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Abstract

In this article, a novel spectral method based on the integral transform and finite element (FE) method is introduced for nonlinear thermal analysis of a hollow cylinder under asymmetric boundary excitations. The material properties are temperature-dependent and vary in terms of spatial coordinates. This dependency makes the problem to be nonlinear. The intended nonlinear heat conduction equation is discretized using finite elements in the radial direction. Fast Fourier transform (FFT) technique with the uniform distribution of the harmonics in the circumferential direction, is used to discretize the periodic domain and boundary conditions. The use of the FFT algorithm is accompanied by a significant save in computational times and efforts. In such problems, the Pseudo-spectral technique, as an evolved model of the spectral method, is utilized whenever the material properties vary in terms of the periodic variables or there exists a nonlinear term. The convolution sum technique is appropriately used to transform the nonlinear terms in the Fourier space. Thermal boundary conditions at the inner surface of the cylinder are considered in asymmetrical form. In compliance with the other analytical and numerical solutions, the present mixed-method benefits from the fast rate of convergence and high accuracy.

Keywords: nonlinear thermal analysis, temperature-dependent material properties, FG hollow cylinder, Pseudo-spectral FFT-FE method.

1 Introduction

Initially, Functionally Graded Materials (FGMs) are introduced as temperature resistance in the aerospace industries [1]. Gradual properties in such materials is reached by varying the volume fractions of constituting materials in terms of the desirable spatial variables. For example, the composition of a functionally graded plate is formed by varying material properties between two free surfaces of the plate, from ceramic towards the metal, gradually. Low thermal conductivity and resistance to high temperatures of ceramic materials make them an attractive choice to be used as thermal barriers. On the other hand, the flexibility of the metallic constituent of the FGM blend prohibits brittle fracture due to excessive thermal stresses.
In functionally graded materials it is often observed that a highly conductive alloy is integrated with a low conductive ceramic. So, heat conduction analyses of these materials are extremely concerned by many scholars. Up to now, a set of advanced numerical solutions based on the finite element method is investigated for heat conduction problems [2-4]. Annasabi and Erchiqui [2] solved the nonlinear heat equation in terms of the Kirchhoff transformation, \( \mathcal{E}(T) \). The coefficient of heat conduction has been represented by a piecewise function. Each function is assumed to be described by a B-spline polynomial function. Nonlinear governing equations have been analyzed by using the finite element approach. In a challenging problem, an enriched finite element method, where the basis functions are augmented with a summation of exponential functions, has been executed for nonlinear transient heat transfer in functionally graded materials [3]. In a similar work, a novel polynomial element differential method (PEDM) was presented by Ling Zhou et al. [4] for solving two-dimensional nonlinear transient heat conduction problems. New shape functions with respect to isoparametric coordinates were derived to conduct the polynomial elements with an internal node. The finite difference scheme was used for discretizing the transient term. Newton iterative method was then conducted in nonlinearity governing equations.

From the physical aspect, either homogeneous or heterogeneous (e.g. functionally graded) material properties are temperature-dependent in general. This will be prominent when high temperature changes are attained [5]. That is, the temperature dependence of material properties can be ignored in the lower temperature gradients. It causes the governing equations to become nonlinear and analysis to become time consuming and complicated. Further complications arise, especially for heat conduction analysis of a hollow cylinder, as the temperature boundary conditions vary in terms of the circumferential spatial variable (asymmetric boundary conditions).

On the authors’ knowledge, pseudo-spectral nonlinear analysis of heat conduction equation for a functionally graded hollow cylinder under asymmetric excitations is scarce. Sladek et al. [6] could analyze transient heat conduction of the heterogeneous FG cylinder by using the local boundary integral-based computational method. Nonlinear material properties have been considered for time-dependent thermal analysis of an FG cylindrical shell by Hosseini et al. [5]. An algorithm containing the transfinite element method is implemented by Azadi and Shariyat [7] to show that how temperature-dependent material properties affect the heat transfer of an FG cylinder. An approximate solution based on the regular perturbation method is proposed by Moosaie [8] to investigate steady heat transfer for a functionally graded cylinder with temperature-dependent material properties. Shojaeefard and Najibi [9] considered highly nonlinear governing equations of two-directional FG cylinders with temperature-dependent materials.

Xu et al. [10] proposed a hybrid method combining the Galerkin free element method (GFREM) and the local radial point interpolation method (LRPIM) for solving steady and transient heat conduction problems with temperature-dependent thermophysical properties in heterogeneous media. In simulation of heat conduction with temperature-dependent physical properties and boundary conditions, the general finite element method (FEM) instead of the conventional FEM
is introduced by Yao et al. [11]. Numerical examples show that general FEM yields results with higher accuracy and stability than conventional FEM in simulation of transient heat conduction with temperature-dependent physical properties. In addition to the above mentioned studies, a hybrid analytical/numerical approach using a mathematical framework of the Distribution Transfer Function Method (DTFM) is introduced for investigating transient heat conduction through the composite hollow cylinder structures [12]. A localized method of fundamental solution (LMFS) has been introduced to solve the nonlinear heat conduction problem by Wang et al. [13]. For this reason, Kirchhoff transforms have been used combined with an innovative, non-traditional, iterative quasi-time integration method (FTIM).

Spectral methods are generally classified as numerical-based discretization techniques which are applicable to solve the PDEs. Especially in shells of revolution, the Fourier transform technique recognizes as a vigorous tool to decrease the computational costs. Fast Fourier Transform (FFT) gives numerous advantages such as available computer implementation and fast convergence for solving this type of problem. Numerical methods may be inherently accompanied by some deficiencies in modeling of geometry, discretization, and satisfaction of boundary conditions. Semi-analytical and mixed methods seems to be appropriate ways to alleviate these shortcomings. In this article, the FFT technique and the FE method through the Fourier spectral method are combined to achieve more advantages in the nonlinear thermal analysis of a thick hollow cylinder. In shells of revolution analysis, the periodic field-variable (as for example, in the circumferential direction) is approximated using a set of trigonometric functions (i.e. Fourier series). To the best of the authors’ knowledge, the nonlinear thermal analysis of an FG thick hollow cylinder using numerical hybrid FFT-FE technique is scarce. One can be referred to the numerical framework base on the fast Fourier transform and finite element method proposed for thermal analysis of disk brakes [14-16]. Currently, a novel combined FFT-$p$FE method based on the fast Fourier transform and $p$-version finite element method has been introduced by Dehghan et al. [17] to thermo-electro-elastic analysis of a thick hollow cylinder.

In this article, the following steps are considered. At first, a brief history of the pseudo-spectral method and its advantages in the nonlinear solution of the partial differential equations are explained. The convolution sum, as an auxiliary technique, is introduced to remedy difficulties that arise from the nonlinear terms in the Fourier space. In the next step, nonlinear heat conduction equation of the hollow cylinder considering the temperature-dependent heat conductivity is discretized using the proposed mixed FFT-FE method. It reduces the computational efforts of 2-D partial differential governing equations (PDGE) including boundary conditions into 1-D PDGE for a long cylinder. Finally, numerical results correspond to the asymmetric excitation are presented and the proposed method is validated.

2 Pseudo-spectral methods beyond transform techniques
In the spectral methods, the appropriate selection of the trial and test functions is most influential on the accuracy of the results. Basically, trial functions are considered as a combination of the base functions and are used to approximate the field variables of the problem. Meanwhile, weight functions are assumed to satisfy the governing equations and related boundary conditions.
In particular cases, e.g. in the Galerkin method, these functions are named as approximate and weight functions, respectively. The choice of the bases (trial) functions is the main distinction between the early spectral method and the traditional numerical methods such as finite elements and finite differences. In this section, we deal with a specific class of spectral methods known as the Fourier spectral method. Generally, the trigonometric functions are used in this approach as the trial and test functions. For satisfying the governing equations as well as the boundary conditions, the Galerkin approach can be employed. In the Galerkin spectral method, when the nonlinear terms appear or the coefficients of the differential equation are varying with respect to the periodic variable, the implementation of some convolution concepts is unavoidable. Products of periodic functions in the Fourier space are the most important reason for this implementation. For example, consider $\alpha(x)$ and $\beta(x)$ to be periodic functions, such that we have

$$\xi(x) = \alpha(x)\beta(x)$$

Using an infinite series expansion, the convolution sum can be defined as the following

$$\hat{\xi}_k = \sum_{m+n=k} \hat{\alpha}_m\hat{\beta}_n,$$

where

$$\alpha(x) = \sum_{m=-\infty}^{\infty} \hat{\alpha}_m e^{inx}, \quad \beta(x) = \sum_{n=-\infty}^{\infty} \hat{\beta}_n e^{inx}$$

and

$$\hat{\xi}_k = \frac{1}{2\pi} \int_{0}^{2\pi} \xi(x) e^{-ikx} dx.$$ 

Here, the field variables, $\alpha(x)$ and $\beta(x)$, are considered as truncated Fourier series whose finite wave numbers are $\leq \frac{N}{2}$. It is assumed that $\xi \in S_{2N}$, whereas, related trigonometric polynomials belong to $S_N$. The trigonometric polynomial space, $S_N$, is considered as

$$S_N = \text{Span} \left\{ e^{ikx} \mid -\frac{N}{2} \leq k \leq \frac{N}{2} - 1 \right\}$$

$\hat{\xi}_k$ are only admissible for the interval $|x| \leq \frac{N}{2}$. In the Fourier space, for product of Eq. (2-1) in the finite wave numbers and prescribed order, $\frac{N}{2}$, we have

$$\hat{\xi}_k = \sum_{m+n=k} \hat{\alpha}_m\hat{\beta}_n, \quad |k| \leq \frac{N}{2},$$

Direct calculation of Eq. (2-6) yields operations of $O(N^3)$ [18]. These operations in three dimensions are of $O(N^4)$. This is an expensive computational effort. Especially, when one can consider that, for the finite-difference method, these amounts of operations are $O(N)$ and
in one and three dimensions, respectively. Using an integral transform method, e.g. the Fourier spectral method, these operations reduce to $O(N \log_2 N)$ in one dimension and $O(N^3 \log_2 N)$ in three dimensions. For the first time, this technique has been introduced by Orszag [19] and Eliasen [20]. It can be considered as the most important effort done to gain spectral convergence, especially for large-scale problems.

The approach used in the Fourier space, $S_N$, for evaluating Eq. (2-6) for $\alpha$ and $\beta$ has the following steps. One should transform $\hat{\alpha}_m$ and $\hat{\beta}_n$ into the real space using discrete Fourier transform (DFT). Then, the multiplication is done similarly to Eq. (2-1) in the real space. Afterward, the so-obtained result is transformed into the frequency space. For a better demonstration, the following discrete transforms are considered:

$$\alpha_j = \sum_{k=-N/2}^{N-1} \hat{\alpha}_k e^{jkx_j},$$  \hspace{1cm} j = 0, 1, \ldots, N-1
\hspace{4cm} (2-7)

$$\beta_j = \sum_{k=-N/2}^{N-1} \hat{\beta}_k e^{jkx_j},$$

and we define

$$\xi_j = \alpha_j \beta_j, \hspace{0.5cm} j = 0, 1, \ldots, N-1$$ \hspace{4cm} (2-8)

and

$$\xi_k = \frac{1}{N} \sum_{j=0}^{N-1} \xi_j e^{-ikx_j}, \hspace{0.5cm} k = -\frac{N}{2}, \ldots, \frac{N}{2} - 1$$ \hspace{4cm} (2-9)

where

$$x_j = 2\pi j / N.$$

$\xi_k$ are discrete Fourier coefficients related to function $S$. Now, using the orthogonality relation given below

$$\frac{1}{N} \sum_{j=0}^{N-1} e^{-ipx_j} = \begin{cases} 1 & \text{if } p = Nm, \hspace{0.5cm} m = 0, \pm 1, \pm 2, \ldots, \\ 0 & \text{otherwise}, \end{cases}$$ \hspace{4cm} (2-10)

the discrete Fourier coefficients of Eq. (2-9), $\xi_k$, lead to

$$\xi_k = \sum_{m+n=k} \hat{\alpha}_m \hat{\beta}_n + \sum_{m+n=k+N} \hat{\alpha}_m \hat{\beta}_n = \hat{\xi}_k + \sum_{m+n=k+N} \hat{\alpha}_m \hat{\beta}_n.$$

The second term in the right-hand side of the above equation is known as the aliasing error. This error sometimes, especially using spectral Galerkin methods, causes inappropriate approximation of the differential equation. This approach has been introduced by Orszag in 1971 [21] as the
pseudo-spectral method. It can be easily extended the pseudo-spectral method for computing convolution sum in the three-dimensional space. There are two distinct methods for eliminating error of Eq. (2-11), the padding technique and the phase shifts [22].

3 Nonlinear heat conduction formulation

3.1 Governing equation

In the previous section, a brief review of the pseudo-spectral method as well as the convolution sum technique has been presented. Now, a novel pseudo-spectral method as a combination of the FFT and FE method is utilized to investigate the nonlinear heat conduction phenomenon for a functionally graded hollow cylinder with temperature-dependent material properties exposed to an asymmetric thermal excitation, as schematically depicted in Fig. 1. Such asymmetric thermal excitation can be seen in the fluid flow within pipes subjected to thermal asymmetrical boundary conditions which take place in many real industrial situations such as those related to solar thermal devices, aerial pipelines subjected to external temperatures, etc. Other examples and attempts to solve this problem can be seen on: [23-26].

Firstly, a graded model is introduced to indicate how the material properties vary with respect to the thickness direction. The coefficient of heat conduction for a cylinder whose material properties are graded in the radial direction can be defined as

\[ \lambda = \lambda(T, r), \] where \( T \) is the temperature field and \( r \) refers to the radial coordinate of the cylinder.

Micromechanics models of functionally graded materials consisting of the Voigt model (in accordance with the mixed models of volume fraction), self-consistent method and Mori-Tanaka scheme have been introduced in the past few decades. The Mori–Tanaka model is applicable to a discontinuous particulate phase [27], whereas the Voigt model is more simple and more convenient in approximating functionally graded material properties. Volume fraction is a spatial function in thickness or radius direction \((V_c(r), V_m(r)). V_c\) and \(V_m\) are the ceramic and metal volume fractions and they can be expressed by \(V_c + V_m = 1\). The effective coefficient of thermal conductivity is considered to be in the following generalized form [28]:

\[
\lambda_{\text{eff}}(r, T) = \left[1 - V_m(r)\right]\lambda_c(T) + \lambda_m(T) V_m(r) + \lambda_m(T) V_m(T)\]

(3-1)

It is assumed in Voigt method that \(f[\lambda_c, \lambda_m, V_m(r)]\) is negligible. According to the Mori–Tanaka scheme, thermal conductivity can be expressed by [29]

\[
\frac{\lambda_{\text{eff}}(r, T) - \lambda_m(T)}{\lambda_c(T) - \lambda_m(T)} = \frac{1 - V_m(r)}{1 + V_m(r)} - \frac{1}{3\lambda_m(T)}
\]

(3-2)

In functionally graded structures, the mechanical properties of constituent materials are assumed to be temperature-dependent and can be expressed as a nonlinear function of temperature

\[
P_{\text{eff}} = P_0 \left( P_1 T^{-1} + P_2 T + P_3 T^2 + P_4 T^3 \right)
\]

(3-3)
where $P_0$, $P_1$, $P_2$ and $P_3$ are the constant coefficients of the temperature. (noting that $P_i T^{-1}$ usually can be ignored under high temperature circumstances). Substituting Eq. (3-3) into (3-1) for thermal conductivity the following general form can be obtain:

$$\lambda_{eff} = \lambda_0(r) + \lambda_1(r)T + \lambda_2(r)T^2 + \lambda_3(r)T^3 + \cdots,$$

For better demonstration of the present Pseudo-spectral method, a simplified form of the above equation is considered as $\lambda_{eff} = (\lambda_0 - \lambda_1 T)\left(\frac{r}{r_o}\right)$. In which $\lambda_0$ and $\lambda_1$ are material constants and $r_o$ is the outer radius of the cylinder.

Here, the steady-state equation of heat conduction in the cylindrical coordinate system is considered for a hollow FG cylinder. Considering the principle of energy conservation as well as the Fourier law of heat conduction along with the general dependency of materials to the spatial variables and temperature field, above mentioned equation can be derived. So, the following field equation can be concluded

$$\nabla \cdot q = 0$$

(3-5)

where $\nabla$ and $q$ are the nabla operator and the heat flux vector, respectively. Substituting for heat flux using Fourier law of heat conduction yields

$$\nabla \cdot (\lambda \nabla T) = 0$$

(3-6)

and related boundary conditions are considered to be

$$T(r = r_i) = T_i, \quad T(r = r_o) = T_o,$$

(3-7)

in which $r_i$ and $r_o$ are related to the inner surface and outer surface of the cylinder, respectively.

3.2 FFT-FE discretization

A new model of the Fourier spectral method containing a combination of the integral transform and the finite element method along with the pseudo-spectral concept is used for nonlinear analysis. Due to the periodicity of the geometry under consideration, we can gain the ability of the trigonometric approximate functions and Fourier transform to discretize the problem domain. The fast Fourier transform (FFT) technique as a vigorous numerical-based algorithm of the Fourier transform is accompanied by some advantages such as high accuracy, ease of implementation, and super-algebraic convergence rate in the approximation of the periodic functions. In this regard, we use the ability of the spectral method, as an appropriate foundation, for combining the different classical and traditional numerical methods, i.e. fast Fourier transform technique and FE method.

In the Fourier spectral methodology, the partial differential equations are primarily discretized in the transformed Fourier space. Then, the so-obtained results are retransformed into the real space. It should be noted that, in nonlinear differential equations and the cases where the coefficients are varying in terms of the periodic spatial variables, the use of the pseudo-spectral method is obligatory. In the following, we show how one can analyze the nonlinear heat
conduction problem under asymmetric thermal excitations by using the proposed pseudo-spectral finite element method.

Assuming the temperature filed $T(r, \theta)$ as

$$\bar{T} = (0, 2\pi), I = (0.5, 1), \Omega = I \times \bar{T}$$

we have

$$\nabla.(\lambda \nabla T) = 0 \quad \text{in} \quad \Omega$$

(3-8)

All the functions are assumed to have period of $2\pi$ in the circumferential direction, $\theta$. Mutually, boundary conditions are considered to be as Eq. (3-7). Considering a Sobolev space $H^\gamma(Q)$ ($\gamma \geq 0$) with the corresponding norm of $[H^\gamma(Q)]^n$ and desired infinity domain $Q \subset R^n (n = 1 \text{ or } 2)$, the field variable of temperature is defined as bellow

$$H^\gamma_Q(\Omega) = \{ T \in H^1(\Omega) | T(0.5, \theta) = T_o, T(1.0, \theta) = T_o, \forall \theta \in \bar{T};$$

$$T(r, \theta) = T(r, \theta + 2\pi) \forall r \in I \}$$

(3-10)

and

$$W = \left[ H^1_Q(\Omega) \right]^2$$

(3-11)

For the field variable $T \in W$, the weak form of the Eq. (3-9) as a bilinear form becomes

$$\langle \lambda \nabla T, \nabla w \rangle = 0 \quad \forall w \in W$$

(3-12)

Now, we should consider an appropriate space to approximate the field variable in the non-periodic domain. For this purpose, according to the finite element assumptions, the subdomain $I$ is divided into the intervals $I_j = (r_{j-1}, r_j), (1 \leq j \leq J)$ with equal lengths of $h_j = r_j - r_{j-1}$. As shown in Fig. (2), the cylinder cross-section is discretized by using $N$ harmonics in the $\theta$-direction and $N_r$ FE-nodes along the $r$-direction. If $m$ is assumed to be any non-negative integer and $P_m$ to be a set of polynomials (from the Lagrange family) with degrees equal or less than $m$, the space of analysis in the radial direction is defined as the following set

$$L_{m,h} = \{ \phi \in H^1(I) | \phi \big|_{I_j} \text{ be polynomial of degree} \leq m \}$$

(3-13)

The approximate space regarding periodic domain is introduced by

$$L_N = \text{Span} \{ e^{ik\theta} | -N \leq k \leq N \}$$

(3-14)

where the interpolation points are introduced via

$$\theta_j = 2\pi j / 2N \quad (0 \leq j \leq 2N)$$

Consequently, the approximate space of the problem is defined as below
We rewrite Eq. (3-12) for a functionally graded thick cylinder to extract the weak form of the governing equation. It reads

\[
\int_0^{2\pi} \int_{r_1}^{r_2} \left\{ \mathbf{w} \left[ \frac{1}{r} \frac{\partial}{\partial r} \left( r \lambda \frac{\partial T}{\partial r} \right) + \frac{1}{r^2} \frac{\partial}{\partial \theta} \left( \lambda \frac{\partial T}{\partial \theta} \right) \right] \right\} r \, dr \, d\theta = 0
\]  

(3-16)
in which \( \mathbf{w} \) is the vector of weight functions from the Lagrange family and assumed to be sufficiently smooth and differentiable. In the approximate space of \( L_N \), the following approximation functions are defined for the field variable of temperature and its derivatives:

\[
T^N = \sum_{k=-N/2}^{N/2} \hat{T}_k(r)e^{ik\theta};
\]

\[
\lambda^N = \left( \lambda_0 - \lambda T^N \right) f(r) = \sum_{k=-N/2}^{N/2} \left( \lambda_0 - \hat{\lambda}_k \right) f(r)e^{ik\theta};
\]

\[
\varepsilon^N = \frac{\partial(T^N)}{\partial \theta} = \sum_{k=-N/2}^{N/2} ik\hat{T}_k(r)e^{ik\theta}
\]

\[
\mathcal{H}^N = \frac{\partial^2(T^N)}{\partial \theta^2} = \sum_{k=-N/2}^{N/2} -k^2\hat{T}_k(r)e^{ik\theta}
\]

Substituting the above approximations into Eq. (3-16) in the Fourier space, we have

\[
\int_0^{2\pi} \int_{r_1}^{r_2} \left\{ \mathbf{w} \left[ \frac{1}{r} \frac{\partial}{\partial r} \left( r \lambda \frac{\partial T}{\partial r} \right) + \frac{1}{r^2} \frac{\partial}{\partial \theta} \left( \lambda \frac{\partial T}{\partial \theta} \right) \right] \right\} r \, dr \, d\theta = 0
\]

(3-18)

For discretizing of the nonlinear terms (e.g. \( \left( (\varepsilon^N)^2 \right)_k \)) in the above equation, the pseudospectral method needs to be accomplished as described in section 2. According to the pseudospectral method and by using the convolution sum technique, the nonlinear terms are initially transformed into the real space. Afterward, the multiplication is done and the desired product is then immediately transformed into the Fourier space. The finite element method has an important role in the discretization of the transformed governing equations. Accordingly, the following approximation functions of the field variables are defined in the Fourier space:
\[
\begin{aligned}
T^N(r) &= \sum_{m=1}^{N_r} \varphi^m(r)(T^N)_m \\
\tau^N(r) &= \sum_{m=1}^{N_r} \varphi^m(r)(\mathcal{H}^N)_m \\
\end{aligned}
\] (3-19)

where \( \varphi^m \) are linear shape functions from the Lagrange family. Using the integration by part technique and approximation functions of Eq. (3-19), the weak formulation of Eq. (3-18) can be derived as below

\[
\int_{r_i}^{r_f} \left[ r \frac{d\varphi_i}{dr} f(r) \left( \lambda_0 - \lambda_1 \sum_{m=1}^{N_r} \varphi^m \left( T^N \right)_m \right)^{(s-1)} \left( \sum_{m=1}^{N_r} \frac{d\varphi^m}{dr} (T^N)_m \right)^{(s)} \right] \right]
\]

\[
+ \frac{1}{r} \lambda_0 f(r) \varphi_i \left[ \sum_{m=1}^{N_r} \varphi^m \left( \tau^N \right)_m \right]^{(s-1)} \left[ \sum_{m=1}^{N_r} \varphi^m \left( \mathcal{H}^N \right)_m \right]^{(s)} \right] \right] \right]
\]

\[
- \frac{1}{r} f(r) \varphi_i \left[ \lambda_0 - \lambda_1 \sum_{m=1}^{N_r} \varphi^m \left( T^N \right)_m \right]^{(s-1)} \left[ \sum_{m=1}^{N_r} \varphi^m \left( \mathcal{H}^N \right)_m \right]^{(s)} \right] \right] \right]
\]

\[
\left[ \varphi_i \left( r \lambda^N \frac{\partial T^N}{\partial r} \right) \right]_{r_i}^{r_f} = 0 \] (3-20)

Now, the finite element method and the direct iteration technique as efficient methods is used to solve the nonlinear system of governing equations. During the iterative process, values correspond to the temperature field at the \( s \)-th iteration can be obtained via

\[
\left[ K \left( \left[ T^N \right]^{(s-1)} \right) \left[ T^N \right]^{(s)} = \left[ \hat{Q}^N \right] \right. \] (3-21)

The coefficients matrix \( K \) at each iteration can be achieved by substituting the temperature values of the previous time step. Initial values correspond to the field variable, \( \left[ T^N \right]^{(0)} \), are considered to be the solution of the linear equation.

### 4 Numerical demonstrations

In this section, a numerical description of the nonlinear heat transfer analysis of an FG hollow cylinder is presented. In order to verify the solution procedure of the mixed FFT-FE method, a simple linear heat problem is considered with the following boundary conditions:
2D distribution of the temperature field is shown in Fig. 3. In this figure, the left-hand side pic is belonging to the FFT-FE results. A simple comparison indicates that the obtained results are in good agreement with the exact solution of Ref [30]. The convergence rate obtained by using linear elements is shown in Fig. 4. It is observed from the log-log representation that increasing the number of elements in the radial direction is accompanied by a linear convergence behavior. Mutually, fast convergence behavior and high accuracy of the present Fourier spectral method is depicted in Fig. 5. Here, some periodic functions are assumed to be as the inner surface boundary conditions of the hollow cylinder. As shown, the rate of convergence varies by varying the complexity of the periodic functions. As expected, for \( T(\theta) = \sin \theta \), the desired method can appropriately attain machine precision in finite harmonics. It is obvious from the figure that FFT technique has an exponentially varying convergence behavior.

According to the prescribed flowchart of Fig. 6, the nonlinear Pseudo-spectral analysis of the FG cylinder is done using both the FFT-FE discretization and direct iteration technique. To assure the accuracy of the suggested mixed method in the nonlinear heat transfer analysis of the hollow cylinder, the obtained results, for different FGM power indexes, are compared with those extracted from the analytical perturbation method [31] and are depicted in Fig. 7. The related boundary conditions and material constants are considered as

\[
\begin{aligned}
T_i &= 0°C, \\
T_o &= 1000°C, \\
\lambda_o &= 50.16 \text{ W/m°C,} \quad \lambda_i = 0.0293 \text{ W/m°C}^2.
\end{aligned}
\]

Afterward, two distinct examples considering different temperature intensities on the outer surface of the cylinder are analyzed by means of the proposed FFT-FE method. In this regard, the following asymmetric boundary conditions are assumed:

**Example (1):**

\[
\begin{aligned}
T_i &= 0.0°C, \\
T_o &= 500e^{\sin(2\theta)}°C, \\
\lambda_o &= 50.16 \text{ W/m°C,} \quad \lambda_i = 0.0293 \text{ W/m°C}^2.
\end{aligned}
\]

**Example (2):**

\[
\begin{aligned}
T_i &= \theta, \\
T_o &= \theta, \\
\lambda_o &= 50.16 \text{ W/m°C,} \quad \lambda_i = 0.0293 \text{ W/m°C}^2.
\end{aligned}
\]
\[ T_i = 0.0^\circ C, \]
\[ T_o = 500e^{2\sin(2\theta)} C, \]
\[ \lambda_0 = 50.16 \text{ W/m}^\circ \text{C}, \quad \lambda_i = 0.0293 \text{ W/m}^\circ \text{C}^2. \]

A visual view for circumferential variation of the boundary temperature field of Eqs. (4-3), (4-4) is depicted in Fig. 8. Considering these boundary conditions, the desired nonlinear heat equation can be solved by using the pseudo-spectral method. In the following, nonlinear results of the temperature-dependent heat equation in compliance with the linear ones are presented at different harmonics and are depicted in Figs. 9 and 10.

2D linear and nonlinear distribution of the temperature field of Example (1) are presented in Figs. 11 and 12, respectively. As depicted, the pseudo-spectral method can appropriately solve the nonlinear heat conduction equation of a thick hollow cylinder. By considering the boundary conditions of Eq. (4-4), the linear and nonlinear numerical results of the heat equation are obtained and presented in Figs. 13 and 14.

5 Conclusion

In this paper, the pseudo-spectral method through a combination of the discrete Fourier transform and finite element method was successfully implemented for nonlinear heat transfer analysis of a hollow FG cylinder while the material properties vary in terms of the temperature field. The Fourier spectral approach, as well as the convolution sum technique, are used to discretize the governing equation and related nonlinear terms. According to the convolution sum technique, the nonlinear terms are transformed into the real space, the multiplication operation is done, then the product of two field variables (or their derivatives) is retransformed into the Fourier space. In the radial and circumferential directions, the finite element method and FFT technique are used to discretize governing equations, respectively. The proposed mixed method benefits low computational cost of the FFT method as well as the ability of the finite element method to model the complicated geometries and boundary conditions. Basically, the discrete Fourier transform needs \( 2N^2 \) operations which are done using matrix-vector multiplications, whereas the fast Fourier transform technique can decrease this amount of operations up to \( (5/2)N \log_2 N \). From a numerical point of view, the proposed method is quite efficient.

Asymmetric boundary conditions are considered and the so-obtained results were validated using exact solutions. It is concluded from the investigations that the heat conductivity constant \( \lambda_i \) has a major influence on the numerical convergence of the direct iterative method. The presented hybrid method can be extended to the three-dimensional analysis of homogeneous, composite, and functionally graded thick shells of revolution with temperature-dependent and circumferentially varying material properties.

<table>
<thead>
<tr>
<th>Nomenclature</th>
<th>Description</th>
</tr>
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<tbody>
<tr>
<td>( \alpha, \beta )</td>
<td>Arbitrary periodic functions</td>
</tr>
<tr>
<td>( N )</td>
<td>Wave numbers</td>
</tr>
</tbody>
</table>
\[ S_N \] Trigonometric polynomial space
\[ \hat{S}_k \] Convolution sum
\[ x_j \] Variables in periodic domain
\[ T \] Temperature field
\[ \lambda \] Coefficient of heat conduction
\[ \lambda_{\text{eff}} \] Effective coefficient of thermal conductivity
\[ V_c, V_m \] Ceramic and metal volume fractions
\[ P_i \] Constant coefficients of the temperature
\[ \mathbf{q} \] Heat flux vector
\[ \nabla \] Nabla operator
\[ \tilde{\Omega} \] Periodic domain
\[ I \] Radial domain
\[ H^1_0(\Omega) \] Sobolev space in which the field variable is defined
\[ L_{m,h} \] Appropriate space to approximate field variable
\[ T^N \] Approximation function related to the temperature field
\[ \tilde{t}^N \] Approximation function related to first derivative of the temperature field
\[ \mathcal{H}^N \] Approximation function related to second derivative of the temperature field
\[ K \] Coefficient matrix

References


**Biographies**

**Mehdi Dehghan** received his MSc degree in Mechanical Engineering from the Shahid Bahonar University of Kerman in 2011, Iran and, his PhD degree in Mechanical Engineering from Yasouj University, Iran in 2018. He is interested in advanced numerical methods for the nonlinear analysis of three-dimensional shells of revolution in curvilinear coordinate systems.

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Mohammad Zamani Nejad is an Associate Professor in the Department of Mechanical Engineering, College of Engineering, at Yasouj University, Iran. He received his PhD in College of Engineering from Tarbiat Modares University, Tehran, Iran. Moreover, He received his BSc and MSc degrees in Mechanical Engineering from Shiraz University and Mazandaran University, respectively. His research interest areas include thermo-elasto-plastic analysis and creep analysis of beams, plates, and shells. He has published several papers in international journals and serves as an editorial board member for some international journals.

**Figure and Table captions:**

Figure 1: Asymmetric distribution of temperature field

Figure 2: discretized geometry of the FG hollow cylinder using FFT-FE method

Figure 3: 2D nonsymmetric distribution of the temperature across the cylinder section, a) present FFT-FE solution, b) analytical solution [30]

Figure 4: Convergence rate of the FFT-FE method in thickness direction

Figure 5: Logarithmic representation of the relative error versus the number of wavenumbers in the FFT technique

Figure 6: FFT-FE discretization flow diagram of nonlinear heat transfer analysis

Figure 7: Distribution of the nonlinear temperature field of FG hollow cylinder

Figure 8: Asymmetric variations of the boundary temperature of the cylinder

Figure 9: Linear and nonlinear temperature distribution in different harmonics (Example 1)

Figure 10: Linear and nonlinear temperature distribution in different harmonics (Example 2)

Figure 11: 2D distribution of the temperature field for the linear regime (Example 1)

Figure 12: 2D distribution of the temperature field for nonlinear regime (Example 1)

Figure 13: 2D distribution of the temperature field for linear regime (Example 2)

Figure 14: 2D distribution of the temperature field for nonlinear regime (Example 2)
Figure 3:

(a) [Graph showing temperature distribution on a right cylinder with 3D visualization.]

(b) [Graph showing temperature distribution with a legend for temperature in °C.]

Figure 4:

[Graph showing relative error vs. FEM mesh size with a log-log scale.]

Relative Error

FEM Mesh-size
Figure 5:
Figure 6:

1. **Iter=0**
2. **Iter=Iter+1**
3. Transform nonlinear governing equations into complex domain by FFT approximation
4. Fourier transform of physical properties and boundary conditions
5. **Loop on each frequency:**
   - Heat conduction analysis in transformed space
6. **Loop on Finite Elements:**
   - Obtaining the stiffness matrix and load vector using FE and convolution sum method
   - Impose boundary conditions and solve the equations
7. Return to real domain by Inverse Fast Fourier Transform
8. **Error < ε**
   - Yes: Print solution and STOP
   - No: Repeat process
Figure 7:

Figure 8:
Figure 11:

Figure 12:
Figure 13:

\[ T_{\text{linear}}(\circ C) \]

\[ -\pi \leq \theta \leq \pi \]

Figure 14:

\[ T_{\text{nonlinear}}(\circ C) \]

\[ -\pi \leq \theta \leq \pi \]