Theoretical Solution of the Diffusion Equation in Unstable Case

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ABSTRACT
The diffusion equation is solved in two dimensions to obtain the concentration by using separation of variables under the variation of eddy diffusivity which depend on the vertical height in unstable case. Comparing between the predicted and the observed concentrations data of Sulfur hexafluoride (SF6) taken on the Copenhagen in Denmark is done. The statistical method is used to know the best model. One finds that there is agreement between the present, Laplace and separation predicted normalized crosswind integrated concentrations with the observed normalized crosswind integrated concentrations than the predicted Gaussian model. One gets that the four models are inside a factor of two with observed data. Regarding to NMSE and FB, the present, Laplace and separation predicted models are well with observed data than the Gaussian model. The correlation of present, Laplace and separation predicated model equals (0.52, 0.64 and 0.60 respectively) and Gaussian model equals (0.80).

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Introduction
The analytical solution of the atmospheric diffusion equation contains different depending on Gaussian and non-Gaussian solutions. An analytical solution with power law of the wind speed and eddy diffusivity with realistic assumption is derived by Demuth (1978) and Essa et al. (2014). Most of the fundamental theories of atmospheric diffusion were proposed in the first half of the twentieth century (Taylor et al. 1921).

The atmospheric dispersion modeling refers to the mathematical description of contaminant transport in the atmosphere is used to describe the combination of diffusion and advection that occurs within the air the earth’s surface. The concentration of a contaminant released into the air may therefore be described by the advection – diffusion equation by John (2011).

The advection –diffusion equation has been widely applied in operational atmospheric dispersion model to predict the mean concentration of contaminants in the planetary boundary layer (PBL) which is obtain the dispersion from a continuous point source by Tirabassi et al. (2014).

For nearly thirty years it has been known that vertical concentration profiles from field and laboratory experiments of near-surface point sources releases exhibit non-Gaussian distribution (Elliot 1961, Malhota et al. (1964) and Marrouf et al. 2013.)

In this work diffusion equation is solved in two dimensions to obtain the concentration by using separation of variables under the variation of eddy diffusivity which depend on the vertical height in unstable case. The statistical technique is used.

Mathematical Model
The diffusion equation of pollutants in air can be written in the form by Arya, (1995)

\[ u \frac{\partial c(x,y,z)}{\partial x} = \frac{\partial}{\partial y} \left( k_y \frac{\partial c}{\partial y} \right) + \frac{\partial}{\partial z} \left( k_z \frac{\partial c}{\partial z} \right) \]  

(1)

where \( c(x,y,z) \) is the concentration in the three dimensions \( x, y \) and \( z \) directions respectively , \( k_y \) and \( k_z \) are the crosswind and vertical turbulent eddy diffusivity coefficients of the PBL and \( u \) is the mean wind oriented in the \( x \) direction.

Equation (1) is subjected to the following boundary condition.

\[ k_y \frac{\partial c}{\partial y} = 0 \]  at \( z = 0 \) (i)

\[ k_z \frac{\partial c}{\partial z} = 0 \]  at \( z = h \) (ii)

\[ c(0, z) = \frac{\partial}{\partial z}(z - h) \]  at \( x = 0 \) (iii)

Q is the emission rate, \( h \) is the stack height, \( h \) is the height of PBL and \( \delta \) is the Dirac delta function.

By integration with respect to \( y \) from \( -\infty \) to \( \infty \), then one gets:

\[ u \frac{\partial}{\partial x} \int_{-\infty}^{\infty} c(x,y,z) dy = k_y \frac{\partial c(x,y,z)}{\partial y} \bigg|_{-\infty}^{\infty} + \frac{\partial}{\partial z} \left( k_z \int_{-\infty}^{\infty} c(x,y,z) \right) \]  

(2)
Suppose that:
\[ \int_{-\infty}^{\infty} c(x, y, z) = c_y(x, z) \quad (3) \]

since
\[ k_y \frac{\partial c(x, y, z)}{\partial y} \bigg|_{-\infty}^{\infty} = 0 \quad (4) \]

By substituting from equations (3) and (4) into equation (2), one can get:
\[ u \frac{\partial c_y(x, z)}{\partial x} = \frac{\partial}{\partial z} \left( k_z \frac{\partial c(x, z)}{\partial z} \right) \quad (5) \]

Bearing in mind the dependence of the \( K_z \) coefficient, \( h \) is the height of PBL is discretized in \( N \) sub-intervals in such a manner that inside each interval \( K_z \) assume average value (Tetrabasic et al., (2010)). Then the value of the average value is:
\[ k_n = \frac{1}{z_{n+1} - z_n} \int_{z_n}^{z_{n+1}} k_z(z) \, dz \]

The solution of equation (5) is reduced to the solution of "N" problems of the type
\[ u \frac{\partial c_y(x, z)}{\partial x} = k_n \frac{\partial^2 c_y(x, z)}{\partial z^2} \quad (6) \]

\( C_y(x, z) \) is called cross-wind integrated concentration of \( n^{th} \) sub-interval (Tirabassi et al., (2010)). Let the solution of equation (6) using separation variables is in the form.
\[ c(x, z) = X(x) Z(z) \]

Then equation (6) becomes:
\[ u Z(z) \frac{dX(x)}{dx} = k_n X(x) \frac{d^2Z(z)}{dz^2} \quad (7) \]

Divided Equation (7) on \( X(x) Z(z) \) one gets:
\[ \frac{u}{x(x)} \frac{dX(x)}{dx} = \frac{k_n}{Z(z)} \frac{d^2Z(z)}{dz^2} = -\alpha^2 \quad (8) \]

Where \( \alpha \) is constant.

The solution of the first term of equation (8) can be written as:
\[ \frac{dX(x)}{dx} = -u \alpha^2 \]

By integration from 0 to \( x \), one gets:
\[ \ln X = -\frac{u \alpha^2}{u} x \]

Then equation (10) becomes:
\[ X(x) = e^{-\frac{u \alpha^2}{u} x} \quad (11) \]

The second term of equation (8) can be written as:
\[ \frac{d^2Z(z)}{dz^2} + \frac{1}{k_n} Z(z) = 0 \quad (12) \]

Then the solution of equation (12) is written in the form:
\[ Z(z) = c_1 \sin \left( \frac{\alpha}{\sqrt{k_n}} z \right) + c_2 \cos \left( \frac{\alpha}{\sqrt{k_n}} z \right) \quad (13) \]

Then the general solution becomes in the form.
\[ c_y(x, z) = e^{-\frac{u \alpha^2}{u} x} \left[ c_1 \sin \left( \frac{\alpha}{\sqrt{k_n}} z \right) + c_2 \cos \left( \frac{\alpha}{\sqrt{k_n}} z \right) \right] \quad (14) \]

Applying the first boundary condition (i) one gets:
\[ e^{-\frac{u \alpha^2}{u} x} \left[ c_1 \sin \left( \frac{\alpha}{\sqrt{k_n}} z \right) + c_2 \cos \left( \frac{\alpha}{\sqrt{k_n}} z \right) \right] = 0 \quad \text{at } z = 0 \quad (15) \]

\[ c_1 \left( \frac{\alpha}{\sqrt{k_n}} \right) \cos \left( \frac{\alpha}{\sqrt{k_n}} z \right) - c_2 \left( \frac{\alpha}{\sqrt{k_n}} \right) \sin \left( \frac{\alpha}{\sqrt{k_n}} z \right) = 0 \quad \text{at } z = 0 \quad (16) \]

Substituting by \( z = 0 \) then one can get.
\[ c_1 = 0 \]

The general solution can be written as.
\[ c_y(x, z) = c_2 e^{-\frac{u \alpha^2}{u} x} \cos \left( \frac{\alpha}{\sqrt{k_n}} z \right) \quad (17) \]

Using the boundary condition (ii) one gets.
\[ c_2 e^{-\frac{u \alpha^2}{u} x} \left[ \cos \left( \frac{\alpha}{\sqrt{k_n}} z \right) \right] = 0 \quad \text{at } z = h \quad (18) \]

\[ c_2 \left( \frac{\alpha}{\sqrt{k_n}} \right) \sin \left( \frac{\alpha}{\sqrt{k_n}} h \right) = 0 \quad \text{at } z = h \quad (19) \]

\[ \sin \left( \frac{\alpha}{\sqrt{k_n}} h \right) = 0 \quad (20) \]

So that \( \frac{\alpha}{\sqrt{k_n}} h = n\pi \quad (21) \]

\[ \alpha = n \pi \sqrt{k_n} \quad (22) \]

Substituting from equation (22) in equation (17) then one gets:
Taking $k_w$ is the von Karman constant ($k_0=0.4$), $Z$ is the vertical height, $h_s$ is the stack height at 115m and $w$ is the convection velocity scale.

Table 1. Comparison between the predicted and observed crosswind-integrated concentration normalized with the emission source rate at different boundary layer height, downwind distance, wind speed, scaling convection velocity and distance for the different runs

<table>
<thead>
<tr>
<th>Run no</th>
<th>Date</th>
<th>PG</th>
<th>Stability</th>
<th>$K_n$</th>
<th>$h$  (m)</th>
<th>$W$  (m/s)</th>
<th>$U_{in}$ (ms$^{-1}$)</th>
<th>Distance (m)</th>
<th>$C/y(10^{7}$sm$^{-2}$)</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>20-9-78</td>
<td>A</td>
<td></td>
<td>0.14375</td>
<td>1980</td>
<td>1.8</td>
<td>3.34</td>
<td>1900</td>
<td>6.48 7.17 5.16 7.7049631 5.997743</td>
</tr>
<tr>
<td>2</td>
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<td>A</td>
<td></td>
<td>0.14375</td>
<td>1920</td>
<td>1.8</td>
<td>3.34</td>
<td>3700</td>
<td>5.13 2.52 3.488227 5.997714</td>
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<td>3.7 2.29 4.619964 5.405101</td>
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<tr>
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<td>B</td>
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<td>1120</td>
<td>1.3</td>
<td>4.93</td>
<td>3700</td>
<td>2.18 1.18 2.306918 5.404535</td>
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<tr>
<td>5</td>
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<td>4.93</td>
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<td>6.72 9.30 6.580095 5.738531</td>
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<td>820</td>
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<td>6.52</td>
<td>4200</td>
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<tr>
<td>8</td>
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<td>0.055903</td>
<td>820</td>
<td>0.7</td>
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<tr>
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<td>2</td>
<td>6.68</td>
<td>5900</td>
<td>1.83 2.20 1.005404 4.516596</td>
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<td></td>
<td>0.175694</td>
<td>1850</td>
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<td>2000</td>
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<td>11</td>
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<td>0.175694</td>
<td>1850</td>
<td>2.2</td>
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<td></td>
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<td>1850</td>
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<td>7.79</td>
<td>5300</td>
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<tr>
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<td>0.175694</td>
<td>810</td>
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<td>8.1</td>
<td>1900</td>
<td>4.16 8.39 7.124995 2.640299</td>
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<tr>
<td>14</td>
<td>6-7-78</td>
<td>D</td>
<td></td>
<td>0.175694</td>
<td>810</td>
<td>2.2</td>
<td>8.1</td>
<td>3600</td>
<td>3.02 6.21 3.123895 5.789855</td>
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<td>15</td>
<td>6-7-78</td>
<td>D</td>
<td></td>
<td>0.175694</td>
<td>810</td>
<td>2.2</td>
<td>8.1</td>
<td>5300</td>
<td>1.52 5.89 1.518876 5.788336</td>
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<tr>
<td>16</td>
<td>19-9-77</td>
<td>C</td>
<td></td>
<td>0.151736</td>
<td>2090</td>
<td>1.9</td>
<td>11.45</td>
<td>2100</td>
<td>4.58 3.43 4.902058 4.100087</td>
</tr>
<tr>
<td>17</td>
<td>19-9-77</td>
<td>C</td>
<td></td>
<td>0.151736</td>
<td>2090</td>
<td>1.9</td>
<td>11.45</td>
<td>4200</td>
<td>3.11 2.77 2.485021 1.659012</td>
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<tr>
<td>18</td>
<td>19-9-77</td>
<td>C</td>
<td></td>
<td>0.151736</td>
<td>2090</td>
<td>1.9</td>
<td>11.45</td>
<td>6000</td>
<td>2.59 2.49 1.682239 1.65896</td>
</tr>
</tbody>
</table>
Figure 1. The variation of the three predicted and observed models via downwind distances.

Figure 2. The variation of the three predicted before and present models via observed concentrations.

Fig.(1) Shows that the predicted normalized crosswind integrated concentrations values of the present, separation, Laplace and Gaussian predicted models and the observed via downwind distance.

Fig.(2) Shows that the predicted normalized crosswind integrated concentrations values of the present, separation, Laplace and Gaussian predicted models via the observed.

From the above two figures, we find that there is agreement between the present, Laplace, Gaussian predicted normalized crosswind integrated concentrations with the observed normalized crosswind integrated concentration than predicted concentration using separation technique.

Model Evaluation Statistics

Now, the statistical method is presented and comparison between predicted and observed results will be offered by Hanna (1989). The following standard statistical performance measures that characterize the agreement between prediction ($C_p = C_{pred}/Q$) and observations ($C_o = C_{obs}/Q$):

$$\text{Fractional Bias (FB)} = \frac{(C_o - C_p)}{0.5(C_o + C_p)}$$

$$\text{Normalized Mean Square Error (NMSE)} = \frac{(C_p - C_o)^2}{(C_p C_o)}$$
Correlation Coefficient (COR) = \frac{1}{N_m} \sum_{i=1}^{N_m} (C_{pi} - \bar{C}_p) \times \frac{(C_{oi} - \bar{C}_o)}{(\sigma_p \sigma_o)}

where \(\sigma_p\) and \(\sigma_o\) are the standard deviations of \(C_p\) and \(C_o\) respectively. Here the over bars indicate the average over all measurements. A perfect model would have the following idealized performance: NMSE = FB = 0 and COR = FAC2 = 1.0.

Where \(\sigma_p\) and \(\sigma_o\) are the standard deviations of \(C_p\) and \(C_o\) respectively. Here the over bars indicate the average over all measurements. A perfect model would have the following idealized performance: NMSE = FB = 0 and COR = 1.0.

Table 2. Comparison between Laplace, Separation and Gaussian models according to standard statistical Performance measure

<table>
<thead>
<tr>
<th>Models</th>
<th>NMSE</th>
<th>FB</th>
<th>COR</th>
<th>FAC2</th>
</tr>
</thead>
<tbody>
<tr>
<td>Present</td>
<td>0.2</td>
<td>-0.21</td>
<td>0.52</td>
<td>1.42</td>
</tr>
<tr>
<td>Laplace model</td>
<td>0.18</td>
<td>0.10</td>
<td>0.64</td>
<td>0.95</td>
</tr>
<tr>
<td>Separation model</td>
<td>0.22</td>
<td>-0.19</td>
<td>0.60</td>
<td>1.38</td>
</tr>
<tr>
<td>Gaussian model</td>
<td>0.58</td>
<td>0.58</td>
<td>0.80</td>
<td>0.59</td>
</tr>
</tbody>
</table>

From the statistical method, we find that the four models are inside a factor of two with observed data. Regarding to NMSE and FB, the present, Laplace and separation predicted models are well with observed data than the Gaussian model. The correlation of present, Laplace and separation predicated model equals (0.52, 0.64 and 0.60 respectively) and Gaussian model equals (0.80).

Conclusions

The crosswind integrated concentration of air pollutants is obtained by using present model by separation technique to solve the diffusion equation in two dimensions. Considering that the eddy diffusivity depends on the vertical distance in unstable case. One finds that there is agreement between the present, Laplace and separation predicted normalized crosswind integrated concentrations with the observed normalized crosswind integrated concentrations than the predicted Gaussian model.

From the statistical method, one finds that the predicted models are inside a factor of two with observed data. Regarding to NMSE and FB, the present, Laplace and separation predicted models are well with observed data than the Gaussian model. The correlation of present, Laplace and separation predicated model equals (0.52, 0.64 and 0.60 respectively) and Gaussian model equals (0.80).

References