

# Analysis of One Dimensional Advection Diffusion Model Using Finite Difference Method

Vijay Kumar Kukreja, Ravneet Kaur

**Abstract**—In this paper, one dimensional advection diffusion model is analyzed using finite difference method based on Crank-Nicolson scheme. A practical problem of filter cake washing of chemical engineering is analyzed. The model is converted into dimensionless form. For the grid  $\Omega \times \omega = [0, 1] \times [0, T]$ , the Crank-Nicolson spatial derivative scheme is used in space domain and forward difference scheme is used in time domain. The scheme is found to be unconditionally convergent, stable, first order accurate in time and second order accurate in space domain. For a test problem, numerical results are compared with the analytical ones for different values of parameter.

**Keywords**—Consistency, Crank-Nicolson scheme, Gerschgorin circle, Lax-Richtmyer theorem, Peclet number, stability.

## I. INTRODUCTION

THE phenomenon of longitudinal mixing can be defined by a parabolic partial differential equation. The displacement of solute from a packed bed of finite thickness is expressed in terms of the following one dimensional advection diffusion equation:

$$\frac{\partial c}{\partial t} = D_L \frac{\partial^2 c}{\partial x^2} - u \frac{\partial c}{\partial x} \quad (1)$$

where  $c(x, t)$  is the concentration of the fluid in the packed bed,  $t$  is the time of start of displacement of the fluid from the bed,  $x$  is the bed thickness,  $D_L$  is the axial dispersion coefficient,  $u$  is the interstitial velocity.

The initial condition is taken as  $c(x, t) = C_0 = \text{constant}$ . The boundary conditions are taken to be Robin type as:

$$uc - D_L \frac{\partial c}{\partial x} = uC_f, \text{ at } x = 0 \quad (2)$$

$$\frac{\partial c}{\partial x} = 0, \text{ at } x = L \quad (3)$$

There are many engineering applications of the above model like extraction of sunflower seed oil [4], flow reactor [6], [16], measuring of neutron flux [7], synthesis of ethylene oxide [8], biogas production by bacteria [9], distillation column [11], sorption characteristics [12], [28], chromatography [13], [24], brown stock washing [14], [15], [21], enzymatic hydrolysis [18], glass beads [20], bio synthesis [23], purification of biological compounds [26] and porous catalyst [29].

The advection diffusion model (1) is solved numerically via finite difference method (FDM) using Crank-Nicolson (CN) scheme. Details about CN scheme and other properties of

FDM are available in standard books like [10], [19], [25], [27]. In this paper, mathematical analysis in terms of stability, consistency and convergence is presented.

## II. DISCRETIZATION OF MODEL

The model is converted into dimensionless form using the different dimensionless parameters:

$$C = \frac{c - C_f}{C_0 - C_f}, \quad X = \frac{x}{L}, \quad T = \frac{ut}{L}, \quad Pe = \frac{uL}{4D_L}. \quad (4)$$

The diffusion equation(1) reduces to the following PDE:

$$\frac{\partial C}{\partial T} = \frac{1}{4Pe} \frac{\partial^2 C}{\partial X^2} - \frac{\partial C}{\partial X}, \quad (5)$$

along with the initial and the boundary conditions as:

$$C(X, T) = 1, \quad \forall X, \quad T = 0, \quad (6)$$

$$4PeC - \frac{\partial C}{\partial X} = 0, \quad X = 0, \quad T > 0, \quad (7)$$

$$\frac{\partial C}{\partial X} = 0, \quad X = 1, \quad T > 0. \quad (8)$$

In (5), the solution domain is a uniform equidistant grid  $\Omega \times \omega = (x_i, t_j)$ , where  $i = 0(1)N, j = 0(1)M$ . The grid  $[0, 1] \times [0, T]$  is subdivided into a set of equal rectangles of size  $\Delta x = \frac{1}{N}$  and  $\Delta t = \frac{T}{M}$  by equi-spaced lines parallel to axis. Further, the steps of discretization are given hereunder.

### A. Crank-Nicolson Scheme

In Crank-Nicolson scheme [3] is applied to (5). In which forward difference is applied to approximate the time derivative, Laplacian operator is evaluated at the midpoint  $(x_i, t_{j+1/2})$  and forward difference is applied for the spatial derivative. After simplification the problem reduces to:

$$\begin{aligned} \frac{C_{i,j+1} - C_{i,j}}{\Delta t} = & \frac{1}{8Pe} \left[ \frac{C_{i-1,j+1} - 2C_{i,j+1} + C_{i+1,j+1}}{\Delta x^2} \right. \\ & \left. + \frac{C_{i-1,j} - 2C_{i,j} + C_{i+1,j}}{\Delta x^2} \right] \\ & - \frac{1}{2} \left[ \frac{C_{i+1,j} - C_{i-1,j}}{2\Delta x} + \frac{C_{i+1,j+1} - C_{i-1,j+1}}{2\Delta x} \right]. \quad (9) \end{aligned}$$

By taking  $\epsilon = \frac{\Delta t}{8Pe\Delta x^2}$  and  $\eta = \frac{\Delta t}{4\Delta x}$ , the system can be rewritten as:

$$\begin{aligned} (-\epsilon - \eta)C_{i-1,j+1} + (1 + 2\epsilon)C_{i,j+1} + (-\epsilon + \eta)C_{i+1,j+1} \\ = (\epsilon + \eta)C_{i-1,j} + (1 - 2\epsilon)C_{i,j} + (\epsilon - \eta)C_{i+1,j}. \quad (10) \end{aligned}$$

V.K. Kukreja is with the Department of Mathematics, Sant Longowal Institute of Engineering and Technology, Longowal, Punjab, 148106 India (e-mail: vkukreja@gmail.com).

R. Kaur is with the Department of Mathematics, Rayat Bahra University, Mohali, Punjab, 140104 India (e-mail: kaur.ravneet08@gmail.com).

This linear system of equations, after incorporating the boundary condition can be expressed in the matrix form as:

$$PC^{j+1} = QC^j + R \quad (11)$$

where

$$P = \begin{bmatrix} 1+2\epsilon & -\epsilon+\eta & . & . & . & . & . \\ -\epsilon-\eta & 1+2\epsilon & -\epsilon+\eta & . & . & . & . \\ . & . & . & . & . & . & . \\ . & . & . & . & -\epsilon-\eta & 1+2\epsilon & -\epsilon+\eta \\ . & . & . & . & . & -\epsilon-\eta & 1+\epsilon+\eta \end{bmatrix}$$

$$Q = \begin{bmatrix} 1-2\epsilon & \epsilon-\eta & . & . & . & . & . \\ \epsilon+\eta & 1-2\epsilon & \epsilon-\eta & . & . & . & . \\ . & . & . & . & . & . & . \\ . & . & . & . & \epsilon+\eta & 1-2\epsilon & \epsilon-\eta \\ . & . & . & . & . & \epsilon+\eta & 1-2\epsilon \end{bmatrix},$$

$$C^{j+1} = \begin{bmatrix} C_{1,j+1} \\ C_{2,j+1} \\ . \\ C_{N-2,j+1} \\ C_{N-1,j+1} \end{bmatrix}, C^j = \begin{bmatrix} C_{1,j} \\ C_{2,j} \\ . \\ C_{N-2,j} \\ C_{N-1,j} \end{bmatrix}, R = \begin{bmatrix} (\epsilon+\eta)C_{0,j} \\ . \\ . \\ . \\ (\epsilon-\eta)C_{N,j} \end{bmatrix}.$$

Here  $P, Q$  are non-symmetric and strictly diagonally dominant matrices of order  $(N-1) \times (N-1)$ . Matrices  $C^j$  and  $R$  are obtained from initial and boundary conditions respectively. The elements of matrix  $C^{j+1}$  are unknown. The above tridiagonal matrices can be solved by a variety of numerical methods to generate the output at different grid points. The matrix equation (11) can be written as:

$$C^{j+1} = AC^j + f_j, \quad (12)$$

where  $A = P^{-1}Q$  and  $f_j = P^{-1}R$ .

The analytic solution [2] of the above problem by using Laplace transform is given as follows:

$$C = e^{Pe(2-T)} \sum_{k=1}^{\infty} \frac{\lambda_k \sin(2\lambda_k)}{(\lambda_k^2 + Pe^2 + Pe)} \times \exp\left(\frac{-\lambda_k^2 T}{Pe}\right), \quad (13)$$

where  $\lambda_k$  are positive roots, taken in order of increasing magnitude of the transcendental equation  $\tan 2\lambda = \frac{2\lambda Pe}{\lambda^2 - Pe^2}$ . This solution will be used later on for comparison at different Peclet numbers.

### III. ANALYSIS FOR STABILITY

For a linear IBVP, stability of the numerical technique is the necessary and sufficient condition for convergence [22], [25]. For a 'nearly diagonal matrix', the diagonal elements are good approximates to the eigenvalues. The Gerschgorin theorem [17] quantifies this as well as provide bounds for the spectrum  $\rho(A)$ , i.e., eigen values of  $A$ .

**Theorem1.** If  $R_i = \sum_{k=1, k \neq i}^N |a_{ik}|$  then according to Gerschgorin's circle theorem the spectrum  $\rho(A)$  lies in the union of the  $N$  disks  $|z - a_{ii}| \leq R_i$ , in the complex plane. Clearly, if  $R_i \ll |a_{ii}|; \forall i$  then the matrix may be approximated as diagonal.

**Theorem2.** Let  $P_s$  be the sum of the moduli of the elements along the  $s^{th}$  row excluding the diagonal element  $a_{s,s}$ . Then each eigenvalue of  $A$  lies inside or on the boundary of at least one of the circles [25], i.e.,  $|\lambda - a_{s,s}| \leq P_s$ .

**Result1.** When the eigenvalue  $\lambda_i$  of matrix  $A$  are estimated by circle theorem, then  $\|A\|_{\infty}$  or  $\|A\|_1 \leq 1$  forces the condition  $|\lambda_i| \leq 1$ .

The matrix method guarantees the stability of (11) as long as the spectral radius  $|\rho(A)| < 1$ . Since  $\epsilon = \frac{\Delta t}{8Pe\Delta x^2}$  and  $\eta = \frac{\Delta t}{4\Delta x}$ , therefore  $\epsilon = \beta\eta$ , with  $\beta = \frac{1}{2Pe\Delta x} > 1$ . The latter observation is true, since  $\Delta x$  is very small and the denominator is more prominent therefore, it can be concluded that  $\epsilon > \eta$ . Therefore  $P$  and  $Q$  can be treated as 'almost diagonal' since  $\epsilon, \eta \ll 1$ . Hence  $\rho(P^{-1}(P^{-1})') \approx \rho(P^{-2}) = \rho(P^{-1})^2$  and similarly  $\rho(QQ^t) \approx \rho(Q^2) = \rho(Q)^2$ .

Finally, one gets the necessary bounds for the condition of the stability. Thus, by invoking the spectral norm, it is shown that  $\rho(A) < 1$ . Result 1 justifies the stability of the equation (11). Hence, for all the values of  $\Delta x, \Delta t > 0$  and  $P$ , the finite difference process for (9) is unconditionally stable.

### IV. ANALYSIS FOR CONSISTENCY

Let  $F_{i,j}(c) = 0$  represents the difference equation approximating the PDE (5) at the  $(i, j)$ th mesh point, with the exact solution. The value of the local truncation error, i.e.,  $F_{i,j}(C)$  measures the weight by which the analytical solution ( $C$ ) of the PDE (5), which is represented by the difference equation (9), using finite difference scheme, do not satisfy the difference equation at the mesh point  $(i, j)$ . A numerical algorithm is successful, if it be possible to make the truncation error as small as possible by using a sufficiently small step size. This further means convergence of the scheme. From (9) the truncation error  $T_{i,j}$  of the difference equation at the  $(i, j)$  mesh point is taken to be equal to the local truncation error  $F_{i,j}(C)$ . Therefore:

$$T_{i,j} = F_{i,j}(C) = \frac{C_{i,j+1} - C_{i,j}}{\Delta t} - \frac{1}{8Pe} \left[ \frac{C_{i-1,j} - 2C_{i,j} + C_{i+1,j}}{\Delta x^2} + \frac{C_{i-1,j+1} - 2C_{i,j+1} + C_{i+1,j+1}}{\Delta x^2} \right] + \left[ \frac{C_{i+1,j} - C_{i-1,j}}{2\Delta x} + \frac{C_{i+1,j+1} - C_{i-1,j+1}}{2\Delta x} \right]. \quad (14)$$

Using the Taylor series expansion for different terms of  $C$  in (14), the principal component of the local truncation error becomes:

$$T_{i,j} = \left[ \frac{\Delta t}{2!} \left( \frac{\partial^2 C}{\partial T^2} \right)_{i,j} - \frac{\Delta x^2}{3!} \left( \frac{\partial^3 C}{\partial X^3} \right)_{i,j} \right].$$

Therefore, the global truncation error is  $T_{i,j} = O(\Delta t) + O(\Delta x^2)$ . Hence, the numerical scheme is consistent since  $T_{i,j} \rightarrow 0$ , as  $\Delta x, \Delta t \rightarrow 0$ .

### V. ANALYSIS FOR CONVERGENCE

Let  $e$  be the global error, i.e.,  $e = C - c$ . At the mesh points  $c_{i,j} = C_{i,j} - e_{i,j}$  etc. Substituting these relations in (9) and

further incorporating Taylor's series expansion, one gets:

$$\begin{aligned} & (-\epsilon - \eta)e_{i-1,j+1} + (1 + 2\epsilon)e_{i,j+1} + (-\epsilon + \eta)e_{i+1,j+1} \\ & = (\epsilon + \eta)e_{i-1,j} + (1 - 2\epsilon)e_{i,j} + (\epsilon - \eta)e_{i+1,j} \\ & + \Delta t \left( -\frac{1}{4Pe} \frac{\partial^2 C}{\partial X^2} + \frac{\partial C}{\partial X} + \frac{\partial C}{\partial T} \right)_{(i,j)} + O(\Delta t^2) \quad (15) \end{aligned}$$

As proposed by [25], if  $E_j$  represents  $\text{Max } |e_{i,j}|$  at the  $j^{\text{th}}$  time level, irrespective of  $i$  and  $M_m$  be the maximum modulus of the PDE in (15), Then

$$E_{j+1} \leq E(j) + \Delta t M_m \quad (16)$$

This recursive relation leads to:

$$E_j \leq E_0 + j\Delta t M_m = t_j M_m \quad (17)$$

As initial values for  $c$  and  $C$  are same;  $E_0 = 0$ . Also  $M_m$  tends to zero, as  $C$  is the analytical solution of (5), therefore  $E_j$  tends to zero as  $\Delta t$  tends to zero. As described above, the relation of the error becomes

$$|C_{i,j} - c_{i,j}| \leq E_j$$

and it is proved that  $E_j$  tends to zero. Hence, the approximate solution converges to the analytical solution.

## VI. RESULTS AND DISCUSSION

A comparison of numerical (present) and analytic [2] is given in Tables and for a wide range of parameter namely, Peclet number ( $Pe$ ). The values are matching appreciably for the entire range of Peclet numbers, practically from 0 to  $\infty$ . Based on this analysis, different figures are drawn. In Figure 1 to 3, at a fixed Peclet number, relative error between the analytic results and the numeric ones is plotted for different mesh lengths in space and time domains. For different Peclet numbers ( $Pe = 0, 40, 160$ ), it is found that the value of relative error decreases as the values of  $\Delta x$  and  $\Delta t$  are becoming smaller and smaller.

In Figs. 4-6, 3D mesh diagrams indicating the behaviour of the solute removal process over the entire range of dimensionless distance and time ( $0 \leq X \leq 1, 0 \leq T \leq 2$ ) for Peclet numbers  $Pe = 1, 10, 80$  are plotted. It is observed as time is increasing, the solute concentration is approaching to zero. It is happening at a slow rate for small Peclet number ( $Pe = 0$ ), where as for higher Peclet number ( $Pe = 80$ ), it is fast approaching to zero.

## VII. CONCLUSION

In this paper, a numerical method is discussed for the advection diffusion problem over a finite slab, where the partial time derivative is interpreted in the sense of forward difference. The stability, consistency and convergence of the method are estimated. The method is unconditionally stable for any time and space steps. The results obtained by the Crank-Nicolson scheme for a test problem are compared with the analytic solution. The scheme is found to be simple, elegant and easy to use. The scheme is second order stable in space domain and first order in time domain. Further the scheme can be extended for linear and non linear PDEs. For the test example, the numeric results are matching with the analytic ones.

TABLE I  
COMPARISON OF ANALYTIC AND NUMERIC VALUES FOR SMALL  $Pe$

t	$Pe = 1$		$Pe = 6$		$Pe = 40$	
	Analytic [2]	Present N=1000 M=6000	Analytic [2]	Present N=1000 M=6000	Analytic [2]	Present N=1500 M=5000
0.0	1.000E+0	1.000E+0	1.000E+0	1.000E+0	1.000E+0	1.000E+0
0.2	9.951E-1	9.951E-1	1.000E+0	1.000E+0	1.000E+0	1.000E+0
0.4	8.985E-1	8.986E-1	1.000E+0	9.994E-1	1.000E+0	1.000E+0
0.6	7.177E-1	7.177E-1	9.559E-1	9.960E-1	1.000E+0	1.000E+0
0.8	5.378E-1	5.377E-1	7.455E-1	7.455E-1	9.747E-1	9.748E-1
1.0	3.909E-1	3.909E-1	4.448E-1	4.448E-1	4.778E-1	4.781E-1
1.2	2.801E-1	2.800E-1	2.144E-1	2.144E-1	4.493E-2	4.504E-2
1.4	1.992E-1	1.992E-1	8.905E-2	8.908E-2	9.904E-4	9.952E-4
1.6	1.412E-1	1.412E-1	3.341E-2	3.342E-2	7.900E-6	7.935E-6
1.8	9.987E-2	9.985E-2	1.168E-2	1.168E-2	3.111E-8	3.120E-8
2.0	7.058E-2	7.057E-2	3.882E-3	3.884E-3	7.41E-11	7.41E-11

TABLE II  
COMPARISON OF ANALYTIC AND NUMERIC VALUES FOR LARGE  $Pe$

t	$Pe = 80$		$Pe = 160$		$Pe = 320$	
	Analytic [2]	Present N=2000 M=10000	Analytic [2]	Present N=2000 M=10000	Analytic [2]	Present N=2000 M=10000
0.0	1.000E+0	1.000E+0	1.000E+0	1.000E+0	1.000E+0	1.000E+0
0.2	1.000E+0	1.000E+0	1.000E+0	1.000E+0	1.000E+0	1.000E+0
0.4	1.000E+0	1.000E+0	1.000E+0	1.000E+0	1.000E+0	1.000E+0
0.6	1.000E+0	1.000E+0	1.000E+0	1.000E+0	1.000E+0	1.000E+0
0.8	9.974E-1	9.974E-1	9.999E-1	9.999E-1	1.000E+0	1.000E+0
1.0	4.843E-1	4.846E-1	4.889E-1	4.893E-1	5.000E-1	4.929E-1
1.2	9.282E-3	9.288E-3	4.874E-4	4.852E-4	0.000E+0	1.638E-6
1.4	7.615E-6	7.594E-6	5.92E-10	5.70E-10	0.000E+0	3.45E-18
1.6	7.12E-10	7.05E-10	7.79E-18	7.04E-18	0.000E+0	5.36E-34
1.8	1.50E-14	1.47E-14	4.76E-27	3.93E-27	0.000E+0	1.31E-52
2.0	1.10E-19	1.06E-19	3.33E-19	2.47E-37	0.000E+0	3.39E-73

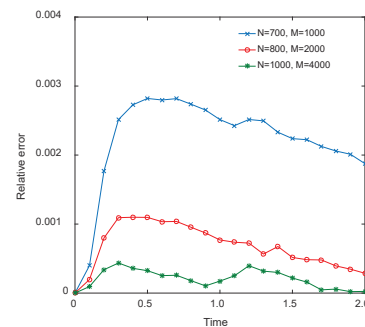


Fig. 1 Relative Error for different  $\Delta x$  and  $\Delta t$  at  $Pe = 0$

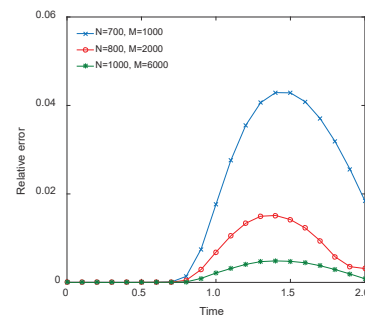
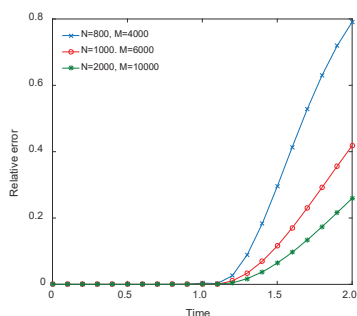
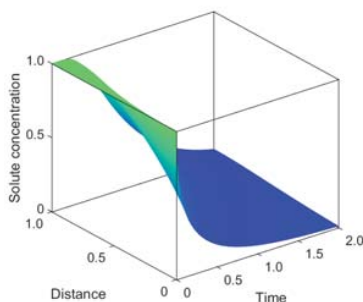
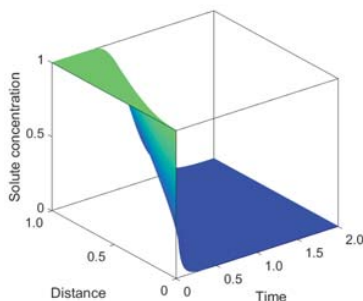
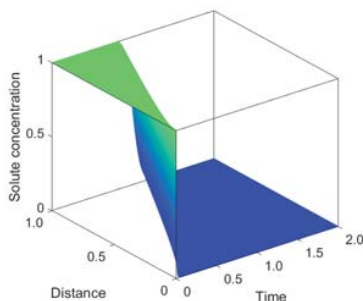


Fig. 2 Relative Error for different  $\Delta x$  and  $\Delta t$  at  $Pe = 40$

Fig. 3 Relative Error for different  $\Delta x$  and  $\Delta t$  at  $Pe = 160$ Fig. 4 Mesh Diagram at  $Pe = 0$  for  $\Delta x = \frac{1}{1000}$  and  $\Delta t = \frac{1}{3000}$ Fig. 5 Mesh Diagram at  $Pe = 10$  for  $\Delta x = \frac{1}{1000}$  and  $\Delta t = \frac{1}{3000}$ Fig. 6 Mesh Diagram at  $Pe = 80$  for  $\Delta x = \frac{1}{2000}$  and  $\Delta t = \frac{1}{5000}$ 

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**Vijay K. Kukreja** did his Ph.D. from University of Roorkee, India in 1997. Presently he is Professor at Department of Mathematics, SLIET Longowal, India. His areas of interest are mathematical modelling and numerical analysis. He has handled two research projects. Based on this he has published 50 research papers in journals of international repute. He has guided 4 Ph.D. students. He has presented papers in conferences like ICM-06, ICIAM-07, CMAM-10, ICIAM-11 and ICNAAM-13.



**Ravneet Kaur** is an Associate Professor at Department of Mathematics, Rayat Bahra University, Mohali, India. Her area of interest is numerical analysis. Presently she is pursuing her Ph.D. on the topic 'Solution of some partial differential equations using finite difference method' from SLIET Longowal under the supervision of Prof. V.K. Kukreja. She has extensively participated in conferences and presented research papers.