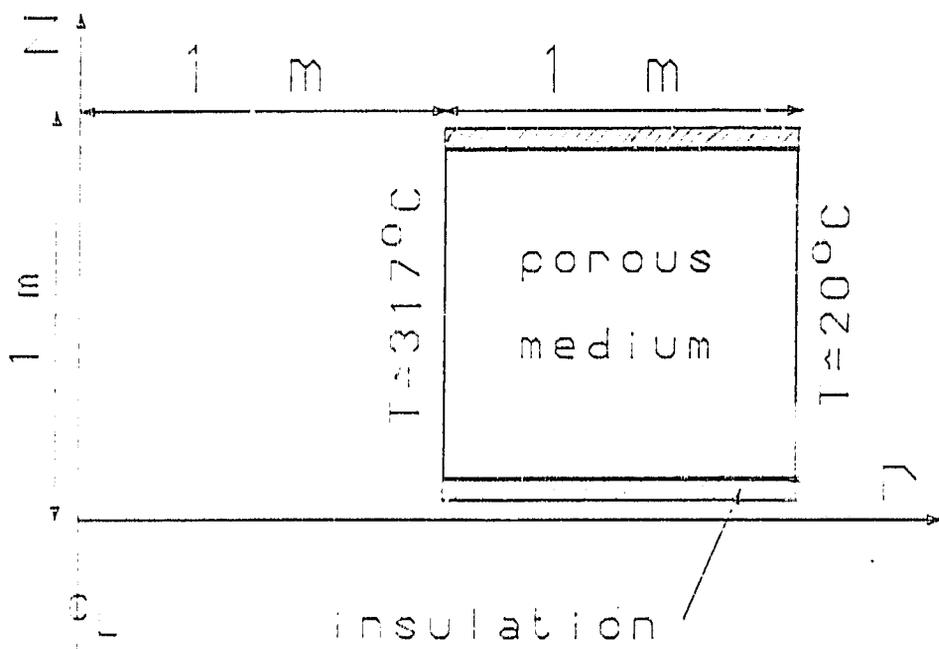


Fig. 7

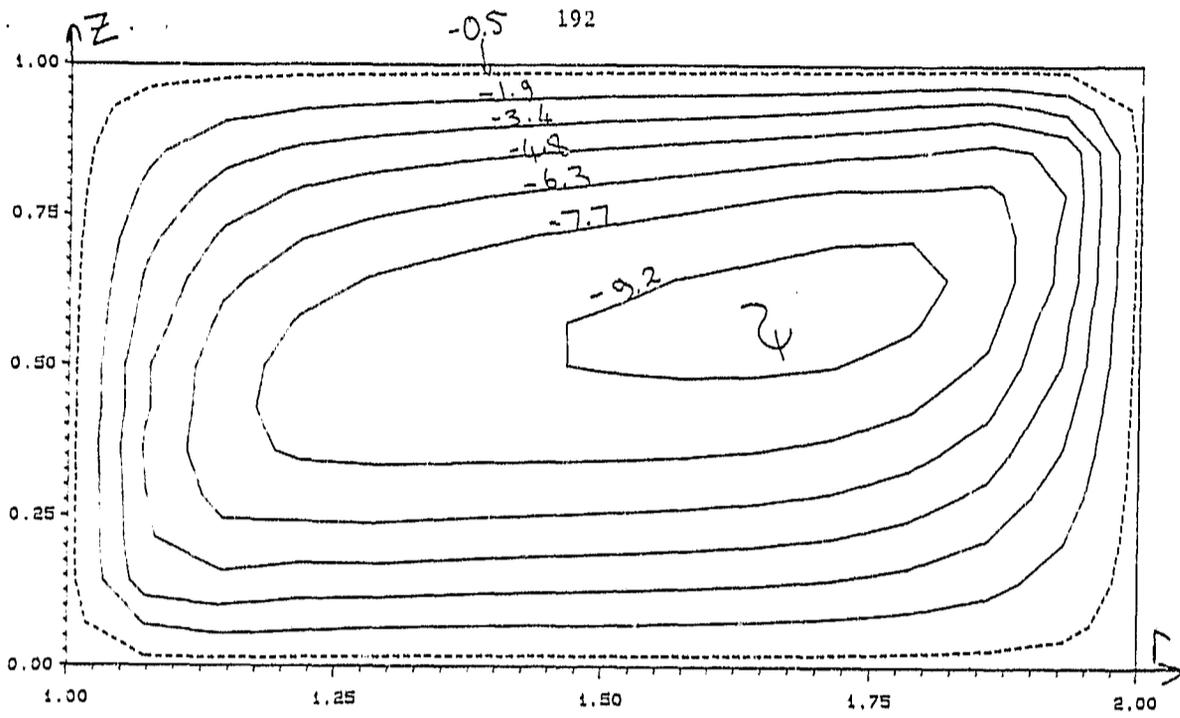


Fig. 8

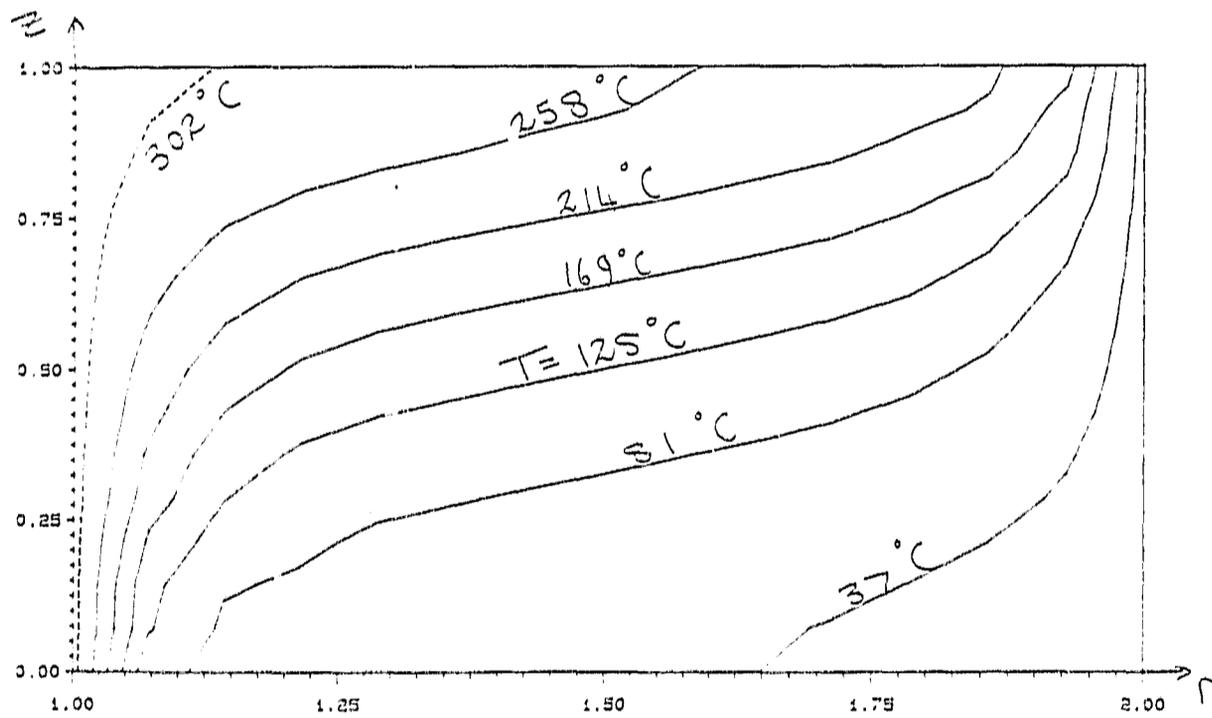


Fig. 9

3.5 Summary

The four problem types described above are merely representative of the range of problems soluble by 'PDFELM'. A more general description of solvable equations is given in section 1.

4 Operational Details

4.1 Data structure

The data structure of 'PDFELM' has been built up (considerably) from that of a 'NAG' example program. Variable and common-block names are self explanatory, and far too numerous to list here. The significance and format of user supplied data (element geometry, topology etc.) are detailed in section 4.3, in order to assist the user to set up the required data file.

4.2 General program structure

Program, subprogram and function program names are self explanatory. The main program and control subroutines are kept in a file called 'PDFELM FORTRAN', and the service and output control routines are kept in 'PDSUBS FORTRAN'. The reason for this is that normally only service routines (such as that which defines the equations to be solved, and boundary conditions) need to be edited and compiled by the user. This separation saves compilation time.

All subroutines of interest to the general user are listed and described in the 'FEPDE' manual (Anderson, 1986).

4.3 Format of the nodal data file

no. of nodes spatial dimension no. of equations
 (list of nodes - format as follows)
 node number x-coord y-coord as reqd.
 element type no. of elements nodes per element
 (list of element topology - format as follows)
 element number node1 node2 node3 node4

no. of boundary condn. lists for variable 1 *

bndry. condn	nodes per side	number of nodes
type		in this list
list of bndry. nodes	in groups of ten	

inner bracket repeated - see *

outer bracket repeated (per variable as req'd)

no. of lists of 'extraction' nodes +

extrctn. var.	no. of extrcn. nodes	(list of nodes)
---------------	----------------------	-----------------

bracket repeated - see +

flag for manual check of convergence criteria

list of parameters req'd by problem.

ε _o	ε _{max}	no. of	flag for	flag for	task
		contin'n	trace of	contin'n [#]	flag
		steps	convgnce.		

start. time	end time	no. of : steps
-------------	----------	----------------

flag for SYSM characteristics (time or φ dependent ?)

 notes:

- 'Extraction' nodes. Although values at all nodes are printed at each step, it is often desirable to extract values at specific nodes (eg. centreline temperatures) and print them to a separate file. This

facility allows such manipulations to be done conveniently

- #Continuation. The continuation method (see de Villiers, 1984) may be implemented if necessary. Parameters ϵ_0 , ϵ_{\max} and the number of continuation steps are essential data if this option is selected.
- flags set to zero cause bypass of feature
- task flag at present takes on values of 0,1,2,3,4.
 - 0 \Rightarrow single steady-state simulation
 - 1 \Rightarrow fit parameters to a model by minimization of sum of squared errors. This requires experimental data and means of interpolation.
 - 4 \Rightarrow unsteady state simulation.

For purposes of clarification, a sample nodal datafile is given below. This datafile is for (see fig. 10 for details):

- steady state solution (task flag=0) of a single equation over a domain of square cross section, using 9 quadrilateral elements of the 8 noded type.
- a Dirichlet (type 1) boundary condition is applied along the bottom edge ($y=0$); derivative (type 2) boundary conditions are applied along the remaining edges.
- Function values at the nodes on the positive-slope diagonal (bottom-left to top right) are extracted, hence '1' list.
- Convergence criteria checking is automatic.
- Convergence is traced by screen output.

- Continuation is employed, with ϵ advanced from 0 to 1 in 7 steps.
- Time stepping data and SYSM characteristics are irrelevant in this case.

SAMPLE DATA FILE

```

9          2          1
1          0.0        0.0
2          0.166      0.0
3          0.333      0.0
-
-
-
38         0.666      1.0
39         0.833      1.0
40         1.000      1.0

1    1    8    12   13   14    9    3    2
2    3    9    14   15   16   10    5    4
3    5   10   16   17   18   11    7    6
.
.
.
9    27   32   38   39   40   33   29   28

2
2    3   19
      1    8   12   19   23   30   34   35   36   37
      38  39  40   33   29   22   18   11    7

1    3    5
      2    3    4    5    6

1
1    4          1   14   27   40
param1  param2  param3  ....
0
0    1.0  7    1    1    0
(SYSM characteristics flag)

```


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APPENDIX CMATHEMATICAL STATEMENT OF BOUNDARY CONDITION ON INCLINED SURFACE

We consider the symmetrical half of the frustum, in cartesian coordinates r^* and Z , with height H , base length R and top length R_1 . The side angle to the horizontal is α . We wish to consider boundary conditions on the inclined surface defined by:

$$Z = \frac{H}{R-R_1} r^* + \left[\frac{-H R}{R-R_1} \right] \quad (C.1)$$

Now let us consider the temperature boundary condition as an example:

$$k_e \frac{\partial T}{\partial n} = h (T - T_a) \quad (C.2)$$

We write this as:

$$\frac{\partial T}{\partial n} = \left(\frac{\partial T}{\partial Z} \frac{dZ}{dn} + \frac{\partial T}{\partial r^*} \frac{dr^*}{dn} \right) = \frac{h}{k_e} (T - T_a) \quad (C.3)$$

Now,

$$\frac{dZ}{dn} = \cos \alpha \quad \frac{dr^*}{dn} = \sin \alpha \quad (C.4)$$

and we express $\cos \alpha$ and $\sin \alpha$ in terms of R , R_1 and H .

Non-dimensionalizing we obtain:

$$\frac{\partial \theta}{\partial z} \frac{(R - R_1)}{\left[(R - R_1)^2 + H^2 \right]^{1/2}} + \frac{\partial \theta}{\partial r} \frac{H}{\left[(R - R_1)^2 + H^2 \right]^{1/2}} = Bi \theta \quad (C.5)$$

we let:

$$A = \frac{R - R_1}{R} \quad B = \frac{H}{R} \quad (C.6)$$

and then we can write our boundary condition in terms of these two geometric parameters:

$$A \frac{\partial \theta}{\partial z} + B \frac{\partial \theta}{\partial r} = \left[A^2 + B^2 \right]^{0.5} Bi \theta \quad (C.7)$$

Eq. (C.7) is valid for the region:

$$\begin{aligned} R - AR \leq r \leq R \\ 0 \leq z \leq BR \end{aligned} \tag{C.8}$$

APPENDIX DIMPLEMENTATION OF THE GALERKIN METHOD

In this appendix a description is given of how the Galerkin method is implemented in section 3.5. This description complements the formal description of the Galerkin method given in section 3.3. In this appendix a less formal explanation is given, so that the details of the implementation are clearer.

In words the essence of the Galerkin method can be stated: "substitute the suitable trial functions into the differential equations, multiply by the weighting functions and integrate over the domain". In section 3.5 the trial functions have been given. The weighting function is:

$$\exp(-i(rkx + sly)) \quad (D.1)$$

The general term that arises when the above procedure is applied looks like:

$$\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \int_0^1 B_{pqh} \exp(i([p-r]kx + [q-s]ly)) \times \sin(g\pi z) \sin(h\pi z) dx dy dz \quad (D.2)$$

B_{pqh} is not a function of (x,y,z) and can be taken out of the integral sign. To make matters clearer the integrations over (x,y,z) will be considered separately.

From the orthogonality of the sine function on this domain:

$$\int_0^1 \sin(g\pi z) \sin(h\pi z) dz = \begin{cases} \frac{1}{2} & h = g \\ 0 & h \neq g \end{cases} \quad (D.3)$$

Now we will consider integration with respect to x . Obviously we could equally well have considered integration with respect to y . Because p and r are integers one can write:

$$p - r = n \quad (D.4)$$

where n is also an integer.

The following integral must be considered:

$$\int_{-\infty}^{\infty} \exp(inkx) dx \quad \begin{cases} n = 0 \\ n \neq 0 \end{cases} \quad (D.5)$$

For the case $n \neq 0$ the integral can be expressed as:

$$\int_{-\infty}^{\infty} \cos(nkx) + i \sin(nkx) dx \quad (D.6)$$

The sine function is odd, and the integral of such a function over a domain symmetric about 0 is 0, hence what remains is:

$$\int_{-\infty}^{\infty} \cos(nkx) dx \quad (D.7)$$

Now we must consider our infinite domain more carefully. It is required that there be a whole number of convection cells in the domain, and on the boundary of a cell $\partial\theta/\partial x=0$. Examination of the cosine function shows that this condition is fulfilled for half periods symmetric about 0. Thus without loss of generality one can replace the limits in the integration with:

$$\int_{-\frac{m\pi}{nk}}^{\frac{m\pi}{nk}} \cos(nkx) dx \quad (D.8)$$

where m is an integer. This integral is equal to zero, and so we have shown that for $n \neq 0$, i.e. $n \neq 0$, the integral Eq. (D.5) vanishes. Now we consider the case $n=0$. In that case we must evaluate:

$$\int_{-\infty}^{\infty} 1 dx \quad (D.9)$$

If the limits of the integration are replaced as was done for Eq. (D.8), Eq. (D.9) is equal to

$$\int_{-\frac{m\pi}{nk}}^{\frac{m\pi}{nk}} 1 dx = \frac{2m\pi}{nk} \quad (D.10)$$

This integral will appear in front of every term in each equation to which the Galerkin method is applied. The situation for the integration over y is analogous. Thus it can be seen that the only

terms resulting from the integration which are non-zero are those for which $pqr = rsg$. That is why the coefficient B_{rsg} appears in the set of algebraic equations resulting from the Galerkin analysis.

Now we consider terms in the differential equation which do not depend on (x, y, z) . Such a term appears when the temperature exponential is approximated by a quadratic expansion. In this case one can easily show that the integral vanishes for $(r, s) \neq 0$, and that the z integration is:

$$\int_0^1 \sin(g\pi z) dz = -\frac{1}{g\pi} \left[(-1)^g - 1 \right] \quad (D.11)$$

$$\int_{-\frac{m\pi}{nk}}^{\frac{m\pi}{nk}} \exp(-i r k x) dz = \begin{cases} 0 & r \neq 0 \\ \frac{2m\pi}{nk} & r = 0 \end{cases} \quad (D.12)$$

Because terms like $2m\pi/(nk)$ (and similar terms resulting from the integration over y) appear in front of every term of the algebraic equations they can be divided out. Thus we can see that the term which results from applying the Galerkin method to constant terms in the differential will be given by Eq. (D.11) for $r=s=0$.

Definitions of functions used in Galerkin analysis in sections 3.3-3.7

$F(a, z)$ used in equation (3.33) is found by solving

$$\frac{d^2 F(a, z)}{dz^2} - a^2 F(a, z) = Ra^* \sin(\pi z) \quad (D.13)$$

One finds:

$$F(a, z) = c_1 \left[e^{a z} - e^{-a z} \right] + c_2 \sin(\pi z) \quad (D.14)$$

where:

$$c_1 = \frac{c_2 \pi}{a (e^a + e^{-a})} \quad (D.15)$$

$$c_2 = \frac{Ra^*}{\pi^2 + a^2}$$

$F_h(\lambda, z)$ used in equation (3.36) is found by solving:

$$\frac{d^2 F_h(\lambda, z)}{dz^2} - \lambda^2 F_h(\lambda, z) = Ra^* \sin(h\pi z) \quad (D.16)$$

For $\lambda \neq 0$:

$$F_h(\lambda, z) = c_1 \left[e^{\lambda z} - e^{-\lambda z} \right] + c_2 \sin(h\pi z) \quad (D.17)$$

where:

$$c_1 = \frac{c_2 \pi h}{\lambda (e^{\lambda} + e^{-\lambda})} \quad (D.18)$$

$$c_2 = \frac{Ra^*}{\pi^2 h^2 + \lambda^2} \quad (D.19)$$

For $\lambda = 0$:

$$F_h(\lambda, z) = \frac{Ra^* z}{\pi h} + \frac{Ra^*}{\pi^2 h^2} \sin(\pi h z) \quad (D.21)$$

The integrals $a(f, g, h, \lambda)$, $b(f, g, h, \lambda)$ and $c(f, g, h)$ used in section 3.5 are defined as follows:

$$a(f, g, h, \lambda) = \int_0^1 \sin(f\pi z) \sin(g\pi z) \frac{d F_h(\lambda, z)}{dz} dz \quad (D.22)$$

$$b(f, g, h, \lambda) = \int_0^1 \pi f \cos(f\pi z) \sin(g\pi z) F_h(\lambda, z) dz \quad (D.23)$$

$$c(f, g, h) = \int_0^1 \sin(h\pi z) \sin(f\pi z) \sin(g\pi z) dz \quad (D.24)$$

APPENDIX E

ANALYSIS OF THE INTERIOR MODEL WITH A FIRST ORDER REACTION

In this appendix the infinite coal layer model of Chapter 3 is examined, with the reaction considered to be of first order. The system of algebraic equations is derived, from which steady-state solutions can be obtained, and a method for examining the stability of these solutions is presented. As will become clear, solution of the infinite layer model with a first reaction is much more difficult than the zero order reaction case, both in terms of programming complexity and computational speed. Because it is known that the zero order reaction approximation is good at ignition, where the main interest of this work lies, little attention was given to the more complex task of solving the first order case.

The model for which solutions are sought in this appendix is exactly the same as that in Chapter 3, apart from the fact that the chemisorption reaction is assumed to be of first order. Precisely the same formal analysis is followed as was used in Chapter 3.

We seek solutions of the form:

$$w = \sum_h \sum_{p,q} B_{pqh} \exp \left\{ i(pkx + qly) \right\} \sin(\pi h z) \quad (E.1)$$

$$x = \sum_h \sum_{p,q} B_{pqh} \exp \left\{ i(pkx + qly) \right\} F_h(\lambda, z) \quad (E.2)$$

$$T = \sum_h \sum_{p,q} C_{pqh} \exp \left\{ i(pkx + qly) \right\} \cos \left[\left(h - \frac{1}{2} \right) \pi z \right] \quad (E.3)$$

where

$$\lambda^2 = (pk)^2 + (ql)^2 \quad (E.4)$$

in which k and l are the x - and y -components of the wave number a .

The limits on the integer summation indices are:

$$-\infty < (p, q) < \infty; \quad 1 \leq h < \infty \quad (E.5)$$

The form of $F_h(\lambda, z)$ is found by substituting (E.1) and (E.2) into Eq. (3.12) and solving the resulting ordinary differential equation. $F_h(\lambda, z)$ is given in Eqs. (E.28) and (E.31).

To obtain our system of algebraic equations Eqs. (E.1)-(E.3) are substituted into Eqs. (3.13)-(3.14), each equation is multiplied by its weighting function and integrated over the layer. This results in an infinite set of equations in the coefficients B_{rsg} and C_{rsg} . As discussed section 3.3 the exponential function of temperature is approximated by a second order Taylor expansion about $w=0$, which is expected to under-estimate the reaction rate dependence on temperature. In steady-state form the infinite set of equations is:

$$\begin{aligned}
 0 = & -\frac{1}{2} B_{rsg} (g^2 \pi^2 + \nu^2) - \sum_{h,f} \sum_{\substack{p+t=r \\ q+u=s}} B_{pqh} B_{tuf} \left\{ \lambda^2 b(f,g,h,\lambda) - \right. \\
 & \left. (ptk^2 + qu^2) a(f,g,h,\lambda) \right\} + \frac{FK^*}{\sqrt{Ra^*}} \left\{ \frac{1}{2} B_{rsg} + \frac{(1(-1)^g)}{g\pi} \Big|_{r=s=0} + \right. \\
 & \sum_f C_{rsf} a_1 + \sum_{h,f} \sum_{\substack{p+t=r \\ q+u=s}} \left[B_{pqh} C_{tuf} a_2 + \frac{1}{2} B_{pqh} B_{tuf} a_3 \right] + \\
 & \left. \frac{1}{2} \sum_{h,f,e} \sum_{\substack{p+t+m=r \\ q+u+n=s}} B_{pqh} B_{tuf} C_{mne} a_4 \right\} \quad (E.6)
 \end{aligned}$$

$$\begin{aligned}
 0 = & -\frac{Le}{2} C_{rsg} \left(\left(g - \frac{1}{2} \right)^2 \pi^2 + \nu^2 \right) + \sum_{h,f} \sum_{\substack{p+t=r \\ q+u=s}} B_{pqh} C_{tuf} \left\{ \lambda^2 d(f,g,h,\lambda) \right. \\
 & \left. + (ptk^2 + qu^2) c(f,g,h,\lambda) \right\} - \frac{FK^*}{\beta\gamma\sqrt{Ra^*}} \left\{ \frac{1}{2} C_{rsg} + \frac{\sin \left[\left(h - \frac{1}{2} \right) \pi \right]}{\pi \left(h - \frac{1}{2} \right)} \Big|_{r=s=0} + \right. \\
 & \sum_f B_{rsf} a_5 + \sum_{h,f} \sum_{\substack{p+t=r \\ q+u=s}} \left[B_{pqh} C_{tuf} a_6 + \frac{1}{2} B_{pqh} B_{tuf} a_7 \right] + \\
 & \left. \frac{1}{2} \sum_{h,f,e} \sum_{\substack{p+t+m=r \\ q+u+n=s}} B_{pqh} C_{tuf} B_{mne} a_8 \right\} \quad (E.7)
 \end{aligned}$$

where

$$\nu^2 = (rk)^2 + (sl)^2 \quad (E.8)$$

The integrals a_1 - a_8 and $a(f,g,h,\lambda)$ - $d(f,g,h,\lambda)$ are given at the end of this appendix. In order to limit the solutions of this set of equations to those which are physically reasonable the infinite set of equations is truncated such that modes are neglected for which:

$$g^2 + \frac{3}{4} r^2 + \frac{1}{4} s^2 > \Lambda^2 + 1 \quad (\text{E.9})$$

where Λ is an integer truncation number. This is the form of truncation used by Tveitereid, 1977 and Tveitereid and Palm, 1976. The components of the wave number satisfy:

$$k^2 + l^2 = 4 \Lambda^2 - a^2 \quad (\text{E.10})$$

Only real coefficients where

$$B_{rsg} = B_{-r-sg} = B_{r-sg} = B_{-rsg} \quad (\text{E.11})$$

are considered, and similarly for C_{rsg} .

These restrictions allow hexagons, rolls and squares to be planforms as these are the most likely solutions (Tveitereid, 1977, Tveitereid and Palm, 1976) and it is known that these are physically reasonable solutions (Chandrasekhar, 1961, White, 1988, Busse and Frick, 1985).

As can be seen, solution of this model requires twice as many equations to be solved as in the case of a zero order reaction. This has a very pronounced effect on the computational times, making the examination of this first order case prohibitively time-consuming with the computer facilities that were available for this study. The solution time for the nonlinear equations is approximately proportional to N^2 , where N is the number of equations to be solved.

Stability of the steady-state solutions

In this section a method is described, based on the approach of Kimura et al., 1987, for examining the stability of the steady-state solutions to small perturbations. It was found that the numerical routines used to evaluate the eigenvalues required in this method were very unreliable. We consider small perturbations to the steady-state Fourier coefficients and assume that the perturbations are sufficiently small to allow a linear theory to be formulated. The perturbations have an exponential time dependence.

In order to perform the stability analysis, the concentration equation, Eq. (E.7) is written in unsteady-state form. The left hand side of the equation is replaced by $\epsilon \partial T / \partial \tau$. The stability analysis of the first order reaction case is done in exactly the same way as for the zero order reaction case in section 3.7.

We write

$$B_{pqh} = B_{pqh}^{(o)} + \delta_{pqh}^B \exp(\sigma_{pqh} \tau) \quad (E.12)$$

$$C_{pqh} = C_{pqh}^{(o)} + \delta_{pqh}^C \exp(\sigma_{pqh} \tau) \quad (E.13)$$

Where

$$\sigma = \sigma_r + i \sigma_i \quad (E.14)$$

$$\zeta_{pqh}^B = \delta_{pqh}^B \exp(\sigma_{pqh} \tau) \quad (E.15)$$

$$\zeta_{pqh}^C = \delta_{pqh}^C \exp(\sigma_{pqh} \tau) \quad (E.16)$$

The $(B_{pqh}^{(o)}, C_{pqh}^{(o)})$ are the steady-state coefficients. The trial functions are obtained by substituting Eqs. (E.12)-(E.13) into Eqs. (E.1)-(E.3) to give:

$$w = \sum_h \sum_{p,q} \left[B_{pqh}^{(o)} + \zeta_{pqh}^B \right] \exp \left\{ i(pkx + qly) \right\} \sin(\pi h z) \quad (E.17)$$

$$T = \sum_h \sum_{p,q} \left[C_{pqh}^{(o)} + \zeta_{pqh}^C \right] \exp \left\{ i(pkx + qly) \right\} \cos \left[\left(h - \frac{1}{2} \right) \pi z \right] \quad (E.18)$$

$$x = \sum_h \sum_{p,q} \left[B_{pqh}^{(o)} + \zeta_{pqh}^B \right] \exp \left\{ i(pkx + qly) \right\} F_h(\lambda, z) \quad (E.19)$$

The form of $F_h(\lambda, z)$ is found in the same way as in section 3.5. Eqs. (E.17)-(E.19) are then substituted into Eqs. (3.13)-(3.14) and the Galerkin method applied. This yields the following equations in the δ_{pqh} :

$$\begin{aligned}
\frac{1}{2} \zeta_{rsg}^B &= -\frac{1}{2} \zeta_{rsg}^B (g^2 \pi^2 + \nu^2) - \sum_{h,f} \sum_{\substack{p+t=r \\ q+u=s}} \left[\zeta_{tuf}^B \zeta_{pqh}^{B(o)} + \zeta_{pqh}^B \zeta_{tuf}^{B(o)} \right] \times \\
&\left\{ \lambda^2 b(f,g,h,\lambda) - 2 (ptk + qul^2) a(f,g,h,\lambda) \right\} + \frac{FK^*}{\sqrt{Ra^*}} \left\{ \frac{1}{2} \zeta_{rsg}^B \right. \\
&+ \sum_f \zeta_{rsf}^C a_1 \\
&+ \sum_{h,f} \sum_{\substack{p+t=r \\ q+u=s}} \left[\frac{1}{2} \left[\zeta_{tuf}^B \zeta_{pqh}^{B(o)} + \zeta_{pqh}^B \zeta_{tuf}^{B(o)} \right] a_3 + \left[\zeta_{pqh}^B \zeta_{tuf}^{C(o)} + \zeta_{tuf}^C \zeta_{pqh}^{B(o)} \right] \right. \\
&\left. \times a_2 \right\} \\
&+ \frac{1}{2} \sum_{h,f,l} \sum_{\substack{p+t+m=r \\ q+u+n=s}} \left[\zeta_{mnl}^C \zeta_{pqh}^B \zeta_{tuf}^{B(o)} + \zeta_{pqh}^B \zeta_{tuf}^{B(o)} \zeta_{mnl}^C + \zeta_{tuf}^B \zeta_{pqh}^{B(o)} \zeta_{mnl}^C \right] \\
&\left. \times a_4 \right\} \tag{E.20}
\end{aligned}$$

$$\begin{aligned}
& \frac{\epsilon}{2} \zeta_{rsg}^C - \frac{Le}{2} \zeta_{rsg}^C (g^2 \pi^2 + \nu^2) - \sum_{h,f} \sum_{\substack{p+t=r \\ q+u=s}} \left[\zeta_{tuf}^C B_{pqh}^{(o)} + \zeta_{pqh}^B C_{tuf}^{(o)} \right] \times \\
& \left\{ -\lambda^2 d(f,g,h,\lambda) - (ptk^2 + qul^2) c(f,g,h,\lambda) \right\} - \frac{FK^*}{\gamma\beta\sqrt{Ra^*}} \left\{ \frac{1}{2} \zeta_{rsg}^C \right. \\
& + \sum_f \zeta_{rsf}^B a_5 \\
& + \sum_{h,f} \sum_{\substack{p+t=r \\ q+u=s}} \left[\frac{1}{2} \left(\zeta_{tuf}^B B_{pqh}^{(o)} + \zeta_{pqh}^B B_{tuf}^{(o)} \right) a_7 + \right. \\
& \left. \left(\zeta_{pqh}^B C_{tuf}^{(o)} + \zeta_{tuf}^C B_{pqh}^{(o)} \right) a_6 \right\} \\
& + \frac{1}{2} \sum_{h,f,1} \sum_{\substack{p+t+m=r \\ q+u+n=s}} \left[\zeta_{mnl}^C B_{pqh}^{(o)} B_{tuf}^{(o)} + \zeta_{pqh}^B B_{tuf}^{(o)} C_{mnl}^{(o)} + \zeta_{tuf}^B B_{pqh}^{(o)} C_{mnl}^{(o)} \right] \\
& \times a_4 \left. \right\} \tag{E.21}
\end{aligned}$$

where:

$$\nu^2 = (rk)^2 + (sl)^2 \tag{E.22}$$

Noting that:

$$\zeta_{rsg}^i = \sigma_{rsg} \zeta_{rsg} \tag{E.23}$$

enables us to write the left-hand sides of Eqs. (E.20)-(E.21) as:

$$\frac{\sigma}{2} \sigma_{rsg} \zeta_{rsg}^B \tag{E.24}$$

$$\frac{\epsilon}{2} \sigma_{rsg} \zeta_{rsg}^C \tag{E.25}$$

Thus it can be seen that Eqs. (E.20)-(E.21) are an eigenvalue problem of the form

$$\sigma \zeta = A \zeta \quad (E.26)$$

The behaviour of the eigenvalues σ determines the stability of the steady-state solutions. If any of the eigenvalues has a positive real part, then that steady-state solution is not stable to the small perturbation, as that perturbation will grow in time. If all the real parts of the eigenvalues are negative, then the solution is stable. If the real part of one of the eigenvalues is zero and the imaginary part non-zero then the solution is oscillatory.

As discussed in section 3.5, it was found that the commercial routines that were used to calculate the eigenvalues were very unreliable and unfortunately this method cannot be used to determine the stability of the steady-state solution.

Definitions of functions used in the above Galerkin analysis

$F_h(\lambda, z)$ used in equation (E.2) is found by solving:

$$\frac{d^2 F_h(\lambda, z)}{dz^2} - \lambda^2 F_h(\lambda, z) = Ra^* \sin(h\pi z) \quad (E.27)$$

For $\lambda \neq 0$:

$$F_h(\lambda, z) = c_1 \left[e^{\lambda z} - e^{-\lambda z} \right] + c_2 \sin(h\pi z) \quad (E.28)$$

where:

$$c_1 = \frac{c_2 \pi h}{\lambda (e^{\lambda} + e^{-\lambda})} \quad (E.29)$$

$$c_2 = \frac{Ra^*}{\pi^2 h^2 + \lambda^2} \quad (E.30)$$

For $\lambda = 0$:

$$F_h(\lambda, z) = \frac{Ra^* z}{\pi h} + \frac{Ra^*}{2 h^2} \sin(\pi h z) \quad (E.31)$$

The integrals $a(f, g, h, \lambda)$ - $d(f, g, h, \lambda)$ and $a1$ - $a8$ are defined as follows.

$$a(f, g, h, \lambda) = \int_0^1 \sin(f\pi z) \sin(g\pi z) \frac{d F_h(\lambda, z)}{dz} dz \quad (E.32)$$

$$b(f, g, h, \lambda) = \int_0^1 \pi f \cos(f\pi z) \sin(g\pi z) F_h(\lambda, z) dz \quad (E.33)$$

$$c(f, g, h, \lambda) = \int_0^1 \cos[(f - \frac{1}{2})\pi z] \cos[(g - \frac{1}{2})\pi z] \frac{d F_h(\lambda, z)}{dz} dz \quad (E.34)$$

$$d(f, g, h, \lambda) = \int_0^1 \pi (f - \frac{1}{2}) \sin[(f - \frac{1}{2})\pi z] \cos[(g - \frac{1}{2})\pi z] F_h(\lambda, z) dz \quad (E.35)$$

$$a_1 = \int_0^1 \sin(g\pi z) \cos[(f - \frac{1}{2})\pi z] dz \quad (E.36)$$

$$a_2 = \int_0^1 \sin(h\pi z) \cos[(f - \frac{1}{2})\pi z] \sin(g\pi z) dz \quad (E.37)$$

$$a_3 = \int_0^1 \sin(h\pi z) \sin(f\pi z) \sin(g\pi z) dz \quad (E.38)$$

$$a_4 = \int_0^1 \sin(h\pi z) \sin(f\pi z) \cos[(g - \frac{1}{2})\pi z] dz \quad (E.39)$$

$$a_5 = \int_0^1 \sin(f\pi z) \cos[(g - \frac{1}{2})\pi z] dz \quad (E.40)$$

$$a_6 = \int_0^1 \sin(h\pi z) \cos[(f - \frac{1}{2})\pi z] \cos[(g - \frac{1}{2})\pi z] dz \quad (E.41)$$

$$a_7 = \int_0^1 \sin(h\pi z) \sin(f\pi z) \cos[(g - \frac{1}{2})\pi z] dz \quad (E.42)$$

$$a_8 = \int_0^1 \sin(h\pi z) \sin(l\pi z) \cos[(f - \frac{1}{2})\pi z] \cos[(g - \frac{1}{2})\pi z] dz \quad (E.43)$$

The following Fortran 77 program (BED3NEW FORTRAN) calculates the steady or unsteady-state solutions to the first order reaction infinite layer model described in this appendix.


```

      I=ICOUNT
      CONTINUE
      Set up coefficients for the concentration equation
      DO 110 IR=1,10
      DO 110 IS=1,10
      DO 110 ID=1,10
      * k, parity and truncation
      CALL IANCHK(IR, IS, ID, N, ITYPE)
      CALL IPIG SE 0) GO TO 110
      CALL IANCHK(IR, IS, IDP1G)
      CALL IPIG SE 0) GO TO 110
      ICONT=ICOUNT+1
      110 CONTINUE
      IF (ABS(ISA SE 0) OR (ABS(ISA SE 2)) THEN
      IF (K SE 0) THEN
      * IR, IS, ID=0.000
      ELSE
      * IR, IS, ID=1.000
      END IF
      Copy into dummy variables, X is a vector
      Y(1)=X(1), Y(2)=X(2)
      Y(3)=X(3), Y(4)=X(4)
      Y(5)=X(5), Y(6)=X(6)
      Y(7)=X(7), Y(8)=X(8)
      Y(9)=X(9), Y(10)=X(10)
      Y(11)=X(11), Y(12)=X(12)
      Y(13)=X(13), Y(14)=X(14)
      Y(15)=X(15), Y(16)=X(16)
      Y(17)=X(17), Y(18)=X(18)
      Y(19)=X(19), Y(20)=X(20)
      Y(21)=X(21), Y(22)=X(22)
      Y(23)=X(23), Y(24)=X(24)
      Y(25)=X(25), Y(26)=X(26)
      Y(27)=X(27), Y(28)=X(28)
      Y(29)=X(29), Y(30)=X(30)
      Y(31)=X(31), Y(32)=X(32)
      Y(33)=X(33), Y(34)=X(34)
      Y(35)=X(35), Y(36)=X(36)
      Y(37)=X(37), Y(38)=X(38)
      Y(39)=X(39), Y(40)=X(40)
      Y(41)=X(41), Y(42)=X(42)
      Y(43)=X(43), Y(44)=X(44)
      Y(45)=X(45), Y(46)=X(46)
      Y(47)=X(47), Y(48)=X(48)
      Y(49)=X(49), Y(50)=X(50)
      Y(51)=X(51), Y(52)=X(52)
      Y(53)=X(53), Y(54)=X(54)
      Y(55)=X(55), Y(56)=X(56)
      Y(57)=X(57), Y(58)=X(58)
      Y(59)=X(59), Y(60)=X(60)
      Y(61)=X(61), Y(62)=X(62)
      Y(63)=X(63), Y(64)=X(64)
      Y(65)=X(65), Y(66)=X(66)
      Y(67)=X(67), Y(68)=X(68)
      Y(69)=X(69), Y(70)=X(70)
      Y(71)=X(71), Y(72)=X(72)
      Y(73)=X(73), Y(74)=X(74)
      Y(75)=X(75), Y(76)=X(76)
      Y(77)=X(77), Y(78)=X(78)
      Y(79)=X(79), Y(80)=X(80)
      Y(81)=X(81), Y(82)=X(82)
      Y(83)=X(83), Y(84)=X(84)
      Y(85)=X(85), Y(86)=X(86)
      Y(87)=X(87), Y(88)=X(88)
      Y(89)=X(89), Y(90)=X(90)
      Y(91)=X(91), Y(92)=X(92)
      Y(93)=X(93), Y(94)=X(94)
      Y(95)=X(95), Y(96)=X(96)
      Y(97)=X(97), Y(98)=X(98)
      Y(99)=X(99), Y(100)=X(100)
      * Parameters for DIVPAG to defaults
      CALL ISET(0, 0.000, PARA, 1)
      N1=1
      N2=1
      N3=1
      N4=1
      N5=1
      N6=1
      N7=1
      N8=1
      N9=1
      N10=1
      N11=1
      N12=1
      N13=1
      N14=1
      N15=1
      N16=1
      N17=1
      N18=1
      N19=1
      N20=1
      N21=1
      N22=1
      N23=1
      N24=1
      N25=1
      N26=1
      N27=1
      N28=1
      N29=1
      N30=1
      N31=1
      N32=1
      N33=1
      N34=1
      N35=1
      N36=1
      N37=1
      N38=1
      N39=1
      N40=1
      N41=1
      N42=1
      N43=1
      N44=1
      N45=1
      N46=1
      N47=1
      N48=1
      N49=1
      N50=1
      N51=1
      N52=1
      N53=1
      N54=1
      N55=1
      N56=1
      N57=1
      N58=1
      N59=1
      N60=1
      N61=1
      N62=1
      N63=1
      N64=1
      N65=1
      N66=1
      N67=1
      N68=1
      N69=1
      N70=1
      N71=1
      N72=1
      N73=1
      N74=1
      N75=1
      N76=1
      N77=1
      N78=1
      N79=1
      N80=1
      N81=1
      N82=1
      N83=1
      N84=1
      N85=1
      N86=1
      N87=1
      N88=1
      N89=1
      N90=1
      N91=1
      N92=1
      N93=1
      N94=1
      N95=1
      N96=1
      N97=1
      N98=1
      N99=1
      N100=1
      * Steps closer at beginning

```

```

      TEND=TINIT+(TFINAL-TINIT)*(1.000-DCOS(PI/2.000*
      DFLOAT(ITSTEP-1)/DFLOAT(NTSTEP-1)))
      * Steps closer at end
      TEND=TINIT+(TFINAL-TINIT)*DSIN(PI/2.000*
      DFLOAT(ITSTEP-1)/DFLOAT(NTSTEP-1))
      CALL DIVPAG(IDO, ICONT, TDERV, PDERV, AIVPAG, TSTART,
      TEND, POLR, PARA, Y)
      WRITE(4,*)TEND, IDO = ,TEND, IDO
      CALL TNEG(Y, ICONT)
      REWIND (UNIT=2)
      REWIND (UNIT=9)
      REWIND (UNIT=7)
      WRITE(NOUT,*)TEND, TEND=CHRI**2/2.0E-4/3600.0/24.0,'DAY'
      WRITE(NOUT,*)TAU, TEND, 'FK', FK
      WRITE(NOUT,*)RA, RA=GAMMA, 'THIELE', THIELE
      WRITE(NOUT,*)D, DD
      WRITE(NOUT,*)RA*, RA 'FK', FK/DSQRT(RA)
      WRITE(NOUT,*)WAVE NUMBERS', K, L
      WRITE(ICOUT,*)ICOUNT
      DO 30 I=1,ICOUNT
      WRITE(NOUT,*)B(R,S,G) ISUB1(I),ISUB2(I),ISUB3(I),Y(I)
      WRITE(ICOUT,*)ISUB1(I), ISUB2(I), ISUB3(I), Y(I)
30 CONTINUE
      CALL PLOT(Y, ICONT)
      CALL THAX(Y, ICONT, TEND)
      CONTINUE
      END IF
      IF (ITASK.EQ.1) THEN
      * SOLVE EQS USING COSNBF
      * PARAMETERS FOR COSNBF
      ERRREL=DSQRT(X02AAF(0.0E0))
      LWA=70000
      IFAIL=1
      * Start continuation taking smaller steps at the end
      FKIN=FK
      DO 32 ICONT=1, NSTEPS
      FK=FKIN+(FKEND-FKIN)*DSIN(PI/2.000*DFLOAT(ICONT-1)
      /DFLOAT(NSTEPS-1))
      WRITE(ITERM,*)FK, ICONT
      CALL COSNBF (FUNC, ICONT, Y, F, ERRREL, WA, LWA, IFAIL)
      IF (IFAIL.GT.0) THEN
      WRITE(NOUT,*)IFAIL', IFAIL
      WRITE(ITERM,*)IFAIL'
      FNORM=0.000
      WRITE(ICOUT,*)ICOUNT
      DO 430 I=1,ICOUNT
      FNORM=FNORM+F(I)**2
      WRITE(NOUT,*)B(R,S,G)', ISUB1(I), ISUB2(I), ISUB3(I), Y(I)
      WRITE(ICOUT,*)ISUB1(I), ISUB2(I), ISUB3(I), Y(I)
430 CONTINUE
      WRITE(NOUT,*)L2 NORM', DSQRT(FNORM)
      CALL PLOT(Y, ICONT)
      STOP
      END IF
      CALL TNEG(Y, ICONT)
      WRITE(NOUT,*)RA, RA=GAMMA, 'THIELE', THIELE
      WRITE(NOUT,*)RA*, RA 'FK', FK/DSQRT(RA)
      WRITE(NOUT,*)FK*, FK

```

```

WRITE (NOUT, 'D', DD)
WRITE (NOUT, 'WAVE NUMBERS', K, L)
ENORM=0.0
WRITE (ICOUNT, 'ICOUNT')
DO 130 I=1, ICOUNT
  ENORM=ENORM+FC(I)**2
  WRITE (NOUT, 'B(X),S(X), ISUB1(I), ISUB2(I), ISUB3(I), Y(I)')
  WRITE (ICOUNT, 'ISUB1(I), ISUB2(I), ISUB3(I), Y(I)')
CONTINUE
WRITE (NOUT, 'L2 NORM', ISQRT(ENORM))
CALL PLOT(Y, ICOUNT)

CALL ZMAN(Y, ICOUNT)

SUBROUTINE Y (IR, IS, IG)
  DO 200 I=1, ICOUNT
    Y(I)=INITIAL
  CONTINUE
ENDSUBR

END IF
STOP
END

SUBROUTINE TENDR(IR, IS, IG, M, IFLAG)
  IMPLICIT REAL*8 (A-H, O-Z)
  DATA TENDR / 3 /
  !* K Initialization
  TEST=(TENDR-DFLOAT(IR)**2+DFLOAT(IS)**2)*0.5DD+DFLOAT(IG**IG)
  IF (TEST GT (DFLOAT(M**M))) THEN
    IFLAG=1
  ELSE
    IFLAG=0
  END IF
  RETURN
ENDSUBR

SUBROUTINE TDERV(ICOUNT, X, Y, YDERV)
  IMPLICIT REAL*8 (A-H, O-Z)
  Evaluate the time derivative of the coefficients for DIVPAG
  REAL*8 K, L, NU
  REAL*8 YDERV(200), Y(200)
  COMMON /SUB/ SUM1, SUM2, SUM3, SUM4, IFLAG, NCOUNT
  COMMON /ISUB/ ISUB1(200), ISUB2(200), ISUB3(200)
  COMMON /TRPSUM/ SUM5
  COMMON /COEFF/ BDERV(-20:41, -20:41, 20), B(-20:41, -20:41, 20),

```

```

# CDERV(-20:41, -20:41, 20), C(-20:41, -20:41, 20)
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CIRCL, FK, NLE
COMMON /SUBS/ IR, IS, IG
COMMON /WAVE/ K, L, M
DATA IN / I/, NOUT / 2/, ITERM / 4/, ICOEF / 8/, ICOUNT / 9/, INIT / 16/
C REWIND (UNIT=9)
C WRITE (ICOUNT, *) 'Y IN TDERV'
C DO 15 I=1, ICOUNT
C WRITE (ICOUNT, *) ISUB1(I), ISUB2(I), ISUB3(I), Y(I)
C15 CONTINUE
C --- The correct element of Y is assigned on the same basis
C --- as in the main program i.e. using the counter Ncount which is
C --- incremented for every admissible rs pair
NCOUNT=0
C --- Equation for energy balance
DO 20 NCOUNT=1, ICOUNT/2
  IR=ISUB1(NCOUNT)
  IS=ISUB2(NCOUNT)
  IG=ISUB3(NCOUNT)
  NU=SQRT((DFLOAT(IR)*K)**2+(DFLOAT(IS)*L)**2)
C --- Set flag for equation
  IFLAG=1
  CALL SUM0(Y, ICOUNT)
  CALL SUMTRP(Y, ICOUNT, IFLAG)
  IF ((IR.EQ.0).AND.(IS.EQ.0)) THEN
    TERM=(1.0DD*(-1.0DD)**IG)/DFLOAT(IG)/PI
    * +0.5DD*Y(NCOUNT)
    * +SUM1+SUM2+0.5DD*(SUM4+SUM5)
  ELSE
    TERM=0.5DD*Y(NCOUNT)+SUM1+SUM2+0.5DD*(SUM4+SUM5)
  END IF
  BDERV(IR, IS, IG)=(-SUM3-(PI*PI*DFLOAT(IG**IG)*NU**NU)
    * +0.5DD*Y(NCOUNT)
    * +FK*TERM)/SIGMA**2.0DD
  YDERV(NCOUNT)=BDEPV(IR, IS, IG)
20 CONTINUE
C ---
C --- Equation for concentration balance
DO 30 NCOUNT=ICOUNT/2+1, ICOUNT
  IR=ISUB1(NCOUNT)
  IS=ISUB2(NCOUNT)
  IG=ISUB3(NCOUNT)
  NU=SQRT((DFLOAT(IR)*K)**2+(DFLOAT(IS)*L)**2)
C --- Set flag for equation
  IFLAG=2
  CALL SUM0(Y, ICOUNT)
  CALL SUMTRP(Y, ICOUNT, IFLAG)
  IF ((IR.EQ.0).AND.(IS.EQ.0)) THEN
    TERM=DSIN((DFLOAT(IG)-0.5DD)*PI)/(PI*(DFLOAT(IG)-0.5DD))
    * +0.5DD*Y(NCOUNT)
    * +SUM1+SUM2+0.5DD*(SUM4+SUM5)
  ELSE
    TERM=0.5DD*Y(NCOUNT)+SUM1+SUM2+0.5DD*(SUM4+SUM5)
  END IF
  CDERV(IR, IS, IG)=(-SUM3-(PI*PI*(DFLOAT(IG)-0.5DD)**2*NU**NU)
    * +0.5DD*Y(NCOUNT)*NLE
    * -FK/BETA/GAMMA*TERM)/0.5DD
  YDERV(NCOUNT)=CDERV(IR, IS, IG)
30 CONTINUE
C ---

```

```

RETURN
END

SUBROUTINE FUN(Y, ICGOUNT, Y, F, PAR)
IMPLICIT REAL*8 (A-H,O-Z)
EVALUATE THE EQUATION FOR COEFFICIENTS, FOR COEFF
REAL*8 K, L, N
REAL*8 Y(200), Y(200)
COMMON /SUM/ SUM1, SUM2, SUM3, SUM4, IFLAG, ICGOUNT
COMMON /ISUB/ ISUB1(200), ISUB2(200), ISUB3(200)
COMMON /TRC/ TRC1, TRC2, TRC3, TRC4, TRC5, TRC6, TRC7, TRC8, TRC9, TRC10
COMMON /COEFF/ BDERV(-20:41,-20:41,20), B(-20:41,-20:41,20),
CDERV(-20:41,-20:41,20), C(-20:41,-20:41,20)
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FR, XLE
COMMON /SUBS/ IR, IS, IG
COMMON /WAVE/ K, L, N
DATA IN /1, NOUT /2, ITERM/3, ICONF /4, ICG /5, IINT /6/
WRITE(UNIT=9) 'Y IN FUNC'
DO 10 I=1, ICGOUNT
WRITE(IOUT, '(ISUB1(I), ISUB2(I), ISUB3(I), Y(I))
CONTINUE
The correct element of Y is assigned on the same basis
as in the main program i.e. using the counter ICGOUNT which is
repeated for every possible is pair
ISUB1(I)
ISUB2(I)
ISUB3(I)
ISUB4(I)
N=SQRT((DFLOAT(IR)*K**2+(DFLOAT(IS)-L)**2)
Set flag for equation
IFLAG=1
CALL SUB(Y, ICGOUNT)
CALL SMTRP(Y, ICGOUNT, IFLAG)
IF (IK EQ 0) AND (IS EQ 0) THEN
TERM=1.0D0*(1.0D0-IG)/(DFLOAT(IG)/PI
+0.5D0*Y(ICGOUNT)
+SUM1+SUM2+0.5D0*(SUM4+SUM5)
ELSE
TERM=0.5D0*Y(ICGOUNT)+SUM1+SUM2+0.5D0*(SUM4+SUM5)
END IF
FCOUNT=-SUM3-(PI*PI*(DFLOAT(IG)+0.5D0)**2+NU*NU)
*0.5D0*Y(ICGOUNT)*XLE
+FK/TERM
CONTINUE
Equation for the concentration balance
DO 20 ICGOUNT=1, ICGOUNT
I=ISUB1(ICGOUNT)
I=ISUB2(ICGOUNT)
I=ISUB3(ICGOUNT)
N=SQRT((DFLOAT(IR)*K**2+(DFLOAT(IS)-L)**2)
Set flag for equation
IFLAG=2
CALL SUB(Y, ICGOUNT)
CALL SMTRP(Y, ICGOUNT, IFLAG)
IF (IK EQ 0) AND (IS EQ 0) THEN
TERM=DSIN((DFLOAT(IG)+0.5D0)-PI)/(PI*(DFLOAT(IG)+0.5D0)

```

```

* +0.5D0*Y(ICGOUNT)
* +SUM1+SUM2+0.5D0*(SUM4+SUM5)
ELSE
TERM=0.5D0*Y(ICGOUNT)+SUM1+SUM2+0.5D0*(SUM4+SUM5)
END IF
FCOUNT=-SUM3-(PI*PI*(DFLOAT(IG)+0.5D0)**2+NU*NU)
*0.5D0*Y(ICGOUNT)*XLE
+FK/BETA/GAMMA*TERM
30 CONTINUE
C ---
RETURN
END
C
SUBROUTINE SUB(Y, ICGOUNT)
IMPLICIT REAL*8 (A-H,O-Z)
C --- Evaluate the multiple summation arising from non-linear term
REAL*8 KAPPA, K, L
REAL*8 Y(200)
COMMON /SUM/ SUM1, SUM2, SUM3, SUM4, IFLAG, ICGOUNT
COMMON /COEFF/ BDERV(-20:41,-20:41,20), B(-20:41,-20:41,20),
CDERV(-20:41,-20:41,20), C(-20:41,-20:41,20)
#
COMMON /WAVE/ K, L, N
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FR, XLE
COMMON /SUBS/ IR, IS, IG
COMMON /REALSB/ X1F, X1G, X1H, X1I, C1, C2, KAPPA
COMMON /ISUB/ ISUB1(200), ISUB2(200), ISUB3(200)
COMMON /MAXSUB/ MAXIR, MAXIS, MAXIG, MINIR, MINIS, MINIG
COMMON /TRC/ ITRC(-20:41,-20:41,20)
COMMON /WORKSP/ RWKSP
REAL*8 RWKSP(10070)
EXTERNAL F1, F2, F3, F5, F6, F7, FAKZ0, FAKZ1, FBKZ0, FBKZ1,
# FCKZ0, FCKZ1, FDKZ0, FDKZ1
DATA ITERM /3/
SUM1=0.0D0
SUM2=0.0D0
SUM3=0.0D0
SUM4=0.0D0
SUM5=0.0D0
E=DEXP(1.0D0)
C --- Parameters for DQDAG
C --- We split up the region of integration to avoid errors with
C --- periodic functions
X1=0.0D0
X2=0.7D0
X3=1.0D0
AERR=1.0D-5
RERR=1.0D-5
C --- Quadrature rule for oscillatory functions
IRULE=6
C ---
DO 50 IF=1, MAXIG
X1F=DFLOAT(IF)
X1G=DFLOAT(IG)
CALL DQDAG(F1, X1, X2, AERR, RERR, IRULE, A11, ER)
CALL DQDAG(F1, X2, X3, AERR, RERR, IRULE, A12, ER)
A1=A11+A12
CALL DQDAG(F5, X1, X2, AERR, RERR, IRULE, A51, ER)
CALL DQDAG(F5, X2, X3, AERR, RERR, IRULE, A52, ER)
A5=A51+A52
C --- Energy equation

```



```

SUBROUTINE PBERV(N,X,Y,PD)
IMPLICIT REAL*8 (A-H,O-Z)
RETURN
END
```

```

SUBROUTINE P1(Y, ICOUNT)
IMPLICIT REAL*8 (A-H,O-Z)
```

```

Results for plotting
REAL*8 K, L, KAPPA
COMMON /WAVE/ K, L, N
COMMON /COEFF/ BDERV(-20:41,-20:41,20), C(-20:41,-20:41,20),
      DDERV(-20:41,-20:41,20), E(-20:41,-20:41,20)
COMMON /Y/ 200
COMMON /SUB/ ISUB1(200), ISUB2(200), ISUB3(200)
REAL*8 COEFF(-20:41,-20:41,20)
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK, XLE
DATA THAX
```

```

Energy equation
DO 10 I=1, ICOUNT/2
  COEFF(ISUB1(I), ISUB2(I), ISUB3(I))=Y(I)
  COEFF(-ISUB1(I), ISUB2(I), ISUB3(I))=Y(I)
  COEFF(ISUB1(I), -ISUB2(I), ISUB3(I))=Y(I)
  COEFF(-ISUB1(I), -ISUB2(I), ISUB3(I))=Y(I)
10 CONTINUE
```

```

Choose the height Z
Z=0.000
THTHAX=0.000
DO 15 ZZ=0.000, 1.000100, 1.00D-1
  THETA=0.000
  VELZ=0.000
```

```

Energy equation
DO 20 NCOUNT=1, ICOUNT/2
  I=ISUB1(NCOUNT)
  J=ISUB2(NCOUNT)
  KK=ISUB3(NCOUNT)
  SUM=COEFF(I, J, KK)
  *(DCOS(DFLOAT(I)*K*X)*DCOS(DFLOAT(J)*L*Z)
  -DSIN(DFLOAT(I)*K*X)*DSIN(DFLOAT(J)*L*Z))
  CONC=CONC+SUM*DCOS(PI*(DFLOAT(KK)-0.5D0)*ZZ)
30 CONTINUE
  THETA=THETA/GAMMA
  CONC=0.21D0*(CONC+1.0D0)
  WRITE(7,*) 293.0*(THETA+1.0), CONC,
    VELZ*2.0E-4/CHRL, N*CHRL, Z*CHRL
5 CONTINUE
CO* NUC
RETURN
END
```

```

concentration equation
```

```

DO 30 NCOUNT=1, ICOUNT/2
  I=ISUB1(NCOUNT)
  J=ISUB2(NCOUNT)
  KK=ISUB3(NCOUNT)
  SUM=C(I, J, KK)
  *(DCOS(DFLOAT(I)*K*X)*DCOS(DFLOAT(J)*L*Z)
  -DSIN(DFLOAT(I)*K*X)*DSIN(DFLOAT(J)*L*Z))
  CONC=CONC+SUM*DCOS(PI*(DFLOAT(KK)-0.5D0)*ZZ)
30 CONTINUE
  THETA=THETA/GAMMA
  CONC=0.21D0*(CONC+1.0D0)
  WRITE(7,*) 293.0*(THETA+1.0), CONC,
    VELZ*2.0E-4/CHRL, N*CHRL, Z*CHRL
5 CONTINUE
CO* NUC
RETURN
END
```

```

SUBROUTINE THAX(Y, ICOUNT, TEND)
IMPLICIT REAL*8 (A-H,O-Z)
Results for plotting
REAL*8 K, L, KAPPA
COMMON /WAVE/ K, L, N
COMMON /COEFF/ BDERV(-20:41,-20:41,20), C(-20:41,-20:41,20),
      DDERV(-20:41,-20:41,20), E(-20:41,-20:41,20)
REAL*8 Y(200)
COMMON /SUB/ ISUB1(200), ISUB2(200), ISUB3(200)
REAL*8 COEFF(-20:41,-20:41,20)
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK, XLE
DATA IN /1/, NOUT /2/, ITERM/4/, ICONF /8/, ICONF /9/, INIT /16/
DATA NTHAX /17/
C --- Energy equation
DO 10 I=1, ICOUNT/2
  COEFF(ISUB1(I), ISUB2(I), ISUB3(I))=Y(I)
  COEFF(-ISUB1(I), ISUB2(I), ISUB3(I))=Y(I)
  COEFF(ISUB1(I), -ISUB2(I), ISUB3(I))=Y(I)
  COEFF(-ISUB1(I), -ISUB2(I), ISUB3(I))=Y(I)
10 CONTINUE
```

```

C --- Choose the height X and Y first check at hexagon centre
X=0.000
Z=0.000
THTHAX=0.000
DO 15 ZZ=0.000, 1.000100, 1.00D-1
  THETA=0.000
  VELZ=0.000
C --- Energy equation
DO 20 NCOUNT=1, ICOUNT/2
  I=ISUB1(NCOUNT)
  J=ISUB2(NCOUNT)
  KK=ISUB3(NCOUNT)
  SUM=COEFF(I, J, KK)
  *(DCOS(DFLOAT(I)*K*X)*DCOS(DFLOAT(J)*L*Z)
  -DSIN(DFLOAT(I)*K*X)*DSIN(DFLOAT(J)*L*Z))
  KAPPA=SQRT(DFLOAT(I)**2*K**2+DFLOAT(J)**2*L**2)
  IF(.I.EQ.0. AND .J.EQ.0.) THEN
    F=RA*ZZ/PI/KK+RA/PI**2/KK**2*DSIN(KK*PI*ZZ)
  ELSE
```



```

FUNK1=DSIN(XIF*PI*Z)*DSIN(XIG*PI*Z)*C1*KAPPA*(EXP(KAPPA*Z)+
EXP(-KAPPA*Z))+PI*XIH*C2*DCOS(PI*XIH*Z)
RETURN
END

```

```

DOUBLE PRECISION FUNCTION FUNK2(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK, XLE
FUNK2=PI*XIF*DCOS(XIF*PI*Z)*DSIN(XIG*PI*Z)+
RA*PI*XIH*(2*DSIN(PI*XIH*Z)/PI*XIH)
RETURN
END

```

```

DOUBLE PRECISION FUNCTION FUNK3(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK, XLE
FUNK3=PI*XIF*DCOS(XIF*PI*Z)*DSIN(XIG*PI*Z)+
C1*(EXP(KAPPA*Z)+EXP(-KAPPA*Z))+C2*DSIN(PI*XIH*Z)
RETURN
END

```

```

DOUBLE PRECISION FUNCTION FUNK4(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK, XLE
FUNK4=PI*(XIF*DCOS(XIF*PI*Z)*DCOS((XIG-0.5D0)*PI*Z)+
RA*PI*XIH*(1-DCOS(PI*XIH*Z)))
RETURN
END

```

```

DOUBLE PRECISION FUNCTION FUNK5(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK, XLE
FUNK5=DCOS(XIF*PI*Z)*DCOS((XIG-0.5D0)*PI*Z)+
C1*KAPPA*(EXP(KAPPA*Z)+
EXP(-KAPPA*Z))+PI*XIH*C2*DCOS(PI*XIH*Z)
RETURN
END

```

```

DOUBLE PRECISION FUNCTION FUNK6(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK, XLE
FUNK6=PI*(XIF*DCOS(XIF*PI*Z)*DCOS((XIG-0.5D0)*PI*Z)+
RA*PI*XIH*(2*DSIN(PI*XIH*Z)/PI*XIH)
RETURN
END

```

```

DOUBLE PRECISION FUNCTION FUNK7(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA

```

```

REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK, XLE
FUNK7=PI*(XIF*DCOS(XIF*PI*Z)*DCOS((XIG-0.5D0)*PI*Z)+
C1*(EXP(KAPPA*Z)+EXP(-KAPPA*Z))+C2*DSIN(PI*XIH*Z)
RETURN
END

```

The following program written in Fortran 77 (STAB3 FORTRAN) is used to calculate the eigenvalues for the stability analysis of the steady-state solutions obtained from program BED3NEW FORTRAN.


```

IF(I.EQ.1) THEN
  AA(J,I)=0.0D0*LE*(
    C=FLOAT(ISUB1(I)*K)**2*(DFLOAT(ISUB2(I)*L)**2
    +E**2*DFLOAT(ISUB3(I)**2))
    +SH3+FR*(BETA*GAMMA)
    +C0.5D0*(SUM1+SUM2+SUM3+
    0.5D0*(SUM5)) EPST
  ELSE
    AA(J,I)=1SUM3+FR*(BETA*GAMMA)
    +C0.5D0*(SUM1+SUM2+SUM3+
    0.5D0*(SUM5)) EPST
  END IF
WRITE(OUT,10AA(J,I),I,I)
CONTINUE

SUBROUTINE F02AFF(AA,IA,NA,RE,RI,INTGR,IFAIL)
  IF (IA.EQ.0) THEN
    WRITE(OUT,10) 'IA=0', IFAIL
    RETURN
  ELSE
    WRITE(OUT,10) 'IA=' IA, IFAIL
    RETURN
  END IF
  IF (NA.EQ.0) THEN
    WRITE(OUT,10) 'NA=0', IFAIL
    RETURN
  ELSE
    WRITE(OUT,10) 'NA=' NA, IFAIL
    RETURN
  END IF
  IF (RE.EQ.0) THEN
    WRITE(OUT,10) 'RE=0', IFAIL
    RETURN
  ELSE
    WRITE(OUT,10) 'RE=' RE, IFAIL
    RETURN
  END IF
  IF (RI.EQ.0) THEN
    WRITE(OUT,10) 'RI=0', IFAIL
    RETURN
  ELSE
    WRITE(OUT,10) 'RI=' RI, IFAIL
    RETURN
  END IF
  IF (INTGR.EQ.0) THEN
    WRITE(OUT,10) 'INTGR=0', IFAIL
    RETURN
  ELSE
    WRITE(OUT,10) 'INTGR=' INTGR, IFAIL
    RETURN
  END IF
  IF (IFAIL.EQ.0) THEN
    WRITE(OUT,10) 'IFAIL=0', IFAIL
    RETURN
  ELSE
    WRITE(OUT,10) 'IFAIL=' IFAIL, IFAIL
    RETURN
  END IF
END

SUBROUTINE F02BCK(IR,IS,IFLAG)
  IMPLICIT REAL*8 (A-H,O-Z)
  COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, PHI, CHRL, FR, XLE
  COMMON /SUBS/ IR, IS, IG
  COMMON /REALSUBS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
  COMMON /MAXSUB/ MAXIR, MAXIS, MAXIG, MINIR, MINIS, MINIG
  COMMON /ISUB/ ISUB1(200), ISUB2(200), ISUB3(200)
  COMMON /TRC/ ITRC(-20:41,-20:41,20)
  EXTERNAL F1, F2, F3, F5, F6, F7, FAKZO, FAKZ1, FBKZO, FBKZ1,
  # FCKZO, FCKZ1, FDKZO, FDKZ1
  DATA ITERM /3/
  SUM1=0.0D0
  SUM2=0.0D0
  SUM3=0.0D0
  SUM4=0.0D0
  E=DEXP(1.0D0)
  C --- Parameters for DQDAG
  C --- We split up the region of integration to avoid errors with
  C --- periodic functions
  X1=0.0D0
  X2=0.7D0
  X3=1.0D0
  AERR=1.0D-5
  RERR=1.0D-5
  C --- Quadrature rule for oscillatory functions
  IRULE=6
  C ---
  DO 50 IF=1,MAXIG
    XIF=DFLOAT(IF)
    XIG=DFLOAT(IG)
    CALL DQDAG(F1, X1, X2, AERR, RERR, IRULE, A11, ER)
    CALL DQDAG(F2, X1, X2, AERR, RERR, IRULE, A12, ER)
    A1=A11+A12
    IF(IER.GT.0) WRITE(ITERM,*) 'IER A1', IER
    CALL DQDAG(F5, X1, X2, AERR, RERR, IRULE, A51, ER)
    CALL DQDAG(F6, X2, X3, AERR, RERR, IRULE, A52, ER)
    A5=A51+A52
    IF(IER.GT.0) WRITE(ITERM,*) 'IER A5', IER
  C --- Energy equation
  IF(IFLAG.EQ.1) THEN
    N=ITRC(IR,IS,IF)
    IF(N.EQ.COUNT/2).EQ.INDEX) THEN
      SUM1=A1
    END IF
  END IF
  C --- Concentration equation
  IF(IFLAG.EQ.2) THEN
    N=ITRC(IR,IS,IF)
    IF(N.EQ.INDEX) THEN
      SUM1=A5
    END IF
  END IF
50 CONTINUE

```

```

SUBROUTINE SUMB(Y, ICOUNT, INDEX)
  IMPLICIT REAL*8 (A-H,O-Z)
  C --- Evaluate the multiple summation arising from non-linear term
  REAL*8 KAPPA, K, L
  REAL*8 Y(200)
  COMMON /SUM/ SUM1, SUM2, SUM3, SUM4, IFLAG, NCOUNT
  COMMON /GOEFF/ B(-20:41,-20:41,20),
  # C(-20:41,-20:41,20)
  COMMON /WAVE/ K, L, N
  COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, PHI, CHRL, FR, XLE
  COMMON /SUBS/ IR, IS, IG
  COMMON /REALSUBS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
  COMMON /MAXSUB/ MAXIR, MAXIS, MAXIG, MINIR, MINIS, MINIG
  COMMON /ISUB/ ISUB1(200), ISUB2(200), ISUB3(200)
  COMMON /TRC/ ITRC(-20:41,-20:41,20)
  EXTERNAL F1, F2, F3, F5, F6, F7, FAKZO, FAKZ1, FBKZO, FBKZ1,
  # FCKZO, FCKZ1, FDKZO, FDKZ1
  DATA ITERM /3/
  SUM1=0.0D0
  SUM2=0.0D0
  SUM3=0.0D0
  SUM4=0.0D0
  E=DEXP(1.0D0)
  C --- Parameters for DQDAG
  C --- We split up the region of integration to avoid errors with
  C --- periodic functions
  X1=0.0D0
  X2=0.7D0
  X3=1.0D0
  AERR=1.0D-5
  RERR=1.0D-5
  C --- Quadrature rule for oscillatory functions
  IRULE=6
  C ---
  DO 50 IF=1,MAXIG
    XIF=DFLOAT(IF)
    XIG=DFLOAT(IG)
    CALL DQDAG(F1, X1, X2, AERR, RERR, IRULE, A11, ER)
    CALL DQDAG(F2, X1, X2, AERR, RERR, IRULE, A12, ER)
    A1=A11+A12
    IF(IER.GT.0) WRITE(ITERM,*) 'IER A1', IER
    CALL DQDAG(F5, X1, X2, AERR, RERR, IRULE, A51, ER)
    CALL DQDAG(F6, X2, X3, AERR, RERR, IRULE, A52, ER)
    A5=A51+A52
    IF(IER.GT.0) WRITE(ITERM,*) 'IER A5', IER
  C --- Energy equation
  IF(IFLAG.EQ.1) THEN
    N=ITRC(IR,IS,IF)
    IF(N.EQ.COUNT/2).EQ.INDEX) THEN
      SUM1=A1
    END IF
  END IF
  C --- Concentration equation
  IF(IFLAG.EQ.2) THEN
    N=ITRC(IR,IS,IF)
    IF(N.EQ.INDEX) THEN
      SUM1=A5
    END IF
  END IF
50 CONTINUE

```

```

IF(IER.GT.0) WRITE(ITERM,*)'IER AKZ', IER
CALL DQDAG (FBKZ0, X1, X2, AERR, RERR, IRULE, BKZ1, ER)
CALL DQDAG (FBKZ0, X2, X3, AERR, RERR, IRULE, BKZ2, ER)
BKZ=BKZ1+BKZ2
IF(IER.GT.0) WRITE(ITERM,*)'IER BKZ', IER
ELSE
C1=RA*PI*XIG/KAPPA/(DEXP(KAPPA)+DEXP(-KAPPA))/
(P1**2*XIG**2+KAPPA**2)
C2=RA/(P1**2*XIG**2+KAPPA**2)
CALL DQDAG (FAKZ1, X1, X2, AERR, RERR, IRULE, AKZ1, ER)
CALL DQDAG (FAKZ1, X2, X3, AERR, RERR, IRULE, AKZ2, ER)
AKZ=AKZ1+AKZ2
IF(IER.GT.0) WRITE(ITERM,*)'IER AKZ', IER
CALL DQDAG (FBKZ1, X1, X2, AERR, RERR, IRULE, BKZ1, ER)
CALL DQDAG (FBKZ1, X2, X3, AERR, RERR, IRULE, BKZ2, ER)
BKZ=BKZ1+BKZ2
IF(IER.GT.0) WRITE(ITERM,*)'IER BKZ', IER
END IF
SUN3=SUN3+Y(ITUCNT)*
(-DFLOAT(IP*IT)*K**K+DFLOAT(IQ*IU)*L*L)*AKZ
+KAPPA*KAPPA*BKZ)
END IF
END IF
C --- Concentration equation
C ---
IF(IFLAG.EQ.2) THEN
KAPPA=SQRT((DFLOAT(IP)*K)**2+(DFLOAT(IQ)*L)**2)
IF((IP.EQ.0) AND (IQ.EQ.0)) OR ((IT.EQ.0) AND (IU.EQ.0))
THEN
CALL DQDAG (FCKZ0, X1, X2, AERR, RERR, IRULE, CKZ1, ER)
CALL DQDAG (FCKZ0, X2, X3, AERR, RERR, IRULE, CKZ2, ER)
CKZ=CKZ1+CKZ2
IF(IER.GT.0) WRITE(ITERM,*)'IER CKZ', IER
CALL DQDAG (FKZ0, X1, X2, AERR, RERR, IRULE, DKZ1, ER)
CALL DQDAG (FKZ0, X2, X3, AERR, RERR, IRULE, DKZ2, ER)
DKZ=DKZ1+DKZ2
IF(IER.GT.0) WRITE(ITERM,*)'IER DKZ', IER
ELSE
C --- KAPPA.NE.0
C1=RA*PI*XIG/KAPPA/(DEXP(KAPPA)+DEXP(-KAPPA))/
(P1**2*XIG**2+KAPPA**2)
C2=RA/(P1**2*XIG**2+KAPPA**2)
CALL DQDAG (FCKZ1, X1, X2, AERR, RERR, IRULE, CKZ1, ER)
CALL DQDAG (FCKZ1, X2, X3, AERR, RERR, IRULE, CKZ2, ER)
CKZ=CKZ1+CKZ2
IF(IER.GT.0) WRITE(ITERM,*)'IER CKZ', IER
CALL DQDAG (FKZ1, X1, X2, AERR, RERR, IRULE, DKZ1, ER)
CALL DQDAG (FKZ1, X2, X3, AERR, RERR, IRULE, DKZ2, ER)
DKZ=DKZ1+DKZ2
IF(IER.GT.0) WRITE(ITERM,*)'IER DKZ', IER
END IF
IF(IPCNT.EQ.INDEX) THEN
SUN4=SUN4+Y(ITUCNT+ICOUNT/2)*
(-DFLOAT(IP*IT)*K**K+DFLOAT(IQ*IU)*L*L)*CKZ
-KAPPA*KAPPA*DKZ)
END IF
IF((ITUCNT+ICOUNT/2).EQ.INDEX) THEN

```

```

IF(IER.GT.0) WRITE(ITERM,*)'IER AKZ', IER
CALL DQDAG (FBKZ0, X1, X2, AERR, RERR, IRULE, BKZ1, ER)
CALL DQDAG (FBKZ0, X2, X3, AERR, RERR, IRULE, BKZ2, ER)
BKZ=BKZ1+BKZ2
IF(IER.GT.0) WRITE(ITERM,*)'IER BKZ', IER
ELSE
C1=RA*PI*XIG/KAPPA/(DEXP(KAPPA)+DEXP(-KAPPA))/
(P1**2*XIG**2+KAPPA**2)
C2=RA/(P1**2*XIG**2+KAPPA**2)
CALL DQDAG (FAKZ1, X1, X2, AERR, RERR, IRULE, AKZ1, ER)
CALL DQDAG (FAKZ1, X2, X3, AERR, RERR, IRULE, AKZ2, ER)
AKZ=AKZ1+AKZ2
IF(IER.GT.0) WRITE(ITERM,*)'IER AKZ', IER
CALL DQDAG (FBKZ1, X1, X2, AERR, RERR, IRULE, BKZ1, ER)
CALL DQDAG (FBKZ1, X2, X3, AERR, RERR, IRULE, BKZ2, ER)
BKZ=BKZ1+BKZ2
IF(IER.GT.0) WRITE(ITERM,*)'IER BKZ', IER
END IF
SUN3=SUN3+Y(ITUCNT)*
(-DFLOAT(IP*IT)*K**K+DFLOAT(IQ*IU)*L*L)*AKZ
+KAPPA*KAPPA*BKZ)
END IF
END IF
C --- Concentration equation
C ---
IF(IFLAG.EQ.2) THEN
KAPPA=SQRT((DFLOAT(IP)*K)**2+(DFLOAT(IQ)*L)**2)
IF((IP.EQ.0) AND (IQ.EQ.0)) OR ((IT.EQ.0) AND (IU.EQ.0))
THEN
CALL DQDAG (FCKZ0, X1, X2, AERR, RERR, IRULE, CKZ1, ER)
CALL DQDAG (FCKZ0, X2, X3, AERR, RERR, IRULE, CKZ2, ER)
CKZ=CKZ1+CKZ2
IF(IER.GT.0) WRITE(ITERM,*)'IER CKZ', IER
CALL DQDAG (FKZ0, X1, X2, AERR, RERR, IRULE, DKZ1, ER)
CALL DQDAG (FKZ0, X2, X3, AERR, RERR, IRULE, DKZ2, ER)
DKZ=DKZ1+DKZ2
IF(IER.GT.0) WRITE(ITERM,*)'IER DKZ', IER
ELSE
C --- KAPPA.NE.0
C1=RA*PI*XIG/KAPPA/(DEXP(KAPPA)+DEXP(-KAPPA))/
(P1**2*XIG**2+KAPPA**2)
C2=RA/(P1**2*XIG**2+KAPPA**2)
CALL DQDAG (FCKZ1, X1, X2, AERR, RERR, IRULE, CKZ1, ER)
CALL DQDAG (FCKZ1, X2, X3, AERR, RERR, IRULE, CKZ2, ER)
CKZ=CKZ1+CKZ2
IF(IER.GT.0) WRITE(ITERM,*)'IER CKZ', IER
CALL DQDAG (FKZ1, X1, X2, AERR, RERR, IRULE, DKZ1, ER)
CALL DQDAG (FKZ1, X2, X3, AERR, RERR, IRULE, DKZ2, ER)
DKZ=DKZ1+DKZ2
IF(IER.GT.0) WRITE(ITERM,*)'IER DKZ', IER
END IF
IF(IPCNT.EQ.INDEX) THEN
SUN4=SUN4+Y(ITUCNT+ICOUNT/2)*
(-DFLOAT(IP*IT)*K**K+DFLOAT(IQ*IU)*L*L)*CKZ
-KAPPA*KAPPA*DKZ)
END IF
IF((ITUCNT+ICOUNT/2).EQ.INDEX) THEN

```



```
RETURN
END
```

The following functions contain the integrands for I90A0

```
DOUBLE PRECISION FUNCTION F10(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
PI=3.1415926535793D0
F10=DSIN(XIH*PI*Z)-DCOS(XIF*0.5D0*PI*Z)
RETURN
END
```

```
DOUBLE PRECISION FUNCTION F2(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
PI=3.1415926535793D0
F2=DSIN(XIH*PI*Z)*DSIN(XIG*PI*Z)+DCOS(XIF*0.5D0*PI*Z)
RETURN
END
```

```
DOUBLE PRECISION FUNCTION F3(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
PI=3.1415926535793D0
F3=DSIN(XIH*PI*Z)*DSIN(XIG*PI*Z)+DCOS(XIF*0.5D0*PI*Z)
RETURN
END
```

```
DOUBLE PRECISION FUNCTION F4(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
PI=3.1415926535793D0
F4=DSIN(XIH*PI*Z)*DSIN(XIG*PI*Z)+DCOS(XIF*0.5D0*PI*Z)
RETURN
END
```

```
DOUBLE PRECISION FUNCTION F5(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
PI=3.1415926535793D0
F5=DSIN(XIF*PI*Z)-DCOS(XIG*0.5D0*PI*Z)
RETURN
END
```

```
DOUBLE PRECISION FUNCTION F6(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
PI=3.1415926535793D0
F6=DSIN(XIH*PI*Z)-DCOS(XIF*0.5D0*PI*Z)-DCOS(XIG*0.5D0*PI*Z)
RETURN
END
```

```
END
```

```
C ---
DOUBLE PRECISION FUNCTION F7(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
PI=3.1415926535793D0
F7=DSIN(XIH*PI*Z)*DSIN(XIF*PI*Z)+DCOS((XIG-0.5D0)*PI*Z)
RETURN
END
```

```
C ---
DOUBLE PRECISION FUNCTION F8(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
PI=3.1415926535793D0
F8=DSIN(XIH*PI*Z)*DSIN(XIL*PI*Z)+DCOS((XIF-0.5D0)*PI*Z)+DCOS((XIG-0.5D0)*PI*Z)
RETURN
END
```

```
C ---
DOUBLE PRECISION FUNCTION FAK20(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, PHI, CHRL, FK, XLE
FAK20=DSIN(XIF*PI*Z)*DSIN(XIG*PI*Z)*
# RA/PI/XIH*(1.0D0+DCOS(PI*XIH*Z))
RETURN
END
```

```
C ---
DOUBLE PRECISION FUNCTION FAK21(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, PHI, CHRL, FK, XLE
FAK21=DSIN(XIF*PI*Z)*DSIN(XIG*PI*Z)*C1*KAPPA*(EXP(KAPPA*Z)+
# EXP(-KAPPA*Z))+PI*XIH*C2*DCOS(PI*XIH*Z)
RETURN
END
```

```
C ---
DOUBLE PRECISION FUNCTION FBK20(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, PHI, CHRL, FK, XLE
FBK20=PI*XIF*DCOS(XIF*PI*Z)*DSIN(XIG*PI*Z)*
# RA/PI/XIH*(2+DSIN(PI*XIH*Z))/PI/XIH
RETURN
END
```

```
C ---
DOUBLE PRECISION FUNCTION FBK21(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, PHI, CHRL, FK, XLE
FBK21=PI*XIF*DCOS(XIF*PI*Z)*DSIN(XIG*PI*Z)*
# C1*(EXP(KAPPA*Z)+EXP(-KAPPA*Z))+C2*DSIN(PI*XIH*Z)
RETURN
END
```

```

END
C ---
DOUBLE PRECISION FUNCTION FGKZ0(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, PHI, CHRL, FK, XLE
FGKZ0=DCOS((XIF-0.5D0)*PI*Z)*DCOS((XIG-0.5D0)*PI*Z)*
# RA/PI/XIH*(1.0D0+DCOS(PI*XIH*Z))
RETURN
END
C ---
DOUBLE PRECISION FUNCTION FCKZ1(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, PHI, CHRL, FK, XLE
FCKZ1=DCOS((XIF-0.5D0)*PI*Z)*DCOS((XIG-0.5D0)*PI*Z)
# *C1*KAPPA*(EXP(KAPPA*Z)+
# EXP(-KAPPA*Z))+PI*XIH*C2*DCOS(PI*XIH*Z)
RETURN
END
C ---
DOUBLE PRECISION FUNCTION FDKZ0(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, PHI, CHRL, FK, XLE
FDKZ0=PI*(XIF-0.5D0)*DSIN((XIF-0.5D0)*PI*Z)*DCOS((XIG-0.5D0)*PI*Z)
# *RA/PI/XIH*(2+DSIN(PI*XIH*Z)/PI/XIH)
RETURN
END
C ---
DOUBLE PRECISION FUNCTION FDKZ1(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XIL, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, PHI, CHRL, FK, XLE
FDKZ1=PI*(XIF-0.5D0)*DSIN((XIF-0.5D0)*PI*Z)*DCOS((XIG-0.5D0)*PI*Z)
# *C1*(EXP(KAPPA*Z)-EXP(-KAPPA*Z))+C2*DSIN(PI*XIH*Z)
RETURN
END

```

The following program written in Fortran 77 (IGN3 FORTRAN) is used to calculate directly ignition points in the infinite layer assuming a first order reaction.

```

C CALCULATE THE IGNITION POINT FOR THE UNBOUNDED LAYER
C ASSUMING A FIRST ORDER REACTION
C WITH OPEN TOP AND LINEAR EXPANSION OF THE EXPONENTIAL
C AND NUMERICAL INTEGRATIONS

-- Uses G95NBF
IMPLICIT REAL*8 (A-H,O-Z)
REAL*8 K, L
REAL*8 WA(70000), F(200)
REAL*8 Y(200)
COMMON /SUB/ ISUB1(200), ISUB2(200), ISUB3(200)
COMMON /COEFF/ B(-20:41,-20:41,20),
C(-20:41,-20:41,20)
COMMON /WAVE/ K, L, M
COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, DD, XLE
COMMON /MAXSUB/ MAXIR, MAXIS, MAXIG, MINIR, MINIS, MINIG
COMMON /TRC/ ITRC(-20:41,-20:41,20)
COMMON /WORKSP/ RWNSP
REAL*8 RWNSP(10070)
EXTERNAL FUNC
EXTERNAL TDERV
DATA IN /1/, NOUT /2/, ITERM/4/, ICOEF /8/, ICOUT /9/, INIT /16/
Call to ensure that there is sufficient workspace for DIVPAG
and DQDAG
CALL IWKIN(10070)
-- Model parameters
SIGMA=900.000
PI=3.1415926535793D0
XLE=0.0353D0
-- M truncation parameter, wave number
EADN, N, A
-- local physical parameters
READ(IN,*) EPS1, EA, XKO, XKEQ, XNU
READ(IN,*) TO, RHO, GRAV, HTCAP, DELTAN, CHRL
READ(IN,*) IREAD
PERM=DP*DP*EPS1**3/150.000/(1.0000-EPS1)**2
RA=GRAV*3.67D-3*TO*CHRL*RHO**2*PERM/HTCAP/XKEQ/XNU
GAMMA=EA/8.314D0/TO
BETA=DELTAN/0.29D0/TO/HTCAP/4.76D0
THIELE=6.0D0*XKO*RHO*HTCAP*(1.000-EPS1)*CHRL*CHRL
/(XKEQ*DP)*DEXP(-GAMMA)
DD=6.0D0*XKO*RHO**2*CHRL**2.5*HTCAP**1.5*DEXP(-GAMMA)
XKEQ**1.5*(GRAV*TO**3.67D-3*EPS1**3/150.000/XNU)**0.5
Parameters for the positive exponential approximation
RASTAR=RA/GAMMA
RA=RASTAR
FK=BETA*THIELE*GAMMA
Calculate wave numbers
L=SQRT(A**4/4.0D0)
K=SQRT(A**4-L**4)
Maximum and minimum values for the subscripts
MAXIR=0
MAXIS=0
MAXIG=1
MINIR=0
MINIS=0
MINIG=1
IF(IREAD.EQ.1) THEN

```

```

READ(ICOEF,*) ICOUNT
NEQN=ICOUNT+1
DO 11 I=1,ICOUNT
READ(ICOEF,*) I, IS, IG, B(IR, IS, IG)
Y(I)=B(IR, IS, IG)
ISUB1(I)=IR
ISUB2(I)=IS
ISUB3(I)=IG
IF(IR.GT.MAXIR) MAXIR=IR
IF(IS.GT.MAXIS) MAXIS=IS
IF(IG.GT.MAXIG) MAXIG=IG
IF(IR.LT.MINIR) MINIR=IR
IF(IS.LT.MINIS) MINIS=IS
IF(IG.LT.MINIG) MINIG=IG
IF(I.LE.ICOUNT/2) THEN
ITRC(IR, IS, IG)=I
END IF
11 CONTINUE
READ(ICOEF,*) FK
Y(NEQN)=FK
ELSE
C --- ICOUNT counts the number of coefficients i.e. the number of
C --- equations that satisfy the truncation and parity
C --- Set up coefficients for the energy equation
ICOUNT=0
NCOUNT=0
DO 10 IR=-10, 10
DO 10 IS=-10, 10
DO 10 IG=1, 10
C --- Check parity and truncation
CALL TRNCHK(IR, IS, IG, M, ITRC)
IF(ITRFLG.NE.0) GO TO 10
CALL PARCHK(IR, IS, IPRFLG)
IF(IPRFLG.NE.0) GO TO 10
ICOUNT=ICOUNT+1
C --- Initialise B
IF(IR.EQ.0) THEN
B(IR, IS, IG)=1.0D0
ELSE
B(IR, IS, IG)=-1.0D-3
END IF
C --- Copy B into dummy variables Y is a vector
Y(ICOUNT)=B(IR, IS, IG)
ISUB1(ICOUNT)=IR
ISUB2(ICOUNT)=IS
ISUB3(ICOUNT)=IG
ITRC(IR, IS, IG)=ICOUNT
IF(IR.GT.MAXIR) MAXIR=IR
IF(IS.GT.MAXIS) MAXIS=IS
IF(IG.GT.MAXIG) MAXIG=IG
IF(IR.LT.MINIR) MINIR=IR
IF(IS.LT.MINIS) MINIS=IS
IF(IG.LT.MINIG) MINIG=IG
10 CONTINUE
C --- Set up coefficients for the concentration equation
DO 110 IR=-10, 10
DO 110 IS=-10, 10
DO 110 IG=1, 10
C --- Check parity and truncation

```



```

IS=ISUB2(NCOUNT)
IG=ISUB3(NCOUNT)
NU=SQRT((DFLOAT(IR)*K)**2+(DFLOAT(IS)-L)**2)
Get flag for equation
IFLAG=1
CALL SUBM(Y, ICGUNT)
CALL SUBTRIP(Y, ICGUNT, IFLAG)
IF(CIR.EQ.0) AND (IS.EQ.0) THEN
  TERM=1.000+(-1.000)**(IG)/DFLOAT(IG)/PI
  +0.500*Y(NCOUNT)
  +SUM1+SUM2+0.500*(SUM4+SUM5)
ELSE
  TERM=0.500*Y(NCOUNT)+SUM1+SUM2+0.500*(SUM4+SUM5)
END IF
FCOUNT1=SUM1+PI*PI*DFLOAT(IG)**2+NU*NU*0.500*Y(NCOUNT)
+Y(NCOUNT)*TERM
WRITE(ITERM,*)FCOUNT1, NCGUNT
CONTINUE
Assemble Jacobian for the energy equation
DO 25 J=1,ICOUNT,2
  IR=ISUB1(J)
  IS=ISUB2(J)
  IG=ISUB3(J)
  I=IS-1,ICOUNT
  CALL DYSUB(Y, ICGUNT, I)
  CALL DYSUNTRP(Y, ICGUNT, IFLAG, I)
  IF(I.EQ.J) THEN
    AA(J,I)=0.500*XLE*(
      (DFLOAT(ISUB1(I))*K)**2+(DFLOAT(ISUB2(I))-L)**2
      +PI**2*DFLOAT(ISUB3(I)**2))
      -SUM3+Y(NEQN)*(0.500+SUM1+SUM2+0.500*(SUM4+
      SUM5))
    ELSE
      AA(J,I)=SUM3+Y(NEQN)*(0.500+SUM4+SUM2+0.500*(SUM4+
      SUM5))
    END IF
  C WRITE(NOUT,*)AA(J,I)
  30 CONTINUE
  25 CONTINUE
C ---
C --- Call FORAFF to find the eigenvalues of AA
C --- Parameters for FORAFF
N=ICOUNT
IA=ICOUNT
IFAIL=1
CALL FORAFF(AA, IA, N, RR, RI, INTGER, IFAIL)
IF(IFAIL.GT.0) THEN
  WRITE(NOUT,*)'IFAIL', IFAIL
  STOP
END IF
WRITE(NOUT,*)'EIGENVALUES'
DO 60 I=1,ICOUNT
  WRITE(NOUT,*)RR(I), RI(I)
60 CONTINUE
F(NEQN)=1.000
DO 70 I=1,ICOUNT
  F(NEQN)=RR(I)*F(NEQN)
70 CONTINUE
F(NEQN)=F(NEQN)*1.00-4
WRITE(ITERM,*)F(NEQN), Y(NEQN)
RETURN
END
C
SUBROUTINE SUBM(Y, ICGUNT)
IMPLICIT REAL*8 (A-H,O-Z)
C --- Evaluate the multiple summation arising from non-linear term
REAL*8 IAPPA, K, L
REAL*8 Y(200)
COMMON /SUM/ SUM1, SUM2, SUM3, SUM4, IFLAG, NCGUNT
COMMON /COEFF/ B(-20:41,-20:41,20),
# C(-20:41,-20:41,20)
COMMON /WAVE/ K, L, M
COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, DD, XLE
COMMON /SUBS/ IR, IS, IG

```

```

* -Y(NEQN)/BETA/GAMMA*TERM
C WRITE(ITERM,*)F(NCGUNT), NCGUNT
30 CONTINUE
C --- Assemble Jacobian for the concentration equation
DO 25 J=ICOUNT/2+1,ICOUNT
  IR=ISUB1(J)
  IS=ISUB2(J)
  IG=ISUB3(J)
  DO 50 I=1,ICOUNT
    CALL DYSUB(Y, ICGUNT, I)
    CALL DYSUNTRP(Y, ICGUNT, IFLAG, I)
    IF(I.EQ.J) THEN
      AA(J,I)=0.500*XLE*(
        (DFLOAT(ISUB1(I))*K)**2+(DFLOAT(ISUB2(I))-L)**2
        +PI**2*DFLOAT(ISUB3(I)**2))
        -SUM3+Y(NEQN)*(0.500+SUM1+SUM2+0.500*(SUM4+
        SUM5))
      ELSE
        AA(J,I)=SUM3+Y(NEQN)*(0.500+SUM4+SUM2+0.500*(SUM4+
        SUM5))
      END IF
    #
  50 CONTINUE
  C WRITE(NOUT,*)AA(J,I)
  30 CONTINUE
  25 CONTINUE
C ---
C --- Call FORAFF to find the eigenvalues of AA
C --- Parameters for FORAFF
N=ICOUNT
IA=ICOUNT
IFAIL=1
CALL FORAFF(AA, IA, N, RR, RI, INTGER, IFAIL)
IF(IFAIL.GT.0) THEN
  WRITE(NOUT,*)'IFAIL', IFAIL
  STOP
END IF
WRITE(NOUT,*)'EIGENVALUES'
DO 60 I=1,ICOUNT
  WRITE(NOUT,*)RR(I), RI(I)
60 CONTINUE
F(NEQN)=1.000
DO 70 I=1,ICOUNT
  F(NEQN)=RR(I)*F(NEQN)
70 CONTINUE
F(NEQN)=F(NEQN)*1.00-4
WRITE(ITERM,*)F(NEQN), Y(NEQN)
RETURN
END
C
SUBROUTINE SUBM(Y, ICGUNT)
IMPLICIT REAL*8 (A-H,O-Z)
C --- Evaluate the multiple summation arising from non-linear term
REAL*8 IAPPA, K, L
REAL*8 Y(200)
COMMON /SUM/ SUM1, SUM2, SUM3, SUM4, IFLAG, NCGUNT
COMMON /COEFF/ B(-20:41,-20:41,20),
# C(-20:41,-20:41,20)
COMMON /WAVE/ K, L, M
COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, DD, XLE
COMMON /SUBS/ IR, IS, IG

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C --- Concentration equation

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IF (IFLAG.EQ.2) THEN
  KAPPA=PI*(DFLOAT(IP)*K)**2+(DFLOAT(IQ)*L)**2
  IF((IF.EQ.0).AND.(IQ.EQ.0)).OR.(IT.EQ.0).AND.(IC.EQ.0))
  THEN
    CALL DQDAG(FCKZ0, X1, X2, AERR, RERR, IRULE, CKZ1, ER)
    CALL DQDAG(FCKZ0, X2, X3, AERR, RERR, IRULE, CKZ2, ER)
    CKZ=CKZ1+CKZ2
    IF (IER.GT.0) WRITE(ITERM,*)'IER CKZ', IER
    CALL DQDAG(FDKZ0, X1, X2, AERR, RERR, IRULE, DKZ1, ER)
    CALL DQDAG(FDKZ0, X2, X3, AERR, RERR, IRULE, DKZ2, ER)
    DKZ=DKZ1+DKZ2
    IF (IER.GT.0) WRITE(ITERM,*)'IER DKZ', IER
  ELSE

```

KAPPA=PI

```
  C1=RA*PI*XIG/KAPPA/(DEXP(KAPPA)+DEXP(-KAPPA))/
  (PI**2*XIG**2+KAPPA**2)
  C2=RA/(PI**2*XIG**2+KAPPA**2)
  CALL DQDAG(FCKZ1, X1, X2, AERR, RERR, IRULE, CKZ1, ER)
  CALL DQDAG(FCKZ1, X2, X3, AERR, RERR, IRULE, CKZ2, ER)
  CKZ=CKZ1+CKZ2
  IF (IER.GT.0) WRITE(ITERM,*)'IER CKZ', IER
  CALL DQDAG(FDKZ1, X1, X2, AERR, RERR, IRULE, DKZ1, ER)
  CALL DQDAG(FDKZ1, X2, X3, AERR, RERR, IRULE, DKZ2, ER)
  DKZ=DKZ1+DKZ2
  IF (IER.GT.0) WRITE(ITERM,*)'IER DKZ', IER
END IF
```

```
SUM4=SUM4+Y(ITCNT)-Y(ITCNT+ICOUNT/2)*
(DFLOAT(IP)*K+DFLOAT(IQ)*L)*CKZ
KAPPA=KAPPA+DKZ
```

END IF

ACUMULATE SUM4

Energy equation

```
IF (IFLAG.EQ.1) THEN
  CALL DQDAG(F3, X1, X2, AERR, RERR, IRULE, A31, ER)
  CALL DQDAG(F3, X2, X3, AERR, RERR, IRULE, A32, ER)
  A3=A31+A32
  IF (IER.GT.0) WRITE(ITERM,*)'IER A3', IER
  SUM4=SUM4+Y(ITCNT)-Y(ITCNT+A3)
END IF
```

Concentration equation

```
IF (IFLAG.EQ.2) THEN
  CALL DQDAG(F7, X1, X2, AERR, RERR, IRULE, A71, ER)
  CALL DQDAG(F7, X2, X3, AERR, RERR, IRULE, A72, ER)
  A7=A71+A72
  IF (IER.GT.0) WRITE(ITERM,*)'IER A7', IER
  SUM4=SUM4+Y(ITCNT)-Y(ITCNT+A7)
END IF
```

END IF

CONTINUE

RETURN

END

SUBROUTINE DYSUB(Y, ICOUNT, IJAC)

IMPLICIT REAL*8 (A-H,O-Z)

Evaluate the multiple summation arising from non-linear term

REAL*8 KAPPA, K, L

REAL*8 Y(200)

COMMON /SUM/ SUM1, SUM2, SUM3, SUM4, IFLAG, NCOUNT

COMMON /COEFF/ B(-20:41,-20:41,20),

C(-20:41,-20:41,20)

COMMON /WAVE/ K, L, H

COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, DD, XLE

COMMON /SUBS/ IR, IS, IO

COMMON /REALSUBS/ XIF, XIG, XIW, XIL, C1, C2, KAPPA, RA

COMMON /MANSUB/ MAXIR, MAXIS, MAXIG, MINIR, MINIS, MINIG

COMMON /TRC/ ITRC(-20:41,-20:41,20)

COMMON /WORKSP/ RWRKSP

REAL*8 RWRKSP(10070)

EXTERNAL F1, F2, F3, F5, F6, F7, FAKZ0, FAKZ1, FBKZ0, FBKZ1,

FCKZ0, FCKZ1, FDKZ0, FDKZ1

DATA ITERM /3/

RA=(BETA*DD*DSQRT(GAMMA)/Y(ICOUNT+1))**2

S=PI*0.000

SUM2=0.000

SUM3=0.000

SUM4=0.000

H=DEXP(1.000)

C --- Parameters for DQDAG

C --- We split up the region of integration to avoid errors with

C --- periodic functions

X1=0.000

X2=0.700

X3=1.000

AERR=1.0D-5

RERR=1.0D-5

C --- Quadrature rule for oscillatory functions

IRULE=6

C ---

DO 50 IF=1,MAXIG

XIF=DFLOAT(IF)

XIG=DFLOAT(IO)

CALL DQDAG(F1, X1, X2, AERR, RERR, IRULE, A11, ER)

CALL DQDAG(F1, X2, X3, AERR, RERR, IRULE, A12, ER)

A1=A11+A12

IF (IER.GT.0) WRITE(ITERM,*)'IER A1', IER

CALL DQDAG(F5, X1, X2, AERR, RERR, IRULE, A51, ER)

CALL DQDAG(F5, X2, X3, AERR, RERR, IRULE, A52, ER)

A5=A51+A52

IF (IER.GT.0) WRITE(ITERM,*)'IER A5', IER

C --- Energy equation

IF (IFLAG.EQ.1) THEN

N=ITRC(IR,IS,IF)

IF (N.EQ.IJAC) THEN

TERM=1.000

ELSE

TERM=0.000

END IF

SUM1=SUM1+A1*TERM

END IF

C --- Concentration equation

IF (IFLAG.EQ.2) THEN

N=ITRC(IR,IS,IF)+ICOUNT/2

IF (N.EQ.IJAC) THEN

TERM=1.000

ELSE

TERM=0.000

END IF


```

IF(IFLAG EQ 1) THEN
  CALL DQDAG(F4, X1, X2, AERR, RERR, IRULE, A41, ER)
  CALL DQDAG(F4, X2, X3, AERR, RERR, IRULE, A42, ER)
  A4=A41+A42
  IF(IER.GT.0) WRITE(ITERM,*)'IER A4', IER
  SUM5=SUM5+Y(IQCNT)*Y(ITUCNT+ICOUNT/2)+Y(INCNT)*Y(AS
END IF
C --- Continuity equation
IF(IFLAG EQ 2) THEN
  CALL DQDAG(F8, X1, X2, AERR, RERR, IRULE, AB1, ER)
  CALL DQDAG(F8, X2, X3, AERR, RERR, IRULE, AB2, ER)
  AB=AB1+AB2
  IF(IER.GT.0) WRITE(ITERM,*)'IER AB', IER
  SUM5=SUM5+Y(IQCNT)*Y(ITUCNT+ICOUNT/2)+Y(INCNT)*Y(AS
END IF
C --- Energy equation
IF(IFLAG EQ 1) THEN
  CALL DQDAG(F4, X1, X2, AERR, RERR, IRULE, A41, ER)
  CALL DQDAG(F4, X2, X3, AERR, RERR, IRULE, A42, ER)
  A4=A41+A42
  IF(IER.GT.0) WRITE(ITERM,*)'IER A4', IER
  IF((IPQNT.EQ.IJAC).AND.(ITUCNT.NE.IJAC).AND.
    ((INCNT+ICOUNT/2).NE.IJAC)) THEN
    #
    TERM=Y(ITUCNT)*Y(INCNT+ICOUNT/2)
  ELSE IF((IPQNT.NE.IJAC).AND.(ITUCNT.EQ.IJAC).AND.
    ((INCNT+ICOUNT/2).NE.IJAC)) THEN
    #
    TERM=Y(IPQNT)*Y(INCNT+ICOUNT/2)
  ELSE IF((IPQNT.EQ.IJAC).AND.(ITUCNT.EQ.IJAC).AND.
    ((INCNT+ICOUNT/2).NE.IJAC)) THEN
    #
    TERM=2.0D0*Y(IJAC)*Y(INCNT+ICOUNT/2)
  ELSE IF((IPQNT.NE.IJAC).AND.(ITUCNT.NE.IJAC).AND.
    ((INCNT+ICOUNT/2).EQ.IJAC)) THEN
    #
    TERM=Y(IPQNT)*Y(ITUCNT)
  ELSE
    TERM=0.0D0
  END IF
  SUM5=SUM5+TERM+A4
END IF
C --- Continuity equation
IF(IFLAG EQ 2) THEN
  CALL DQDAG(F8, X1, X2, AERR, RERR, IRULE, AB1, ER)
  CALL DQDAG(F8, X2, X3, AERR, RERR, IRULE, AB2, ER)
  AB=AB1+AB2
  IF(IER.GT.0) WRITE(ITERM,*)'IER AB', IER
  IF((IPQNT.EQ.IJAC).AND.(ITUCNT+ICOUNT/2).NE.IJAC).AND.
    ((INCNT.NE.IJAC)) THEN
    #
    TERM=Y(ITUCNT+ICOUNT/2)*Y(INCNT)
  ELSE IF((IPQNT.NE.IJAC).AND.(ITUCNT+ICOUNT/2).EQ.IJAC)
    AND.(INCNT.NE.IJAC)) THEN
    #
    TERM=Y(IPQNT)*Y(INCNT)
  ELSE IF((IPQNT.EQ.IJAC).AND.(ITUCNT+ICOUNT/2).NE.IJAC)
    AND.(INCNT.EQ.IJAC)) THEN
    #
    TERM=2.0D0*Y(IJAC)*Y(ITUCNT+ICOUNT/2)
  ELSE IF((IPQNT.NE.IJAC).AND.(ITUCNT+ICOUNT/2).NE.IJAC)
    AND.(INCNT.EQ.IJAC)) THEN
    #
    TERM=Y(IPQNT)*Y(ITUCNT+ICOUNT/2)
  END IF

```

```

DO 10 IPQNT=1, ICOUNT/2
  IT=ISUB1(ITUCNT)
  IU=ISUB2(ITUCNT)
  IF=ISUB3(ITUCNT)
DO 10 INCNT=1, ICOUNT/2
  IM=ISUB1(INCNT)
  IN=ISUB2(INCNT)
  IL=ISUB3(INCNT)
  IF((IP+IT+IM).NE.IR) GO TO 10
  IF((IU+IU+IN).NE.IS) GO TO 10
C ---
C --- assign dummy subscripts that are real
  XIQ=DFLOAT(IQ)
  XII=DFLOAT(II)
  XIII=DFLOAT(III)
  XIII=DFLOAT(III)
C --- Calculate summation
C ---
C --- Energy equation
IF(IFLAG EQ 1) THEN
  CALL DQDAG(F4, X1, X2, AERR, RERR, IRULE, A41, ER)
  CALL DQDAG(F4, X2, X3, AERR, RERR, IRULE, A42, ER)
  A4=A41+A42
  IF(IER.GT.0) WRITE(ITERM,*)'IER A4', IER
  IF((IPQNT.EQ.IJAC).AND.(ITUCNT.NE.IJAC).AND.
    ((INCNT+ICOUNT/2).NE.IJAC)) THEN
    #
    TERM=Y(ITUCNT)*Y(INCNT+ICOUNT/2)
  ELSE IF((IPQNT.NE.IJAC).AND.(ITUCNT.EQ.IJAC).AND.
    ((INCNT+ICOUNT/2).NE.IJAC)) THEN
    #
    TERM=Y(IPQNT)*Y(INCNT+ICOUNT/2)
  ELSE IF((IPQNT.EQ.IJAC).AND.(ITUCNT.EQ.IJAC).AND.
    ((INCNT+ICOUNT/2).NE.IJAC)) THEN
    #
    TERM=2.0D0*Y(IJAC)*Y(INCNT+ICOUNT/2)
  ELSE IF((IPQNT.NE.IJAC).AND.(ITUCNT.NE.IJAC).AND.
    ((INCNT+ICOUNT/2).EQ.IJAC)) THEN
    #
    TERM=Y(IPQNT)*Y(ITUCNT)
  ELSE
    TERM=0.0D0
  END IF
  SUM5=SUM5+TERM+A4
END IF
C --- Continuity equation
IF(IFLAG EQ 2) THEN
  CALL DQDAG(F8, X1, X2, AERR, RERR, IRULE, AB1, ER)
  CALL DQDAG(F8, X2, X3, AERR, RERR, IRULE, AB2, ER)
  AB=AB1+AB2
  IF(IER.GT.0) WRITE(ITERM,*)'IER AB', IER
  IF((IPQNT.EQ.IJAC).AND.(ITUCNT+ICOUNT/2).NE.IJAC).AND.
    ((INCNT.NE.IJAC)) THEN
    #
    TERM=Y(ITUCNT+ICOUNT/2)*Y(INCNT)
  ELSE IF((IPQNT.NE.IJAC).AND.(ITUCNT+ICOUNT/2).EQ.IJAC)
    AND.(INCNT.NE.IJAC)) THEN
    #
    TERM=Y(IPQNT)*Y(INCNT)
  ELSE IF((IPQNT.EQ.IJAC).AND.(ITUCNT+ICOUNT/2).NE.IJAC)
    AND.(INCNT.EQ.IJAC)) THEN
    #
    TERM=2.0D0*Y(IJAC)*Y(ITUCNT+ICOUNT/2)
  ELSE IF((IPQNT.NE.IJAC).AND.(ITUCNT+ICOUNT/2).NE.IJAC)
    AND.(INCNT.EQ.IJAC)) THEN
    #
    TERM=Y(IPQNT)*Y(ITUCNT+ICOUNT/2)
  END IF

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      FISE
      TERM= 0.00
      END IF
      SUMS=SUMS+TEKMSAA
      END IF
CONTINUE
RETURN
END

* INPUTS: H, G, V, I, COUNT
* OUTPUT: REAL*8 (A-H,*)
* Results for plotting
REAL*8 S, L, KAPPA
COMMON WAVE, K, L, H
COMMON C, EFF, B, D, G1, G2, G3, G4, G5, G6
COMMON C, EFF, B, D, G1, G2, G3, G4, G5, G6
REAL*8 T, Z, Z1, Z2, Z3, Z4, Z5, Z6, Z7, Z8, Z9, Z10
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
PI=3.1415926535793D0
F1=DSIN(XIG*PI*Z)-DCOS((XIF-0.5D0)*PI*Z)
RETURN
END

* The following functions contain the integrands for DQDAG
*
DOUBLE PRECISION FUNCTION F1(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
PI=3.1415926535793D0
F1=DSIN(XIG*PI*Z)-DCOS((XIF-0.5D0)*PI*Z)
RETURN
END

DOUBLE PRECISION FUNCTION F2(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
PI=3.1415926535793D0
F2=DSIN(XIH*PI*Z)+DSIN(XIG*PI*Z)-DCOS((XIF-0.5D0)*PI*Z)
RETURN
END

DOUBLE PRECISION FUNCTION F3(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
PI=3.1415926535793D0
F3=DSIN(XIG*PI*Z)+DSIN(XIF*PI*Z)-DSIN(XIH*PI*Z)
RETURN
END

DOUBLE PRECISION FUNCTION F4(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
PI=3.1415926535793D0
F4=DSIN(XIG*PI*Z)+DSIN(XIF*PI*Z)+DSIN(XIH*PI*Z)-DCOS((XIF-0.5D0)*

```

```

      THETA=THETA+SUM*DSIN(PI*DFLOAT(KK)*ZZ)
      VELZ=VELZ+SUM*KAPPA**2*F
20    CONTINUE
C ---
C --- Concentration equation
      DO 30 NCOUNT=1,ICOUNT/2
          I=ISUB1(NCOUNT)
          J=ISUB2(NCOUNT)
          KK=ISUB3(NCOUNT)
          SUM=C(I,J,KK)
          * (DCOS(DFLOAT(I)*K*X)*DCOS(DFLOAT(J)*L*Z)
          * -DSIN(DFLOAT(I)*K*X)*DSIN(DFLOAT(J)*L*Z))
          CONC=CONC+SUM*DCOS(PI*(DFLOAT(KK)-0.5D0)*ZZ)
30    CONTINUE
C ---
      THETA=THETA/GANMA
      CONC=0.21D0*(CONC+1.0D0)
      WRITE(7,*)293.0*(THETA+1.0), CONC,
          # VELZ*2.0E-4/CHRL, X*CHRL, ZZ*CHRL
15    CONTINUE
5    CONTINUE
      RETURN
      END
C ---
C --- The following functions contain the integrands for DQDAG
*
DOUBLE PRECISION FUNCTION F1(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
PI=3.1415926535793D0
F1=DSIN(XIG*PI*Z)-DCOS((XIF-0.5D0)*PI*Z)
RETURN
END

DOUBLE PRECISION FUNCTION F2(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
PI=3.1415926535793D0
F2=DSIN(XIH*PI*Z)+DSIN(XIG*PI*Z)-DCOS((XIF-0.5D0)*PI*Z)
RETURN
END

DOUBLE PRECISION FUNCTION F3(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
PI=3.1415926535793D0
F3=DSIN(XIG*PI*Z)+DSIN(XIF*PI*Z)-DSIN(XIH*PI*Z)
RETURN
END

DOUBLE PRECISION FUNCTION F4(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
PI=3.1415926535793D0
F4=DSIN(XIG*PI*Z)+DSIN(XIF*PI*Z)+DSIN(XIH*PI*Z)-DCOS((XIF-0.5D0)*

```

```

C ---
DOUBLE PRECISION FUNCTION FBK20(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, DD, XLE
FBK20=PI*(XIF**DCOS(XIF**PI**Z)**DSIN(XIG**PI**Z)**
* RA/PI/XIH**(Z**DSIN(PI**XIH**Z)/PI/XIH)
RETURN
END

C ---
DOUBLE PRECISION FUNCTION FBK21(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, DD, XLE
FBK21=PI*(XIF**DCOS(XIF**PI**Z)**DSIN(XIG**PI**Z)**
* C1*(EXP(KAPPA**Z)-EXP(-KAPPA**Z))+C2**DSIN(PI**XIH**Z)
RETURN
END

C ---
DOUBLE PRECISION FUNCTION FCK20(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, DD, XLE
FCK20=DCOS(XIF**0.5D0)**PI**Z**DCOS(XIG**0.5D0**PI**Z)**
* RA/PI/XIH**(1.0D0+DCOS(PI**XIH**Z))
RETURN
END

C ---
DOUBLE PRECISION FUNCTION FCK21(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, DD, XLE
FCK21=DCOS(XIF**0.5D0)**PI**Z**DCOS(XIG**0.5D0**PI**Z)
* C1**KAPPA*(EXP(KAPPA**Z)+
* EXP(-KAPPA**Z))+PI**XIH**C2**DCOS(PI**XIH**Z)
RETURN
END

C ---
DOUBLE PRECISION FUNCTION FBK20(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, DD, XLE
FBK20=PI*(XIF**0.5D0)**DSIN(XIF**0.5D0**PI**Z)**DCOS(XIG**0.5D0**PI**Z)
* RA/PI/XIH**(3+DSIN(PI**XIH**Z)/PI/XIH)
RETURN
END

C ---
DOUBLE PRECISION FUNCTION FBK21(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, DD, XLE
FBK21=PI*(XIF**0.5D0)**DSIN(XIF**0.5D0**PI**Z)**DCOS(XIG**0.5D0**PI**Z)

```

```

END
C ---
DOUBLE PRECISION FUNCTION FBK20(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, DD, XLE
FBK20=PI*(XIF**DCOS(XIF**PI**Z)**DSIN(XIG**PI**Z)**
* RA/PI/XIH**(Z**DSIN(PI**XIH**Z)/PI/XIH)
RETURN
END

C ---
DOUBLE PRECISION FUNCTION FBK21(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, DD, XLE
FBK21=PI*(XIF**DCOS(XIF**PI**Z)**DSIN(XIG**PI**Z)**
* C1*(EXP(KAPPA**Z)-EXP(-KAPPA**Z))+C2**DSIN(PI**XIH**Z)
RETURN
END

C ---
DOUBLE PRECISION FUNCTION FCK20(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, DD, XLE
FCK20=DCOS(XIF**0.5D0)**PI**Z**DCOS(XIG**0.5D0**PI**Z)**
* RA/PI/XIH**(1.0D0+DCOS(PI**XIH**Z))
RETURN
END

C ---
DOUBLE PRECISION FUNCTION FCK21(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, DD, XLE
FCK21=DCOS(XIF**0.5D0)**PI**Z**DCOS(XIG**0.5D0**PI**Z)
* C1**KAPPA*(EXP(KAPPA**Z)+
* EXP(-KAPPA**Z))+PI**XIH**C2**DCOS(PI**XIH**Z)
RETURN
END

C ---
DOUBLE PRECISION FUNCTION FBK20(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, DD, XLE
FBK20=PI*(XIF**0.5D0)**DSIN(XIF**0.5D0**PI**Z)**DCOS(XIG**0.5D0**PI**Z)
* RA/PI/XIH**(3+DSIN(PI**XIH**Z)/PI/XIH)
RETURN
END

C ---
DOUBLE PRECISION FUNCTION FBK21(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, XII, C1, C2, KAPPA, RA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, DD, XLE
FBK21=PI*(XIF**0.5D0)**DSIN(XIF**0.5D0**PI**Z)**DCOS(XIG**0.5D0**PI**Z)

```

```
#      *C1*(EXP(KAPPA*Z)-EXP(-KAPPA*Z))+C2*DSIN(PI*XIH*Z)
RETURN
END
```

APPENDIX FLISTING OF THE PROGRAM FOR THE INTERIOR MODEL

In this appendix a listing is given of the computer programs used to obtain the results for the interior model of Chapter 3. The programs were written in FORTRAN 77, and run on an IBM 3083 or equivalent machine. The first program (BED2NEW FORTRAN) is used to calculate steady or unsteady-state solutions to the model.

```

C*****
C      CALCULATE THE FOURIER COEFFICIENTS FOR THE STABILITY      *
C      ANALYSIS OF FLOW IN AN INFINITE COAL BED                *
C      WITH OPEN TOP AND 2 TERM EXPANSION OF THE EXPONENTIAL   *
C      WITH NUMERICAL INTEGRATIONS                             *
C*****
C --- Can use either DIVPAG for the unsteady problem or C05NBF for
C --- the steady problem
      IMPLICIT REAL*8 (A-H,O-Z)
      REAL*8 K, L
      REAL*8 F(200), WA(70000)
      REAL*8 BN(200)
      REAL*8 W(200,9), C(24)
      REAL*8 Y(200)
      REAL*8 PARA(50), AIVPAG(1,1)
      COMMON /ISUB/ ISUB1(200), ISUB2(200), ISUB3(200)
      COMMON /COEFF/ BDERV(-20:41,-20:41,20), B(-20:41,-20:41,20)
      COMMON /WAVE/ K, L, M
      COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK
      COMMON /MAXSUB/ MAXIR, MAXIS, MAXIG, MINIR, MINIS, MINIG
      COMMON /WORKSP/ RWKSP
      REAL*8 RWKSP(10070)
      EXTERNAL FUNC
      EXTERNAL FDERV
      DATA IN /1/, NOUT /2/, ITERM/4/, ICOEF /8/, ICOUT /9/, INIT /16/
      DATA NIMAX / 17/
      DATA BN /200*0.0D0/
C --- Call to ensure that there is sufficient workspace for DIVPAG
C --- and DQDAG
      CALL IWKIN(10070)
C --- Model parameters
      SIGMA=900.0D0
      PI=3.1415926535793D0
C --- Read truncation parameter, wave number and task
      READ(IN,*)M, A, ITASK
C --- Read physical parameters
      READ(IN,*)DP, EPSI, EA, XKO, XKEQ, XMU
      READ(IN,*)TO, RHO, GRAV, HTCAP, DELTAH, CHRL
      READ(IN,*)IREAD
C --- Calculate dimensionless groups
      PERM=DP*DP*EPSI**3/150.0D0/(1.0D0-EPSI)**2
      RA=GRAV*3.67D-3*TO*CHRL*RHO**2*PERM*HTCAP/XKEQ/XMU
      GAMMA=EA/8.314D0/TO
      BETA=DELTAH/0.029D0/TO/HTCAP/4.76D0
      THIELE=6.0D0*XKO*RHO*HTCAP*(1.0D0-EPSI)*CHRL*CHRL
      * / (XKEQ*DP)*DEXP(-GAMMA)
      D=6.0D0*XKO*RHO**2*CHRL**2.5*HTCAP**1.5*DEXP(-GAMMA)
      * / XKEQ**1.5*(GRAV*TO*3.67D-3*EPSI**3/150.0D0/XMU)**0.5
      PHI=1.0D0
C --- Calculate parameters for the positive exponential approximation
      RASTAR=RA/GAMMA
      RA=RASTAR
      FK=BETA*THIELE*GAMMA
      WRITE(NOUT,*)'FK', FK
C --- calculate wave numbers
      L=SQRT(A*A/4.0D0)
      K=SQRT(A*A-L*L)
C --- Maximum and minimum values for the subscripts
      MAXIR=0

```

```

C*****
C      CALCULATE THE FOURIER COEFFICIENTS FOR THE STABILITY      *
C      ANALYSIS OF FLOW IN AN INFINITE COAL BED                *
C      WITH OPEN TOP AND 2 TERM EXPANSION OF THE EXPONENTIAL   *
C      WITH NUMERICAL INTEGRATIONS                             *
C*****
C --- Can use either DIVPAG for the unsteady problem or C05NBF for
C --- the steady problem
      IMPLICIT REAL*8 (A-H,O-Z)
      REAL*8 K, L
      REAL*8 F(200), WA(70000)
      REAL*8 BN(200)
      REAL*8 W(200,9), C(24)
      REAL*8 Y(200)
      REAL*8 PARA(50), AIVPAG(1,1)
      COMMON /ISUB/ ISUB1(200), ISUB2(200), ISUB3(200)
      COMMON /COEFF/ BDERV(-20:41,-20:41,20), B(-20:41,-20:41,20)
      COMMON /WAVE/ K, L, M
      COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK
      COMMON /MAXSUB/ MAXIR, MAXIS, MAXIG, MINIR, MINIS, MINIG
      COMMON /WORKSP/ RWKSP
      REAL*8 RWKSP(10070)
      EXTERNAL FUNG
      EXTERNAL TDERV
      DATA IN /1/, NOUT /2/, ITERM/4/, ICOEF /8/, ICOUT /9/, INIT /16/
      DATA NTMAX / 17/
      DATA BN /200*0.0D0/
C --- Call to ensure that there is sufficient workspace for DIVPAG
C --- and DQDAG
      CALL IWKIN(10070)
C --- Model parameters
      SIGMA=900.0D0
      PI=3.1415926535793D0
C --- Read truncation parameter, wave number and task
      READ(IN,*)M, A, ITASK
C --- Read physical parameters
      READ(IN,*)DP, EPSI, EA, XKO, XKEQ, XMU
      READ(IN,*)TO, RHO, GRAV, HTCAP, DELTAH, CHRL
      READ(IN,*)IREAD
C --- Calculate dimensionless groups
      PERM=DP*DP*EPSI**3/150.0D0/(1.0D0-EPSI)**2
      RA=GRAV*3.67D-3*TO*CHRL*RHO**2*PERM*HTCAP/XKEQ/XMU
      GAMMA=EA/8.314D0/TO
      BETA=DELTAH/0.029D0/TO/HTCAP/4.76D0
      THIELE=6.0D0*XKO*RHO*HTCAP*(1.0D0-EPSI)*CHRL*CHRL
      * / (XKEQ*DP)*DEXP(-GAMMA)
      D=6.0D0*XKO*RHO**2*CHRL**2.5*HTCAP**1.5*DEXP(-GAMMA)
      * /XKEQ**1.5*(GRAV*TO*3.67D-3*EPSI**3/150.0D0/XMU)**0.5
      PHI=1.0D0
C --- Calculate parameters for the positive exponential approximation
      RASTAR=RA/GAMMA
      RA=RASTAR
      FK=BETA*THIELE*GAMMA
      WRITE(NOUT,*)'FK', FK
C --- calculate wave numbers
      L=SQRT(A*A/4.0D0)
      K=SQRT(A*A-L*L)
C --- Maximum and minimum values for the subscripts
      MAXIR=0

```

```

MAXIS=0
MAXIG=1
MINIR=0
MINIS=0
MINIG=1
IF(IREAD.EQ.1) THEN
C --- Read coefficients
READ(ICOEF,*)ICOUNT
DO 11 I=1,ICOUNT
  READ(ICOEF,*)IR, IS, IG, B(IR, IS, IG)
  Y(I)=B(IR, IS, IG)
  ISUB1(I)=IR
  ISUB2(I)=IS
  ISUB3(I)=IG
  IF(IR.GT.MAXIR) MAXIR=IR
  IF(IS.GT.MAXIS) MAXIS=IS
  IF(IG.GT.MAXIG) MAXIG=IG
  IF(IR.LT.MINIR) MINIR=IR
  IF(IS.LT.MINIS) MINIS=IS
  IF(IG.LT.MINIG) MINIG=IG
11 CONTINUE
ELSE
C --- ICOUNT counts the number of coefficients i.e. the number of
C --- equations that satisfy the truncation and parity
ICOUNT=0
NCOUNT=0
DO 10 IR=-10, 10
  DO 10 IS=-10, 10
    DO 10 IG=1,10
C --- Check parity and truncation
CALL TRNCHR(IR, IS, IG, M, ITFLG)
IF(ITFLG.NE.0) GO TO 10
CALL PARCHR(IR, IS, IPRFLG)
IF(IPRFLG.NE.0) GO TO 10
ICOUNT=ICOUNT+1
C --- Assign N=N=3R**2+S**2
SUBN=(3.0*DFLOAT(IR**2)+DFLOAT(IS**2))/4.0
DO 60 I=1,ICOUNT
  IF(SUBN.EQ.BN(I)) THEN
    GO TO 70
  ELSE
    GO TO 60
  END IF
60 CONTINUE
NCOUNT=NCOUNT+1
BN(NCOUNT)=SUBN
70 CONTINUE
C --- Initialise B
C IF((ABS(IS).GE.3).OR.(ABS(IR).GE.2)) THEN
C IF(IR.NE.0) THEN
  B(IR, IS, IG)=0.0D0
ELSE
  B(IR, IS, IG)=1.0D-2
END IF
C --- Copy B into dummy variables for NAG/IMSL, Y is a vector
Y(ICOUNT)=B(IR, IS, IG)
ISUB1(ICOUNT)=IR
ISUB2(ICOUNT)=IS
ISUB3(ICOUNT)=IG

```

```

IF(IR.GT.MAXIR) MAXIR=IR
IF(IS.GT.MAXIS) MAXIS=IS
IF(IG.GT.MAXIG) MAXIG=IG
IF(IR.LT.MINIR) MINIR=IR
IF(IS.LT.MINIS) MINIS=IS
IF(IG.LT.MINIG) MINIG=IG
10 CONTINUE
END IF
WRITE(INIT,*)ICOUNT
DO 111 I=1,ICOUNT
WRITE(INIT,*)ISUB1(I), ISUB2(I), ISUB3(I), Y(I)
111 CONTINUE
WRITE(ITERM,*)'NUMBER OF TERMS', ICOUNT
C --- Either integrate ODES or solve non-linear ss equations
IF(ITASK.EQ.0) THEN
C --- Integrate o.d.e.'S using DIVPAG
C --- Parameters for DIVPAG
READ (IN,*) TINIT, TFINAL, NTSTEP
TSTEP=(TFINAL-TINIT)/DFLOAT(NTSTEP)
TSTART=TINIT
TDIF=TSTEP
TOLR=1.0D-4
C METH=1 -> ADAMS METHOD MITER=0 -> FUNCTIONAL ITERN.
C METH=2 -> Stiff method
C --- Set parameters for DIVPAG to defaults
CALL SSET(50, 0.0D0, PARA, 1)
INORM=3
METH=2
MITER=0
IDO=1
PARA(10)=INORM
PARA(12)=METH
IF(NTSTEP.EQ.1) THEN
N1=2
N2=2
ELSE
N1=2
N2=NTSTEP
END IF
DO 20 ITSTEP=N1, N2
C TEND=TEND+TDIF
C --- Steps closer at beginning
C TEND=TINIT+(TFINAL-TINIT)*(1.0D0-DCOS(PI/2.0D0*
C # DFLOAT(ITSTEP-1)/DFLOAT(NTSTEP-1)))
C --- Steps closer at end
C TEND=TINIT+(TFINAL-TINIT)*DSIN(PI/2.0D0*
C # DFLOAT(ITSTEP-1)/DFLOAT(NTSTEP-1))
CALL DIVPAG(IDO, ICOUNT, TDERV, PDERV, AIVPAG, TSTART,
C # TEND, TOLR, PARA, Y)
WRITE(4,*)'TEND, IDO = ',TEND, IDO
REWIND (UNIT=2)
REWIND (UNIT=9)
REWIND (UNIT=7)
WRITE(NOUT,*)'TAU', TEND, 'FK', FK
WRITE(NOUT,*)'TEND', TEND*CHRL**2/2.0E-4/3600.0/24.0, 'DAY'
WRITE(NOUT,*)'RA', RA*GAMMA, 'THIELE', THIELE
WRITE(NOUT,*)'D', D
WRITE(NOUT,*)'WAVE NUMBERS', K, L
WRITE(ICOUT,*)ICOUNT

```



```

C ---
      END IF
      STOP
      END
C ---
      SUBROUTINE PARCHK(IR, IS, IPRFLG)
      IMPLICIT REAL*8 (A-H,O-Z)
C --- Check parity
      SUM=DFLOAT(IR+IS)
      TEST=DMOD(SUM,2.0D0)
      IF(TEST.NE.0.0D0) THEN
          IPRFLG=1
      ELSE
          IPRFLG=0
      END IF
      RETURN
      END
C ---
      SUBROUTINE TRNCHK(IR, IS, IG, M, ITFLG)
      IMPLICIT REAL*8 (A-H,O-Z)
      DATA ITERM /3/
C --- Check truncation
      TEST=0.75D0*DFLOAT(IR**2)+DFLOAT(IS**2)*0.25D0+DFLOAT(IG*IG)
      IF(TEST.GT.(DFLOAT(M*M+1))) THEN
          ITFLG=1
      ELSE
          ITFLG=0
      END IF
      RETURN
      END
:
      SUBROUTINE TDERV(ICOUNT, X, Y, YDERV)
      IMPLICIT REAL*8 (A-H,O-Z)
: --- Evaluate the time derivative of the coefficients for DIVPAG
      REAL*8 K, L, NU
      REAL*8 Y(200), YDERV(200)
      COMMON /EFF/ BDERV(-20:41,-20:41,20), BC(-20:41,-20:41,20)
      COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK
      COMMON /SUBS/ IR, IS, IG
      COMMON /WAVE/ K, L, M
      COMMON /SUB/ ISUB1(200), ISUB2(200), ISUB3(200)
      DATA IN /1/, NOUT /2/, ITERM/4/, ICOEF /8/, ICOUT /9/, INIT /16/
      DO 20 NCOUNT=1,ICOUNT
          IR=ISUB1(NCOUNT)
          IS=ISUB2(NCOUNT)
          IG=ISUB3(NCOUNT)
          NU=SQRT((DFLOAT(IR)*K)**2+(DFLOAT(IS)*L)**2)
          CALL SUBM(BSUM, THETA, Y, ICOUNT)
          IF((IR.EQ.0).AND.(IS.EQ.0)) THEN
              TERM=(1.0D0-(-1.0D0)**IG)/DFLOAT(IG)/PI
              *
              *      +0.5D0*Y(NCOUNT)
              *      +THETA
          ELSE
              TERM=0.5D0*Y(NCOUNT)+THETA
          END IF
          BDERV(IR, IS, IG)=(-BSUM-(PI*PI*DFLOAT(IG*IG)+NU*NU)
              *
              *      *0.5D0*Y(NCOUNT)
              *      +FK*TERM)/SIGMA*2.0D0
          YDERV(NCOUNT)=BDERV(IR, IS, IG)

```

```

20 CONTINUE
   RETURN
   END

C
SUBROUTINE FUNC (ICOUNT, Y, F, IFLG)
  IMPLICIT REAL*8 (A-H,O-Z)
C --- Evaluate the equation for coefficients, for CO5NBF
  REAL*8 K, L, NU
  REAL*8 Y(200), F(200)
  COMMON /COEFF/ BDERV(-20:41,-20:41,20), B(-20:41,-20:41,20)
  COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK
  COMMON /SUBS/ IR, IS, IG
  COMMON /WAVE/ K, L, M
  COMMON /ISUB/ ISUB1(200), ISUB2(200), ISUB3(200)
  DATA IN /1/, NOUT /2/, ITERM/4/, ICOEF /8/, ICOUT /9/, INIT /16/
C REWIND (CNIT=9)
C WRITE(ICOUT,*)'Y IN FUNC'
C DO 15 I=1,ICOUNT
C   WRITE(ICOUT,*)ISUB1(I), ISUB2(I), ISUB3(I), Y(I)
C15 CONTINUE
   DO 20 NCOUNT=1,ICOUNT
     IR=ISUB1(NCOUNT)
     IS=ISUB2(NCOUNT)
     IG=ISUB3(NCOUNT)
     NU=SQRT((DFLOAT(IR)*K)**2+(DFLOAT(IS)*L)**2)
     CALL SUMB(BSUM, THETA, Y, ICOUNT)
     IF((IR.EQ.0).AND.(IS.EQ.0)) THEN
       TERM=(1.000-(-1.000)**IG)/DFLOAT(IG)/PI
       * +0.500*Y(NCOUNT)
       * +THETA
     ELSE
       TERM=0.500*Y(NCOUNT)+THETA
     END IF
     F(NCOUNT)=-BSUM-(PI*PI*DFLOAT(IG*IG)+NU*NU)*0.500*Y(NCOUNT)
     * +FK*TERM
C   WRITE(ITERM,*)F(NCOUNT), NCOUNT
20 CONTINUE
   RETURN
   END

C
SUBROUTINE SUMB(BSUM, THETA, Y, ICOUNT)
  IMPLICIT REAL*8 (A-H,O-Z)
C --- Evaluate the multiple summation arising from non-linear term
  REAL*8 Y(200)
  REAL*8 KAPPA, K, L
  COMMON /COEFF/ BDERV(-20:41,-20:41,20), B(-20:41,-20:41,20)
  COMMON /WAVE/ K, L, M
  COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK
  COMMON /SUBS/ IR, IS, IG
  COMMON /REALSB/ XIF, XIG, XIH, C1, C2, KAPPA
  COMMON /MAXSUB/ MAXIR, MAXIS, MAXIG, MINIR, MINIS, MINIG
  COMMON /ISUB/ ISUB1(200), ISUB2(200), ISUB3(200)
  COMMON /WORKSP/ RWKSP
  REAL*8 RWKSP(10070)
  EXTERNAL F1, FAKZ0, FAKZ1, FBKZ0, FBKZ1
  DATA ITERM /3/
  THETA=0.000
  BSUM=0.000
C --- Parameters for DQDAG

```

```

C --- We split up the region of integration to avoid errors with
C --- integration of whole period
      X1=0.0D0
      X2=0.7D0
      X3=1.0D0
      AERR=1.0D-5
      RERR=1.0D-5
C --- Quadrature rule for oscillatory functions
      IRULE=6
C --- IPQCNT and ITUCNT are counters for the pq and tu coeffs
      DC 20 IPQCNT=1,ICOUNT
          IP=ISUB1(IPQCNT)
          IQ=ISUB2(IPQCNT)
          IH=ISUB3(IPQCNT)
          DO 20 ITUCNT=1,ICOUNT
              IT=ISUB1(ITUCNT)
              IU=ISUB2(ITUCNT)
              IIF=ISUB3(ITUCNT)
              IF((IP+IT) .NE. 0) GO TO 20
              IF((IQ+IU) .NE. 0) GO TO 20
C ---
C --- assign data that are real
          )
          )
          )
C
      CALL DQDAG (F1, X1, X2, AERR, RERR, IRULE, A1, ER)
      CALL DQDAG (F1, X2, X3, AERR, RERR, IRULE, A2, ER)
      A=A1+A2
      IF(IER.GT.0) WRITE(ITERM,*) 'IER A', IER
      THETA=THETA+Y(IPQCNT)*Y(ITUCNT)*A
C ---
      KAPPA=SQRT((DFLOAT(IP)*K)**2+(DFLOAT(IQ)*L)**2)
      IF(((IP.EQ.0).AND.(IQ.EQ.0)).OR.((IT.EQ.0).AND.(IU.EQ.0)))
      * THEN
          CALL DQDAG (FAKZO, X1, X2, AERR, RERR, IRULE, AKZ1, ER)
          CALL DQDAG (FAKZO, X2, X3, AERR, RERR, IRULE, AKZ2, ER)
          AKZ=AKZ1+AKZ2
          IF(IER.GT.0) WRITE(ITERM,*) 'IER AKZO', IER
          CALL DQDAG (FBKZO, X1, X2, AERR, RERR, IRULE, BKZ1, ER)
          CALL DQDAG (FBKZO, X2, X3, AERR, RERR, IRULE, BKZ2, ER)
          BKZ=BKZ1+BKZ2
          IF(IER.GT.0) WRITE(ITERM,*) 'IER BKZO', IER
      * ELSE
          C1=RA*PI*XIG/KAPPA/(DEXP(KAPPA)+DEXP(-KAPPA))/
          * (PI**2*XIG**2+KAPPA**2)
          C2=RA/(PI**2*KK**2+KAPPA**2)
          CALL DQDAG (FAKZ1, X1, X2, AERR, RERR, IRULE, AKZ1, ER)
          CALL DQDAG (FAKZ1, X2, X3, AERR, RERR, IRULE, AKZ2, ER)
          AKZ=AKZ1+AKZ2
          IF(IER.GT.0) WRITE(ITERM,*) 'IER AKZ1', IER
          CALL DQDAG (FBKZ1, X1, X2, AERR, RERR, IRULE, BKZ1, ER)
          CALL DQDAG (FBKZ1, X2, X3, AERR, RERR, IRULE, BKZ2, ER)
          BKZ=BKZ1+BKZ2
          IF(IER.GT.0) WRITE(ITERM,*) 'IER BKZ1', IER
      * END IF
      * BSUM=BSUM+Y(IPQCNT)*Y(ITUCNT)*
      * (- (DFLOAT(IP*IT)*K*K+DFLOAT(IQ*IU)*L*L)*AKZ
      * +KAPPA*KAPPA*BKZ)

```

```

C ---
20 CONTINUE
   RETURN
   END

C
   SUBROUTINE PDERV(N,X,Y,PD)
   IMPLICIT REAL*8 (A-H,C-Z)
   RETURN
   END

C
C
   SUBROUTINE PLOT(Y, ICOUNT)
   IMPLICIT REAL*8 (A-H,O-?)
C --- Results for plotting
   REAL*8 K, L, KAPPA
   COMMON /WAVE/ K, L, M
   COMMON /COEFF/ BDERV(-20:41,-20:41,20), B(-20:41,-20:41,20)
   REAL*8 Y(200)
   COMMON /ISUB/ ISUB1(200), ISUB2(200), ISUB3(200)
   REAL*8 COEFF(-20:41,-20:41,20)
   COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK
   DATA ITERM /3/
   DO 10 I=1, ICOUNT
     COEFF(ISUB1(I), ISUB2(I), ISUB3(I))=Y(I)
C     COEFF(-ISUB1(I), ISUB2(I), ISUB3(I))=Y(I)
C     COEFF(ISUB1(I), -ISUB2(I), ISUB3(I))=Y(I)
C     COEFF(-ISUB1(I), -ISUB2(I), ISUB3(I))=Y(I)
10 CONTINUE
C --- Choose the height ZZ
   Z=0.0
   DO 5 X=0.0,0.4001D0, 0.4D 1
     DO 15 ZZ=0.0D0,1.0001D0, 1.0D-1
       THETA=0.0D0
       VELZ=0.0D0
       DO 20 NCOUNT=1, ICOUNT
         I=ISUB1(NCOUNT)
         J=ISUB2(NCOUNT)
         KK=ISUB3(NCOUNT)
         SUM=COEFF(I, J, KK)
*         *(DCOS(DFLOAT(I)*K*X)*DCOS(DFLOAT(J)*L*Z)
*         -DSIN(DFLOAT(I)*K*X)*DSIN(DFLOAT(J)*L*Z))
         KAPPA=SQRT(DFLOAT(I)**2*K**2+DFLOAT(J)**2*L**2)
         IF((I.EQ.0).AND.(J.EQ.0)) THEN
           F=RA*ZZ/PI/KK+RA/PI**2/KK**2*DSIN(KK*PI*ZZ)
         ELSE
           A=RA/(PI**2*KK**2+KAPPA**2)
           C=A*PI*KK/KAPPA/(DEXP(KAPPA)+DEXP(-KAPPA))
           F=C*(DEXP(KAPPA*ZZ)-DEXP(-KAPPA*ZZ))+A*DSIN(KK*PI*ZZ)
         END IF
         THETA=THETA+SUM*DSIN(PI*DFLOAT(KK)*ZZ)
         VELZ=VELZ+SUM*KAPPA**2*F
20 CONTINUE
       THETA=THETA/GAMMA
       WRITE(7,*)293.0*(THETA+1.0), VELZ*2.0E-4/CHRL, X*CHRL, ZZ*CHRL
15 CONTINUE
5 CONTINUE
   RETURN
   END
C ---

```

```

SUBROUTINE TMAX(Y, ICOUNT, TEND)
IMPLICIT REAL*8 (A-H,O-Z)
C --- Calculate maximum temperature
REAL*8 K, L, KAPPA
COMMON /WAVE/ K, L, M
COMMON /COEFF/ BDERV(-20:41,-20:41,20), B(-20:41,-20:41,20)
REAL*8 Y(200)
COMMON /ISUB/ ISUB1(200), ISUB2(200), ISUB3(200)
REAL*8 COEFF(-20:41,-20:41,20)
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK
DATA IN /1/, NOUT /2/, ITERM/4/, ICOEF /8/, ICOUT /9/, INIT /16/
DATA NTMAX /17/
DO 10 I=1,ICOUNT
  COEFF(ISUB1(I),ISUB2(I),ISUB3(I))=Y(I)
  COEFF(-ISUB1(I),ISUB2(I),ISUB3(I))=Y(I)
  COEFF(ISUB1(I),-ISUB2(I),ISUB3(I))=Y(I)
  COEFF(-ISUB1(I),-ISUB2(I),ISUB3(I))=Y(I)
10 CONTINUE
C --- Choose the height X and Y first check at hexagon centre
X=0.0D0
Z=0.0D0
THTMAX=0.0D0
20 DO 15 ZZ=0.0D0,1.0001D0, 1.00D-1
  THETA=0.0D0
  VELZ=0.0D0
  DO 20 NCOUNT=1,ICOUNT
    I=ISUB1(NCOUNT)
    J=ISUB2(NCOUNT)
    KK=ISUB3(NCOUNT)
    SUM=COEFF(I,J,KK)
    *DCOS(DFLOAT(I)*K*X)*DCOS(DFLOAT(J)*L*Z)
    *-DSIN(DFLOAT(I)*K*X)*DSIN(DFLOAT(J)*L*Z)
    KAPPA=SQRT(DFLOAT(I)**2*K**2+DFLOAT(J)**2*L**2)
    IF((I.EQ.0).AND.(J.EQ.0)) THEN
      F=RA*ZZ*PI*KK+RA/PI**2/KK**2*DSIN(KK*PI*ZZ)
    ELSE
      A=RA/(PI**2*KK**2+KAPPA**2)
      C=A*PI*KK/KAPPA/(DEXP(KAPPA)+DEXP(-KAPPA))
      F=C*(DEXP(KAPPA*ZZ)-DEXP(-KAPPA*ZZ))+A*DSIN(KK*PI*ZZ)
    END IF
    THETA=THETA+SUM*DSIN(PI*DFLOAT(KK)*ZZ)
    VELZ=VELZ+SUM*KAPPA**2*F
  20 CONTINUE
  THETA=THETA/GAMMA
  IF(THETA.GT.THTMAX) THEN
    THTMAX=THETA
    HEIGHT=ZZ
    YCOORD=Z
  END IF
15 CONTINUE
C --- Now check at vertex
IF(Z.EQ.0.0D0) THEN
  Z=PI/K*2.0D0/DSQRT(3.0D0)
  GO TO 30
END IF
WRITE(17,1)293.0*(THTMAX+1.0), THTMAX, YCOORD*CHRL, HEIGHT*CHRL
# , TEND, TEND*CHRL**2/2.0E-4/24.0/3600.0
1 FORMAT(6F12.6)
RETURN

```

```

END
C ---
DOUBLE PRECISION FUNCTION F1(Z)
  IMPLICIT REAL*8 (A-H,O-Z)
  COMMON /REALSB/ XIF, XIG, XIH, C1, C2, KAPPA
  REAL*8 KAPPA
  PI=3.1415926535793D0
  F1=DSIN(XIG*PI*Z)*DSIN(XIF*PI*Z)*DSIN(XIH*PI*Z)
  RETURN
END
C ---
DOUBLE PRECISION FUNCTION FAKZO(Z)
  IMPLICIT REAL*8 (A-H,O-Z)
  COMMON /REALSB/ XIF, XIG, XIH, C1, C2, KAPPA
  REAL*8 KAPPA
  COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK, XLE
  FAKZO=DSIN(XIF*PI*Z)*DSIN(XIG*PI*Z)*
#   RA*PI/XIH*(1.0D0+DCOS(PI*XIH*Z))
  RETURN
END
C ---
DOUBLE PRECISION FUNCTION FAKZ1(Z)
  IMPLICIT REAL*8 (A-H,O-Z)
  COMMON /REALSB/ XIF, XIG, XIH, C1, C2, KAPPA
  REAL*8 KAPPA
  COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK, XLE
  FAKZ1=DSIN(XIF*PI*Z)*DSIN(XIG*PI*Z)*C1*KAPPA*(EXP(KAPPA*Z)+
#   EXP(-KAPPA*Z))+PI*XIH*C2*DCOS(PI*XIH*Z)
  RETURN
END
C ---
DOUBLE PRECISION FUNCTION FBKZO(Z)
  IMPLICIT REAL*8 (A-H,O-Z)
  COMMON /REALSB/ XIF, XIG, XIH, C1, C2, KAPPA
  REAL*8 KAPPA
  COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK, XLE
  FBKZO=PI*XIH*DCOS(XIF*PI*Z)*DSIN(XIG*PI*Z)*
#   RA*PI/XIH*(Z+DSIN(PI*XIH*Z)/PI/XIH)
  RETURN
END
C ---
DOUBLE PRECISION FUNCTION FBKZ1(Z)
  IMPLICIT REAL*8 (A-H,O-Z)
  COMMON /REALSB/ XIF, XIG, XIH, C1, C2, KAPPA
  REAL*8 KAPPA
  COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK, XLE
  FBKZ1=PI*XIH*DCOS(XIF*PI*Z)*DSIN(XIG*PI*Z)*
#   C1*(EXP(KAPPA*Z)-EXP(-KAPPA*Z))+C2*DSIN(PI*XIH*Z)
  RETURN
END

```

The following program (IGNNEW FORTRAN) is used to calculate directly ignition points in the layer.


```

15 CONTINUE
--- Call F02AFF to find the eigenvalues of AA
--- Parameters for F02AFF
N=ICOUNT
IA=ICOUNT
IFAIL=1
CALL F02AFF(AA, IA, N, RR, RI, INTGER, IFAIL)
CALL DEVCRG(N, ACOPY, IA, EVAL, EVEG, DEVEC)
CALL WRCRN ('EIGENVALUES', 1, N, EVAL, 1, 0)
IF(IFAIL.GT.0) THEN
  WRITE(NOUT,*)'IFAIL F02', IFAIL
  STOP
END IF
WRITE(NOUT,*)'EIGENVALJES'
DO 50 I=1,ICOUNT
  WRITE(NOUT,*)RR(I), RI(I)
  WRITE(NOUT,*)EVAL(I)
CONTINUE
F(NEQN)=1.0D0
DO 70 I=1,ICOUNT
  F(NEQN)=RR(I)*F(NEQN)
  F(NEQN)=EVAL(I)*F(NEQN)
CONTINUE
RETURN
END

SUBROUTINE SUBC(BSUM, THETA, Y, NEQN)
  IMPLICIT REAL*8 (A-H,O-Z)
  Evaluate the multiple summation arising from non-linear term
  DIMENSION Y(200)
  REAL*8 KAPPA, K, L
  COMMON /COEFF/ BDERV(-20:41,-20:41,20), B(-20:41,-20:41,20)
  COMMON /WAVE/ K, L, M
  COMMON /PARAMS/ BETA, GAMMA, PI, CHRR, D, RA
  COMMON /SUBS/ IR, IS, IA
  COMMON /REALSUBS/ XIF, XIO, XIM, C1, C2, KAPPA
  COMMON /MAXSUB/ MAXIR, MAXIS, MAXIG, MINIR, MINIS, MINIG
  COMMON /ISUB/ ISUB1(200), ISUB2(200), ISUB3(200)
  COMMON /WORKSP/ RWKSP
  REAL*8 RWKSP(10070)
  EXTERNAL F1, FAK20, FAK21, FBK20, FBK21
  DATA ITERM /3/
  THETA=0.0D0
  BSUM=0.0D0
  --- Parameters for DQDAG
  We split up the region of integration to avoid errors with
  integration of whole periods
  X1=0.0D0
  X2=0.7D0
  X3=1.0D0
  AERR=1.0D-6
  RFERR=1.0D-6
  --- Quadrature rule for oscillatory functions
  IRULE=6
  ICOUNT=NEQN-1
  --- IPQCNT and ITUCNT are counters for the pq and tu coeffs
  DO 10 IPQCNT=1,ICOUNT
    IP=ISUB1(IPQCNT)

```

```

    IQ=ISUB2(IPQCNT)
    IH=ISUB3(IPQCNT)
    DO 10 ITUCNT=1,ICOUNT
      IT=ISUB1(ITUCNT)
      IU=ISUB2(ITUCNT)
      IIF=ISUB3(ITUCNT)
      IF((IP+IT).NE.IR) GO TO 10
      IF((IQ+IU).NE.IS) GO TO 10
C ---
C --- assign dummy subscripts that are real
      XIG=DFLOAT(IQ)
      XIF=DFLOAT(IIF)
      XIH=DFLOAT(IH)
C
      CALL DQDAG(F1, X1, X2, AERR, RERR, IRULE, A1, ER)
      CALL DQDAG(F1, X2, X3, AERR, RERR, IRULE, A2, ER)
      A=A1+A2
      IF(IER.GT.0) WRITE(ITERM,*)'IER A', IER
      THETA=THETA+Y(IPQCNT)*Y(ITUCNT)*A
C ---
      KAPPA=SQRT((DFLOAT(IP)*K)**2+(DFLOAT(IQ)*L)**2)
      IF(((IP.EQ.0).AND.(IQ.EQ.0)).OR.((IT.EQ.0).AND.(IU.EQ.0)))
        * THEN
          CALL DQDAG(FAK20, X1, X2, AERR, RERR, IRULE, AKZ1, ER)
          CALL DQDAG(FAK20, X2, X3, AERR, RERR, IRULE, AKZ2, ER)
          AKZ=AKZ1+AKZ2
          IF(IER.GT.0) WRITE(ITERM,*)'IER AKZ0', IER
          CALL DQDAG(FBK20, X1, X2, AERR, RERR, IRULE, BKZ1, ER)
          CALL DQDAG(FBK20, X2, X3, AERR, RERR, IRULE, BKZ2, ER)
          BKZ=BKZ1+BKZ2
          IF(IER.GT.0) WRITE(ITERM,*)'IER BKZ0', IER
        ELSE
          * C1=RA*PI*XIG/KAPPA/(DEXP(KAPPA)+DEXP(-KAPPA))/
            (PI**2*XIO**2+KAPPA**2)
          * C2=RA/(PI**2*KK**2+KAPPA**2)
          CALL DQDAG(FAKZ1, X1, X2, AERR, RERR, IRULE, AKZ1, ER)
          CALL DQDAG(FAKZ1, X2, X3, AERR, RERR, IRULE, AKZ2, ER)
          AKZ=AKZ1+AKZ2
          IF(IER.GT.0) WRITE(ITERM,*)'IER AKZ1', IER
          CALL DQDAG(FBKZ1, X1, X2, AERR, RERR, IRULE, BKZ1, ER)
          CALL DQDAG(FBKZ1, X2, X3, AERR, RERR, IRULE, BKZ2, ER)
          BKZ=BKZ1+BKZ2
          IF(IER.GT.0) WRITE(ITERM,*)'IER BKZ1', IER
        END IF
        BSUM=BSUM+Y(IPQCNT)*Y(ITUCNT)*
          * (-DFLOAT(IP*IT)*K*K+DFLOAT(IQ*IU)*L*L)*AKZ
          * +KAPPA*KAPPA*PI.Z)
C ---
10 CONTINUE
RETURN
END
C
SUBROUTINE SUM(SUM1, SUM2, Y, IJAC, NEQN)
  IMPLICIT REAL*8 (A-H,O-Z)
C --- Evaluate the multiple summation arising from non-linear term
  REAL*8 Y(200)
  REAL*8 KAPPA, K, L
  COMMON /COEFF/ BDERV(-20:41,-20:41,20), B(-20:41,-20:41,20)
  COMMON /WAVE/ K, L, M

```



```

VELZ=0.000
DO 20 NCOUNT=1, ICOUNT
  I=ISUB1(NCOUNT)
  J=ISUB2(NCOUNT)
  KK=ISUB3(NCOUNT)
  SUM=EFF(I,J,KK)
  *(DCOS(DFLOAT(I)*K*X)*DCOS(DFLOAT(J)*L*Z)
  -DSIN(DFLOAT(I)*K*X)*DSIN(DFLOAT(J)*L*Z))
  KAPPA=SQRT(DFLOAT(I)**2*K**2+DFLOAT(J)**2*L**2)
  IF(I.EQ.0) AND (J.EQ.0) THEN
    F=RA*Z2/PI/KK+RA/PI**2/KK**2*DSIN(KK*PI*ZZ)
  ELSE
    A=KA/(PI**2*KK**2+KAPPA**2)
    C=A*PI*KK/KAPPA/(DEXP(KAPPA)+DEXP(-KAPPA))
    F=C*(DEXP(KAPPA*ZZ)-DEXP(-KAPPA*ZZ))+A*DSIN(KK*PI*ZZ)
  END IF
  THETA=THETA+SUM*DSIN(PI*DFLOAT(KK)*ZZ)
  VELZ=VELZ+SUM*KAPPA**2*F
CONTINUE
THETA=THETA/GAMMA
WRITE(1,*)293.0*(THETA+1.0), VELZ*2.0E-6/CHRL, X*CHRL, Z*CHRL
CONTINUE
RETURN
END

```

```

DOUBLE PRECISION FUNCTION F1(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, C1, C2, KAPPA
REAL*8 KAPPA
C1=1.41572653579310
F1=DSIN(XIF*PI*Z)*DSIN(XIG*PI*Z)*DSIN(XIH*PI*Z)
RETURN
END

```

```

DOUBLE PRECISION FUNCTION FAKZ0(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, D, RA
FAKZ0=DSIN(XIF*PI*Z)*DSIN(XIG*PI*Z)*
# RA/PI/XIH*(1.000+DCOS(PI*XIH*Z))
RETURN
END

```

```

DOUBLE PRECISION FUNCTION FAKZ1(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, D, RA
FAKZ1=DSIN(XIF*PI*Z)*DSIN(XIG*PI*Z)*C1*KAPPA*(EXP(KAPPA*Z)+
# EXP(-KAPPA*Z))+PI*XIH*C2*DCOS(PI*XIH*Z)
RETURN
END

```

```

DOUBLE PRECISION FUNCTION FAKZ0(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, C1, C2, KAPPA
REAL*8 KAPPA

```

```

COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, D, RA
FAKZ0=PI*XIF*DCOS(XIF*PI*Z)*DSIN(XIG*PI*Z)*
# RA/PI/XIH*(Z+DSIN(PI*XIH*Z)/PI/XIH)
RETURN
END
2 ---
DOUBLE PRECISION FUNCTION FBKZ1(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, CHRL, D, RA
FBKZ1=PI*XIF*DCOS(XIF*PI*Z)*DSIN(XIG*PI*Z)*
# C1*(EXP(KAPPA*Z)-EXP(-KAPPA*Z))+C2*DSIN(PI*XIH*Z)
RETURN
END

```

The following program (STABNEW FORTRAN) is used to calculate the eigenvalues for the stability analysis of the of the steady-state solutions supplied by BEDNEW FORTRAN.

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```

END
C ---
DOUBLE PRECISION FUNCTION FAKZ0(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK, XLE
FAKZ0=DSIN(XIF*PI*Z)*DSIN(XIG*PI*Z)*
# RA/PI/XIH*(1.000+DCOS(PI*XIH*Z))
RETURN
END
C ---
DOUBLE PRECISION FUNCTION FAKZ1(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK, XLE
FAKZ1=DSIN(XIF*PI*Z)*DSIN(XIG*PI*Z)*C1*KAPPA*(EXP(KAPPA*Z)+
# EXP(-KAPPA*Z))+PI*XIH*C2*DCOS(PI*XIH*Z)
RETURN
END
C ---
DOUBLE PRECISION FUNCTION FBKZ0(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK, XLE
FBKZ0=PI*XIF*DCOS(XIF*PI*Z)*DSIN(XIG*PI*Z)*
# RA/PI/XIH*(Z+DSIN(PI*XIH*Z))/PI/XIH
RETURN
END
C ---
DOUBLE PRECISION FUNCTION FBKZ1(Z)
IMPLICIT REAL*8 (A-H,O-Z)
COMMON /REALSUBS/ XIF, XIG, XIH, C1, C2, KAPPA
REAL*8 KAPPA
COMMON /PARAMS/ BETA, GAMMA, PI, THIELE, RA, SIGMA, CHRL, FK, XLE
FBKZ1=PI*XIF*DCOS(XIF*PI*Z)*DSIN(XIG*PI*Z)*
# C1*(EXP(KAPPA*Z)-EXP(-KAPPA*Z))+C2*DSIN(PI*XIH*Z)
RETURN
END

```

APPENDIX GPUBLICATIONS ARISING FROM THE WORK DESCRIBED IN THIS THESISSPONTANEOUS COMBUSTION OF COAL STOCKPILES -
AN UNUSUAL CHEMICAL REACTION ENGINEERING PROBLEM

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ABSTRACT

Spontaneous combustion of stockpiled coal occurs because of reaction between atmospheric gases and coal, and causes pollution, as well as the potential loss of all or part of the stockpile. The stockpile may be viewed as a chemical reactor, and chemical engineering methods may be used to analyse and understand this problem.

The analysis is complicated by the fact that coal stockpiles in general possess little or no symmetry. In addition, it has been shown that the flow in coal stockpiles is mainly due to natural convection, which makes the problem rather different to those traditionally analysed in the chemical reaction engineering literature. In order that a realistic model of this phenomenon be formulated, it is necessary to derive mass, momentum and energy balance equations.

The various models that have been used to describe this phenomenon are discussed, starting with simple steady-state one-dimensional models, and culminating in a three-dimensional formulation. The simple one-dimensional model gives valuable insights into the behaviour of stockpiled coal. The solution of the more realistic model, using finite element techniques, is described. The models are compared in the light of the assumptions made in their derivation. Finally the practical implications of the work are discussed.

Keywords: Spontaneous combustion, mathematical model, coal storage, natural convection

SELF-IGNITION AND CONVECTION PATTERNS IN AN INFINITE COAL LAYER

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(Submitted to Chemical Engineering Communications, April 1989)

ABSTRACT

Spontaneous combustion can occur in a coal stockpile if the heat generated by oxidation cannot be dissipated at near ambient temperature. Determination of conditions for which combustion occurs is of great importance in designing coal stockpiles. An approximate analysis is used to obtain natural convection patterns in a laterally-unbounded layer of coal. Down-hexagons and two-dimensional rolls appear to be the stable flow planforms. A continuation procedure gives a simple criterion for the point of ignition in the layer in terms of easily measurable parameters. This criterion can be used to determine ignition points in the interior of a large coal stockpile and complements earlier work in which a similar criterion was developed for the edge of a stockpile.

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SPONTANEOUS COMBUSTION IN BEDS OF COAL

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APPENDIX H

DECOMPOSITION OF A SOLENOIDAL FIELD

The material in this appendix is based on Joseph, 1976.

A solenoidal field is one that satisfies:

$$\text{div } \underline{u} = 0 \quad (\text{H.1})$$

Such a field can be represented as the sum of two fields:

$$\underline{u} = \underline{u}_1 + \underline{u}_2 \quad (\text{H.2})$$

Where:

$$\text{div } \underline{u}_1 = \underline{r} \cdot \text{curl } \underline{u}_1 = 0 \quad (\text{H.3})$$

$$\text{div } \underline{u}_2 = \underline{r} \cdot \underline{u}_2 = 0 \quad (\text{H.4})$$

$$\underline{u}_1 = \underline{\delta} x = \text{grad} \left[r \frac{\partial x}{\partial r} + x \right] - \underline{r} \nabla^2 x = \text{curl}^2 (\underline{r} x) \quad (\text{H.5})$$

$$\underline{u}_2 = \underline{r} \times \text{grad } \Psi = - \text{curl} (\underline{r} \Psi) \quad (\text{H.6})$$

\underline{u}_1 has no vertical vorticity and \underline{u}_2 has no vertical velocity. x is the poloidal potential and Ψ the toroidal potential.

Now consider the Darcy-Oberbeck Boussinesq momentum equation Eq. (3.2):

$$\nabla \Pi + \underline{u} - \text{Ra } \hat{\theta} \underline{z} = 0 \quad (\text{H.7})$$

By taking the curl of Eq. (H.7) pressure Π is eliminated, and the z -component is:

$$\frac{\partial u_y}{\partial x} - \frac{\partial u_x}{\partial y} = 0 \quad (\text{H.8})$$

The vorticity is defined:

$$\underline{\Omega} = \text{curl } \underline{u} \quad (\text{H.9})$$

and it can be seen that:

$$\Omega_z = \frac{\partial u_y}{\partial x} - \frac{\partial u_x}{\partial y} = 0 \quad (\text{H.10})$$

Thus we have shown that \underline{u} is purely poloidal.

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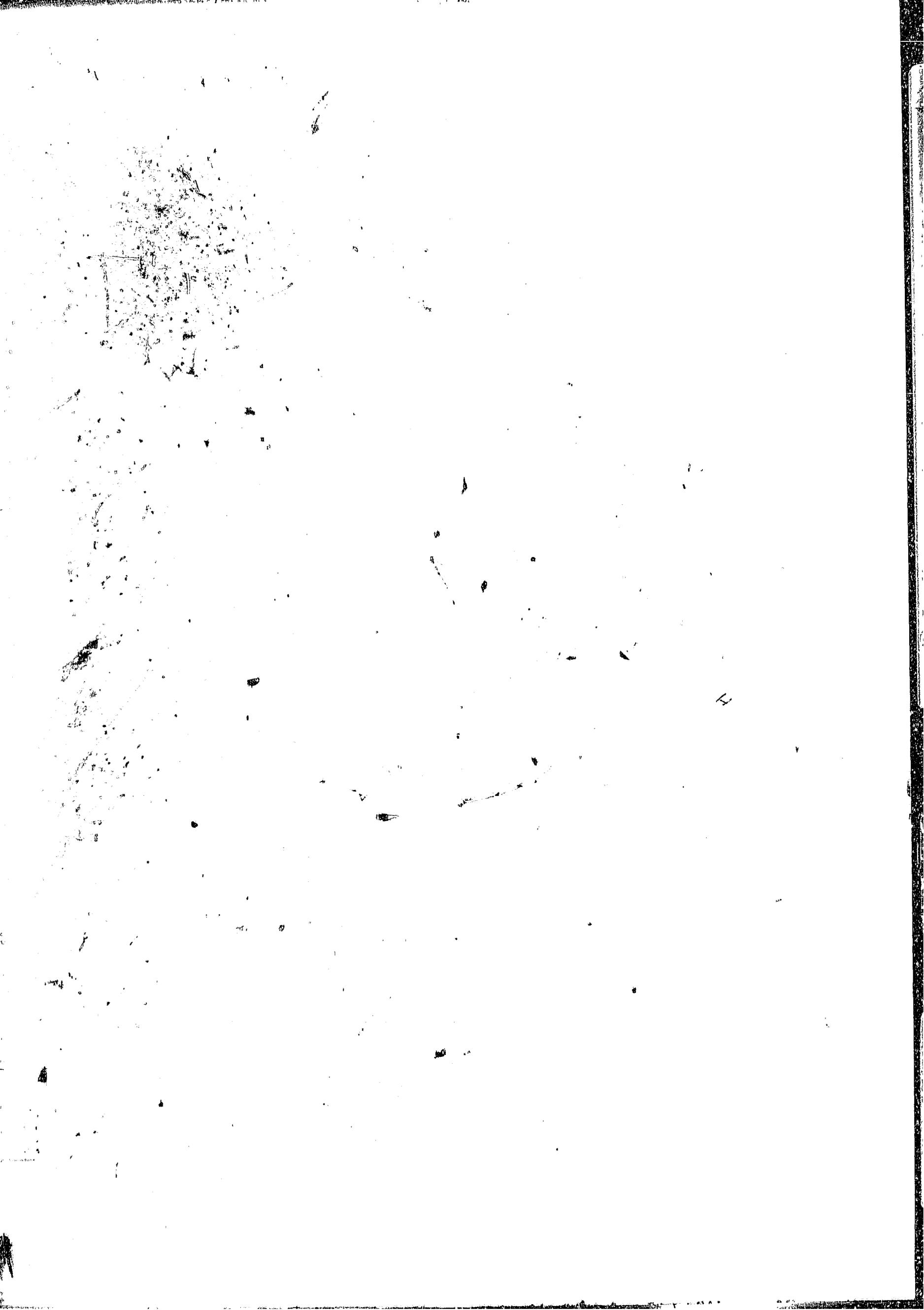
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