

## Contents

Preface page xiii

Part one: Introduction 1

1 Mathematical modeling 3

1.1 What is a model? 3

1.2 The procedure of modeling 4

1.3 Choosing the model 8

1.4 Some examples 9

Exercises 13

Part two: Methods 17

2 Nondimensionalization 19

2.1 Introduction 19

2.2 Damped pendulum 21

2.3 Shear flow, heat transport, and convection 23

2.4 Using numerical estimates: an example from mathematical biology 25

2.5 Notes and references 30

Exercises 31

3 Asymptotics 35

3.1 Order notation 35

3.2 Asymptotic sequences and expansions 36

3.3 Convergence versus divergence 37

3.4 An algebraic example 38

3.5 Laplace's method 41

3.6 Notes and references 42

Exercises 43

4 Perturbation methods 45

4.1 Elementary boundary layer theory 45

4.2 Matched asymptotic expansions 47

4.3 Interior layers 48

4.4 A nonlinear example 50

4.5 Nonlinear oscillations 51

4.6 Partial differential equations 53

4.7 Notes and references 55

Exercises 55

Part three: Classical models 59

5 Heat transfer 61

5.1 The diffusion equation 61

5.2 Notes and references 69

Exercises 70

6 Viscous flow 76

6.1 The Navier-Stokes equation 76

6.2 Notes and references 86

Exercises 87

7 Solid mechanics 96

7.1 Stress and strain 96

7.2 Linear elasticity 97

7.3 Plasticity 104

7.4 Viscoelasticity 109

7.5 Notes and references 113

Exercises 114

8 Electromagnetism 118

8.1 Fundamentals 118

8.2 Maxwell's equations 120

8.3 Notes and references 127

Exercises 128

Part four: Continuum models 131

9 Enzyme kinetics 133

9.1 Pseudo-steady state hypothesis 134

9.2 Nondimensionalization 135

9.3 Singular perturbation theory 136

9.4 Enzyme-substrate-inhibitor system 138

9.5 Notes and references 143

Exercises 143

10 The Belousov-Zhabotinskii reaction 145

10.1 Reaction mechanism 146

10.2 Relaxation oscillation analysis 149

10.3 Notes and references 155

Exercises 157

11 Spruce budworm infestations 161

11.1 Nondimensionalization and scale analysis 164

11.2 Ludwig-Jones-Holling (LJH) analysis 166

11.3 Summary 167

11.4 Finite saturation foliage health, revisited 168

11.5 Synopsis 173

11.6 Notes and references 175

Exercises 176

12 Chemical reactors 179

12.1 Mathematical modeling 181

12.2 Thermal runaway 185

12.3 More realistic models: heat and mass transfer 190

12.4 The case  $Le \gg 1$ ,  $\epsilon \ll 1$ , and  $\gamma = O(1)$  191

12.5 Nonporous pellet 192

12.6 Macroscopic modeling 195

12.7 Notes and references 198

Exercises 199

13 Groundwater flow 201

13.1 Basic groundwater flow 204

13.2 Dam seepage 205

13.3 Dupuit approximation 206

13.4 Consolidation 211

13.5 Solute dispersivity 214

13.6 Heterogeneous porous media 216

13.7 Notes and references 219

Exercises 222

14 Convection in a porous medium 227

14.1 Introduction 227

14.2 Linear stability 227

14.3 Nonlinear stability 229

14.4 Convection 232

14.5 A mathematical model 233

14.6 Nondimensionalization 235

14.7 Stability analysis 236

14.8 Nonlinear stability analysis 239

14.9 Boundary layer theory 243

14.10 Notes and references 248

Exercises 250

15 River flow 254

15.1 The role of fluid mechanics 254

15.2 The mechanics of drainage basins 254

15.3 Mathematical model 255

15.4 The flood hydrograph 256

15.5 Acceleration: stability and waves 258

15.6 Nonlinear waves 262

15.7 Sediment transport 263

15.8 Drainage networks 265

15.9 Notes and references 269

Exercises 270

16 One-dimensional two-phase flow 273

- 16.1 Introduction 273
- 16.2 Flow regimes 273
- 16.3 A simple two-fluid model 275
- 16.4 Other models 275
- 16.5 Characteristics 276
- 16.6 More on averaging 276
- 16.7 A simple model for annular flow 280
- 16.8 Mathematical model of a thermosyphon 284
- 16.9 A reduced model 289
- 16.10 Notes and references 292

Exercises 293

Part five: Advanced models 299

- 17 Alloy solidification 301
  - 17.1 Introduction 301
  - 17.2 Modeling mushy layers 303
  - 17.3 A reduced model 309
  - 17.4 No convection, similarity solution 312
  - 17.5 Convection 314
  - 17.6 Modeling queries 324
  - 17.7 Notes and references 327

18 Ice sheet dynamics 328

- 18.1 Basic equations and the shallow ice approximation 329
- 18.2 Isothermal flow 334
- 18.3 Steady, nonisothermal flow 338
- 18.4 Drainage, sliding and ice-till coupling 340

18.5 Notes and references 344

19 Chemosensory respiratory control 346

19.1 Respiratory physiology 346

19.2 The Grodins model 349

19.3 Reducing the model 353

19.4 Oscillations and chaos 356

19.5 Notes and references 359

20 Frost heave in freezing soils 362

20.1 Introduction 362

20.2 Primary frost heave models 366

20.3 Secondary frost heave 373

20.4 Miller model of secondary frost heave 374

20.5 Simplifications 378

20.6 A reduced model 382

20.7 Notes and references 386

References 387

Index 399

Preface

The art of applying mathematics to real problems, be they in engineering, geophysics, industry, biology, or any other discipline, is one that is of enormous importance but which is also under relentless pressure: from computational scientists on the one hand and from mathematical analysts on the other. This book is about the middle ground between the two, and in it I hope to demonstrate that mathematical modeling is a subject of enormous potential, and one that has an essential role to play in many areas of modern applied science.

The book is hard, and intentionally so. There are many books on mathematical models that are aimed at a simpler expository level, but what I have endeavored to do here is to provide an insight into a way of thinking, which addresses problems more deeply. The only comparable book that I know of is that by Alan Tayler (1986). The difference between that and this is to some extent the scope of the problem areas and also the detail that I aim to go into. The earlier book by Lin and Segel (1974) is similar in ethos but much simpler.

It is possible to use this book as the basis for a course at graduate level, and indeed it embodies a course I have taught for the past several years at Oxford, in the M.S. program in Mathematical Modeling and Numerical Analysis. In that context, I use (for example) Part three as a rapid refresher/induction for basic models of partial differential equations, and then treat a selection of problems from Part four, two lectures per chapter. If you want to use this book as a course text, then you need to be a smart instructor -that is to say, the text is unforgiving, and some of the problems at the end of each chapter are at the level of research exercises. In the spirit of modeling, they may be more about finding an answer rather than finding the answer.

In writing this book around the course notes, I have added an introductory four chapters for completeness and reference, and I have also added four chapters at the end, which are more at the level of a research topic; indeed, each of them originated as an M.S. dissertation by former graduate students of mine.

Many people offered comments and advice on various chapters in the text, and I would like to thank them here for the efforts they have made in doing so: Alistair Fitt, Sam Howison, Jeff Dewynne, John Hinch, David Acheson, Hilary Ockendon, Malcolm Hood, John Willis, John Ockendon, Philip Maini, John Tyson, Lynn Van Coller, Donald Ludwig, Sean McElwain, Andrew Lacey, David Scott, Gary Parker, Joe Walder, Chris Huntingford, Chris Aldridge, Paul Emms, Richard Hindmarsh, Leslie Morland, Kolumban Hutter, Giri Kalamangalam, Chris Noon, John Holden, Guy Kember, and Steve Davis. I hope I haven't forgotten anybody. I also want to thank Ross Mackay, Bernard Hallet, Bill Krantz, and Claude Jaupart for providing copies of original photographs. Pat Black and John Holden were generous in providing photographs, which I was unfortunately unable to use. The image in exercise 16.6 was kindly provided by Michael Manga, who responded promptly and generously to my request. A morning photographic session in Rosie O'Grady's pub in Oxford showed that it is not easy to take pictures of Guinness !

I wish to thank also Don Drew, Richard Alley, Peter Howell, Felix Ng, and Taryn Malcolm for help in various ways; Brenda Willoughby for her usual flawless manuscript production; Lesley Cosier, who did the line drawings rapidly and efficiently; Alan Harvey and Amy Thomas at Cambridge University Press. A long time ago I went for a job interview at Cambridge University Press, and when I got the rejection letter, it said "We think it more likely that you will write books for us rather than publish them." Rather observant. Despite all my efforts, there will inevitably be errors, but I hope they are not too terrible.

This book is dedicated to the memory of Alan Tayler. He was my thesis supervisor, and in his relaxed way inspired me and a host of others to carry the torch of mathematical modeling into the murky depths of science and industry.

Oxford, March 1996