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The formulation and analysis of the nine-point finite difference approximation for the neutron diffusion equation in cylindrical geometry

Hamza Khudhair Al-Dujaili
Iowa State University

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The formulation and analysis of the nine-point finite
difference approximation for the neutron diffusion
equation in cylindrical geometry

Hamza Khudhair Al-Dujaili

A Dissertation Submitted to the
Graduate Faculty in Partial Fulfillment of
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Iowa State University
Ames, Iowa

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NOMENCLATURE

b	= reflector thickness
c	= symbol for the core
e	= symbol for the reflector
i	= subscript for radial coordinate ($i = 1, 2, 3, 4, \dots$)
j	= subscript for axial coordinate mesh points ($j = 1, 2, 3, 4, \dots$)
r	= radial coordinate
z	= axial coordinate
B	= $h_{z_{j-1}} = z_j - z_{j-1}$, lower axial increment
D(r,z)	= diffusion coefficient
H	= core height
L	= $h_{r_{i-1}} = r_i - r_{i-1}$, left radial increment
M	= $r_i^4 - (r_i + R/2)^4$
P	= $r_i^2 - (r_i + R/2)^2$
Q	= $r_i^3 - (r_i + r/2)^3$
R	= $h_{r_i} = r_{i+1} - r_i$, right radial increment
T	= $h_{z_j} = z_{j+1} - z_j$, top axial increment
B_c	= material buckling
\tilde{H}	= $\frac{H}{2} + b$

- I_0 = modified Bessel's function of the first kind of zero order
 J_0 = Bessel's function of zero order
 K_0 = modified Bessel's function of the second kind of zero order
 I_1 = modified Bessel's function of the first kind of first order
 K_1 = modified Bessel's function of the second kind of first order
 L_e = diffusion length in the reflector
 M' = $(r_i - L/2)^4 - r_i^4$
 P' = $(r_i - L/2)^2 - r_i^2$
 Q' = $(r_i - L/2)^3 - r_i^3$
 R' = core radius
 α = $(2.405/R')^{1/2}$
 ν = average number of neutrons released per fission
 $\Sigma(r, z)$ = $\Sigma_a^{(e)} - \nu\Sigma_f$
 $\phi(r, z)$ = neutron flux
 β_e = $\left[(\Sigma_a^{(e)}/D_e) + \alpha^2 \right]^{1/2}$
 $\Sigma_a(r, z)$ = macroscopic absorption cross section
 $\Sigma_f(r, z)$ = macroscopic fission cross section
 $\Sigma_a^{(c)}$ = macroscopic absorption cross section in the core

$\Sigma_a^{(e)}$ = macroscopic absorption cross section in the
reflector

$\phi_c(r,z)$ = neutron flux in the core

$\phi_e(r,z)$ = neutron flux in the reflector

I. INTRODUCTION AND LITERATURE REVIEW

In most practical cases, it is difficult to find an analytical solution to the mathematical problems encountered with reactor physics calculations. In such cases, it is necessary to satisfy appropriate boundary conditions on the boundary of a specified region and to match the continuity requirements within that region. Analytical methods work in certain special cases but are of no practical use in many cases. However, many devised numerical methods have been developed to deal with such cases, especially for the complex reactor configurations where there is almost a continuously varying distribution of materials in the reactor.

In one group theory, the static neutron diffusion equation in two spatial dimensions for a critical reactor may be written [1] as

$$\nabla \cdot D(r,z) \nabla \phi(r,z) - \Sigma(r,z) \phi(r,z) = 0$$

where $\Sigma(r,z) = \Sigma_a(r,z) - \nu \Sigma_f(r,z)$

The above equation may be solved approximately by finite-difference methods which could be obtained using a Taylor's expansion method or a variational method [2].

In this numerical approach, the technique is to replace the continuum model by a discrete model, i.e., to replace the linear partial differential equation by an algebraic system of

simultaneous linear difference equations. In a typical practical problem these may require a set of 2000, or possibly more, simultaneous linear equations which must be solved using a large digital computer [3].

The five-point [2] and the nine-point [4,5,6,7] finite difference equations for the static neutron diffusion equation have been formulated in xy-geometry. Also, the five-point finite difference equations for the time independent neutron diffusion equation have been formulated in r-z cylindrical geometry for equal and nonequal spacing [3,1,8].

In the present work, the nine-point finite difference equations for the static neutron diffusion equation, considering unequal spacing in r-z cylindrical geometry, have been devised. The nine-point grid of Fig. 1 has been chosen [6] in order to expand the neutron flux at the corners about the point (r_i, z_i) . Another nine-point grid is possible but it requires one to impose additional continuity conditions to meet the cases where some of the derivatives are not continuous across interfaces. However, important aspects to consider in the formulation of the nine-point technique is to insure higher accuracy for the solution of the finite difference equations.

The strategy of solving the finite difference equations depends specifically on the iterative scheme. For elliptic systems, the iterative schemes may be categorized as stationary

and nonstationary iterations. However, the main predominant methods in solving elliptic difference equations are successive overrelaxation (SOR) iterative techniques and alternating-direction-implicit (ADI) iterative techniques [9]. In this work, successive overrelaxation has been used without any attempt to optimize the SOR parameter.

II. THEORY

A. Neutron Diffusion Equation

The basic steady state neutron diffusion equation in a nonhomogeneous medium is:

$$-\nabla \cdot D(r,z) \nabla \phi(r,z) + \Sigma(r,z) \phi(r,z) - S(r,z) = 0 \quad (1)$$

The leakage term can be expressed in cylindrical geometry, r-z coordinates, as

$$-\nabla \cdot D \nabla \phi = -\frac{1}{r} \frac{\partial}{\partial r} \left(D \cdot r \frac{\partial \phi}{\partial r} \right) - \frac{\partial}{\partial z} \left(D \frac{\partial \phi}{\partial z} \right) \quad (2)$$

Insertion of relation (2) into Eq. 1, results in

$$-\frac{1}{r} \frac{\partial}{\partial r} \left(D \cdot r \frac{\partial \phi}{\partial r} \right) - \frac{\partial \phi}{\partial z} \left(D \frac{\partial \phi}{\partial z} \right) + \Sigma \phi - S = 0$$

In the absence of extraneous source, the equation after multiplying both sides by r may be written as

$$\frac{\partial}{\partial r} \left(D \cdot r \frac{\partial \phi}{\partial r} \right) + \frac{\partial}{\partial z} \left(D \cdot r \frac{\partial \phi}{\partial z} \right) - r \Sigma \phi = 0 \quad (3)$$

In this case any fissioning occurring in the medium has to be contained within the term $\Sigma \phi$ of Eq. 3. Thus, Eq. 3 is a homogeneous equation.

B. Formulation of Finite Difference Equations

The one-group neutron diffusion equation in two spatial variables is considered over region R in a physical system such as a nuclear reactor. This region contains a homogeneous finite-connected number of sub-regions, R_n , ($n = 1, 2, 3, 4$), as shown in Fig. 1. The increments and the coordinates of the points in Fig. 1 may be written as follows:

1. Increments $O(h)$:

$$r_{i+1} - r_i = h_{r_i} = R \quad \text{Right}$$

$$r_i - r_{i-1} = h_{r_{i-1}} = L \quad \text{Left}$$

$$z_{j+1} - z_j = h_{z_j} = T \quad \text{Top}$$

$$z_j - z_{j-1} = h_{z_{j-1}} = B \quad \text{Bottom}$$

2. Coordinates:

$$o \equiv [r_i, z_j]$$

$$a \equiv [r_i + \frac{R}{2}, z_j]$$

$$b \equiv [r_i + \frac{R}{2}, z_j + \frac{T}{2}]$$

$$c \equiv [r_i, z_j + \frac{T}{2}]$$

$$e \equiv [r_i - \frac{L}{2}, z_j + \frac{T}{2}]$$

$$f \equiv [r_i - \frac{L}{2}, z_j]$$

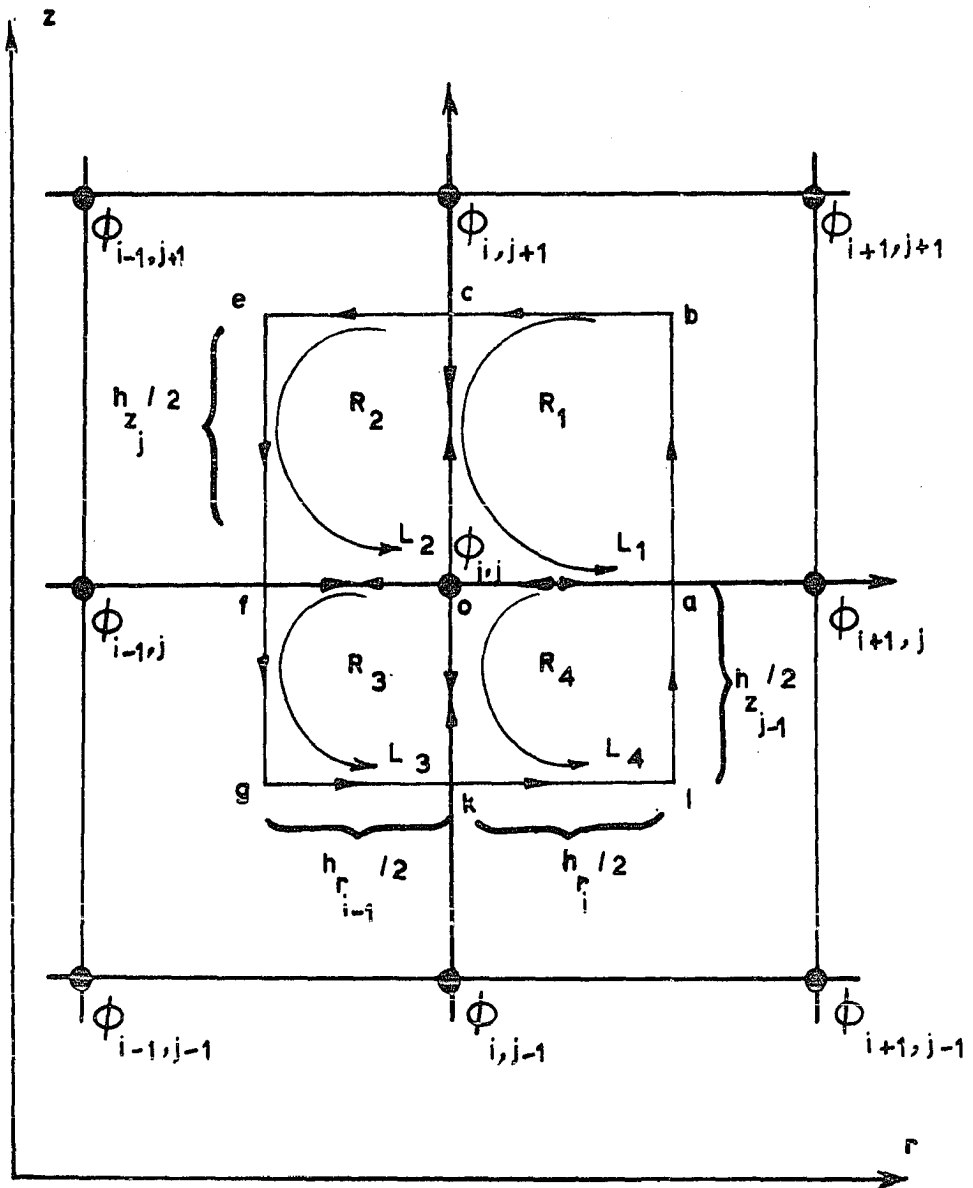


Fig. 1. Mesh structure in the interior

$$g \equiv [r_i - \frac{L}{2}, z_j - \frac{B}{2}]$$

$$k \equiv [r_i, z_j - \frac{B}{2}]$$

$$l \equiv [r_i + \frac{R}{2}, z_j - \frac{B}{2}]$$

The region parameters D_n , Σ_{an} , and Σ_{fn} are material property parameters which are nonnegative and piece-wise continuous in sub-region, R_n . Discontinuities do exist at interfaces between dissimilar media. However, the parameters are usually constants within the region R and the neutron flux and its derivatives are continuous over the region, R , [2]. Thus, these assumptions allow one to perform the surface integral of Eq. 3 for the region R , over the volume of a reactor generated by rotating the rectangular region R about the z -axis ($2\pi r dr dz$)

$$\iiint_{R_n} \left[\frac{\partial}{\partial r} \left(D_n \cdot r \frac{\partial \phi}{\partial r} \right) + \frac{\partial}{\partial z} \left(D_n \cdot r \frac{\partial \phi}{\partial z} \right) - r \Sigma_n \phi(r, z) \right] dr dz = 0 \quad (4)$$

Consequently, the previous assumptions permit the application of Green's theorem in order to transfer the surface integral into a line integral around the boundary L_n of the sub-region R_n oriented in the direction as shown in Fig. 1. Hence, Eq. 4 may be written as

$$\sum_{n=1}^4 D_n \iint_{L_n} \left[\frac{\partial}{\partial r} \left(r \frac{\partial \phi}{\partial r} \right) + \frac{\partial}{\partial z} \left(r \frac{\partial \phi}{\partial z} \right) \right] dr dz - \sum_{n=1}^4 \iint_{R_n} \Sigma_n r \phi(r, z) dr dz = 0 \quad (5)$$

C. Application of Green's Theorem on the Leakage Term

Green's theorem can be applied in order to convert the leakage term of Eq. 5 into a line integral. Green's theorem may be expressed as [10]

$$\iint_{R_n} \left(\frac{\partial N}{\partial r} - \frac{\partial M}{\partial z} \right) dr dz = \int_{L_n} [M(r, z) dr + N(r, z) dz]$$

where

$$N(r, z) = r \frac{\partial \phi(r, z)}{\partial r}$$

and

$$M(r, z) = -r \frac{\partial \phi(r, z)}{\partial z}$$

Thus, the leakage term of Eq. 5 may be written as

$$\sum_{n=1}^4 D_n \iint_{R_n} \left(\frac{\partial N}{\partial r} - \frac{\partial M}{\partial z} \right) dr dz = \sum_{n=1}^4 D_n \int_{L_n} [M dr + N dz] \quad (7)$$

The right hand side of Eq. 7 may be expanded as

$$\begin{aligned}
\sum_{n=1}^4 D_n \int_{L_n} [Mdr + Ndz] &= D_1 \int_{L_1} \left[-r \frac{\partial \phi}{\partial z} dr + r \frac{\partial \phi}{\partial r} dz \right] \\
&+ D_2 \int_{L_2} \left[-r \frac{\partial \phi}{\partial z} dr + r \frac{\partial \phi}{\partial r} dz \right] + D_3 \int_{L_3} \left[-r \frac{\partial \phi}{\partial z} dr + r \frac{\partial \phi}{\partial r} dz \right] \\
&+ D_4 \int_{L_4} \left[-r \frac{\partial \phi}{\partial z} + r \frac{\partial \phi}{\partial r} dz \right] \tag{8}
\end{aligned}$$

D. Evaluation of the Line Integrals

The line integrals in Eq. 8 can be evaluated using the following techniques:

1. The neutron flux, $\phi(r, z)$, has continuous partial derivatives in a neighborhood R_n for the point (r_i, z_i) in the (r, z) plane. Thus the neutron flux can be expanded about the point (r_i, z_j) using a Taylor's expansion for functions of two variables [8]

$$\begin{aligned}
\phi(r, z) &= \sum_{m=0}^3 \frac{1}{m!} [(r-r_i)D_r + (z-z_j)D_z]^m \phi(r_i, z_j) \\
\phi(r, z) &= \phi_0 + (r-r_i)D_r\phi_0 + (z-z_j)D_z\phi_0 + \frac{1}{2}(r-r_i)^2 D_r^2\phi_0 \\
&+ (r-r_i)(z-z_j)D_{rz}\phi_0 + \frac{1}{2}(z-z_j)^2 D_z^2\phi_0 + \frac{1}{6}(r-r_i)^3 D_r^3\phi_0 \\
&+ \frac{1}{2}(r-r_i)^2 (z-z_j)D_{rrz}\phi_0 + \frac{1}{6}(z-z_j)^3 D_z^3\phi_0 + O(h^4) \tag{9}
\end{aligned}$$

where

$$\phi_{i,j} = \phi(r_i, z_j) = \phi_0, \quad D_r = \frac{\partial}{\partial r}, \quad D_z = \frac{\partial}{\partial z}, \quad D_{rz} = \frac{\partial^2}{\partial r \partial z},$$

$$D_{rrz} = \frac{\partial^3}{\partial r \partial r \partial z}, \quad \text{and} \quad D_{rzz} = \frac{\partial^3}{\partial r \partial z \partial z}$$

2. The partial derivatives, $\frac{\partial \phi(r, z)}{\partial r}$ and $\frac{\partial \phi(r, z)}{\partial z}$, can be obtained by differentiating the flux $\phi(r, z)$ in Eq. 9 with respect to r and z , respectively, that is

$$\begin{aligned} \frac{\partial \phi(r, z)}{\partial r} &= D_r \phi_0 + (r-r_i) D_r^2 \phi_0 + (z-z_j) D_{rz} \phi_0 \\ &\quad + \frac{1}{2} (r-r_i) (z-z_j) D_{rrz} \phi_0 \\ &\quad + \frac{1}{2} (z-z_j)^2 D_{rzz} \phi_0 + O(h^3) \end{aligned} \quad (10)$$

and

$$\begin{aligned} \frac{\partial \phi(r, z)}{\partial z} &= D_z \phi_0 + (r-r_i) D_{rz} \phi_0 + (z-z_j) D_z^2 \phi_0 \\ &\quad + \frac{1}{2} (r-r_i)^2 D_{rrz} \phi_0 + \frac{1}{2} (r-r_i) (z-z_j) D_{rzz} \phi_0 \\ &\quad + \frac{1}{2} (z-z_j)^2 D_z^3 \phi_0 + O(h^3) \end{aligned} \quad (11)$$

Therefore, $\frac{\partial \phi(r, z)}{\partial r}$ and $\frac{\partial \phi(r, z)}{\partial z}$, can be evaluated at the points $(r_i + \frac{R}{2}, z-z_j)$, $(r_i - \frac{L}{2}, z-z_j)$, $(r-r_i, z + \frac{T}{2})$, and $(r-r_i, z_j - \frac{B}{2})$. The results are

$$\begin{aligned}
\left. \frac{\partial \phi}{\partial r} \right|_{r=r_i+\frac{R}{2}} &= D_r \phi_0 + \frac{R}{2} D_r^2 \phi_0 + (z-z_j) D_{rz} \phi_0 \\
&+ \frac{R^2}{8} D_r^3 \phi_0 + \frac{R}{2} (z-z_j) D_{rrz} \phi_0 \\
&+ \frac{1}{2} (z-z_j)^2 D_{rzz} \phi_0
\end{aligned} \tag{12}$$

$$\begin{aligned}
\left. \frac{\partial \phi}{\partial r} \right|_{r=r_i-\frac{1}{2}} &= D_r \phi_0 - \frac{L}{2} D_r^2 \phi_0 + (z-z_j) D_{rz} \phi_0 + \frac{L^2}{8} D_r^3 \phi_0 \\
&- \frac{L}{2} (z-z_j) D_{rrz} \phi_0 + \frac{1}{2} (z-z_j)^2 D_{rzz} \phi_0
\end{aligned} \tag{13}$$

$$\begin{aligned}
\left. \frac{\partial \phi}{\partial z} \right|_{z=z_j+\frac{T}{2}} &= D_z \phi_0 + (r-r_i) D_{rz} \phi_0 + \frac{T}{2} D_z^2 \phi_0 + \frac{1}{2} (r-r_i)^2 D_{rrz} \phi_0 \\
&+ \frac{T}{2} (r-r_i) D_{rzz} \phi_0 + \frac{T^2}{8} D_z^3 \phi_0
\end{aligned} \tag{14}$$

$$\begin{aligned}
\left. \frac{\partial \phi}{\partial z} \right|_{z=z_j-\frac{B}{2}} &= D_z \phi_0 + (r-r_i) D_{rz} \phi_0 - \frac{B}{2} D_z^2 \phi_0 + \frac{1}{2} (r-r_i)^2 D_{rrz} \phi_0 \\
&- \frac{B}{2} (r-r_i) D_{rzz} \phi_0 + \frac{B^2}{8} D_z^3 \phi_0
\end{aligned} \tag{15}$$

3. The continuity of the neutron current density can be applied at material interfaces in order to eliminate the forward and backward line integrals along the same paths. This may be visualized as follows:

$$\begin{aligned}
 & - D_1 \int_0^a r \left(\frac{\partial \phi}{\partial z} \right)_{R_1} dr - D_4 \int_a^0 r \left(\frac{\partial \phi}{\partial z} \right)_{R_4} dr \\
 & = - D_1 \int_0^a r \left(\frac{\partial \phi}{\partial z} \right)_{R_1} dr + D_4 \int_0^a r \left(\frac{\partial \phi}{\partial z} \right)_{R_4} dr
 \end{aligned}$$

But $D_1 \left(\frac{\partial \phi}{\partial z} \right)_{R_1} = D_4 \left(\frac{\partial \phi}{\partial z} \right)_{R_4}$ because the neutron current density is

a continuous function across material interfaces. Thus,

$$\int \left[r \left[-D_1 \left(\frac{\partial \phi}{\partial z} \right)_{R_1} dr + D_4 \left(\frac{\partial \phi}{\partial z} \right)_{R_4} dr \right] = 0. \text{ Similar relations}$$

occur along (o,c), (o,f), and o,k).

Therefore, the line integrals in Eq. 8 may be evaluated by performing the integration along the paths L_1 , L_2 , L_3 , and L_4 as follows:

a:

$$\begin{aligned}
 D_1 \int_{L_1} \left[-r \left(\frac{\partial \phi}{\partial z} \right) dr + r \left(\frac{\partial \phi}{\partial r} \right) dz \right] &= -D_1 \int_b^c r \left(\frac{\partial \phi}{\partial z} \right)_{z=z_j + \frac{T}{2}} dr \\
 &+ D_1 \int_a^b r \left(\frac{\partial \phi}{\partial r} \right)_{r=r_i + \frac{R}{2}} dz
 \end{aligned}$$

In Appendix B are developed the expressions for these various partial derivatives. These expressions are then further algebraically simplified. By substituting for $\left(\frac{\partial \phi}{\partial z} \right)_{z=z_j + \frac{T}{2}}$ and

$\left(\frac{\partial \phi}{\partial r}\right)_{r=r_i+\frac{R}{2}}$ from Eq. 11 and Eq. 4 of Appendix B, one has

$$\begin{aligned}
 D_1 \int_{L_1} \left[-r \left(\frac{\partial \phi}{\partial z} \right) dr + r \left(\frac{\partial \phi}{\partial r} \right) dz \right] &= -D_1 \int_{r_i+\frac{R}{2}}^{r_1} r [G + (r-r_i)H + (r-r_i)^2 K] dr \\
 &\quad + D_1 \int_{z_j}^{z_j+\frac{T}{2}} r [A + (z-z_j)F + (z-z_j)^2 C] dz \\
 &= -\frac{1}{2} D_1 G [r_i^2 - (r_i + \frac{R}{2})^2] - D_1 H \cdot \left\{ \frac{1}{3} [r_i^3 - (r_i + \frac{R}{2})^3] - \frac{1}{2} r_i [r_i^2 - (r_i + \frac{R}{2})^2] \right\} \\
 &\quad - D_1 K \cdot \left\{ \frac{1}{4} [r_i^4 - (r_i + \frac{R}{2})^4] - \frac{2}{3} r_i [r_i^3 - (r_i + \frac{R}{2})^3] + \frac{1}{2} r_i^2 [r_i^2 - (r_i + \frac{R}{2})^2] \right\} \\
 &\quad + D_1 A (r_i + \frac{R}{2}) \cdot \frac{T}{2} + D_1 F (r_i + \frac{R}{2}) \cdot \frac{T^2}{8} + D_1 (r_i + \frac{R}{2}) C \cdot \frac{T^3}{24} \tag{16}
 \end{aligned}$$

Define:

$$P = r_i^2 - (r_i + \frac{R}{2})^2$$

$$Q = r_i^3 - (r_i + \frac{R}{2})^3$$

$$M = r_i^4 - (r_i + \frac{R}{2})^4$$

By substituting for G, H, K, A, F, and C in Eq. 16 from Eqs. 8, 9, 1, 2', and 3 of Appendix B and collecting all the terms of orders $O(h^4)$ and higher under the truncation error $O(h^4)$, one has

$$\begin{aligned}
& D_1 \int_{L_1} \left[-r \left(\frac{\partial \phi}{\partial z} \right) dr + r \left(\frac{\partial \phi}{\partial r} \right) dz \right] \\
&= -\frac{1}{2} \frac{D_1^1 P}{\pi} (\phi_2 - \phi_0) \\
&\quad - \frac{D_1^1}{R} \left[\frac{1}{\pi} \left[\frac{1}{3} Q - \frac{1}{2} r_1 P \right] - \frac{\pi}{8} \left[r_1 + \frac{R}{2} \right] \right] (\phi_1 - \phi_1 - \phi_2 + \phi_0) \\
&\quad + \frac{1}{2} \frac{D_1^1 \pi}{R} \left[r_1 + \frac{R}{2} \right] (\phi_1 - \phi_0) \\
&\quad + \frac{1}{2} D_1 \left[R \left[\frac{1}{3} Q - \frac{1}{2} r_1 P \right] - \left[\frac{1}{4} M - \frac{2}{3} r_1 Q + \frac{1}{2} r_1^2 P \right] \right] D_{rrz} \phi_0 \\
&\quad + \frac{1}{48} D_1 \pi^2 P D_z^3 \phi_0 \\
&\quad - \frac{1}{48} D_1 r_1 R^2 \pi D_r^3 \phi_0 \\
&\quad - \frac{1}{24} D_1 r_1 \pi^3 D_{rzz} \phi_0
\end{aligned} \tag{17}$$

b:

$$\begin{aligned}
& D_2 \int_{L_2} \left[-r \left(\frac{\partial \phi}{\partial z} \right) dr + r \left(\frac{\partial \phi}{\partial r} \right) dz \right] \\
&= -D_2 \int_c^e r \left(\frac{\partial \phi}{\partial z} \right)_{z=z_j + \frac{\pi}{2}} dr + D_2 \int_e^f r \left(\frac{\partial \phi}{\partial r} \right)_{r=r_1 - \frac{L}{2}} dz
\end{aligned}$$

By substituting for $\left(\frac{\partial\phi}{\partial z}\right)_{z=z_j+\frac{T}{2}}$ and $\left(\frac{\partial\phi}{\partial r}\right)_{r=r_i-\frac{L}{2}}$ from

Eq. 11 and Eq. 7 of Appendix B, the result is

$$\begin{aligned}
 & D_2 \int_{L_2} \left[-r \left(\frac{\partial\phi}{\partial z} \right) dr + r \left(\frac{\partial\phi}{\partial r} \right) dz \right] \\
 & = -D_2 \int_{r_i}^{r_i - \frac{L}{2}} r [G + (r-r_i)H + (r-r_i)^2 K] dr \\
 & \quad + D_2 \int_{z_j + \frac{T}{2}}^{z_j} r [A' + (z-z_j)F' + (z-z_j)^2 C] dz \tag{18}
 \end{aligned}$$

Define:

$$P' = \left(r_i - \frac{L}{2}\right)^2 - r_i^2$$

$$Q' = \left(r_i - \frac{L}{2}\right)^3 - r_i^3$$

$$M' = \left(r_i - \frac{L}{2}\right)^4 - r_i^4$$

By substituting for G, H, K, A', F', and C in Eq. 18 from Eqs. 8, 9', 10, 5, 6, and 3 of Appendix A and collecting all the terms of orders $O(h^4)$ and higher under the truncation error $O(h^4)$, one has

$$\begin{aligned}
& D_2 \int_{L_2} \left[-r \left(\frac{\partial \phi}{\partial z} \right) dr + r \left(\frac{\partial \phi}{\partial r} \right) dz \right] \\
&= -\frac{1}{2} \frac{D_2 P'}{T} (\phi_2 - \phi_0) \\
&+ \frac{D_2}{L} \left[\frac{1}{T} \left(\frac{1}{3} Q' - \frac{1}{2} r_i P' \right) + \frac{T}{8} \left(r_i - \frac{L}{2} \right) \right] (\phi^2 - \phi_3 - \phi_2 + \phi_0) \\
&+ \frac{1}{2} \frac{D_2 T}{L} \left(r_i - \frac{L}{2} \right) (\phi_3 - \phi_0) \\
&+ \frac{1}{48} D_2 T L^2 r_i D_r^3 \phi_0 \\
&- \frac{1}{2} D_2 \left[\left(\frac{1}{4} M' - \frac{2}{3} r_i Q' + \frac{1}{2} r_i^2 P' \right) \right. \\
&\quad \left. + L \frac{1}{3} Q' - \frac{1}{2} r_i P' \right] D_{rrz} \phi_0 \\
&+ \frac{1}{24} D_2 T^3 r_i D_{rzz} \phi_0 \tag{19}
\end{aligned}$$

c:

$$\begin{aligned}
D_3 \int_{L_3} \left[-r \left(\frac{\partial \phi}{\partial z} \right) dr + r \left(\frac{\partial \phi}{\partial r} \right) dz \right] &= -D_3 \int_g^k r \left(\frac{\partial \phi}{\partial z} \right)_{z=z_j - \frac{B}{2}} dr \\
&+ D_3 \int_f^g r \left(\frac{\partial \phi}{\partial r} \right)_{r=r_i - \frac{L}{2}} dz
\end{aligned}$$

By substituting for $\left(\frac{\partial \phi}{\partial z}\right)_{z=z_j-\frac{B}{2}}$ and $\left(\frac{\partial \phi}{\partial r}\right)_{r=r_i-\frac{L}{2}}$ from Eq. 4 and

Eq. 7 of Appendix B, one has

$$D_3 \int_{L_3} \left[-r \left(\frac{\partial \phi}{\partial z} \right) dr + r \left(\frac{\partial \phi}{\partial r} \right) dz \right] = -D_3 \int_{r_i-\frac{L}{2}}^{r_i} r [G' + (r-r_i)H' + (r-r_i)^2 K] dr$$

$$+ D_3 \int_{z_j}^{z_j-\frac{B}{2}} r [A' + (z-z_j)F' + (z-z_j)^2 C] dz$$
(20)

By substituting for G' , H' , K , A' , F' , and C in Eq. 20 from the Eqs. 12, 13, 10, 5, 6', and 3 of Appendix B and collecting all the terms of orders $O(h^4)$ and higher under the truncation error $O(h^4)$ one has

$$D_3 \int_{L_1} \left[-r \left(\frac{\partial \phi}{\partial z} \right) dr + r \left(\frac{\partial \phi}{\partial r} \right) dz \right]$$

$$= -\frac{1}{2} \frac{D_3 P'}{B} (\phi_4 - \phi_0)$$

$$+ \frac{D_3}{L} \left[\frac{1}{B} \left(\frac{1}{3} Q' - \frac{1}{2} r_i P' \right) + \frac{B}{8} \left(r_i - \frac{L}{2} \right) \right] (\phi_3^3 - \phi_3 - \phi_4 + \phi_0)$$

$$+ \frac{1}{2} \frac{D_3 B}{L} \left(r_i - \frac{L}{2} \right) (\phi_3 - \phi_0)$$

$$\begin{aligned}
& - \frac{1}{48} D_3 B^2 P' D_z^3 \phi_0 \\
& + \frac{1}{48} D_3 r_i L^3 B D_r^3 \phi_0 \\
& + \frac{1}{2} D_3 \left[\left(\frac{1}{4} M' - \frac{2}{3} r_i Q' + \frac{1}{2} r_i^2 P' \right) \right. \\
& \qquad \qquad \qquad \left. + L \left(\frac{1}{3} Q' - \frac{1}{2} r_i P' \right) \right] D_{rrz} \phi_0 \\
& + \frac{1}{24} D_3 B^3 r_i D_{rzz} \phi_0 \tag{21}
\end{aligned}$$

d:

$$\begin{aligned}
D_4 \int_{L_4} \left[-r \left(\frac{\partial \phi}{\partial z} \right) dr + r \left(\frac{\partial \phi}{\partial r} \right) dz \right] \\
= - D_4 \int_k^{\ell} r \left(\frac{\partial \phi}{\partial z} \right)_{z=z_j - \frac{B}{2}} dr + D_4 \int_{\ell}^a r \left(\frac{\partial \phi}{\partial r} \right)_{r=r_i + \frac{R}{2}} dz
\end{aligned}$$

By substituting for $\left(\frac{\partial \phi}{\partial z} \right)_{z=z_j - \frac{B}{2}}$ and $\left(\frac{\partial \phi}{\partial r} \right)_{r=r_i + \frac{R}{2}}$ from Eq. 14

and Eq. 4 of Appendix B one has

$$\begin{aligned}
D_4 \int_{L_4} \left[-r \left(\frac{\partial \phi}{\partial z} \right) dr + r \left(\frac{\partial \phi}{\partial r} \right) dz \right] = -D_4 \int_{r_i}^{r_i + \frac{R}{2}} r [G' + (r-r_i)H' + (r-r_i)^2 K] dr \\
+ D_4 \int_{z_j - \frac{B}{2}}^{z_j} r [A + (z-z_j)F + (z-z_j)^2 C] dz \tag{22}
\end{aligned}$$

By substituting for G' , H' , K , A , F , and C in Eq. 22 from the Eqs. 12, 13', 10, 1, 2, and 3 of Appendix B and collecting all the terms of orders $O(h^4)$ and higher under the truncation error $O(h^4)$ one has

$$\begin{aligned}
& D_4 \int_{L_4} \left[-r \left(\frac{\partial \phi}{\partial z} \right) dr + r \left(\frac{\partial \phi}{\partial r} \right) dz \right] \\
&= -\frac{1}{2} \frac{D_4 P}{B} (\phi_4 - \phi_0) \\
&\quad - \frac{D_4}{R} \left[\frac{1}{B} \left(\frac{1}{3} Q - \frac{1}{2} r_i P \right) - \frac{B}{8} \left(r_i + \frac{R}{2} \right) \right] (\phi^4 - \phi_1 - \phi_4 + \phi_0) \\
&\quad + \frac{1}{2} \frac{D_4 B}{R} \left(r_i + \frac{R}{2} \right) (\phi_1 - \phi_0) \\
&\quad - \frac{1}{48} D_4 B^2 P D_z^3 \phi_0 \\
&\quad - \frac{1}{48} D_4 B R^2 r_p D_r^3 \phi_0 \\
&\quad + \frac{1}{2} D_4 \left[\left(\frac{1}{4} M - \frac{2}{3} r_i Q + \frac{1}{2} r_i^2 P \right) - R \left(\frac{1}{3} Q - \frac{1}{2} r_i P \right) \right] D_{rrz} \phi_0 \\
&\quad - \frac{1}{2} D_4 r_i B^3 D_{rzz} \phi_0 \tag{23}
\end{aligned}$$

By substituting for the terms that contain the derivatives in the Eqs. 17, 19, 21, and 23 from the relations 25, 33, 36, and 39 of Appendix B one has

$$\begin{aligned}
& \sum_{n=1}^4 D_n \iint_{R_n} \left[\frac{\partial}{\partial r} \left(r \frac{\partial \phi}{\partial r} \right) + \frac{\partial}{\partial z} \left(r \frac{\partial \phi}{\partial z} \right) \right] dr dz \\
&= -\frac{1}{2} \frac{D_1 P}{T} (\phi_2 - \phi_0) \\
&\quad - \frac{D_1}{R} \left[\frac{1}{T} \left(\frac{1}{3} Q - \frac{1}{2} r_i P \right) - \frac{T}{8} \left(r_i + \frac{R}{2} \right) \right] (\phi^1 - \phi_1 - \phi_2 + \phi_0) \\
&\quad + \frac{1}{2} \frac{D_1 T}{R} \left(r_i + \frac{R}{2} \right) (\phi_1 - \phi_0) \\
&\quad - \frac{1}{48} D_1 r_i R T (T D_z^3 \phi_0 + R D_r^3 \phi_0) \Big|_{R_1} \\
&\quad - \frac{1}{24} D_1 r_i (R^3 D_{rrz} \phi_0 + T^3 D_{rzz} \phi_0) \Big|_{R_1} \\
&\quad - \frac{1}{2} \frac{D_2 P'}{T} (\phi_2 - \phi_0) \\
&\quad + \frac{D_2}{L} \left[\frac{1}{T} \left(\frac{1}{3} Q' - \frac{1}{2} r_i P' \right) + \frac{T}{8} \left(r_i - \frac{L}{2} \right) \right] (\phi^2 - \phi_3 - \phi_2 + \phi_0) \\
&\quad + \frac{1}{2} \frac{D_2 T}{L} \left(r_i - \frac{L}{2} \right) (\phi_3 - \phi_0) \\
&\quad - \frac{1}{48} D_2 r_i L T (T D_z^3 \phi_0 - L D_r^3 \phi_0) \Big|_{R_2} \\
&\quad - \frac{1}{24} D_2 r_i (L^3 D_{rrz} \phi_0 - T^3 D_{rzz} \phi_0) \Big|_{R_2}
\end{aligned}$$

$$\begin{aligned}
& - \frac{1}{2} \frac{D_3 P'}{B} (\phi_4 - \phi_0) \\
& + \frac{D_3}{L} \left[\frac{1}{B} \left(\frac{1}{3} Q' - \frac{1}{2} r_i P' \right) + \frac{B}{8} \left(r_i - \frac{L}{2} \right) \right] (\phi^3 - \phi_3 - \phi_4 + \phi_0) \\
& + \frac{1}{2} \frac{D_3 B}{L} \left(r_i - \frac{L}{2} \right) (\phi_3 - \phi_0) \\
& + \frac{1}{48} D_3 r_i \left[BL(BD_z^3 \phi_0 + LD_r^3 \phi_0) \right] \Big|_{R_3} \\
& + \frac{1}{24} D_3 r_i (L^3 D_{rrz} \phi_0 + B^3 D_{rzz} \phi_0) \Big|_{R_3} \\
& - \frac{1}{2} \frac{D_4 P}{B} (\phi_4 - \phi_0) \\
& - \frac{D_4}{R} \left[\frac{1}{B} \left(\frac{1}{3} Q - \frac{1}{2} r_i P \right) - \frac{B}{8} \left(r_i + \frac{R}{2} \right) \right] (\phi^4 - \phi_1 - \phi_4 + \phi_0) \\
& + \frac{1}{2} \frac{D_4 B}{R} \left(r_i + \frac{R}{2} \right) (\phi_1 - \phi_0) \\
& + \frac{1}{48} D_4 B R r_i (BD_z^3 \phi_0 - RD_r^3 \phi_0) \Big|_{R_4} \\
& + \frac{1}{24} D_4 r_i (R^3 D_{rrz} \phi_0 - B^3 D_{rzz} \phi_0) \Big|_{R_4} \tag{24}
\end{aligned}$$

In Appendix C, the identity $\nabla^2 \phi = \frac{\Sigma n}{D} \phi$ and a Taylor's expansion are applied to perform further simplification on the derivative terms of Eq. 24. By substituting for these terms in Eq. 24 from Eq. 31 of Appendix C, one has

$$\begin{aligned}
& \sum_{n=1}^4 D_n \iint_{R_n} \left[\frac{\partial}{\partial r} \left(r \frac{\partial \phi}{\partial r} \right) + \frac{\partial}{\partial z} \left(r \frac{\partial \phi}{\partial z} \right) \right] dr dz \\
&= -\frac{1}{2} \frac{D_1 P}{T} (\phi_2 - \phi_0) \\
&\quad - \frac{D_1}{R} \left[\frac{1}{T} \left(\frac{1}{3} Q - \frac{1}{2} r_i P \right) - \frac{T}{8} \left(r_i + \frac{R}{2} \right) \right] (\phi^1 - \phi_1 - \phi_2 + \phi_0) \\
&\quad + \frac{1}{2} \frac{D_1 T}{R} \left(r_i + \frac{R}{2} \right) (\phi_1 - \phi_0) \\
&\quad - \frac{1}{2} \frac{D_2 P'}{T} (\phi_2 - \phi_0) \\
&\quad + \frac{D_2}{L} \left[\frac{1}{T} \left(\frac{1}{3} Q' - \frac{1}{2} r_i P' \right) + \frac{T}{8} \left(r_i - \frac{L}{2} \right) \right] (\phi^2 - \phi_3 - \phi_2 + \phi_0) \\
&\quad + \frac{1}{2} \frac{D_2 T}{L} \left(r_i - \frac{L}{2} \right) (\phi_3 - \phi_0) \\
&\quad - \frac{1}{2} \frac{D_3 P'}{B} (\phi_4 - \phi_0) \\
&\quad + \frac{D_3}{L} \left[\frac{1}{B} \left(\frac{1}{3} Q' - \frac{1}{2} r_i P' \right) + \frac{B}{8} \left(r_i - \frac{L}{2} \right) \right] (\phi^3 - \phi_3 - \phi_4 + \phi_0) \\
&\quad + \frac{1}{2} \frac{D_3 B}{L} \left(r_i - \frac{L}{2} \right) (\phi_3 - \phi_0) \\
&\quad - \frac{1}{2} \frac{D_4 P}{B} (\phi_4 - \phi_0) \\
&\quad - \frac{D_4}{R} \left[\frac{1}{B} \left(\frac{1}{3} Q - \frac{1}{2} r_i P \right) - \frac{B}{8} \left(r_i + \frac{R}{2} \right) \right] (\phi^4 - \phi_1 - \phi_4 + \phi_0)
\end{aligned}$$

$$\begin{aligned}
& + \frac{1}{2} \frac{D_4^B}{R} \left(r_i + \frac{R}{2} \right) (\phi_1 - \phi_0) \\
& - \frac{1}{48} D_1 \sigma_1 r_i RT (\phi_1 + \phi_2 - 2\phi_0) \\
& - \frac{1}{48} D_2 \sigma_2 r_i LT (\phi_2 + \phi_3 - 2\phi_0) \\
& - \frac{1}{48} D_3 \sigma_3 r_i LB (\phi_4 + \phi_3 - 2\phi_0) \\
& - \frac{1}{48} D_4 \sigma_4 r_i RB (\phi_4 + \phi_1 - 2\phi_0) \\
& + \frac{1}{24} \frac{T}{LR} (R - L) [LD_1(\phi_1 - \phi_0) + RD_2(\phi_3 - \phi_0)] \\
& + \frac{1}{24} \frac{B}{LR} (R - L) [LD_4(\phi_1 - \phi_0) + RD_3(\phi_3 - \phi_0)] \\
& + \frac{1}{46} \frac{T}{LR} (L + R) [LD_1(\phi^1 - \phi_1 - \phi_2 + \phi_0) - RD_2(\phi^2 - \phi_3 - \phi_2 + \phi_0)] \\
& + \frac{1}{46} \frac{B}{LR} (L + R) [LD_4(\phi^4 - \phi_1 - \phi_4 + \phi_0) - RD_3(\phi^3 - \phi_3 - \phi_4 + \phi_0)] \\
& + \frac{1}{24} \frac{r_i^R}{TB} [D_1^B(\phi^1 - \phi_1 - \phi_2 + \phi_0) + D_4^T(\phi^4 - \phi_1 - \phi_4 + \phi_0)] \\
& + \frac{1}{24} \frac{r_i^L}{TB} [D_2^B(\phi^2 - \phi_3 - \phi_2 + \phi_0) + D_3^T(\phi^3 - \phi_3 - \phi_4 + \phi_0)] \\
& + \frac{1}{24} \frac{r_i^T}{LR} [D_1^L(\phi^1 - \phi_1 - \phi_2 + \phi_0) + D_2^R(\phi^2 - \phi_3 - \phi_2 + \phi_0)]
\end{aligned}$$

$$\begin{aligned}
& + \frac{1}{24} \frac{r_i^B}{LR} [D_3 R(\phi^3 - \phi_3 - \phi_4 + \phi_0) + D_4 L(\phi^4 - \phi_1 - \phi_4 + \phi_0)] \\
& + O(h^4) \tag{25}
\end{aligned}$$

E. Evaluation of the Surface Integral

Consider the surface integral term

$$- \sum_{n=1}^4 \iint_{R_n} r \Sigma_n \phi(r, z) dr dz \text{ of Eq. 5.}$$

In this case, the Taylor series for the flux expansion is truncated to $O(h^2)$ since the truncation error will be of order $O(h^4)$ after performing the integration. The flux expansion is

$$\phi(r, z) = \phi_0 + (r-r_i)D_r\phi_0 + (z-z_j)D_z\phi_0$$

Thus, by inserting this flux expansion into the above integral term, one has

$$- \sum_{n=1}^4 \iint r \Sigma_n [\phi_0 + (r-r_i)D_r\phi_0 + (z-z_j)D_z\phi_0] dr dz$$

The integration may be performed as follows:

a: For $n = 1$

$$- \Sigma_1 \int_{z_j}^{z_j + \frac{T}{2}} \int_{r_i}^{r_i + \frac{R}{2}} r [\phi_0 + (r-r_i)D_r\phi_0 \Big|_{R_1} + (z-z_j)D_z\phi_1 \Big|_{R_1}] dr dz$$

$$= \frac{1}{4} \Sigma_1 T P \phi_0 + \frac{1}{2} \Sigma_1 T \left(\frac{1}{3} Q - \frac{1}{2} r_i P \right) D_r \phi_0 \Big|_{R_1} + \frac{1}{16} \Sigma_1 T^2 P D_z \phi_0 \Big|_{R_1} \quad (26)$$

b: For $n = 2$

$$\begin{aligned} & - \Sigma_2 \int_{r_i - \frac{L}{2}}^{r_i} \int_{z_j}^{z_j + \frac{T}{2}} r [\phi_0 + (r-r_i) D_r \phi_0 \Big|_{R_2} + (z-z_j) D_z \phi_0 \Big|_{R_2}] dr dz \\ & = \frac{1}{4} \Sigma_2 T P' \phi_0 + \frac{1}{2} \Sigma_2 T \left(\frac{1}{3} Q' - \frac{1}{2} r_i P' \right) D_r \phi_0 \Big|_{R_2} \\ & \quad + \frac{1}{16} \Sigma_2 T^2 P' D_z \phi_0 \Big|_{R_2} \end{aligned} \quad (27)$$

c: For $n = 3$

$$\begin{aligned} & - \Sigma_3 \int_{z_j - \frac{B}{2}}^{z_j} \int_{r_i - \frac{L}{2}}^{r_i} r [\phi_0 + (r-r_i) D_r \phi_0 \Big|_{R_3} + (z-z_j) D_z \phi_0 \Big|_{R_3}] dr dz \\ & = \frac{1}{4} \Sigma_3 B P' \phi_0 \\ & \quad + \frac{1}{2} \Sigma_3 B \left(\frac{1}{3} Q' - \frac{1}{2} r_i P' \right) D_r \phi_0 \Big|_{R_3} \\ & \quad - \frac{1}{16} \Sigma_3 B^2 P' D_z \phi_0 \Big|_{R_3} \end{aligned} \quad (28)$$

d: For $n = 4$

$$\begin{aligned}
 & - \Sigma_4 \int_{z_j - \frac{B}{2}}^{z_j} \int_{r_i}^{r_i + \frac{R}{2}} r [\phi_0 + (r-r_i) D_r \phi_0 \Big|_{R_4} + (z-z_j) D_z \phi_0 \Big|_{R_4}] dr dz \\
 & = \frac{1}{4} \Sigma_4 B P \phi_0 + \frac{1}{2} \Sigma_4 B \left(\frac{1}{3} Q - \frac{1}{2} r_i P \right) D_r \phi_0 \Big|_{R_4} \\
 & \quad - \frac{1}{16} \Sigma_4 B^2 P D_z \phi_0 \Big|_{R_4} \tag{29}
 \end{aligned}$$

The Eqs. 26, 27, 28, and 29 may be simplified by substituting for P , $\left(\frac{1}{3} Q - \frac{1}{2} r_i P \right)$, P' , and $\left(\frac{1}{3} Q' - \frac{1}{2} r_i P' \right)$ from Eqs. 15, 18, 26, and 29 of Appendix B. All the terms of orders $O(h^4)$ and higher are lumped under the truncation error $O(h^4)$. Hence, Eqs. 26, 27, 28, and 29 may be written as

$$\begin{aligned}
 & - \Sigma_1 \int_{z_j}^{z_j + \frac{T}{2}} \int_{r_i}^{r_i + \frac{R}{2}} r \phi(r, z) dr dz = \frac{1}{4} \Sigma_1 T P \phi_0 \\
 & \quad - \frac{1}{16} \Sigma_1 T r_i R^2 D_r \phi_0 \Big|_{R_1} \\
 & \quad - \frac{1}{16} \Sigma_1 T^2 r_i R D_z \phi_0 \Big|_{R_1} \tag{30}
 \end{aligned}$$

$$\begin{aligned}
-\Sigma_2 \int_{r_i - \frac{L}{2}}^{r_i} \int_{z_j}^{z_j + \frac{T}{2}} r \phi(r, z) dr dz &= \frac{1}{4} \Sigma_2 T P' \phi_0 \\
&+ \frac{1}{16} \Sigma_2 r_i T L^2 D_r \phi_0 \Big|_{R_2} \\
&- \frac{1}{16} \Sigma_2 r_i L T^2 D_z \phi_0 \Big|_{R_2}
\end{aligned} \tag{31}$$

$$\begin{aligned}
-\Sigma_3 \int_{z_j - \frac{B}{2}}^{z_j} \int_{r_i - \frac{L}{2}}^{r_i} r \phi(r, z) dr dz &= + \frac{1}{4} \Sigma_3 B P' \phi_0 \\
&+ \frac{1}{16} \Sigma_3 B r_i L^2 D_r \phi_0 \Big|_{R_3} \\
&+ \frac{1}{16} \Sigma_3 B^2 r_i L D_z \phi_0 \Big|_{R_3}
\end{aligned} \tag{32}$$

$$\begin{aligned}
-\Sigma_4 \int_{z_j - \frac{B}{2}}^{z_j} \int_{r_i + \frac{R}{2}}^{r_i} r \phi(r, z) dr dz &= + \frac{1}{4} \Sigma_4 B P \phi_0 \\
&- \frac{1}{16} \Sigma_4 r_i B R^2 D_r \phi_0 \Big|_{R_4} \\
&+ \frac{1}{16} \Sigma_4 r_i B^2 R D_z \phi_0 \Big|_{R_4}
\end{aligned} \tag{33}$$

By adding Eqs. 30, 31, 32, and 33, one obtains

$$\begin{aligned}
-\sum_{n=1}^4 \iint_{R_n} \Sigma_n r \phi(r, z) dr dz &= \frac{1}{4} \Sigma_1 T P \phi_0 \\
&- \frac{1}{16} \Sigma_1 r_i T R^2 D_r \phi_0 \Big|_{R_1} \\
&- \frac{1}{16} \Sigma_1 r_i R T^2 D_z \phi_0 \Big|_{R_1} \\
&+ \frac{1}{4} \Sigma_2 r_i T P' \phi_0 \\
&+ \frac{1}{16} \Sigma_2 r_i T L^2 D_r \phi_0 \Big|_{R_2} \\
&- \frac{1}{16} \Sigma_2 r_i L T^2 D_z \phi_0 \Big|_{R_2} \\
&+ \frac{1}{4} \Sigma_3 B P' \phi_0 \\
&+ \frac{1}{16} \Sigma_3 B r_i L^2 D_r \phi_0 \Big|_{R_3} \\
&+ \frac{1}{16} \Sigma_3 B^2 r_i L D_z \phi_0 \Big|_{R_3} \\
&+ \frac{1}{4} \Sigma_4 B P \phi_0 \\
&- \frac{1}{16} \Sigma_4 r_i B R^2 D_r \phi_0 \Big|_{R_4} \\
&+ \frac{1}{16} \Sigma_4 r_i R B^2 D_z \phi_0 \Big|_{R_4}
\end{aligned} \tag{34}$$

Substituting for the terms that contain the derivatives in Eq. 34 from Eq. 41 of Appendix C, one has

$$\begin{aligned}
-\sum_{n=1}^4 \iint_{R_n} \Sigma_n r \phi(r, z) dr dz &= \frac{1}{4} \Sigma_1 T P \phi_0 \\
&+ \frac{1}{4} \Sigma_2 T P' \phi_0 \\
&+ \frac{1}{4} \Sigma_3 B P' \phi_0 \\
&+ \frac{1}{4} \Sigma_4 B P \phi_0 \\
&- \frac{1}{16} \Sigma_1 \text{Tr}_i R(\phi_1 + \phi_2 - 2\phi_0) \\
&- \frac{1}{16} \Sigma_2 \text{Tr}_i L(\phi_3 + \phi_2 - 2\phi_0) \\
&- \frac{1}{16} \Sigma_3 \text{Br}_i L(\phi_3 + \phi_4 - 2\phi_0) \\
&- \frac{1}{16} \Sigma_4 \text{Br}_i R(\phi_1 + \phi_4 - 2\phi_0) \\
&+ O(h^4)
\end{aligned} \tag{35}$$

Finally Eq. 5 may be expressed in a finite difference form by adding Eq. 25 and Eq. 35. The result is

$$\sum_{n=1}^4 D_n \iint_{R_n} \left[\frac{\partial}{\partial r} \left(r \frac{\partial \phi}{\partial r} \right) + \frac{\partial}{\partial z} \left(r \frac{\partial \phi}{\partial z} \right) \right] dr dz - \sum_{n=1}^4 \iint_{R_n} \Sigma_n r \phi(r, z) dr dz = 0$$

and

$$\begin{aligned}
& -\frac{1}{2} \frac{D_1^P}{\Gamma} (\phi_2 - \phi_0) \\
& -\frac{D_1^I}{R} \left[\frac{1}{\Gamma} \left(\frac{1}{3} \Omega - \frac{1}{2} r_1^P \right) - \frac{\Gamma}{8} \left(r_1 + \frac{R}{2} \right) \right] (\phi^1 - \phi_1 - \phi_2 + \phi_0) \\
& + \frac{1}{2} \frac{D_1^T}{R} (r_1 + \frac{R}{2}) (\phi_1 - \phi_0) \\
& - \frac{1}{2} \frac{D_2^P}{\Gamma} (\phi_2 - \phi_0) \\
& + \frac{D_2^I}{L} \left[\frac{1}{\Gamma} \left(\frac{1}{3} \Omega' - \frac{1}{2} r_1^P \right) + \frac{\Gamma}{8} \left(r_1 - \frac{L}{2} \right) \right] (\phi^2 - \phi_3 - \phi_2 + \phi_0) \\
& + \frac{1}{2} \frac{D_2^T}{L} \left(r_1 - \frac{L}{2} \right) (\phi_3 - \phi_0) \\
& - \frac{1}{2} \frac{D_3^P}{B} (\phi_4 - \phi_0) \\
& + \frac{D_3^I}{L} \left[\frac{1}{B} \left(\frac{1}{3} \Omega' - \frac{1}{2} r_1^P \right) + \frac{B}{8} \left(r_1 - \frac{L}{2} \right) \right] (\phi^3 - \phi_3 - \phi_4 + \phi_0) \\
& + \frac{1}{2} \frac{D_3^B}{L} (\phi_3 - \phi_0) \left(r_1 - \frac{L}{2} \right) \\
& - \frac{1}{2} \frac{D_4^P}{B} (\phi_4 - \phi_0) \\
& - \frac{D_4^I}{R} \left[\frac{1}{B} \left(\frac{1}{3} \Omega - \frac{1}{2} r_1^P \right) - \frac{B}{8} \left(r_1 + \frac{R}{2} \right) \right] (\phi^4 - \phi_1 - \phi_4 + \phi_0)
\end{aligned}$$

$$\begin{aligned}
& + \frac{1}{2} \frac{D_4 B}{R} \left(r_i + \frac{R}{2} \right) (\phi_1 - \phi_0) \\
& - \frac{1}{48} D_1 \sigma_1 r_i R T (\phi_1 + \phi_2 - 2\phi_0) \\
& - \frac{1}{48} D_2 \sigma_2 r_i L T (\phi_2 + \phi_3 - 2\phi_0) \\
& - \frac{1}{48} D_3 \sigma_3 r_i L B (\phi_4 + \phi_3 - 2\phi_0) \\
& - \frac{1}{48} D_4 \sigma_4 r_i R B (\phi_4 + \phi_1 - 2\phi_0) \\
& + \frac{1}{24} \frac{T}{LR} (R - L) [LD_1 (\phi_1 - \phi_0) + RD_2 (\phi_3 - \phi_0)] \\
& + \frac{1}{24} \frac{B}{LR} (R - L) [LD_4 (\phi_1 - \phi_0) + RD_3 (\phi_3 - \phi_0)] \\
& + \frac{1}{96} \frac{T}{LR} (R+L) [LD_1 (\phi^1 - \phi_1 - \phi_2 + \phi_0) - RD_2 (\phi^2 - \phi_3 - \phi_2 + \phi_0)] \\
& + \frac{1}{96} \frac{B}{LR} (R+L) [LD_4 (\phi^4 - \phi_1 - \phi_4 + \phi_0) - RD_3 (\phi^3 - \phi_3 - \phi_4 + \phi_0)] \\
& + \frac{1}{24} \frac{r_i R}{TB} [BD_1 (\phi^1 - \phi_1 - \phi_2 + \phi_0) + TD_4 (\phi^4 - \phi_1 - \phi_4 + \phi_0)] \\
& + \frac{1}{24} \frac{r_i L}{TB} [BD_2 (\phi^2 - \phi_3 - \phi_2 + \phi_0) + TD_3 (\phi^3 - \phi_3 - \phi_4 + \phi_0)] \\
& + \frac{1}{24} \frac{r_i T}{LR} [LD_1 (\phi^1 - \phi_1 - \phi_2 + \phi_0) + RD_2 (\phi^2 - \phi_3 - \phi_2 + \phi_0)] \\
& + \frac{1}{24} \frac{r_i B}{LR} [RD_3 (\phi^3 - \phi_3 - \phi_4 + \phi_0) + LD_4 (\phi^4 - \phi_1 - \phi_4 + \phi_0)]
\end{aligned}$$

$$\begin{aligned}
& + \frac{1}{4} \Sigma_1 T P \phi_0 \\
& + \frac{1}{4} \Sigma_2 T P' \phi_0 \\
& + \frac{1}{4} \Sigma_3 B P' \phi_0 \\
& + \frac{1}{4} \Sigma_4 B P \phi_0 \\
& - \frac{1}{16} \Sigma_1 r_i TR(\phi_1 + \phi_2 - 2\phi_0) \\
& - \frac{1}{16} \Sigma_2 r_i TL(\phi_3 + \phi_2 - 2\phi_0) \\
& - \frac{1}{16} \Sigma_3 r_i BL(\phi_3 + \phi_4 - 2\phi_0) \\
& - \frac{1}{16} \Sigma_4 r_i BR(\phi_1 + \phi_4 - 2\phi_0) \\
& + O(h^4) \qquad \qquad \qquad = 0 \qquad \qquad \qquad (36)
\end{aligned}$$

The finite difference Eq. 36 may be written in the form

$$\begin{aligned}
a_{i,j} \phi_0 + b_{i,j} \phi_1 + c_{i,j} \phi_2 + d_{i,j} \phi_3 + e_{i,j} \phi_4 + f_{i,j} \phi^1 + g_{i,j} \phi^2 \\
+ h_{i,j} \phi^3 + k_{i,j} \phi^4 + O(h^4) = 0
\end{aligned}$$

or

$$\begin{aligned}
& a_{i,j}\phi_{i,j} + b_{i,j}\phi_{i+1,j} + c_{i,j}\phi_{i,j+1} + d_{i,j}\phi_{i-1,j} + e_{i,j}\phi_{i,j-1} \\
& + f_{i,j}\phi_{i+1,j+1} + g_{i,j}\phi_{i-1,j+1} + h_{i,j}\phi_{i-1,j-1} \\
& + k_{i,j}\phi_{i+1,j-1} + O(h^4) = 0 \tag{37}
\end{aligned}$$

The flux coefficients may be written for the equation

$$-\nabla^2 \phi(r,z) + \Sigma(r,z)\phi(r,z) = 0, \text{ where } \Sigma(r,z) = \frac{\Sigma_{ac}(r,z) - v\Sigma_f(r,z)}{D_c(r,z)}$$

for a reactor and $\Sigma(r,z) = \frac{\Sigma_{ae}(r,z)}{D_e(r,z)}$ for a reactor reflector, as follows:

$$\begin{aligned}
K_{i,j} &= -D_{i,j-1} \left\{ 2 \left[2h_{r_i}^2 (3r_i + h_{r_i}) + 3h_{z_{j-1}}^2 (2r_i + h_{r_i}) \right] \right. \\
&\quad \left. + h_{z_{j-1}}^2 (h_{r_i} + h_{r_{i-1}}) + 4r_i (h_{r_i}^2 + h_{z_{j-1}}^2) \right\} / 96h_{r_i} h_{z_{j-1}} \\
h_{i,j} &= -D_{i-1,j} \left\{ 2 \left[2h_{r_{i-1}}^2 (3r_i - h_{r_{i-1}}) + 3h_{z_{j-1}}^2 (2r_i - h_{r_{i-1}}) \right] \right. \\
&\quad \left. - h_{z_j}^2 (h_{r_i} + h_{r_{i-1}}) + 4r_i (h_{r_{i-1}}^2 + h_{z_{j-1}}^2) \right\} / 96h_{r_{i-1}} h_{z_{j-1}}
\end{aligned}$$

$$g_{i,j} = -D_{i,j+1} \left\{ 2 \left[2h_{r_{i-1}}^2 (3r_i - h_{r_{i-1}}) + 3h_{z_j}^2 (2r_i - h_{r_{i-1}}) \right] - h_{z_j}^2 (h_{r_i} + h_{r_{i-1}}) + 4r_i (h_{r_{i-1}}^2 + h_{z_j}^2) \right\} / 96h_{z_j} h_{r_{i-1}}$$

$$f_{i,j} = -D_{i,j} \left\{ 2 \left[2h_{r_i}^2 (3r_i + h_{r_i}) + 3h_{z_j}^2 (2r_i + h_{r_i}) \right] + h_{z_j}^2 (h_{r_i} + h_{r_{i-1}}) + 4r_i (h_{r_i}^2 + h_{z_j}^2) \right\} / 96h_{r_i} h_{z_j}$$

$$e_{i,j} = -h_{i,j} - k_{i,j} - \left[4r_i (D_{i-1,j} h_{r_{i-1}} + D_{i,j-1} h_{r_i}) + (D_{i,j-1} h_{r_i}^2 - D_{i-1,j} h_{r_{i-1}}^2) \right] / 8h_{z_{j-1}} + r_i h_{z_{j-1}} (\Sigma_{i-1,j} h_{r_{i-1}} + \Sigma_{i,j-1} h_{r_i}) / 12$$

$$d_{i,j} = -g_{i,j} - h_{i,j} - (12r_i - 7h_{r_{i-1}} + h_{r_i}) (D_{i,j+1} h_{z_j} + D_{i-1,j} h_{z_{j-1}}) / 24h_{r_{i-1}} + r_i h_{r_{i-1}} (\Sigma_{i,j+1} h_{z_j} + \Sigma_{i-1,j} h_{z_{j-1}}) / 12r_i h_{r_{i-1}}$$

$$c_{i,j} = -f_{i,j} - g_{i,j} - \left[4r_i (D_{i,j} h_{r_i} + D_{i-1,j} h_{r_{i-1}}) \right. \\ \left. + (D_{i,j} h_{r_i}^2 - D_{i-1,j} h_{r_{i-1}}^2) \right] / 8h_{z_j} \\ + r_i h_{z_j} (\Sigma_{i,j} h_{r_i} + \Sigma_{i-1,j} h_{r_{i-1}}) / 12$$

$$b_{i,j} = -f_{i,j} - k_{i,j} - (12r_i + 7h_{r_i} - h_{r_{i-1}}) (D_{i,j} h_{z_j} \\ + D_{i,j-1} h_{z_{j-1}}) / 24h_{r_i} + r_i h_{r_i} (\Sigma_{i,j} h_{z_j} + \Sigma_{i,j-1} h_{z_{j-1}}) / 12$$

$$a_{i,j} = - (b_{i,j} + c_{i,j} + d_{i,j} + e_{i,j} + f_{i,j} + h_{i,j} + g_{i,j} + k_{i,j}) \\ - h_{r_i} (\Sigma_{i,j} h_{z_j} + \Sigma_{i,j-1} h_{z_{j-1}}) (2r_i + h_{r_i}) / 16 \\ - h_{r_{i-1}} (\Sigma_{i-1,j} h_{z_j} + \Sigma_{i-1,j} h_{z_{j-1}}) (2r_i - h_{r_{i-1}}) / 16$$

F. The Five-Point Formula

The five-point formula in r-z geometry can be written as

[8]

$$b_{i,j} \phi_{i+1,j} + c_{i,j} \phi_{i,j+1} + d_{i,j} \phi_{i-1,j} + e_{i,j} \phi_{i,j-1} + a_{i,j} \phi_{i,j} = 0$$

(38)

where

$$b_{i,j} = -(2r_i + h_{r_i})(D_{i,j-1}h_{z_{j-1}} + D_{i,j}h_{z_j})/4h_{r_i}$$

$$c_{i,j} = -(D_{i,j}h_{r_i} + D_{i-1,j}h_{r_{i-1}})[4r_i + (D_{i,j}h_{r_i}h_{r_{i-1}})]/8h_{z_j}$$

$$d_{i,j} = -(2r_i - h_{r_{i-1}})(D_{i-1,j}h_{z_{j-1}} + D_{i,j+1}h_{z_j})/4h_{r_{i-1}}$$

$$e_{i,j} = -(D_{i,j-1}h_{r_i} + D_{i-1,j}h_{r_{i-1}})[4r_i + (D_{i,j-1}h_{r_i} - D_{i-1,j}h_{r_{i-1}})]/8h_{z_{j-1}}$$

$$a_{i,j} = -(b_{i,j} + c_{i,j} + d_{i,j} + e_{i,j})$$

$$+ [h_{r_i}(4r_i + h_{r_i})(\Sigma_{i,j}h_{z_j} + \Sigma_{i,j-1}h_{z_{j-1}})]$$

$$+ h_{r_{i-1}}(4r_i - h_{r_{i-1}})(\Sigma_{i,j+1}h_{z_j} + \Sigma_{i-1,j}h_{z_{j-1}})]/16$$

G. The Analytical Solution

The analytical solution of the neutron diffusion equation over regions with material interfaces is difficult to be obtained even in the simplest cases [5]. To assure the corrections and accuracy of the numerical solution of the finite difference equations, it is useful to solve the neutron diffusion equation analytically over the region R for certain model problems. This technique gives a suitable comparison

between the numerical and analytical solution of the neutron diffusion equation. With this comparison, the error range between the two solutions can be determined.

The distribution of neutrons in the core and reflector of a one energy group system may be suitably described by the following equations [11]

$$\nabla^2 \phi_c(r, z) + B_c^2 \phi_c(r, z) = 0 \quad (39)$$

$$\nabla^2 \phi_e(r, z) - \frac{1}{L_e^2} \phi_e(r, z) = 0 \quad (40)$$

where

$$B_c^2 = \frac{\nu \Sigma_f - \Sigma_a^{(c)}}{D_c}$$

$$L_e^2 = \frac{D_e}{\Sigma_a^{(e)}}$$

e \equiv Reflector

C \equiv Core

The analytical solutions of Eqs. 39 and 40 for radial and axial reflectors in cylindrical geometry (Figs. 2 and 3) have been determined [11] and may be written as follows:

a: radial-reflector (Fig. 2)

$$\phi_c(r, z) = \phi_{co} J_0(\alpha_c r) \cos \frac{\pi}{H} z \quad (41)$$

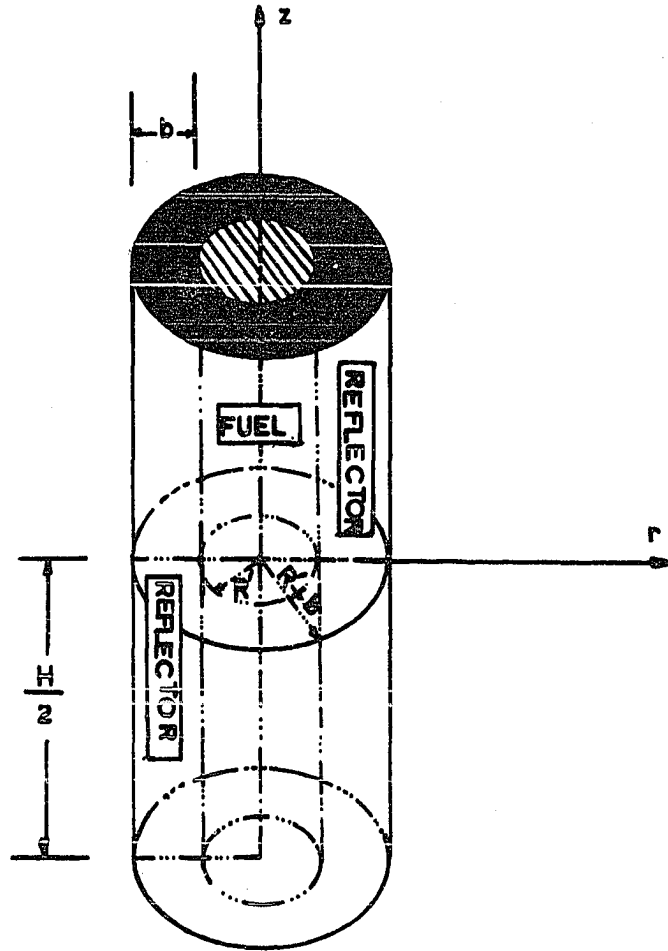


Fig. 2. Radially-reflected cylindrical reactor core

$$\begin{aligned} \phi_e(r, z) &= \phi_{co} J_0(\alpha_c R') \frac{I_0[\alpha_e (R'+b)] K_0(\alpha_e r) - K_0[\alpha_e (R'+b)] I_0(\alpha_e r)}{I_0[\alpha_e (R'+b)] K_0(\alpha_e R') - K_0[\alpha_e (R'+b)] I_0(\alpha_e R')} \cos \frac{\pi}{H} z \end{aligned} \quad (42)$$

where α_c is to be determined from the following equation:

$$\begin{aligned} \alpha_c D_c \frac{J_1(\alpha_c R')}{J_0(\alpha_c R')} &= \alpha_e D_e \frac{I_0[\alpha_e (R'+b)] K_1(\alpha_e R') + K_0[\alpha_e (R'+b)] I_1(\alpha_e R')}{I_0[\alpha_e (R'+b)] K_0(\alpha_e R') - K_0[\alpha_e (R'+b)] I_0(\alpha_e R')} \end{aligned} \quad (43)$$

α_e and B_c can be calculated from the following relations:

$$\alpha_e^2 = \frac{\Sigma_a^{(e)}}{D_e} + \left(\frac{\pi}{H} \right)^2 \quad (44)$$

$$B_c^2 = \alpha_c^2 + \left(\frac{\pi}{H} \right)^2 \quad (45)$$

b: Axial-reflector (Fig. 3)

$$\phi_c(r, z) = \phi_{co} J_0(\alpha r) \cos \beta_c z \quad (46)$$

$$\phi_e(r, z) = \phi_{co} \frac{\cos(\beta_c H/2)}{\sinh(\beta_e b)} J_0(\alpha r) \sinh\left[\beta_e \left(\frac{H}{2} - z\right)\right] \quad (47)$$

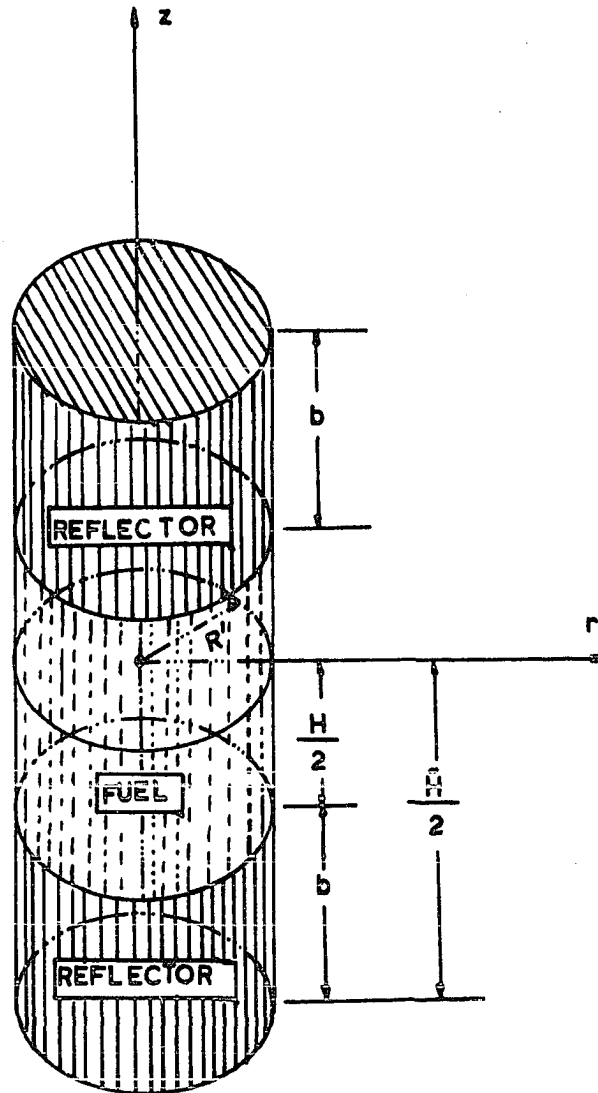


Fig. 3. Axially-reflected cylindrical reactor

where β_c is to be determined from the solution of the following equation:

$$\frac{H}{2} \beta_c \tan(\beta_c H/2) = \frac{D_e}{D_c} \frac{H}{2} \beta_e \coth[\beta_e (\frac{\tilde{H}}{2} - \frac{H}{2})] \quad (48)$$

α and β_e can be calculated from the following relations:

$$\alpha^2 = \frac{2.405}{R'} \quad (49)$$

$$\beta_e^2 = \frac{\Sigma_a^{(e)}}{D_e} + \alpha^2 \quad (50)$$

where

$$\tilde{H} = \frac{H}{2} + b$$

$R' \equiv$ Radius of the cylinder

$H \equiv$ The height of the cylinder

$b \equiv$ reflector thickness

III. RESULTS AND DISCUSSION

The results of this work were obtained by solving Eqs. 37 and 38 numerically and Eqs. 39 and 40 analytically using a computer program. Within the computer program of the analytical solutions Eqs. 43 and 48 are solved numerically using Newton's iterative method [12].

The computational technique is concerned with iterative methods in solving the nine-point and five-point finite difference equations [13,14]. The iterative method, specifically the overrelaxation method, is used because it is easily programmed and has a comparatively fast convergence rate.

Various cylindrical reactor core types such as bare cores, radially reflected cores, and axially reflected cores were considered. The calculated results for the previous configurations cover equal (Figs. 4, 5, and 6) and nonequal (Figs. 7, 8, and 9) spacing along radial and axial axes.

The neutron flux values for equal spacing along the r- and z- axes for the nine-point, five-point, and analytical solution are tabulated in Tables 1, 2, and 3. The absolute error¹ and

¹Absolute error = numerical solution-analytical solution.

Euclidean norm² for the radial and axial cases are computed as listed in Tables 4, 5, 6, 7, 8, and 9. Graphs of absolute error versus radial and axial distances are plotted as shown in Figs. 10-32. Plots of residual vector norm³ versus iteration are shown in Figs. 33-35. From the plots of Figs. 10-32 one can observe the accuracy of the nine-point formulation over the five-point formulation.

The over all Euclidean norm for the nine-point and five-point solutions are 0.0053 and 0.1103 (bare cylindrical core), 0.0109 and 0.1433 (radial-reflected cylindrical core), and 0.0075 and 0.01720 (axial-reflected cylindrical core), respectively. The comparisons between the Euclidean norms for

²The Euclidean norm is [2]

$$l_2 = \left[\sum_i |E_i|^2 \right]^{\frac{1}{2}},$$

where E_i is the absolute error at a mesh point, ($i = 1, 2, 3, 4, \dots$).

³The residual vector may be defined as [9]

$$r^{(P)} = x^{(P+1)} - x^{(P)}$$

where r = the residual vector

x = the solution

P = iteration number, ($P = 0, 1, 2, 3, \dots$).

Thus, the residual vector norm may be defined as [2]

$$\left[\sum_i (r_i)^2 \right]^{\frac{1}{2}}$$

the nine-point and five-point results illustrate the accuracy of the nine-point formulation over the five-point formulation.

The convergence rates⁴ as calculated from the slopes of the curves Figs. 33-35 for the nine-point and five-point formulas are 0.654 and 0.448 (bare cylindrical core), 0.464 and 0.304 (radially reflected cylindrical core), and 0.406 and 0.412 (axially reflected cylindrical core), respectively. These results show that the nine-point formula converges faster than the five-point formula for these cases. The saw-tooth effect in the curves of Figs. 34 and 35 represents the inner iteration over the eigenvalue $(\Sigma(r,z)/D(r,z))$ of the boundary value equation until criticality was achieved.

⁴The convergence rate may be defined as [9]

$$v = - \ln \lambda_1$$

where

v = the convergence rate

λ_1 = the largest eigenvalue of the iteration matrix.

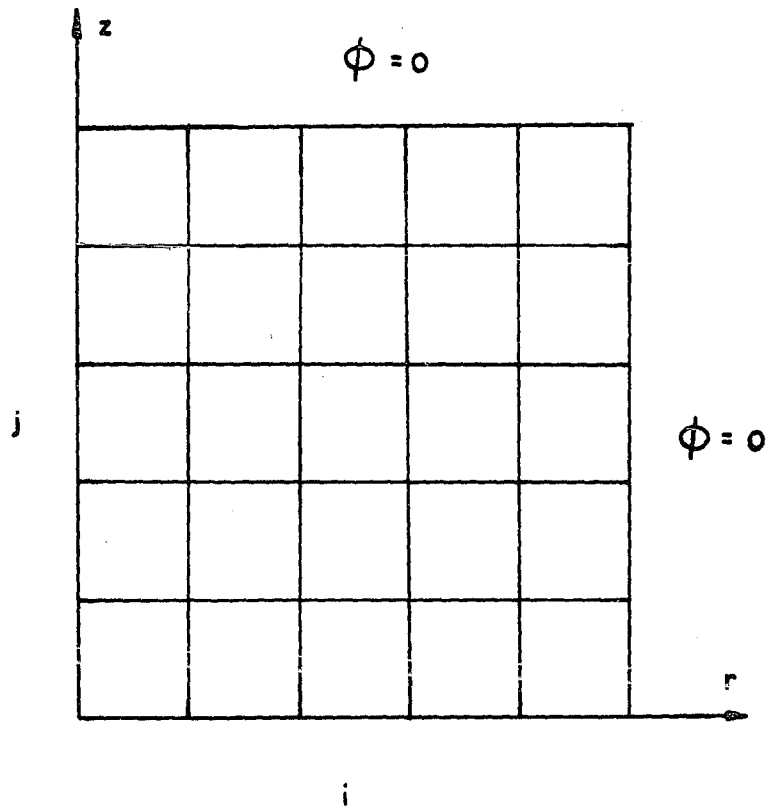


Fig. 4. Equal spacing mesh for a cylindrical bare reactor core

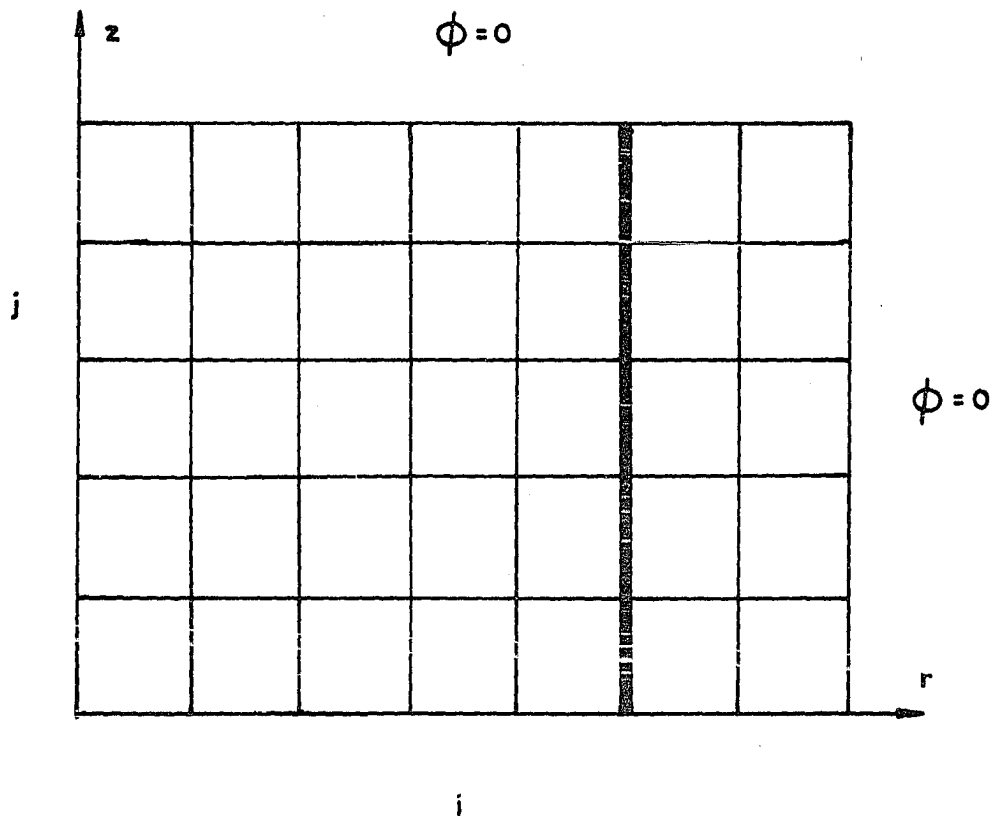


Fig. 5. Equal spacing mesh for a radially reflected reactor core

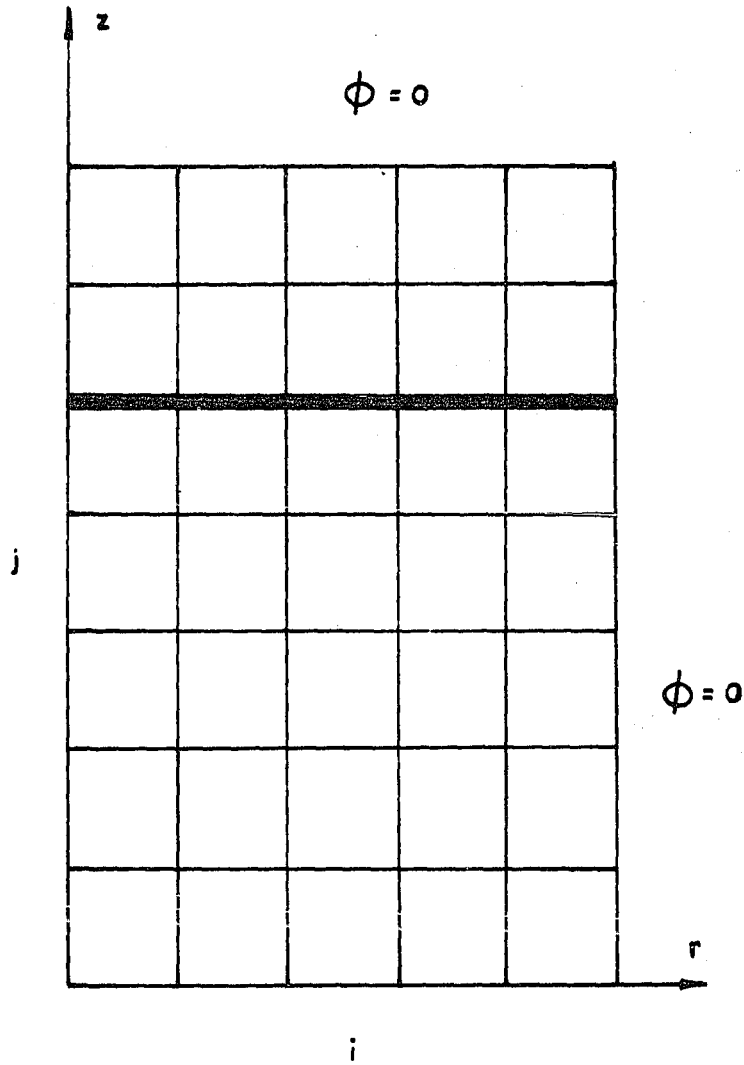


Fig. 6. Equal spacing mesh for axially reflected cylindrical reactor core

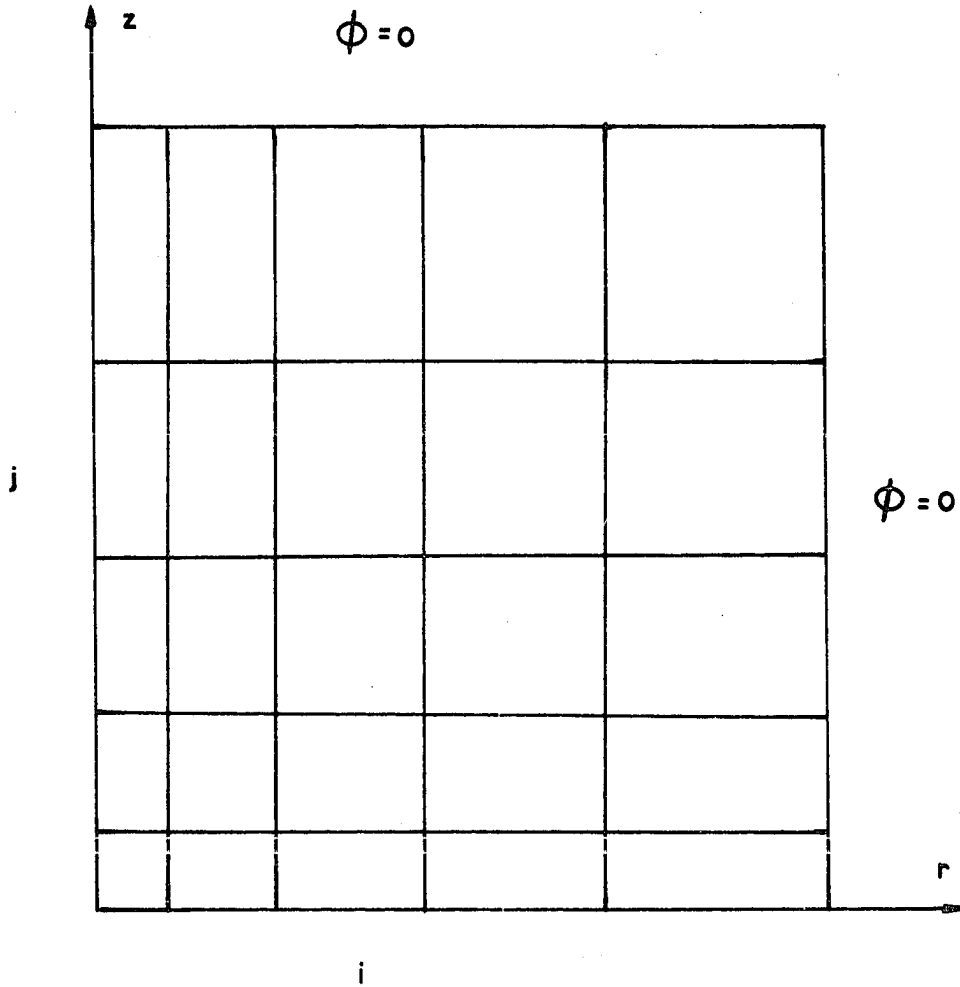


Fig. 7. Unequal spacing mesh for a cylindrical bare reactor core

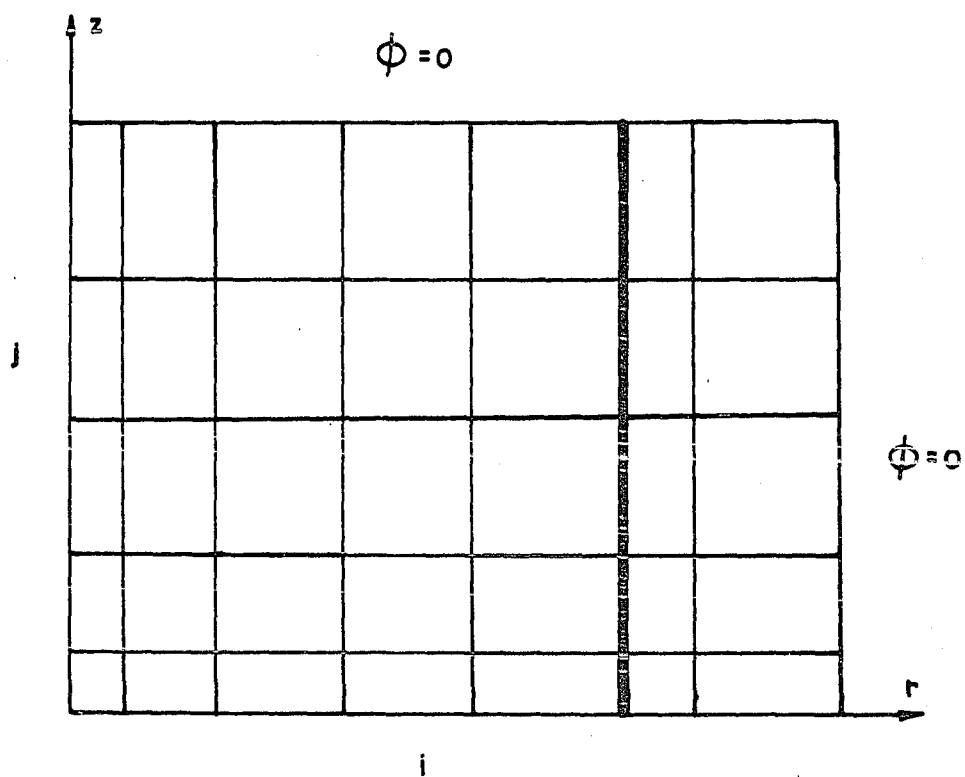


Fig. 8. Unequal spacing for a radially reflected reactor core

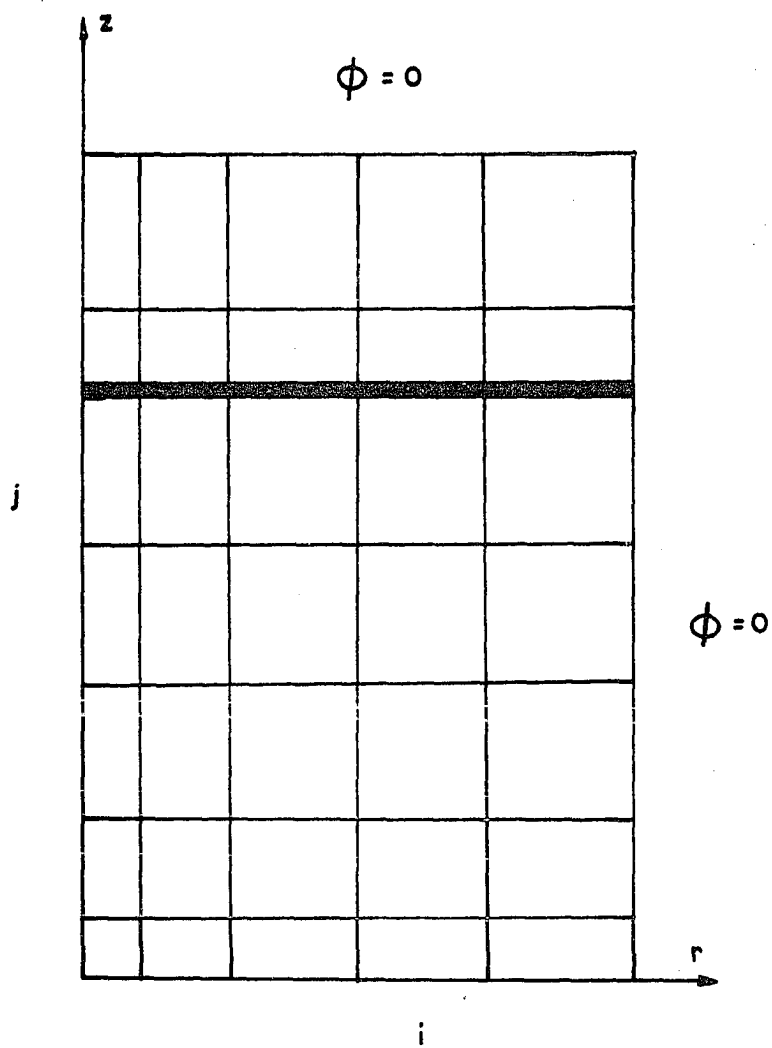


Fig. 9. Unequal spacing mesh for axially reflected cylindrical reactor core

Table 1. The neutron flux distribution in a bare reactor core for equal spacing along the radial and axial axes and for input data $D_c = 1.0$ cm, $\Sigma_c = 0.33$ cm⁻¹, and $R' = H/2 = 5.0$ cm

Method	r							
	z	0	1	2	3	4	5	
ANS ^a	0	1.000	0.943	0.782	0.544	0.268	0.000	
	1	0.951	0.897	0.744	0.517	0.255	0.000	
	2	0.809	0.763	0.632	0.440	0.217	0.000	
	3	0.588	0.554	0.460	0.320	0.158	0.000	
	4	0.309	0.291	0.242	0.168	0.083	0.000	
	5	0.000	0.000	0.000	0.000	0.000	0.000	
NPS ^b	0	1.000	0.942	0.783	0.545	0.270	0.000	
	1	0.951	0.896	0.744	0.519	0.257	0.000	
	2	0.809	0.763	0.633	0.442	0.219	0.000	
	3	0.588	0.554	0.460	0.321	0.159	0.000	
	4	0.309	0.292	0.242	0.168	0.084	0.000	
	5	0.000	0.000	0.000	0.000	0.000	0.000	
FPS ^c	0	1.000	0.895	0.731	0.506	0.249	0.000	
	1	0.955	0.854	0.698	0.483	0.238	0.000	
	2	0.815	0.730	0.596	0.412	0.203	0.000	
	3	0.595	0.532	0.435	0.301	0.148	0.000	
	4	0.314	0.281	0.230	0.159	0.078	0.000	
	5	0.000	0.000	0.000	0.000	0.000	0.000	

^aANS = analytical solution.

^bNPS = nine-point solution.

^cFPS = five-point solution.

Table 2. The flux distribution in radially reflected core for equal spacing and for input data of $D_C = 0.5$ cm, $\Sigma_C = 0.1385$ cm⁻¹, $R = z = 5$ cm, $D_{R_C} = 1.0$ cm, $\Sigma_{R_C} = 0.1$ cm⁻¹, and $b = 2$ cm

Method	$\frac{r}{z}$	0	1	2	3	4	5	6	7
ANS	0	1.000	0.956	0.830	0.637	0.405	0.160	0.067	0.000
	1	0.951	0.909	0.789	0.606	0.385	0.153	0.064	0.000
	2	0.809	0.773	0.671	0.516	0.327	0.130	0.054	0.000
	3	0.588	0.562	0.488	0.375	0.238	0.094	0.039	0.000
	4	0.309	0.295	0.456	0.197	0.125	0.050	0.021	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
NPS	0	1.000	0.955	0.830	0.639	0.408	0.165	0.068	0.000
	1	0.951	0.908	0.789	0.608	0.388	0.157	0.065	0.000
	2	0.809	0.773	0.671	0.518	0.330	0.133	0.055	0.000
	3	0.588	0.561	0.488	0.376	0.240	0.097	0.040	0.000
	4	0.309	0.295	0.256	0.198	0.126	0.051	0.021	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
FPS	0	1.000	0.915	0.782	0.595	0.376	0.146	0.061	0.000
	1	0.951	0.870	0.744	0.566	0.356	0.139	0.058	0.000
	2	0.809	0.740	0.633	0.482	0.303	0.118	0.049	0.000
	3	0.588	0.538	0.460	0.350	0.220	0.086	0.036	0.000
	4	0.309	0.283	0.242	0.184	0.116	0.045	0.019	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000

Table 3. The flux distribution in axially reflected core as for equal spacing and input data $D_c = 0.5$ cm $\Sigma_c = 0.1536$ cm⁻¹, $R = z = 5$ cm, $D_{Rc} = 1.0$ cm, $\Sigma_{Rc} = 0.1$, and $b = 2$ cm

Method	z r	0	1	2	3	4	5	6	7
ANS	0	1.000	0.962	0.852	0.678	0.452	0.192	0.082	0.000
	1	0.943	0.907	0.803	0.639	0.426	0.181	0.077	0.000
	2	0.782	0.752	0.666	0.530	0.353	0.150	0.064	0.000
	3	0.543	0.523	0.463	0.368	0.246	0.104	0.045	0.000
	4	0.268	0.258	0.228	0.182	0.121	0.052	0.022	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
NPS	0	1.000	0.962	0.852	0.677	0.451	0.188	0.081	0.000
	1	0.942	0.406	0.802	0.637	0.424	0.180	0.076	0.000
	2	0.781	0.751	0.665	0.528	0.352	0.149	0.063	0.000
	3	0.544	0.523	0.463	0.368	0.245	0.104	0.044	0.000
	4	0.269	0.259	0.229	0.182	0.121	0.051	0.022	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
FPS	0	1.000	0.962	0.851	0.674	0.447	0.185	0.080	0.000
	1	0.891	0.857	0.758	0.601	0.398	0.165	0.071	0.000
	2	0.726	0.698	0.617	0.489	0.324	0.134	0.058	0.000
	3	0.500	0.481	0.425	0.337	0.223	0.092	0.040	0.000
	4	0.246	0.236	0.209	0.166	0.110	0.045	0.020	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000

Table 4. The calculated results of absolute errors and Euclidean norms for equal spacing in a bare core at different axial levels

z cm	r cm	Nine-point			Five-point		
		$E_i \times 10^{-3}$	l_2	Over all norm	$E_i \times 10^{-3}$	l_2	Over all norm
0	0	0.0000	0.003	0.0053	0.0000	0.082	0.1103
	1	0.8356			48.3252		
	2	0.5273			50.6976		
	3	1.8940			37.6814		
	4	1.9957			18.7239		
	5	0.0000			0.0000		
1	0	0.1614	0.003		3.7467	0.012	
	1	0.4543			42.6084		
	2	0.7814			45.2221		
	3	1.9979			33.9430		
	4	1.9949			16.8740		
	5	0.0000			0.0000		
2	0	0.4057	0.003		6.3860	0.058	
	1	0.1193			33.3836		
	2	0.9005			36.1296		
	3	1.8649			27.2561		
	4	1.7792			13.5566		
	5	0.0000			0.0000		
3	0	0.4868	0.002		6.9725	0.097	
	1	0.1120			22.1675		
	2	0.8245			24.5436		
	3	1.4754			18.6226		
	4	1.3523			9.2679		
	5	0.0000			0.0000		
4	0	0.3376	0.0013		4.8964	0.0196	
	1	0.1650			10.5528		
	2	0.6459			12.0030		
	3	0.8389			9.1678		
	4	0.7424			4.5655		
	5	0.0000			0.0000		

Table 5. The calculated results of absolute errors and Euclidean norms for equal spacing in a bare core at different radial levels

r cm	z cm	Nine-point			Five-point		
		$E_i \times 10^{-3}$	l_2	Over all norm	$E_i \times 10^{-3}$	l_2	Over all norm
0	0	0.0000	0.0007	0.0053	0.0000	0.0113	0.1103
	1	0.1614			3.7467		
	2	0.4057			6.3860		
	3	0.4868			6.9725		
	4	0.3376			4.8964		
	5	0.0000			0.0000		
1	0	0.8356	0.00098		48.3252	0.07660	
	1	0.4543			42.6089		
	2	0.1193			33.3836		
	3	0.1120			22.1675		
	4	0.1650			10.5528		
	5	0.0000			0.0000		
2	0	0.5273	0.00167		50.6976	0.08165	
	1	0.7814			45.2221		
	2	0.9005			36.1296		
	3	0.8245			24.5436		
	4	0.6459			12.003		
	5	0.0000			0.0000		
3	0	1.8940	0.0037		37.6814	0.0612	
	1	1.9979			33.9430		
	2	1.8649			27.2561		
	3	1.4754			18.6226		
	4	0.8389			9.1678		
	5	0.0000			0.0000		
4	0	1.9957	0.0037		18.7239	0.0304	
	1	1.9949			16.8740		
	2	1.7792			13.5566		
	3	1.3523			9.2679		
	4	0.7424			4.5655		
	5	0.0000			0.0000		

Table 6. The calculated results of absolute errors and Euclidean norms for equal spacing in a radially reflected core at different axial levels

z cm	r cm	Nine-point			Five-point		
		$E_i \times 10^{-3}$	l_2	Over all norm	$E_i \times 10^{-3}$	l_2	Over all norm
0	0	0.0000	0.0063	0.0104	0.0000	0.0830	0.1433
	1	1.1444			41.3011		
	2	0.0221			47.6269		
	3	1.8909			42.1592		
	4	3.6502			29.8813		
	5	4.3610			14.4312		
	6	1.5600			5.8537		
1	7	0.0000			0.0000		
	0	0.0182	0.006		0.1877	0.079	
	1	1.0802			39.1359		
	2	0.0237			45.1908		
	3	1.7912			40.025		
	4	3.4646			28.3779		
	5	4.1445			13.7596		
2	6	1.48251			5.5611		
	7	0.0000			0.0000		
	0	0.0481	0.005		0.3488	0.067	
	1	0.9033			33.1447		
	2	0.0160			38.3341		
	3	1.5213			33.9750		
	4	2.9433			24.0990		
3	5	3.5234			11.6473		
	6	1.2600			4.7248		
	7	0.0000			0.0000		
	0	0.0589	0.004		0.3735	0.048	
	1	0.6458			23.9867		
	2	0.0092			27.7811		

Table 6 (Continued)

z cm	r cm	Nine-point			Five-point		
		$E_i \times 10^{-3}$	l_2	Over all norm	$E_i \times 10^{-3}$	l_2	Over all norm
	3	1.1033			24.6372		
	4	2.1357			17.4816		
	5	2.5584			8.4523		
	6	0.9146			3.4291		
	7	0.0000			0.0000		
4	0	0.0393	0.002		0.2401	0.025	
	1	0.3373			12.5752		
	2	0.0058			14.5782		
	3	0.5777			12.9335		
	4	1.1208			9.1794		
	5	1.34413			4.4395		
	6	0.48045			1.8010		
	7	0.0000			0.0000		

Table 7. The calculated results for the absolute errors and Euclidean norms for equal spacing in a radially reflected core at different radial levels

r cm	z cm	Nine-point			Five-point		
		$E_i \times 10^{-3}$	l_2	Over all norm	$E_i \times 10^{-3}$	l_2	Over all norm
0	0	0.0000	0.0001	0.0109	0.0000	0.0006	0.1433
	1	0.0182			0.1877		
	2	0.0481			0.3488		
	3	0.0589			0.3735		
	4	0.0393			0.2401		
	5	0.0000			0.0000		
1	0	1.1444	0.002		41.3011	0.071	
	1	1.0802			39.1359		
	2	0.9033			33.1447		
	3	0.6458			23.9867		
	4	0.3373			12.5752		
	5	0.0000			0.0000		
2	0	0.0221	0.00004		47.6269	0.0823	
	1	0.0237			45.1908		
	2	0.0160			38.3341		
	3	0.0090			27.7811		
	4	0.0058			14.5782		
	5	0.0000			0.0000		
3	0	1.8909	0.003		42.1592	0.073	
	1	1.7912			40.0250		
	2	1.5213			33.9750		
	3	1.1033			24.6372		
	4	0.5777			12.9335		
	5	0.0000			0.0000		

Table 7 (Continued)

r cm	z cm	Nine-point			Five-point		
		$E_i \times 10^{-3}$	l_2	Over all norm	$E_i \times 10^{-3}$	l_2	Over all norm
4	0	3.6502	0.006		29.8813	0.052	
	1	3.4646			28.3779		
	2	2.9433			24.0990		
	3	2.1357			17.4816		
	4	1.1208			9.1794		
	5	0.0000			0.0000		
5	0	4.3610	0.008		14.4312	0.025	
	1	4.1445			13.7596		
	2	3.5234			11.6473		
	3	2.5584			8.4523		
	4	1.3441			4.4395		
	5	0.0000			0.0000		
6	0	1.5600	0.003		5.8537	0.010	
	1	1.4825			5.5611		
	2	1.2600			4.7248		
	3	0.9146			3.4291		
	4	0.4805			1.801		
	5	0.0000			0.0000		

Table 8. The calculated results for absolute errors and Euclidean norms for equal spacing in a axially reflected core at different radial levels

r cm	z cm	Nine-point			Five-point		
		$E_i \times 10^{-3}$	λ_2	Over all norm	$E_i \times 10^{-3}$	λ_2	Over all norm
0	0	0.0000	0.005	0.0075	0.0000	0.01	0.0172
	1	0.0963			3.3350		
	2	0.3689			1.3922		
	3	0.8128			3.0825		
	4	1.2746			5.1571		
	5	4.6798			7.2482		
	6	1.1765			2.3044		
	7	0.0000			0.0000		
1	0	1.4785	0.004		51.7290	0.099	
	1	1.5423			50.1119		
	2	1.6462			45.3807		
	3	1.7773			37.8684		
	4	2.0271			28.0321		
	5	1.7173			16.4291		
	6	1.3216			6.3143		
	7	0.0000			0.0000		
2	0	0.7875	0.003		55.9785	0.106	
	1	0.8650			54.1634		
	2	1.0006			48.8033		
	3	1.1736			40.2747		
	4	1.2854			29.1294		
	5	1.2626			16.0606		
	6	0.8785			6.2885		
	7	0.0000			0.0000		

Table 8 (Continued)

r cm	z cm	Nine-point			Five-point		
		$E_i \times 10^{-3}$	λ_2	Over all norm	$E_i \times 10^{-3}$	λ_2	Over all norm
3	0	0.4123	0.001		43.4105	0.082	
	1	0.3193			41.9898		
	2	0.1200			37.7737		
	3	0.1514			31.0564		
	4	0.4468			22.2801		
	5	0.7045			12.0068		
	6	0.5447			4.7354		
	7	0.0000			0.0000		
4	0	1.0144	0.002		22.4297	0.042	
	1	0.9377			21.6938		
	2	0.7507			19.5043		
	3	0.4761			16.0128		
	4	0.1431			11.4507		
	5	0.2436			6.1130		
	6	0.2317			2.4182		
	7	0.0000			0.0000		

Table 9. The calculated results for absolute errors and Euclidean norms for equal spacing in axially reflected core at different axial levels

z cm	r cm	Nine-point			Five-point		
		$E_i \times 10^{-3}$	l_2	Over all norm	$E_i \times 10^{-3}$	l_2	Over all norm
0	0	0.0000	0.002	0.0075	0.0000	0.091	0.0172
	1	1.4785			51.7290		
	2	0.7875			55.9785		
	3	0.4123			43.4105		
	4	1.0144			22.4297		
	5	0.0000			0.0000		
1	0	0.0963	0.002		3.3350	0.088	
	1	1.5423			50.1119		
	2	0.8650			54.1634		
	3	0.3193			41.9898		
	4	0.9377			21.6938		
	5	0.0000			0.0000		
2	0	0.3689	0.002		1.3922	0.079	
	1	1.6462			45.3807		
	2	1.0006			48.8033		
	3	0.1200			37.7737		
	4	0.7507			19.5043		
	5	0.0000			0.0000		
3	0	0.8128	0.002		3.0825	0.066	
	1	1.7773			37.8684		
	2	1.1736			40.2747		
	3	0.1514			31.0564		
	4	0.4761			16.0128		
	5	0.0000			0.0000		

Table 9 (Continued)

z cm	r cm	Nine-point			Five-point		
		$E_i \times 10^{-3}$	l_2	Over all norm	$E_i \times 10^{-3}$	l_2	Over all norm
4	0	1.2746	0.003		5.1571	0.048	
	1	2.0271			28.0321		
	2	1.2854			29.1294		
	3	0.4468			22.2801		
	4	0.1431			11.4507		
5	0	4.6798	0.005		7.2482	0.028	
	1	1.7173			16.4291		
	2	1.2626			16.0606		
	3	0.7045			12.0068		
	4	0.2436			6.1130		
6	0	1.1765	0.002		2.3044	0.011	
	1	1.3216			6.3143		
	2	0.8785			6.2885		
	3	0.5447			4.7354		
	4	0.2317			2.4182		
	5	0.0000			0.0000		

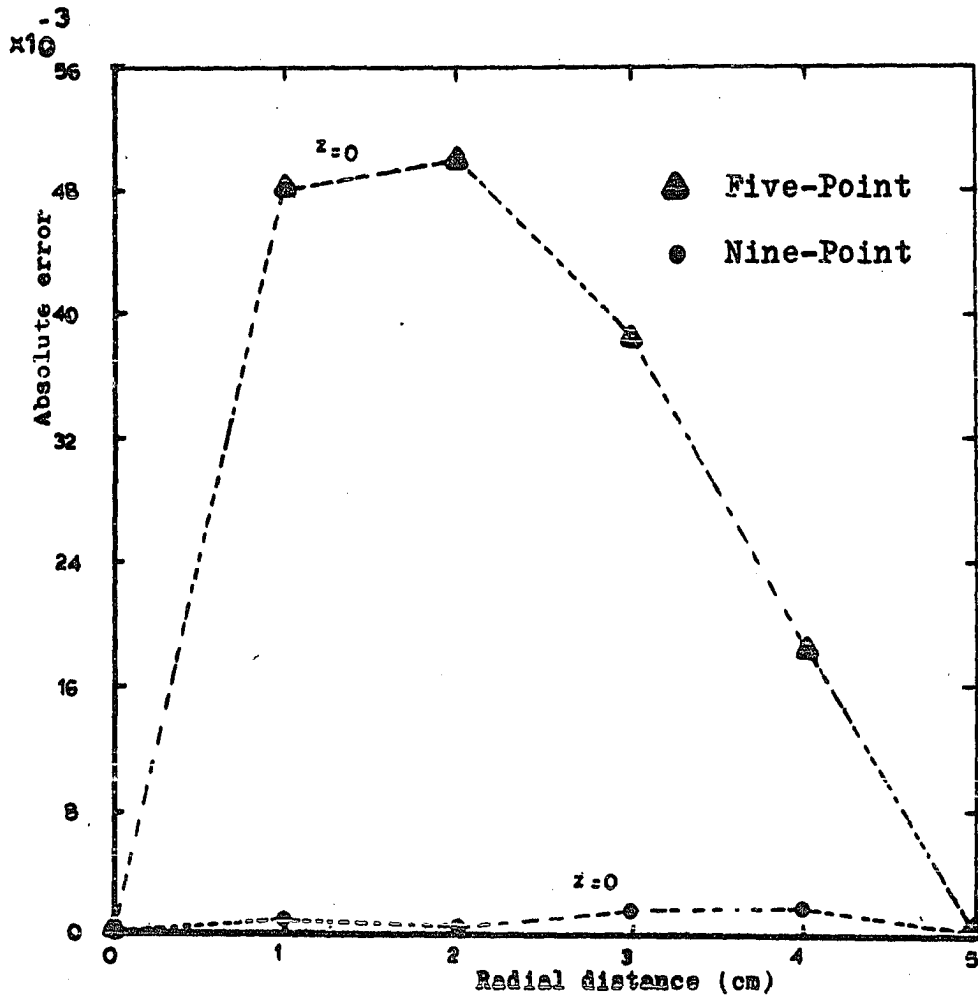


Fig. 10. Absolute error as a function of radial distance for $z = 0$ and equal spacing in a cylindrical bare reactor core

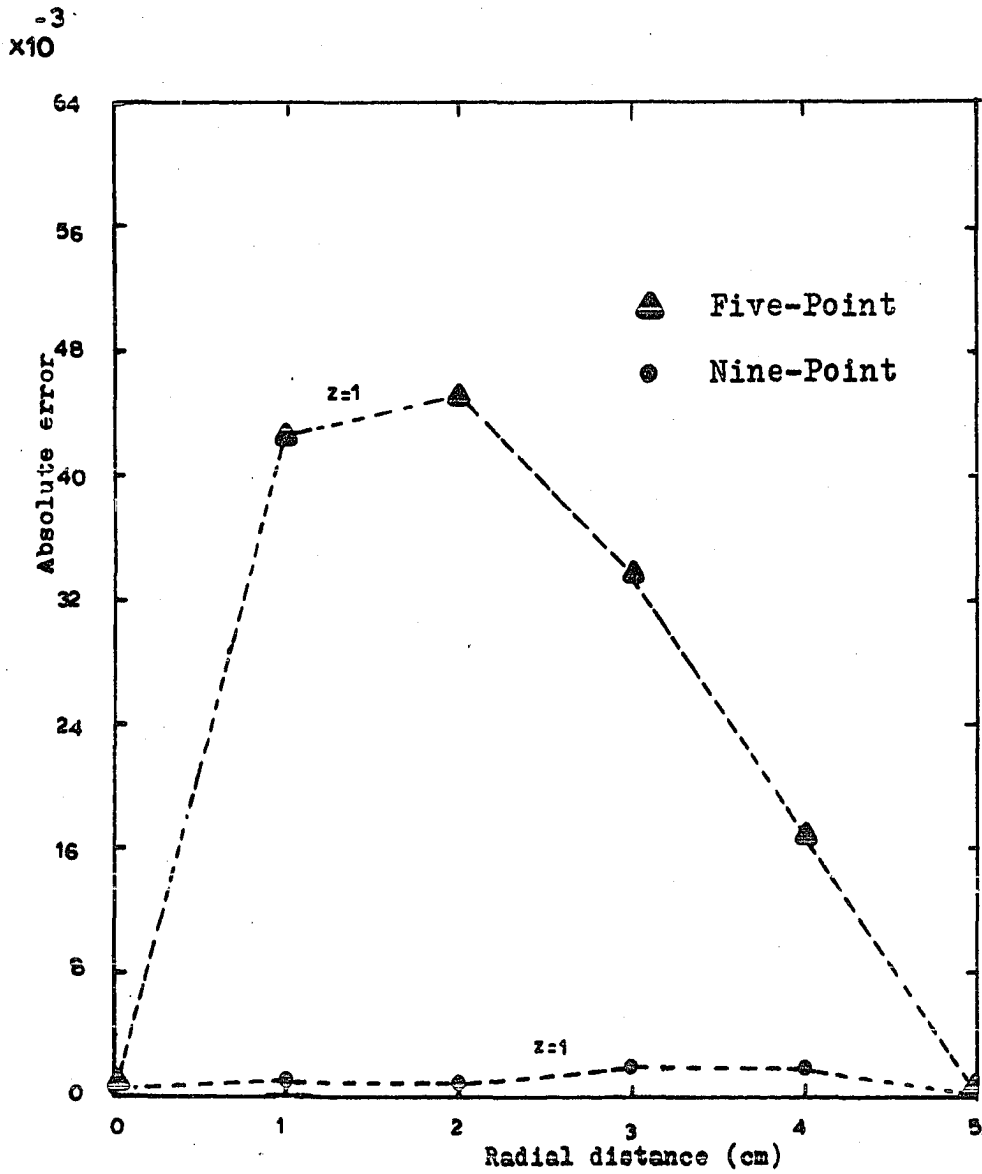


Fig. 11. Absolute error as a function of radial distance for $z = 1$ and equal spacing in a cylindrical bare reactor core

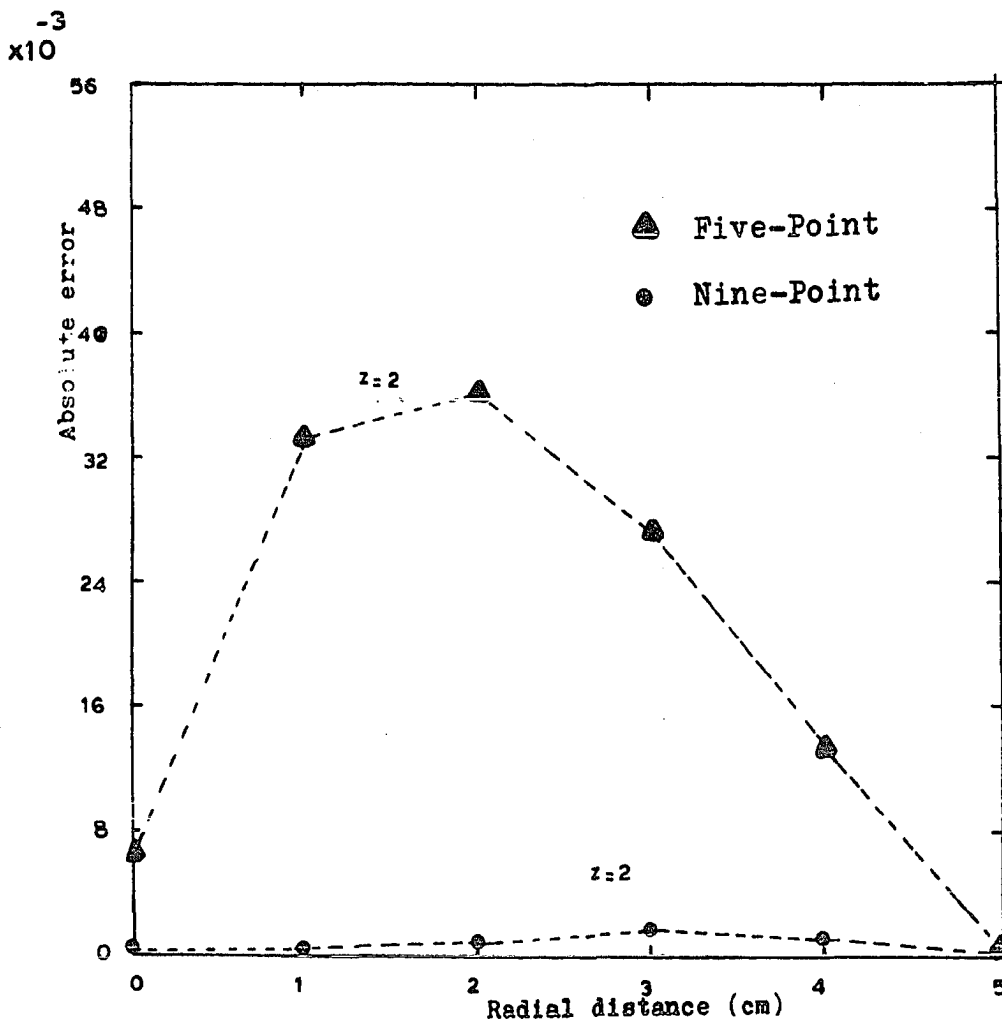


Fig. 12. Absolute error as a function of radial distance for $z = 2$ and equal spacing in a cylindrical bare reactor core

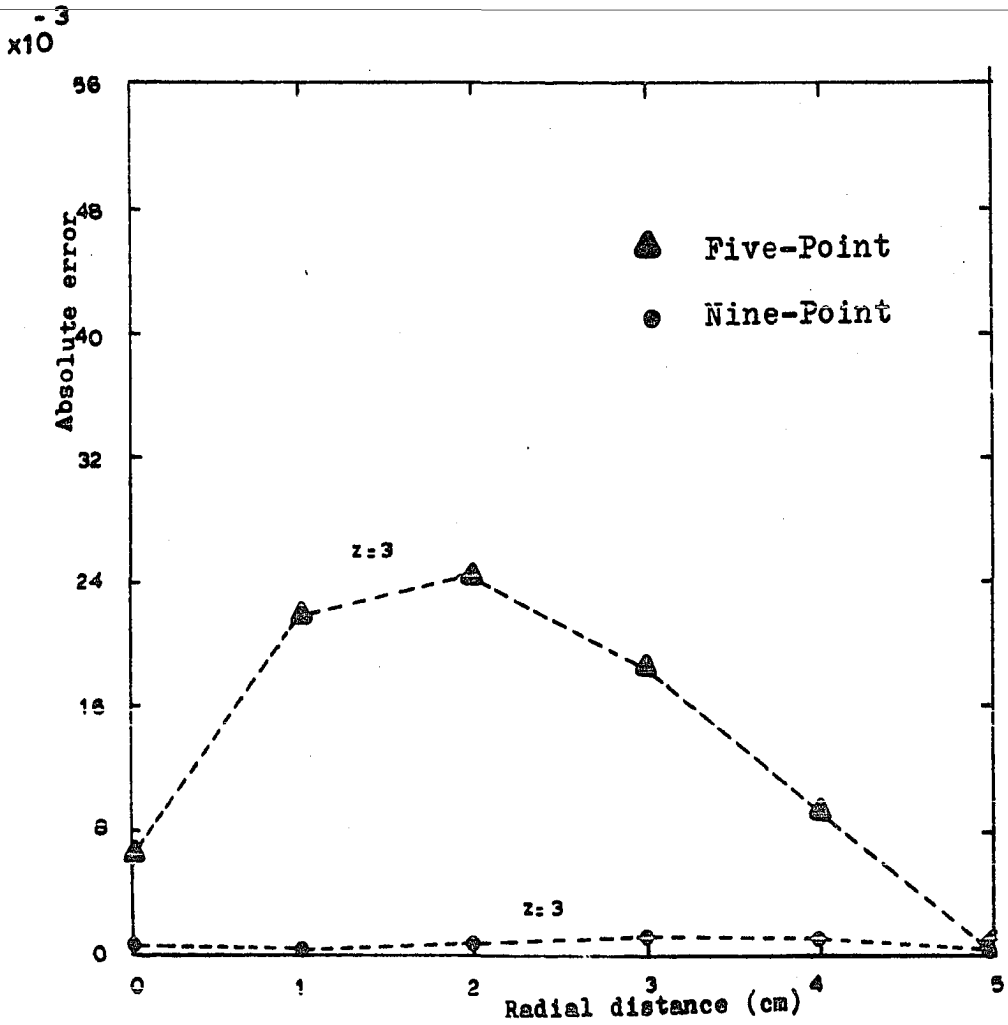


Fig. 13. Absolute error as a function of radial distance for $z = 3$ and equal spacing in a cylindrical bare reactor core

- 3
x10

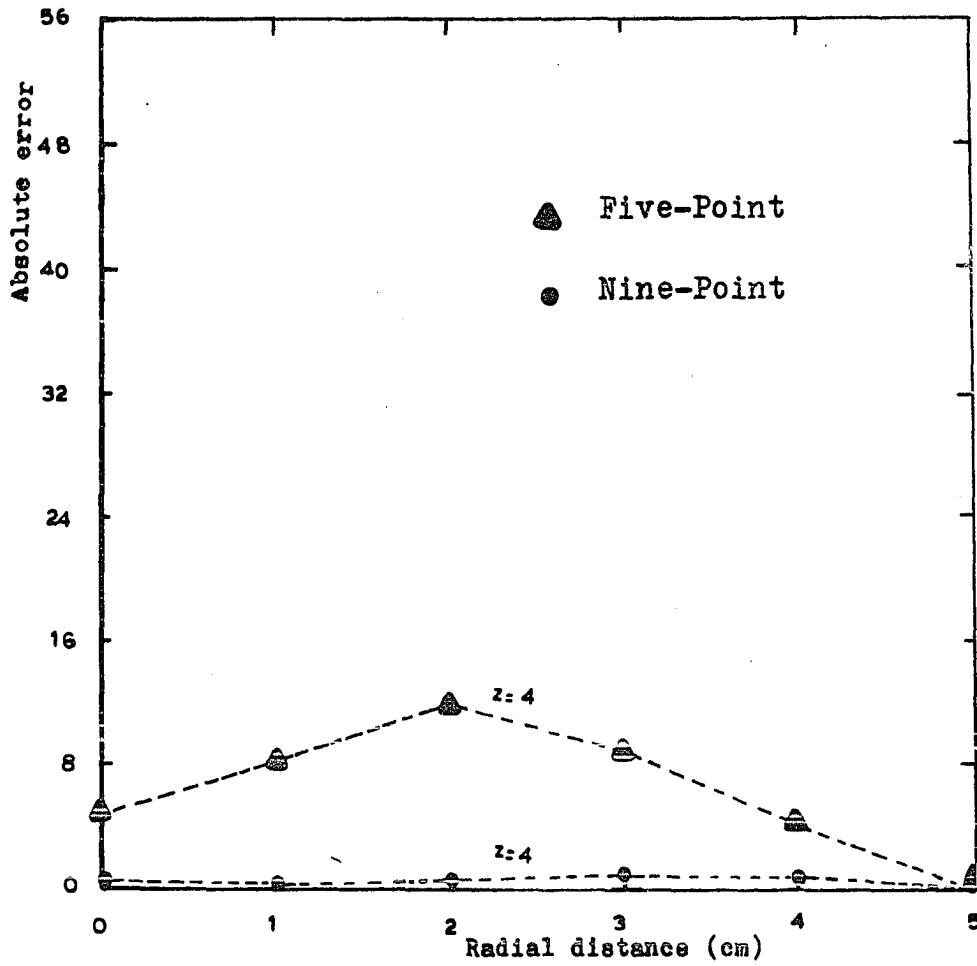


Fig. 14. Absolute error as a function of radial distance for $z = 4$ and equal spacing in a cylindrical bare reactor core

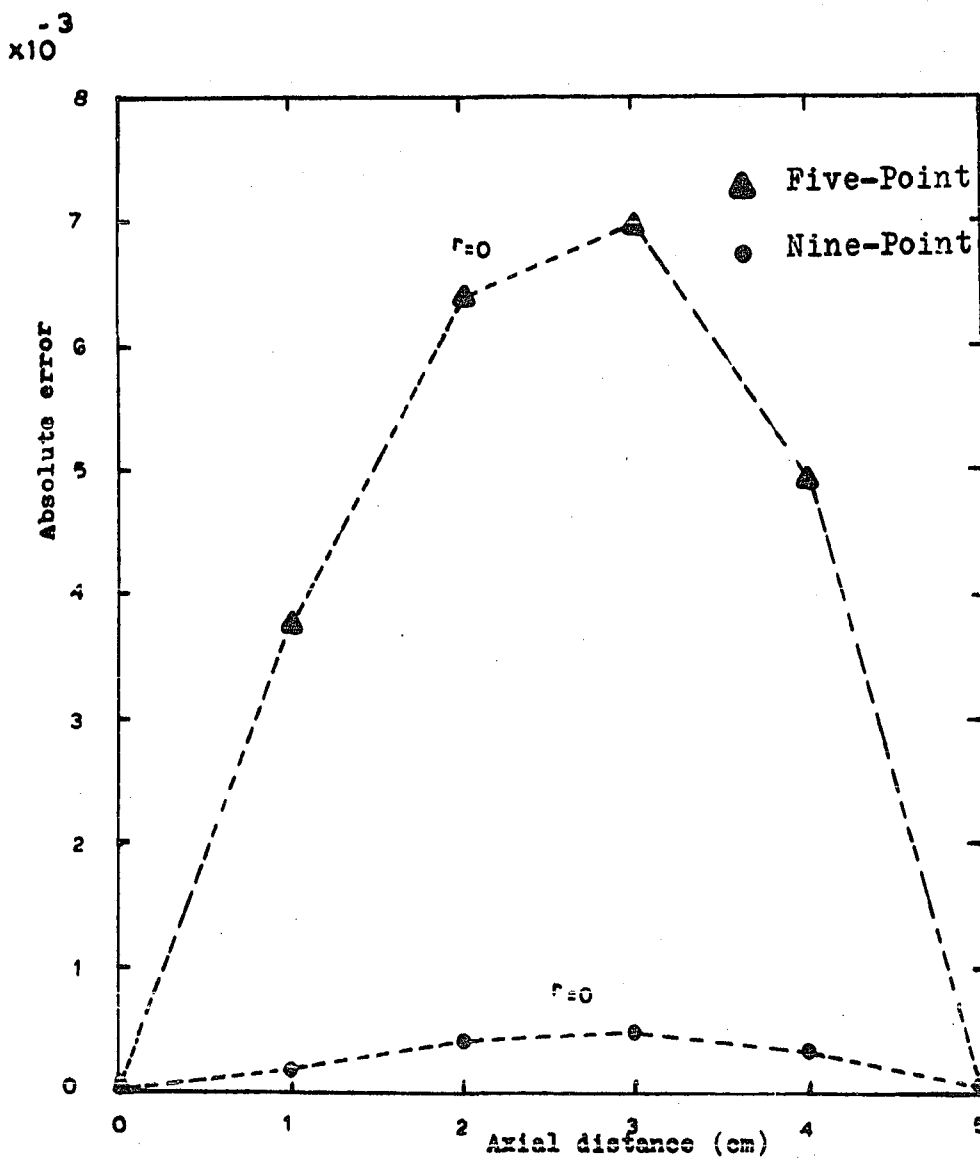


Fig. 15. Absolute error as a function of axial distance for $r = 0$ and equal spacing in a cylindrical bare reactor core

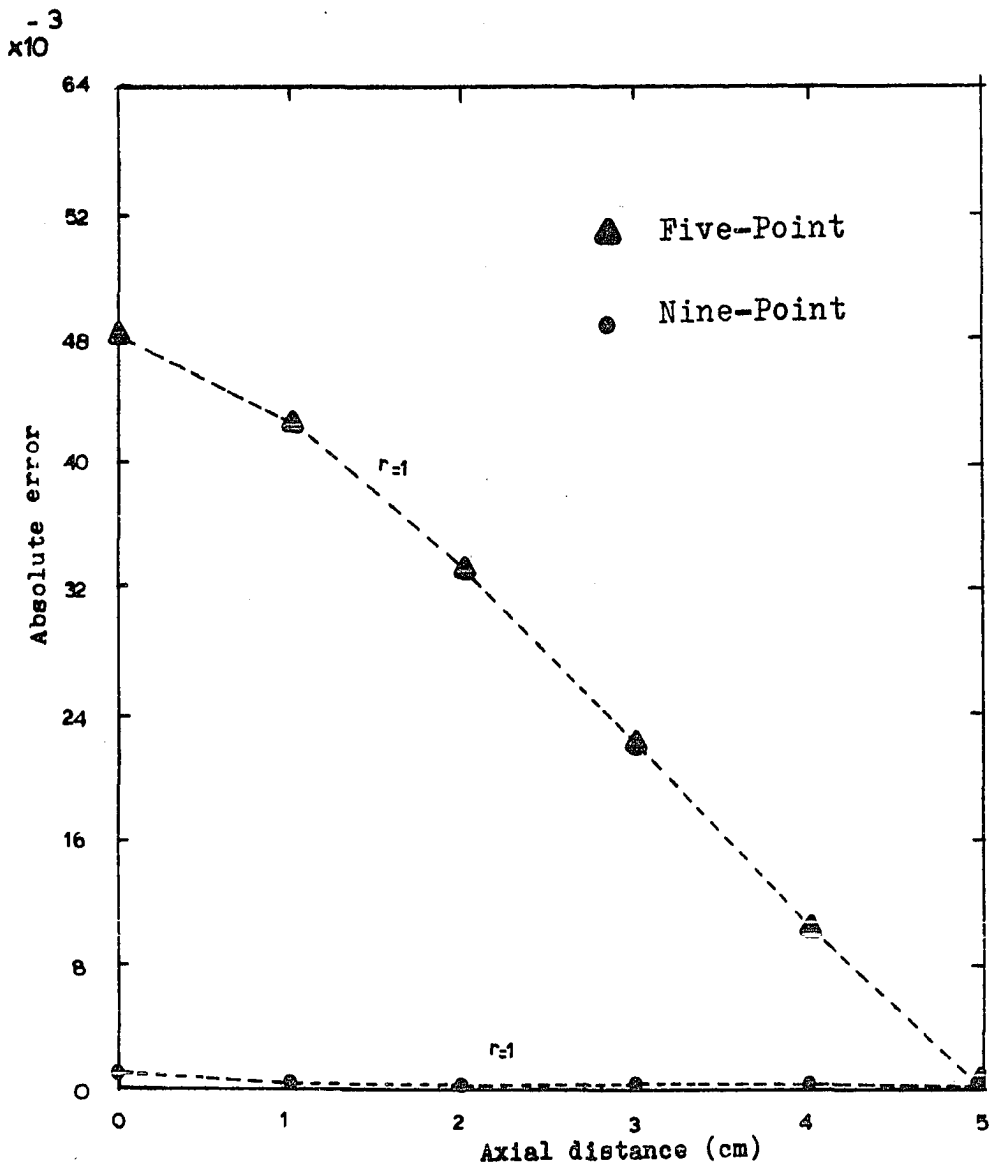


Fig. 16. Absolute error as a function of axial distance for $r = 1$ and equal spacing in a cylindrical bare reactor core

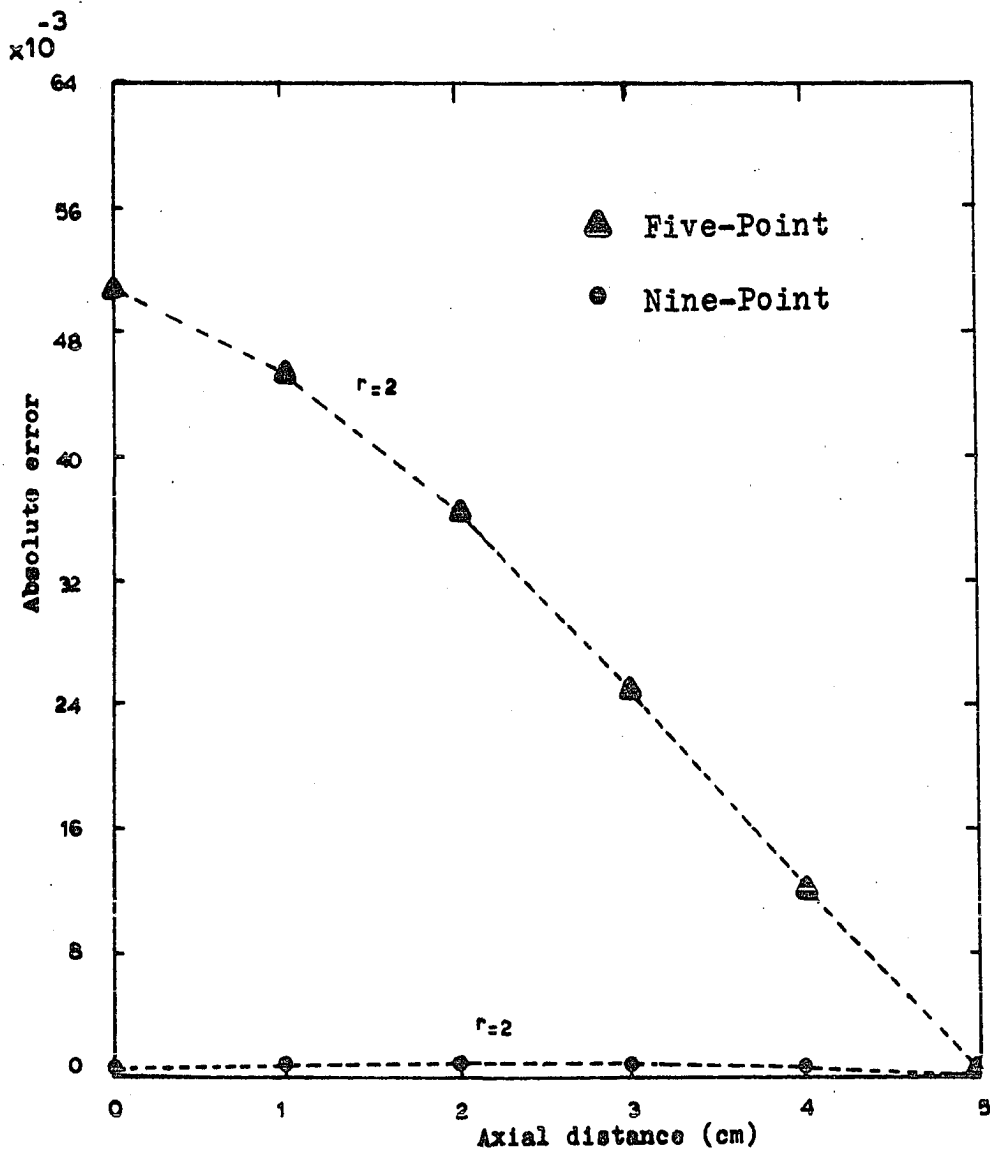


Fig. 17. Absolute error as a function as axial distance for $r = 2$ and equal spacing in a cylindrical bare reactor core

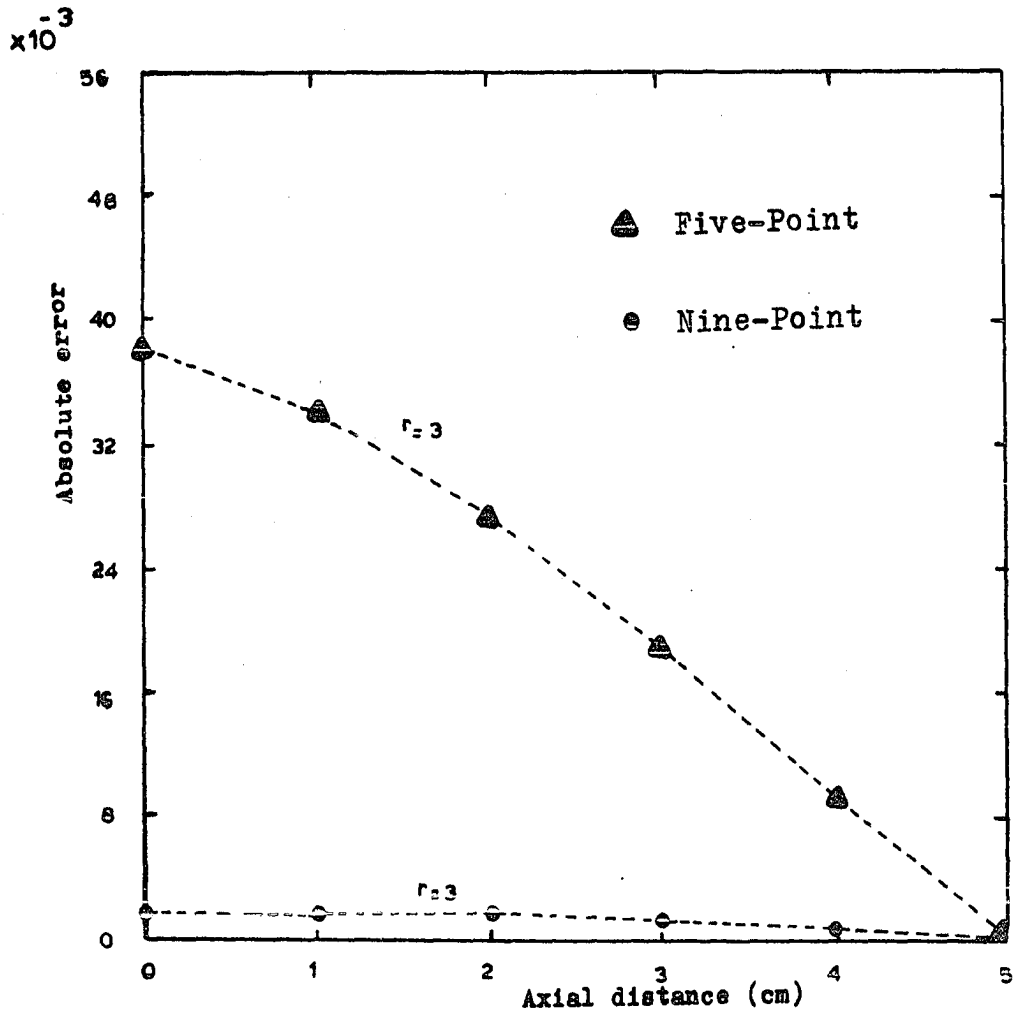


Fig. 18. Absolute error as a function of axial distance for $r = 3$ and equal spacing in a cylindrical bare reactor core

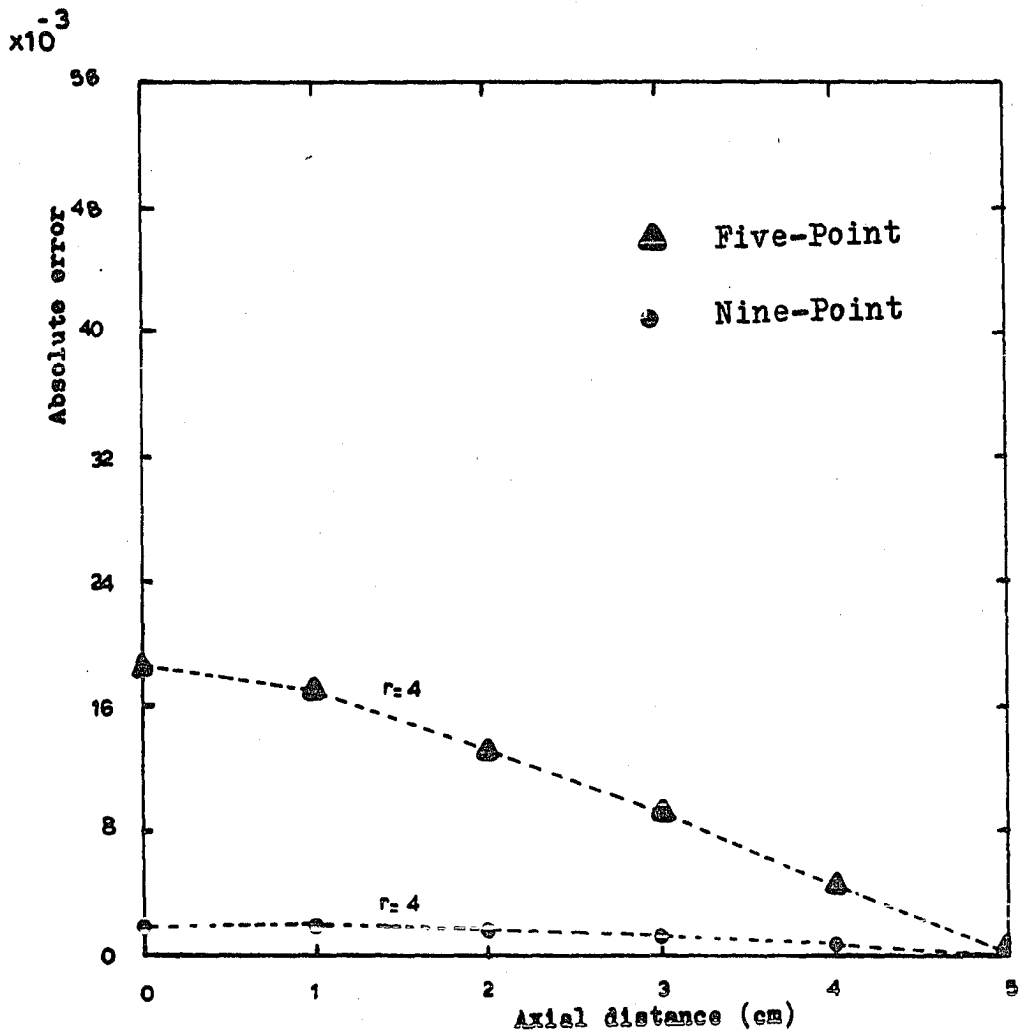


Fig. 19. Absolute error as a function of axial distance for $r = 4$ and equal spacing in a cylindrical bare reactor core

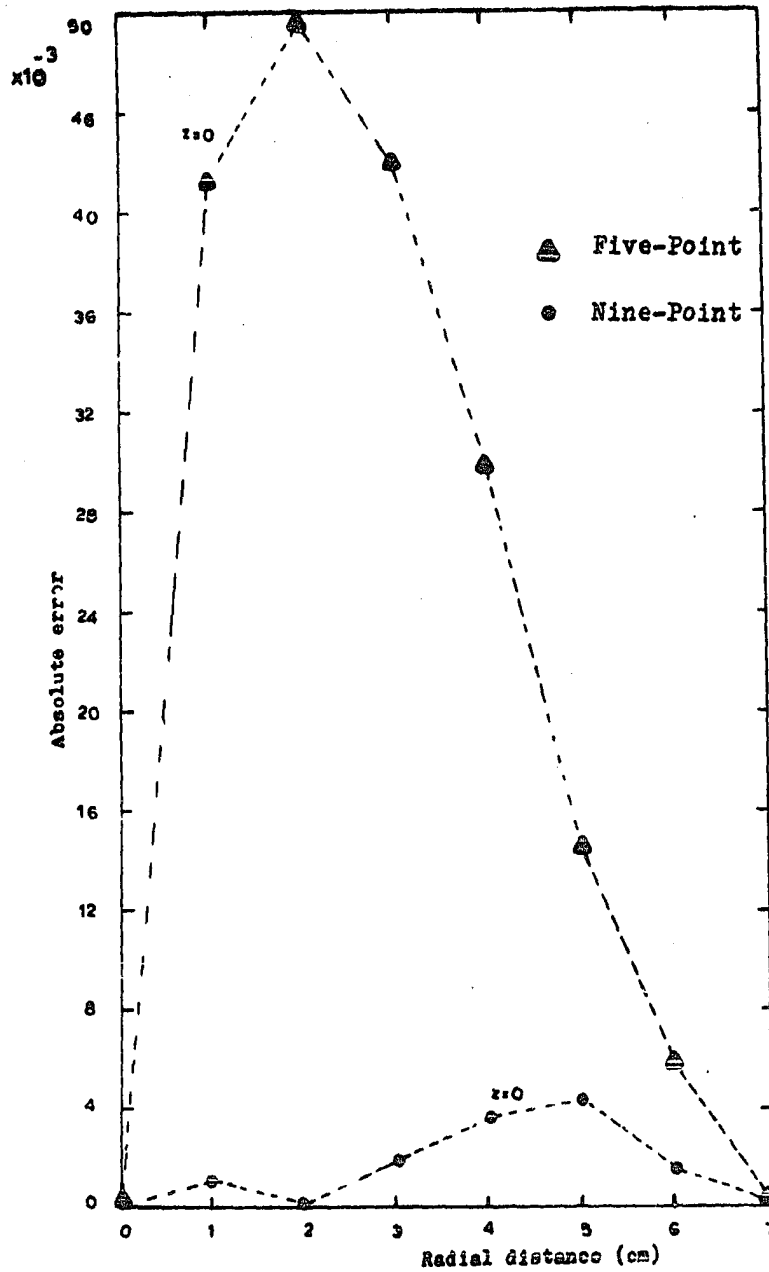


Fig. 20. Absolute error as a function of radial distance for $z = 0$ and equal spacing in a radially reflected cylindrical reactor core

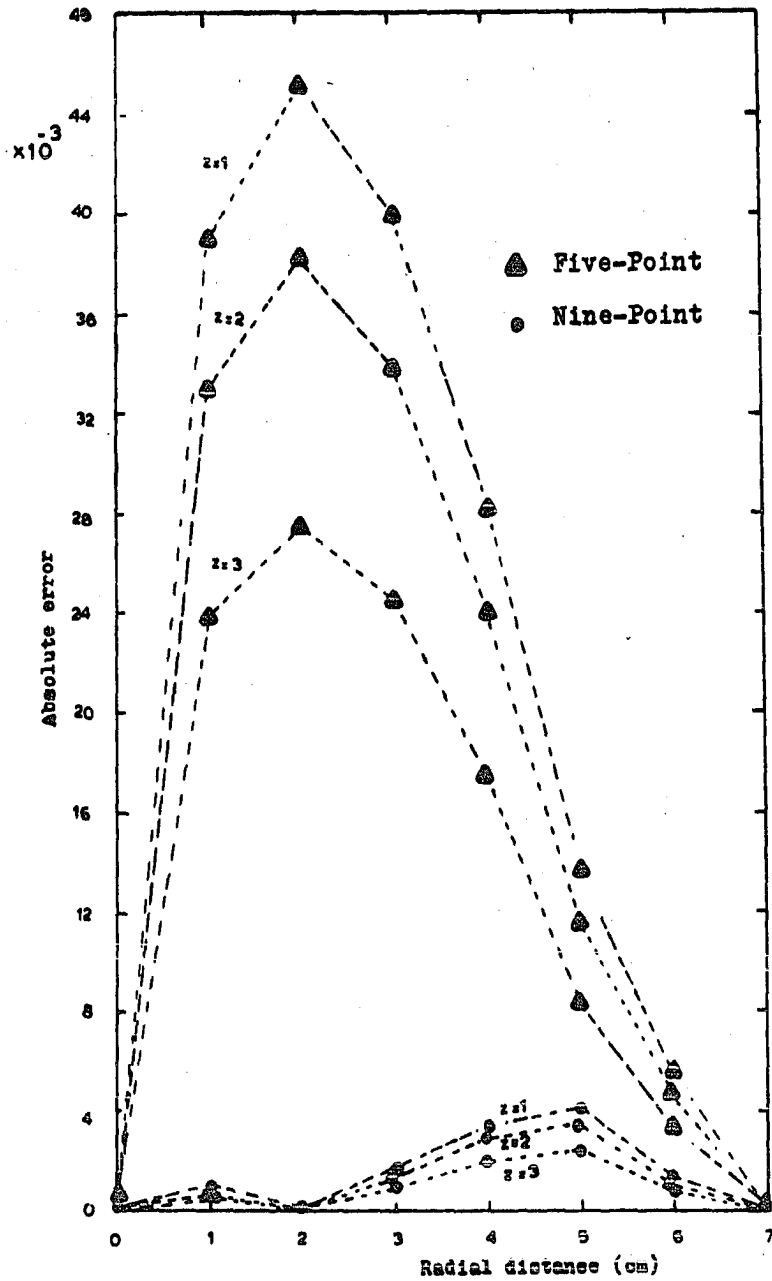


Fig. 21. Absolute error as a function of radial distance for $z = 1, 2, 3$, and equal spacing in a radially reflected cylindrical reactor core

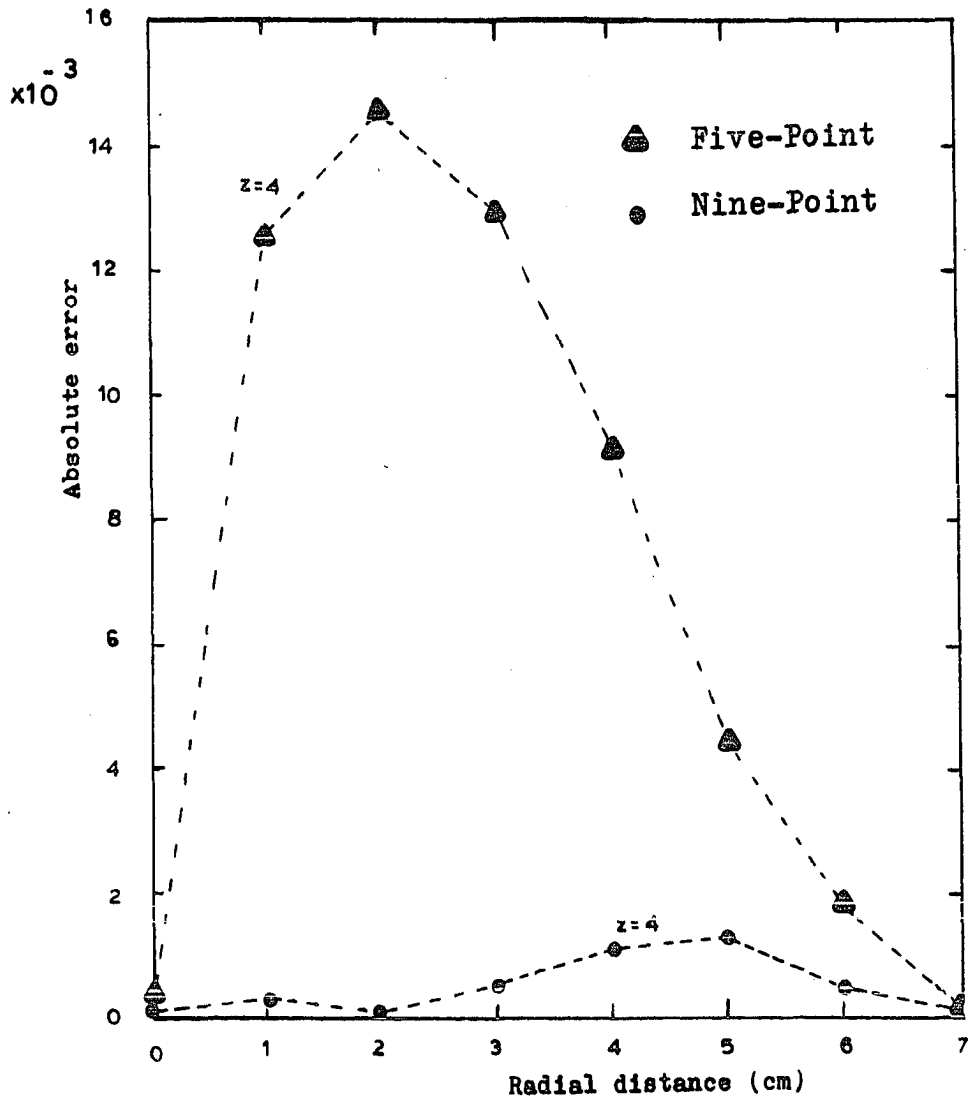


Fig. 22. Absolute error as a function of radial distance for $z = 4$ and equal spacing in a radially reflected cylindrical reactor core

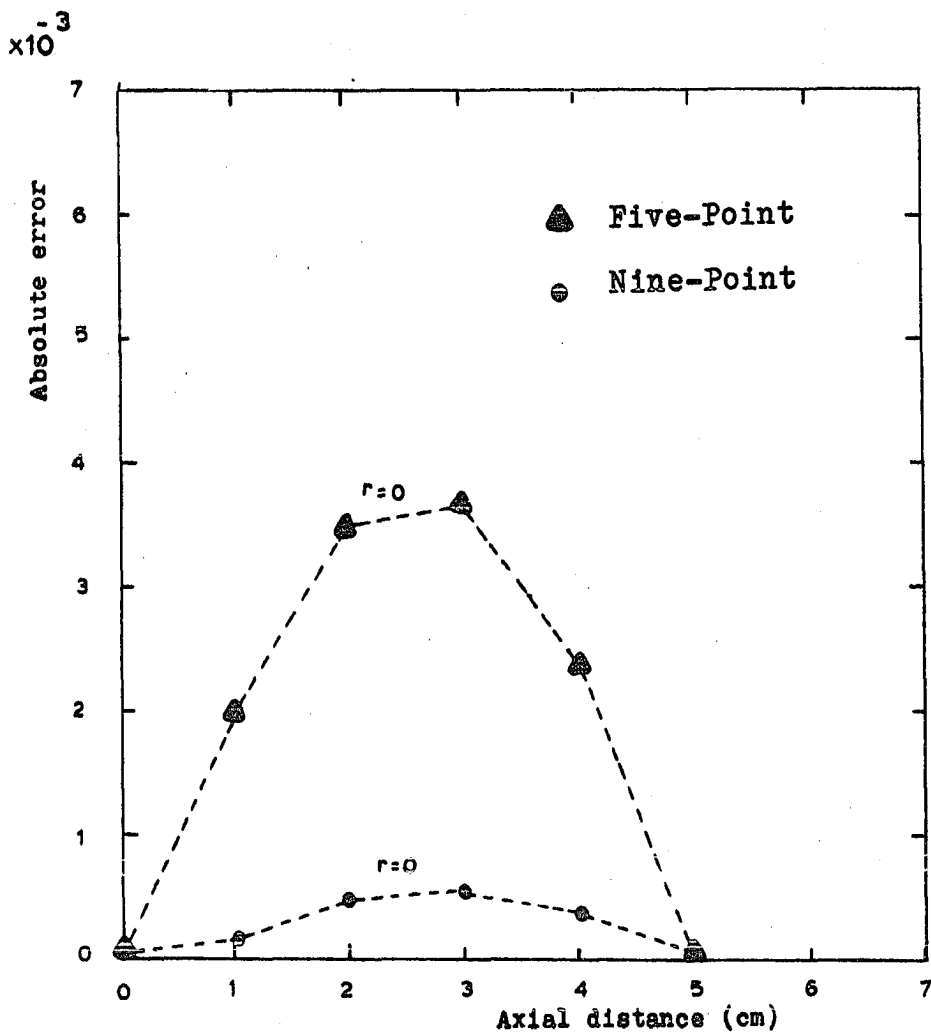


Fig. 23. Absolute error as a function of axial distance for $r = 0$ and equal spacing in a radially reflected cylindrical reactor core

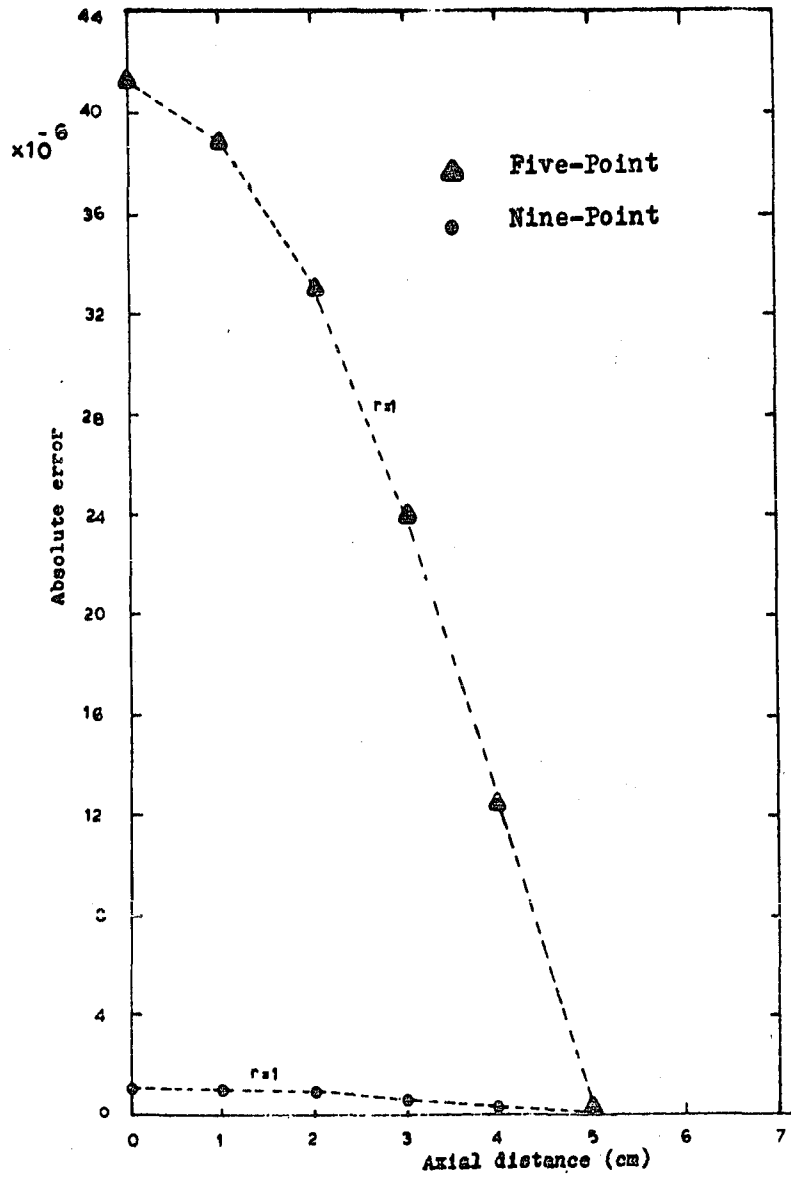


Fig. 24. Absolute error as a function of axial distance for $r = 1$ and equal spacing in a radially reflected cylindrical reactor core

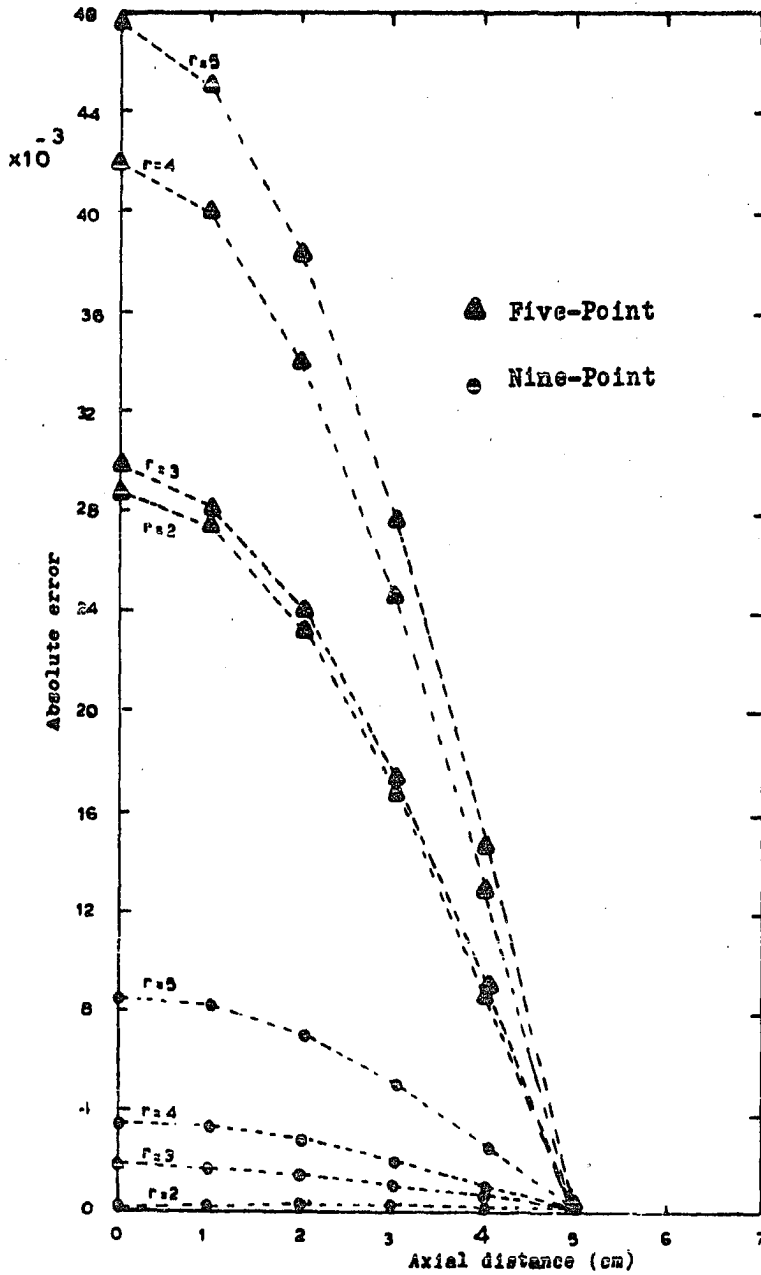


Fig. 25. Absolute error as a function of axial distance for $r = 2, 3, 4, 5$ and equal spacing radially reflected cylindrical reactor core

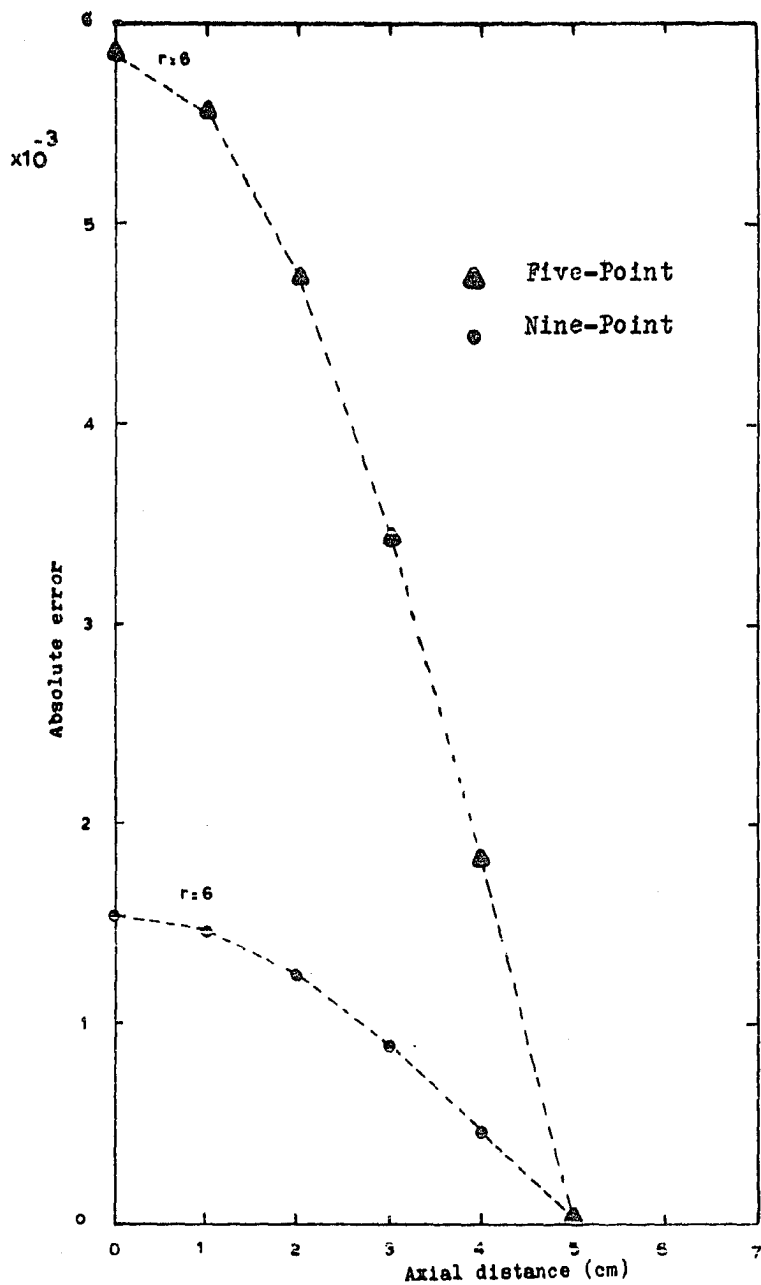


Fig. 26. Absolute error as a function of axial distance for $r = 6$ and equal spacing radially reflected cylindrical reactor core

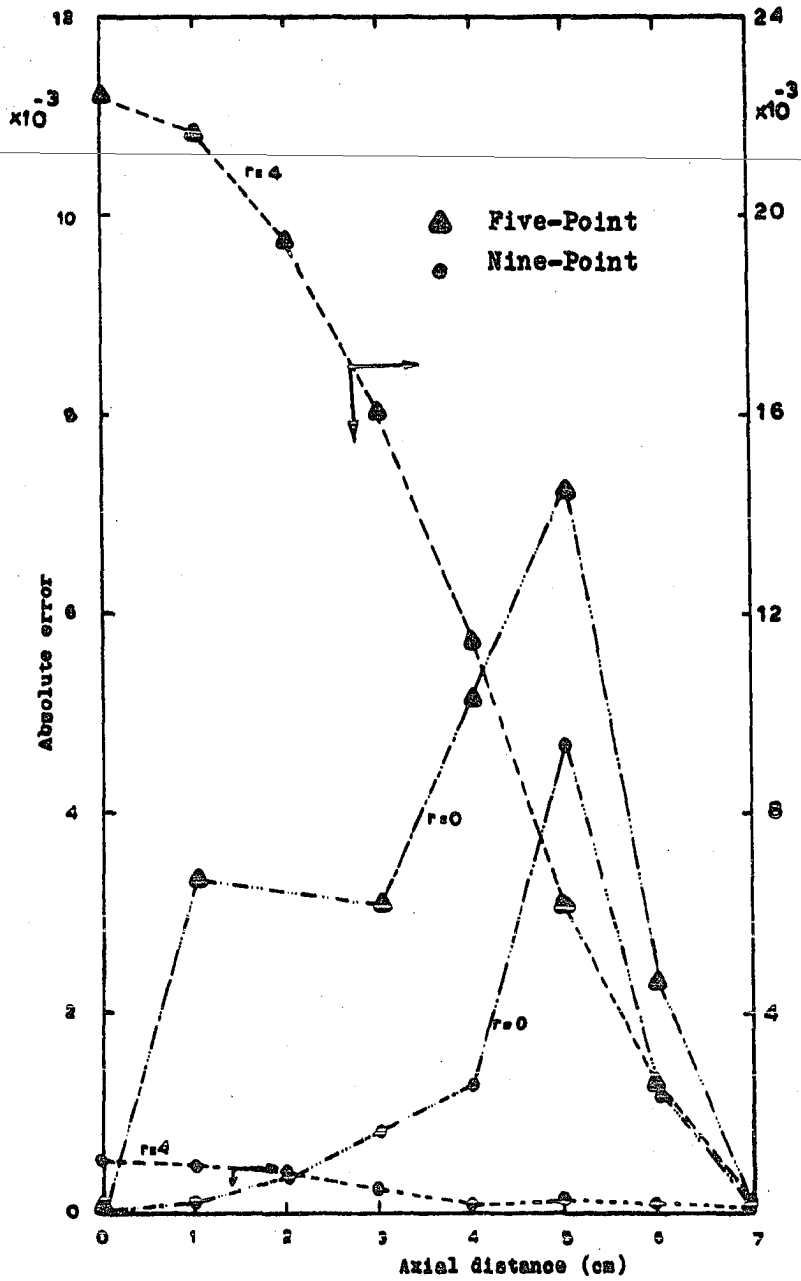


Fig. 27. Absolute error as a function of axial distance for $r = 0, 4$ and equal spacing in an axially reflected cylindrical reactor core

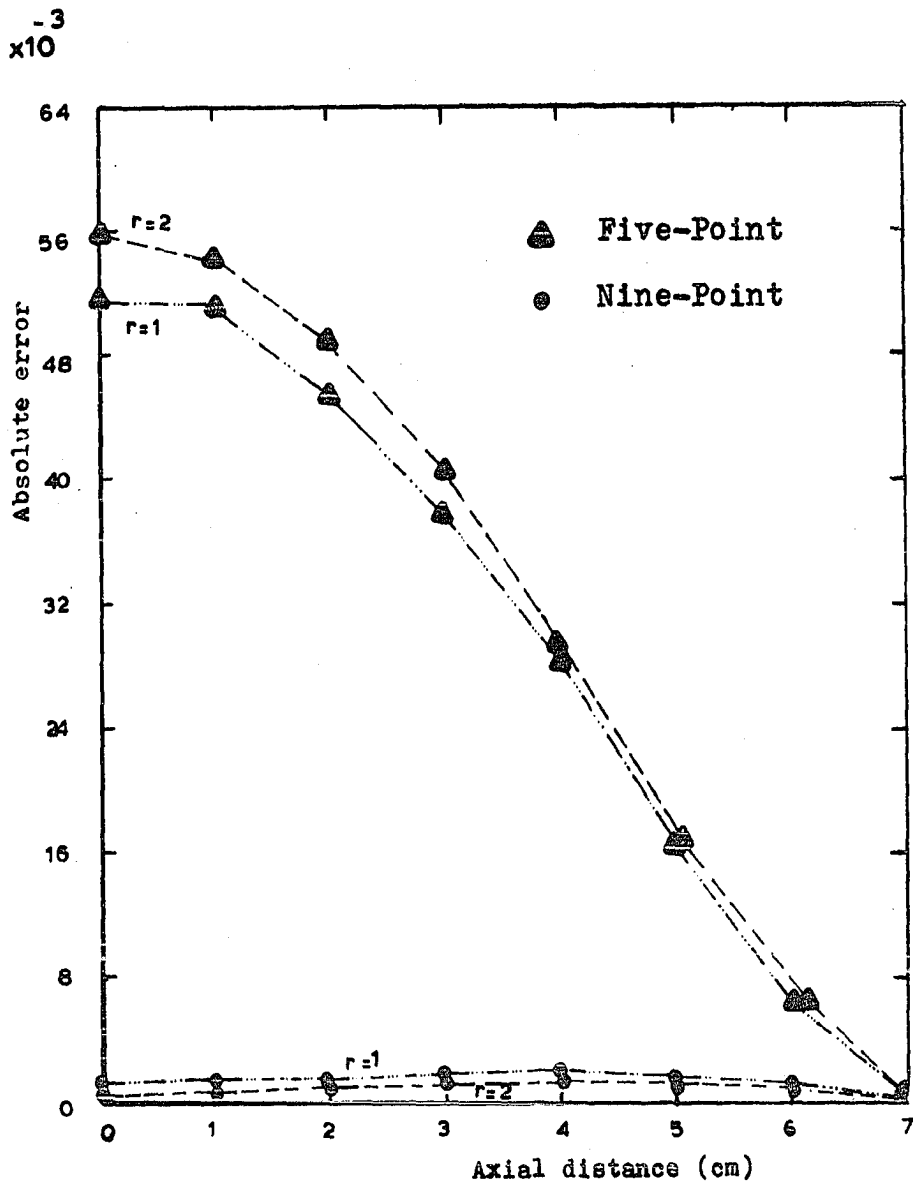


Fig. 28. Absolute error as a function of axial distance for $r = 1, 2$, and equal spacing axially reflected cylindrical reactor core

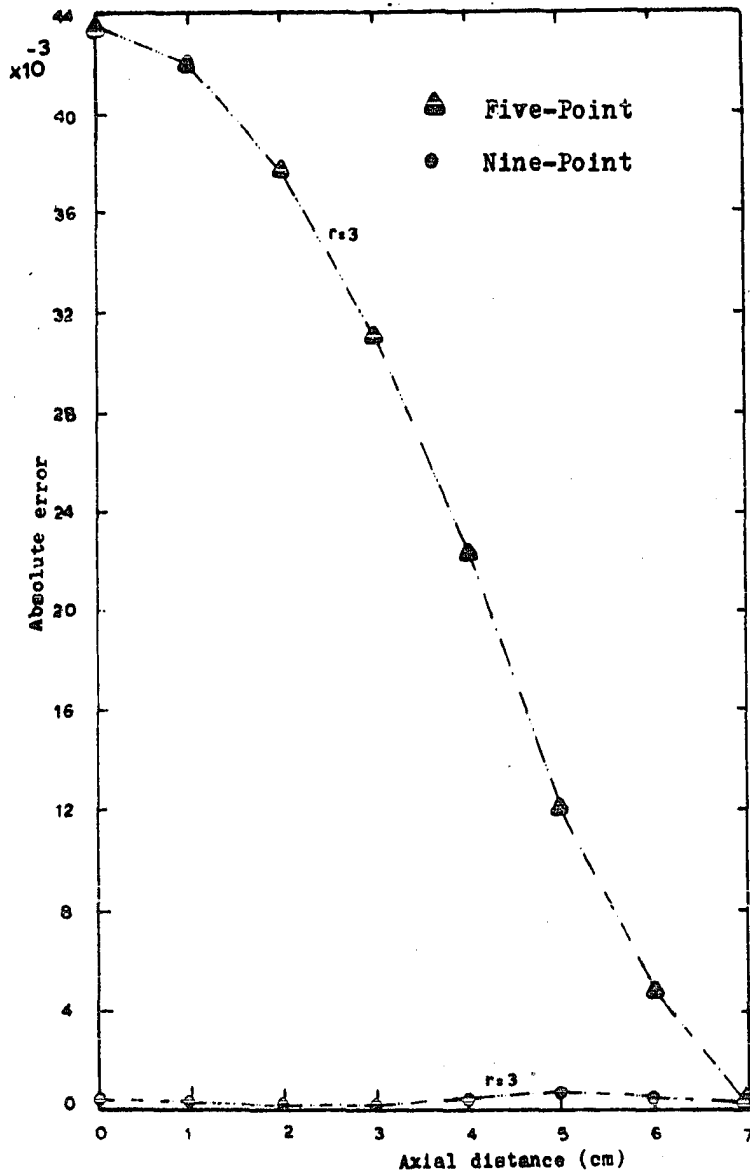


Fig. 29. Absolute error as a function of axial distance for $r = 3$ and equal spacing axially reflected cylindrical reactor core

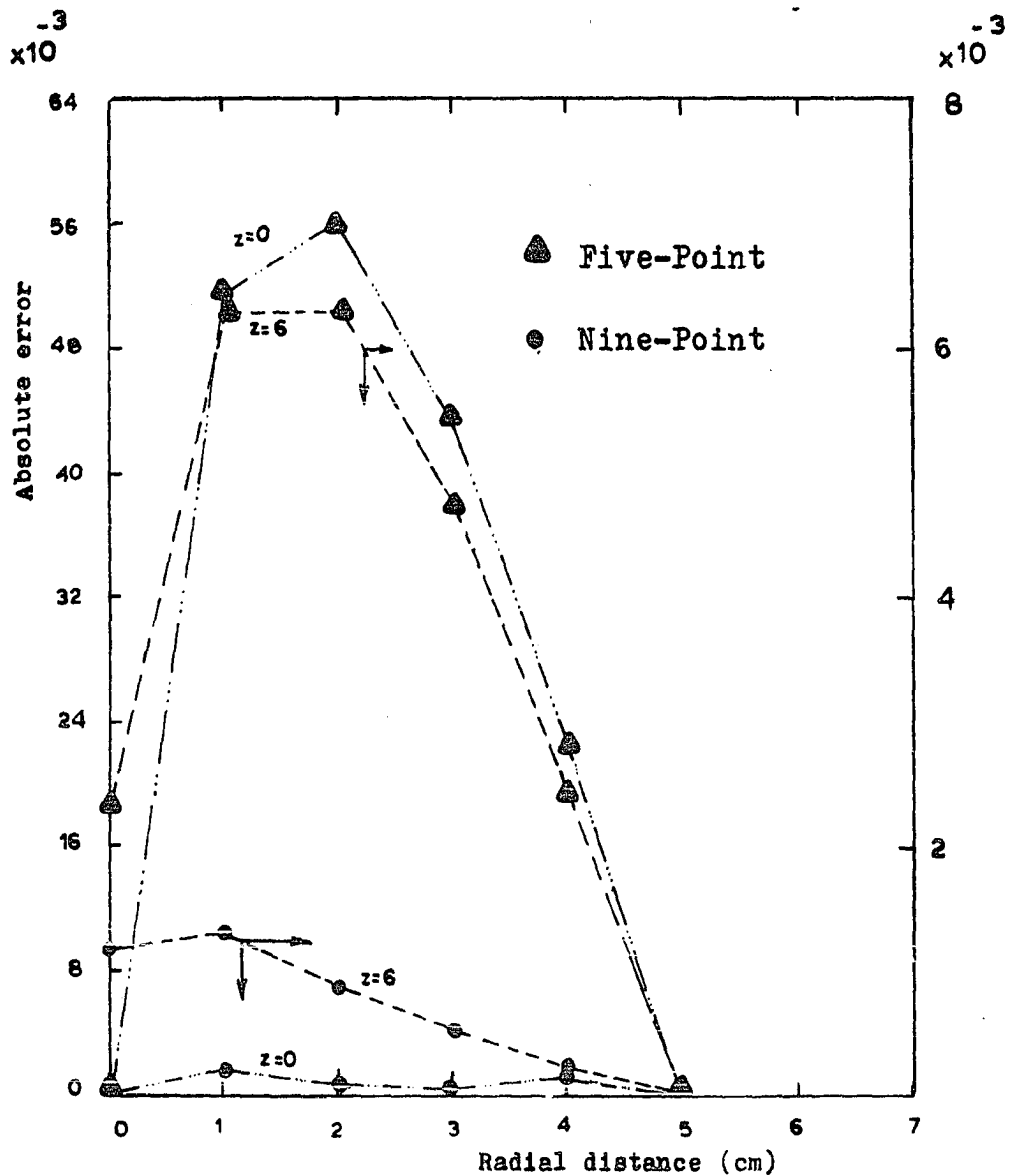


Fig. 30. Absolute error as a function of radial for $z = 0, 6$ and equal spacing axially reflected cylindrical reactor core

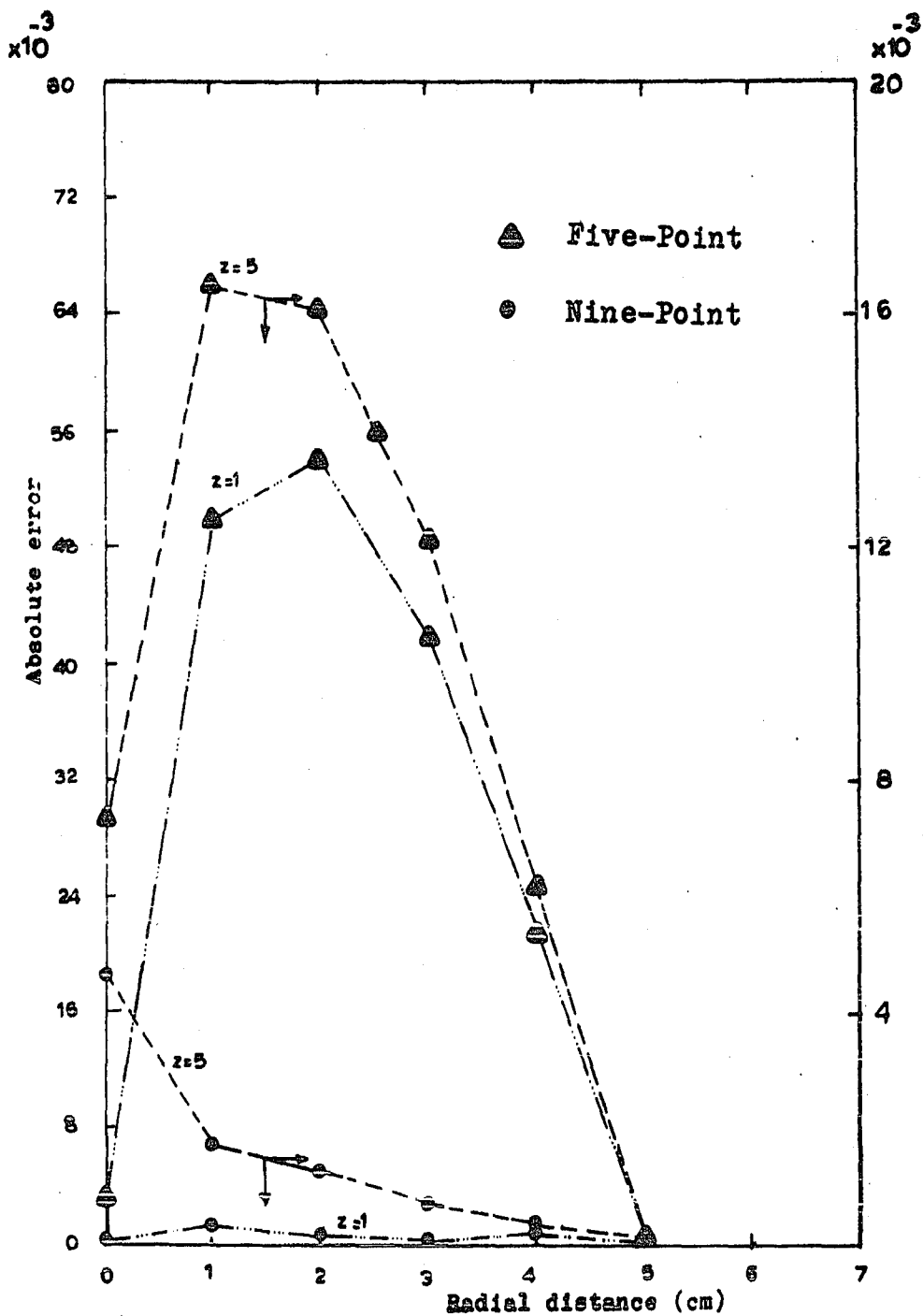


Fig. 31. Absolute error as a function of radial distance for $z = 1, 5$ and equal spacing axially reflected cylindrical reactor core

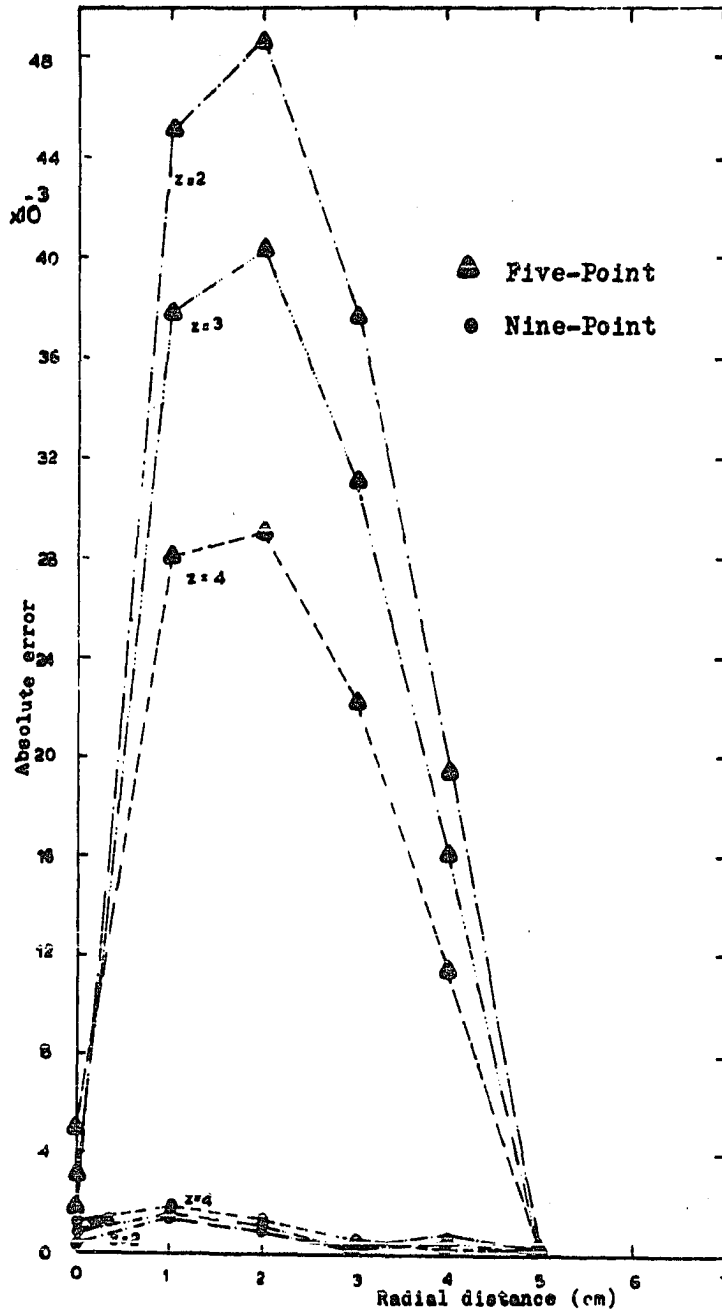


Fig. 32. Absolute error as a function of radial distance for $z = 2, 3, 4$ and equal spacing axially reflected cylindrical reactor core

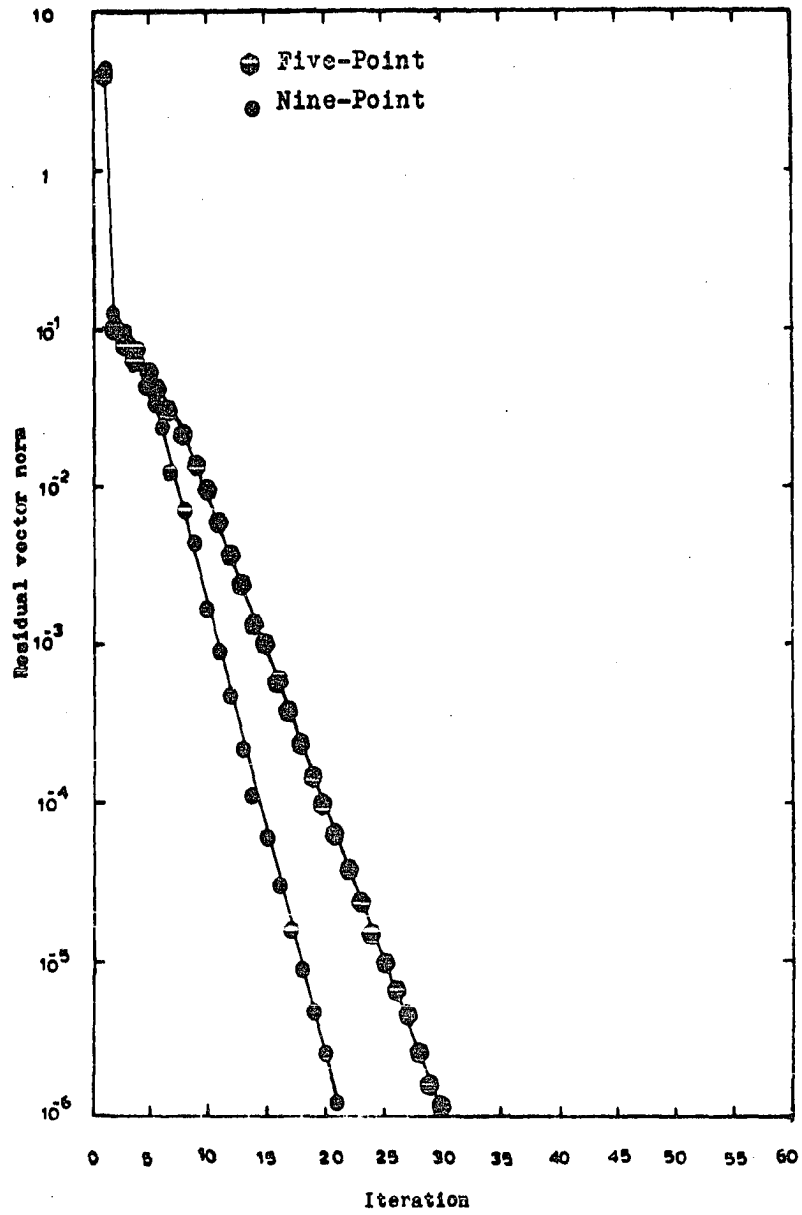


Fig. 33. Residual vector norm as a function of iteration and equal spacing in a cylindrical bare reactor core

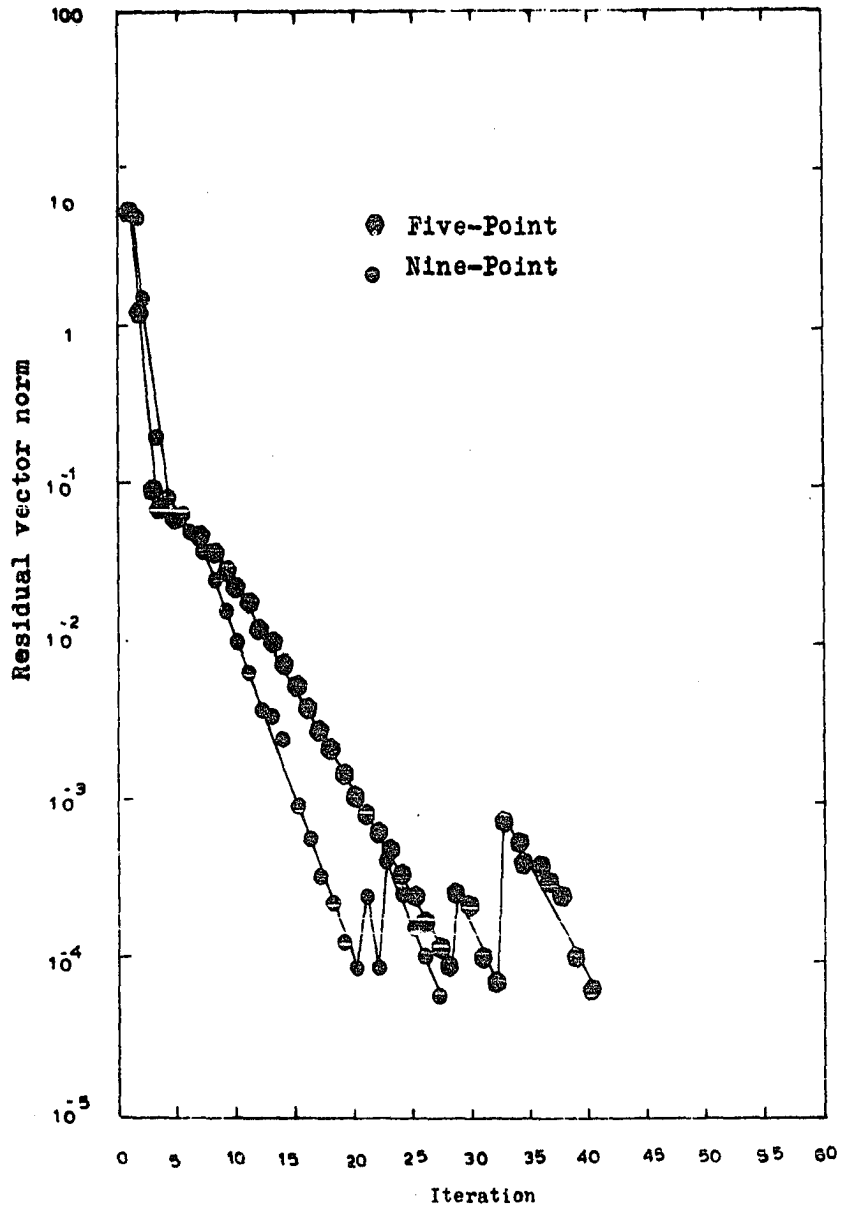


Fig. 34. Residual vector norm as a function of iteration and equal spacing in a radially reflected cylindrical reactor core

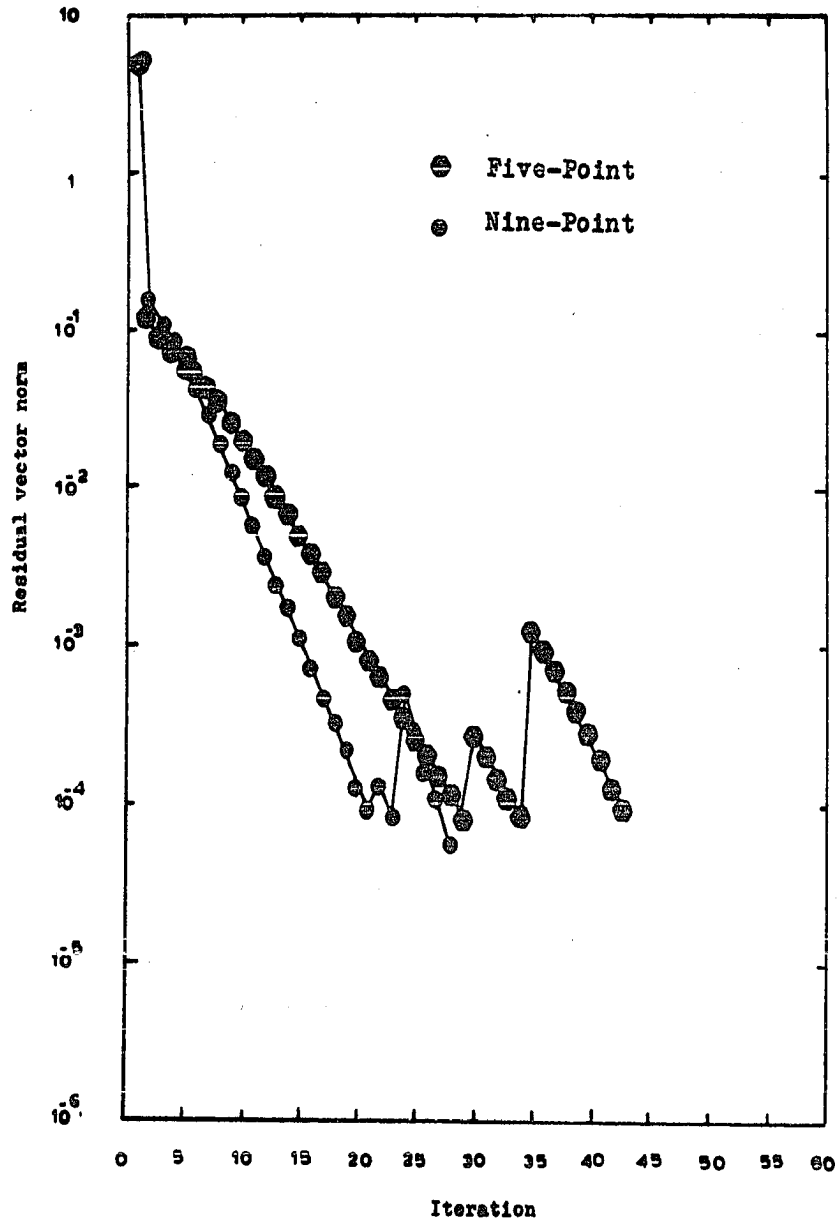


Fig. 35. Residual vector norm as a function of iteration and equal spacing in an axially reflected reactor core

Similar calculations were performed considering nonequal (Figs. 7-9) spacing along radial and axial axes for bare cylindrical cores, radially reflected cylindrical cores, and axially reflected cylindrical cores. The neutron flux values as calculated by the nine-point, the five-point, and the analytical techniques are shown in Tables 10-12. The absolute errors and Euclidean norms for the radial and axial cases are calculated and listed in Tables 13-18. Plots of absolute error versus radial and axial distances are shown in Figs. 36-53. Also, plots of the residual vector norm versus iteration are shown in Figs. 54-56.

From the plots of Figs. 36-53 one can observe the accuracy of the nine-point formulation over the five-point formulation in comparison with the analytical solution. The over all Euclidean norms of the nine-point and five-point formulas are 0.0239 and 0.0724 (bare cylindrical core), 0.032 and 0.057 (radially reflected cylindrical core), and 0.032 and 0.065 (axially reflected cylindrical core), respectively. These results indicate the accuracy of the nine-point formulation over the five-point formulation for these cases.

The convergence rate as calculated from the slopes of the curves of Figs. 54-56 for the nine-point and five-point formulas are 0.4672 and 0.3026, 0.3002 and 0.2049, and 0.349 and 0.248, respectively. These results indicate that the nine-point formula converges faster than the five-point formula.

Table 10. The flux distribution in the core for unequal spacing and for input data of $D_c = 1.0$ cm, $\Sigma_c = 0.33$ cm⁻¹, and $R = z = 5$ cm

Method	r z	0	0.5	1.2	2.1	3.4	5
ANS	0	1.000	0.986	0.919	0.761	0.435	0.000
	0.5	0.988	0.974	0.907	0.751	0.430	0.000
	1.2	0.930	0.916	0.854	0.707	0.405	0.000
	2.1	0.790	0.779	0.726	0.601	0.344	0.000
	3.4	0.482	0.475	0.443	0.367	0.210	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000
NPS	0	1.000	0.987	0.923	0.769	0.445	0.000
	0.5	0.984	0.971	0.909	0.758	0.439	0.000
	1.2	0.924	0.912	0.854	0.712	0.412	0.000
	2.1	0.785	0.774	0.724	0.604	0.350	0.000
	3.4	0.478	0.471	0.441	0.367	0.213	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000
FPS	0	1.000	0.980	0.920	0.774	0.453	0.000
	0.5	0.990	0.970	0.910	0.766	0.449	0.000
	1.2	0.939	0.920	0.864	0.727	0.426	0.000
	2.1	0.808	0.792	0.744	0.626	0.366	0.000
	3.4	0.501	0.491	0.461	0.388	0.227	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000

Table 11. The flux distribution in a radially reflected core for unequal spacing and for input data of $D_c = 0.5$ cm, $\Sigma_c = 0.1385$ cm⁻¹, $R = z = 5$ cm, $D_{Rc} = 1.0$ cm, $\Sigma_{Rc} = 0.1$ cm⁻¹, and $b = 2$ cm

Method	r z	0	0.5	1.2	2.1	3.4	5	5.9	7
ANS	0	1.000	0.989	0.937	0.813	0.548	0.160	0.075	0.000
	0.5	0.988	0.977	0.925	0.803	0.541	0.159	0.074	0.000
	1.2	0.930	0.920	0.871	0.756	0.509	0.149	0.069	0.000
	2.1	0.790	0.781	0.740	0.642	0.433	0.127	0.059	0.000
	3.4	0.482	0.476	0.451	0.392	0.264	0.077	0.036	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
NPS	0	1.000	0.988	0.938	0.817	0.556	0.168	0.078	0.000
	0.5	0.984	0.972	0.922	0.803	0.546	0.165	0.077	0.000
	1.2	0.922	0.911	0.864	0.752	0.512	0.155	0.072	0.000
	2.1	0.781	0.771	0.731	0.636	0.433	0.131	0.061	0.000
	3.4	0.475	0.468	0.444	0.386	0.263	0.080	0.037	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
FPS	0	1.000	0.979	0.925	0.803	0.541	0.151	0.070	0.000
	0.5	0.984	0.964	0.911	0.791	0.532	0.149	0.069	0.000
	1.2	0.924	0.904	0.855	0.742	0.499	0.139	0.065	0.000
	2.1	0.785	0.768	0.726	0.630	0.424	0.118	0.055	0.000
	3.4	0.480	0.469	0.443	0.385	0.259	0.072	0.034	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000

Table 12. The flux distribution in the axially reflected core for unequal spacing and input data of $D_c = 0.5$ cm, $\Sigma_c = 0.1536$ cm⁻¹, $R = z = 5$ cm, $D_e = 1.0$ cm, $\Sigma_e = 0.1$, and $b = 2$ cm

Method	r^z	0	0.5	1.2	2.1	3.4	5	5.9	7
ANS	0	1.000	0.991	0.946	0.837	0.593	0.192	0.091	0.000
	0.5	0.986	0.976	0.932	0.825	0.584	0.189	0.090	0.000
	1.2	0.918	0.910	0.867	0.769	0.544	0.175	0.084	0.000
	2.1	0.761	0.754	0.720	0.637	0.451	0.146	0.070	0.000
	3.4	0.435	0.431	0.412	0.364	0.258	0.084	0.040	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
NPS	0	1.000	0.987	0.939	0.828	0.585	0.184	0.089	0.000
	0.5	0.985	0.972	0.924	0.815	0.574	0.184	0.087	0.000
	1.2	0.918	0.907	0.862	0.760	0.535	0.172	0.081	0.000
	2.1	0.763	0.753	0.716	0.631	0.444	0.143	0.068	0.000
	3.4	0.440	0.435	0.413	0.364	0.256	0.083	0.039	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
FPS	0	1.000	0.988	0.940	0.829	0.583	0.181	0.086	0.000
	0.5	0.973	0.961	0.915	0.807	0.567	0.176	0.084	0.000
	1.2	0.905	0.894	0.851	0.750	0.527	0.164	0.078	0.000
	2.1	0.754	0.744	0.708	0.625	0.439	0.136	0.065	0.000
	3.4	0.437	0.431	0.410	0.362	0.254	0.079	0.038	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000

Table 13. The calculated results of absolute errors and Euclidean norms for unequal radial spacing

z	r	Nine-point			Five-point		
		$E_i \times 10^{-3}$	l_2	Over all norm	$E_i \times 10^{-3}$	l_2	Over all norm
0	0	0.0000	0.014	0.0239	0.0000	0.0152	0.0729
	0.5	0.9925			5.4548		
	1.2	4.4811			1.5076		
	2.1	8.4843			13.3880		
	3.4	10.1004			17.0610		
	5	0.0000			0.0000		
0.5	0	3.4117	0.0116		1.4338	0.0244	
	0.5	2.0372			3.4939		
	1.2	1.7118			3.2665		
	2.1	6.2204			14.7191		
	3.4	8.7662			18.7148		
	5	0.0000			0.0000		
1.2	0	5.3882	0.0108		8.9705	0.0316	
	0.5	4.1133			3.7182		
	1.2	0.4191			9.6519		
	2.1	4.2172			19.3912		
	3.4	7.3262			20.8571		
	5	0.0000			0.0000		
2.1	0	5.0212	0.0093		18.1284	0.0405	
	0.5	4.5887			13.4563		
	1.2	1.5651			17.8663		
	2.1	2.5360			24.6107		
	3.4	5.5770			22.4860		
	5	0.0000			0.0000		
3.4	0	3.4133	0.0061		19.5374	0.0423	
	0.5	3.4992			16.5201		
	1.2	1.7094			18.9820		
	2.1	0.9048			21.5734		
	3.4	2.9908			17.5557		
	5	0.0000			0.0000		

Table 14. The calculated results of absolute errors and Euclidean norms for unequal axial spacing

r	z	Nine-point			Five-point		
		$E_i \times 10^{-3}$	l_2	Over all norm	$E_i \times 10^{-3}$	l_2	Over all norm
0	0	0.0000	0.014	0.0239	0.0000	0.015	0.0729
	0.5	3.4117			1.9705		
	1.2	5.3882			8.9705		
	2.1	5.0212			18.1284		
	3.4	3.4133			19.5374		
	5	0.0000			0.0000		
	0.5	0	0.9925	0.007		5.4548	0.023
0.5		2.0372			3.4939		
1.2		4.1133			3.7182		
2.1		4.5887			13.4563		
3.4		3.4992			16.5201		
5		0.0000			0.0000		
1.2		0	4.4811	0.005		1.5076	0.028
	0.5	1.7118			3.2665		
	1.2	0.4191			9.6519		
	2.1	1.5651			17.8663		
	3.4	1.7094			18.982		
	5	0.0000			0.0000		
	2.1	0	8.4843	0.012		13.3880	0.043
0.5		6.2204			14.7191		
1.2		4.2172			19.3912		
2.1		2.5360			24.6107		
3.4		0.9048			21.5734		
5		0.0000			0.0000		
3.4		0	10.1004	0.017		17.0610	0.044
	0.5	8.7662			18.7148		
	1.2	7.3282			20.8571		
	2.1	5.770			22.4860		
	3.4	2.9900			17.5557		
	5	0.0000			0.0000		

Table 15. The calculated results for the absolute errors and Euclidean norms for unequal spacing in a radially reflected core at different axial levels

z	r	Nine-point			Five-point		
		$E_i \times 10^{-3}$	l_2	Over all norm	$E_i \times 10^{-3}$	l_2	Over all norm
0	0	0.0000	0.012	0.032	0.0000	0.022	0.057
	0.5	5.5330			9.8640		
	1.2	8.3670			11.6643		
	2.1	3.7412			9.5740		
	3.4	8.0554			7.0512		
	5	7.6262			9.4980		
	5.9	3.4505			4.5772		
	7	0.0000			0.0000		
0.5	0	4.1068	0.017		3.5372	0.028	
	0.5	4.6682			13.2392		
	1.2	3.1232			14.8633		
	2.1	0.2216			12.3833		
	3.4	5.5649			8.9519		
	5	6.8353			9.9392		
	5.9	3.0811			4.7800		
	7	0.0000			0.0000		
1.2	0	8.0393	0.016		5.9306	0.031	
	0.5	8.6475			15.0606		
	1.2	7.1029			16.4963		
	2.1	3.512			13.8742		

Table 15 (Continued)

z	r	Nine-point			Five-point		
		$E_i \times 10^{-3}$	l_2	Over all norm	$E_i \times 10^{-3}$	l_2	Over all norm
	3.4	2.6604			9.9463		
	5	5.7403			9.7861		
	5.9	2.5744			4.6997		
	7	0.0000			0.0000		
2.1	0	9.5645	0.019		5.5013	0.027	
	0.5	10.6341			13.2954		
	1.2	9.4261			14.5336		
	2.1	6.0955			12.2742		
	3.4	0.0501			8.8018		
	5	4.4338			8.4194		
	5.9	1.9461			4.0422		
	7	0.0000			0.0000		
3.4	0	6.9750	0.0145		2.4525	0.0150	
	0.5	8.1708			7.2482		
	1.2	7.6274			8.0739		
	2.1	5.5059			6.8192		
	3.4	1.2635			4.9316		
	5	2.4241			5.0145		
	5.9	1.0739			2.4101		
	7	0.0000			0.0000		

Table 16. The calculated results for absolute errors and Euclidean norms for unequal spacing in a radially reflected core at different radial levels

r	z	Nine-point			Five-point		
		$E_i \times 10^{-3}$	l_2	Over all norm	$E_i \times 10^{-3}$	l_2	Over all norm
0	0	0.0000	0.015	0.032	0.0000	0.012	0.057
	0.5	4.1068			3.5372		
	1.2	8.0393			5.9306		
	2.1	9.5645			5.5013		
	3.4	6.9750			2.4525		
	5	0.0000			0.0000		
0.5	0	5.5330	0.014		9.8639	0.027	
	0.5	4.66882			13.2392		
	1.2	8.6475			15.0606		
	2.1	10.6341			13.2954		
	3.4	8.1708			7.2482		
	5	0.0000			0.0000		
1.2	0	0.8367	0.014		11.6693	0.030	
	0.5	3.1232			14.8633		
	1.2	7.1029			16.4963		
	2.1	9.4261			14.5336		
	3.4	7.6274			8.0739		
	5	0.0000			0.0000		
3.4	0	8.0554	0.010		7.0512	0.018	
	0.5	5.5649			8.9519		
	1.2	2.6604			9.9463		

Table 16 (Continued)

r	z	Nine-point			Five-point		
		$E_i \times 10^{-3}$	l_2	Over all norm	$E_i \times 10^{-3}$	l_2	Over all norm
	2.1	0.0501			8.8018		
	3.4	1.2635			4.9316		
	5	0.0000			0.0000		
5	0	7.6262	0.013		9.498	0.020	
	0.5	6.8353			9.9392		
	1.2	5.7403			9.7861		
	2.1	4.4338			8.4194		
	3.4	2.4241			5.0145		
	5	0.0000			0.0000		
5.9	0	3.4505	0.006		4.5772	0.009	
	0.5	3.0811			4.7800		
	1.2	2.5744			4.6997		
	2.1	1.9461			4.0422		
	3.4	1.0739			2.4101		
	5	0.0000			0.0000		

Table 17. The calculated results for the absolute errors and Euclidean norms for unequal spacing in an axially reflected core at different radial levels

r	z	Nine-point			Five-point		
		$E_i \times 10^{-3}$	l_2	Over all norm	$E_i \times 10^{-3}$	l_2	Over all norm
0	0	0.0000	0.017	0.032	0.0000	0.019	0.065
	0.5	3.3114			3.0821		
	1.2	6.8140			6.0966		
	2.1	9.1620			8.1434		
	3.4	7.7172			9.7077		
	5	8.0772			11.3705		
	5.9	2.4637			5.3258		
	7	0.0000			0.0000		
0.5	0	1.0691	0.018		12.3577	0.039	
	0.5	4.4104			15.2753		
	1.2	7.9860			17.7134		
	2.1	10.4298			18.4130		
	3.4	10.0221			16.9178		
	5	5.8732			13.5052		
	5.9	2.9078			6.3452		
	7	0.0000			0.0000		
1.2	0	0.0562	0.016		13.1323	0.040	
	0.5	3.2333			15.8654		
	1.2	6.7322			18.1159		
	2.1	9.3664			18.8638		

Table 17 (Continued)

r	z	Nine-point			Five-point		
		$E_i \times 10^{-3}$	ℓ_2	Over all norm	$E_i \times 10^{-3}$	ℓ_2	Over all norm
	3.4	9.4447			16.8525		
	5	4.6853			12.9399		
	5.9	2.5704			6.0842		
	7	0.0000			0.0000		
2.1	0	2.2877	0.011		6.8954	0.026	
	0.5	0.4168			9.2383		
	1.2	3.5298			11.3365		
	2.1	6.1349			12.2482		
	3.4	6.8002			11.7533		
	5	3.3133			10.0476		
	5.9	1.9236			4.7225		
	7	0.0000			0.0000		
3.4	0	5.0542	0.0067		1.3631	0.0073	
	0.5	3.4285			0.0595		
	1.2	1.4008			1.5368		
	2.1	0.6080			2.6653		
	3.4	1.9292			3.6903		
	5	1.1605			4.8132		
	5.9	0.8743			2.2579		
	7	0.0000			0.0000		

Table 18. The calculated results for the absolute errors and Euclidean norms for unequal spacing in an axially reflected core at different axial levels

z	r	Nine-point			Five-point		
		$E_i \times 10^{-3}$	l_2	Over all norm	$E_i \times 10^{-3}$	l_2	Over all norm
0	0	0.0000	0.006	0.032	0.0000	0.019	0.065
	0.5	1.0691			12.3577		
	1.2	0.0562			13.1323		
	2.1	2.2877			6.8954		
	3.4	5.0542			1.3631		
	5	0.0000			0.0000		
0.5	0	3.3114	0.007		3.0821	0.025	
	0.5	4.4104			15.2753		
	1.2	3.2333			15.8654		
	2.1	0.4168			9.2383		
	3.4	3.4285			0.0595		
	5	0.0000			0.0000		
1.2	0	6.8140	0.013		6.0966	0.029	
	0.5	7.9860			17.7134		
	1.2	6.7322			18.1159		
	2.1	3.5298			11.3365		
	3.4	1.4008			1.5368		
	5	0.0000			0.0000		
2.1	0	9.1620	0.018		8.1434	0.030	
	0.5	10.4298			18.4130		
	1.2	9.3664			18.8638		

Table 18 (Continued)

z	r	Nine-point			Five-point		
		$E_i \times 10^{-3}$	l_2	Over all norm	$E_i \times 10^{-3}$	l_2	Over all norm
	2.1	6.1349			12.2482		
	3.4	0.6080			2.6653		
	5	0.0000			0.0000		
3.4	0	7.7172	0.017		9.7077	0.029	
	0.5	10.0221			16.9178		
	1.2	9.4447			16.8525		
	2.1	6.8002			11.7533		
	3.4	1.9292			3.6903		
	5	0.0000			0.0000		
5	0	8.0772	0.012		11.3705	0.025	
	0.5	5.8732			13.5052		
	1.2	4.6853			12.9349		
	2.1	3.3133			10.0476		
	3.4	1.1605			4.8132		
	5	0.0000			0.0000		
5.9	0	2.4637	0.005		5.3258	0.012	
	0.5	2.9078			6.3452		
	1.2	2.5704			6.0842		
	2.1	1.9236			4.7225		
	3.4	0.8743			2.2579		
	5	0.0000			0.0000		

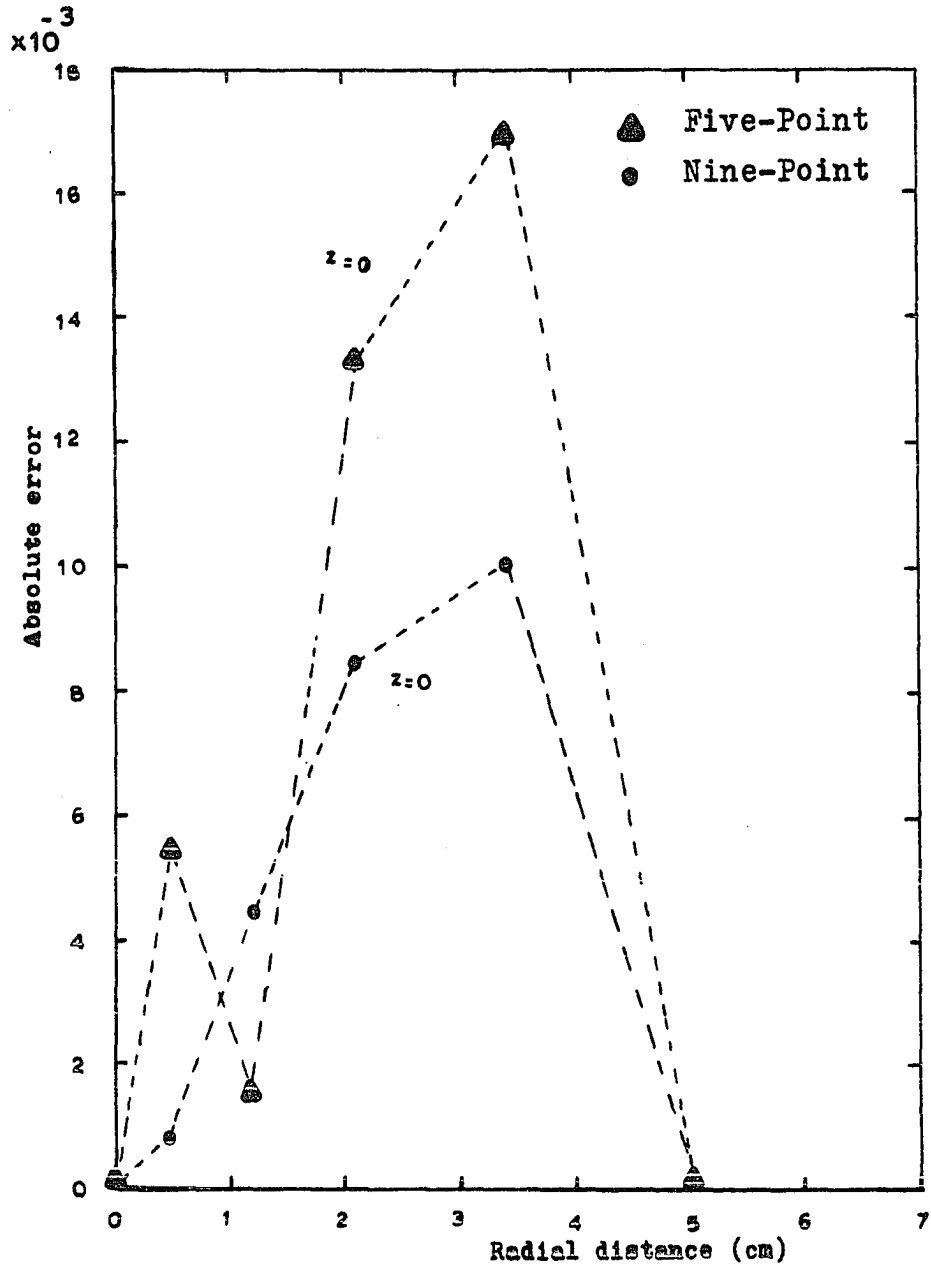


Fig. 36. Absolute error as a function radial distance for $z = 0$ and unequal spacing in a cylindrical bare reactor core

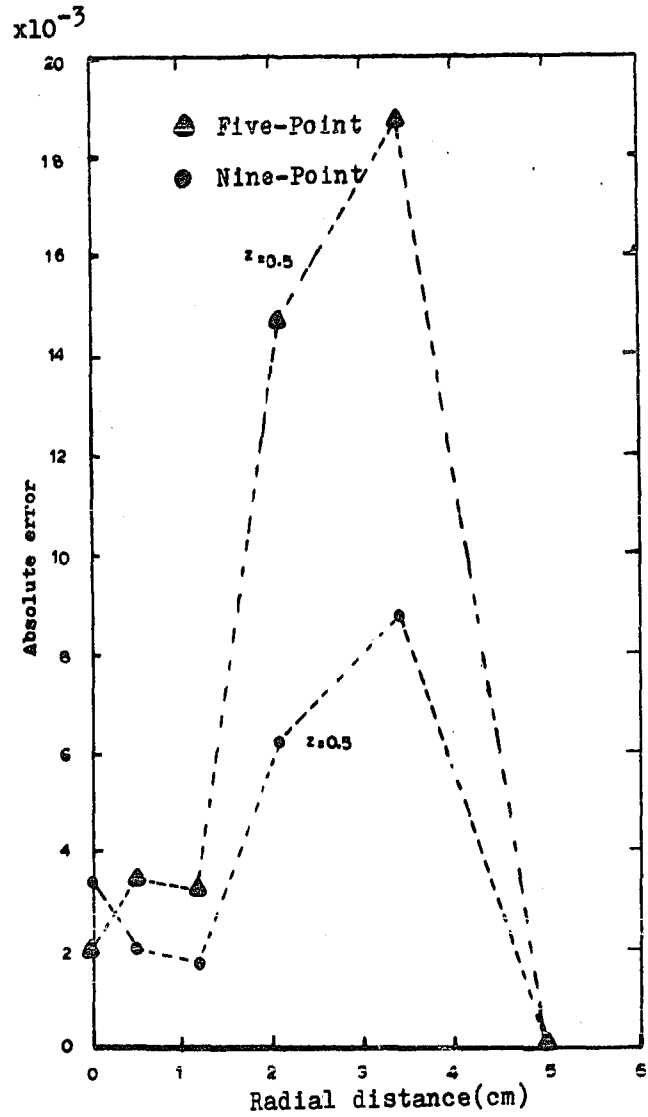


Fig. 37. Absolute error as a function of radial distance for $z = 0.5$ and unequal spacing cylindrical bare reactor core

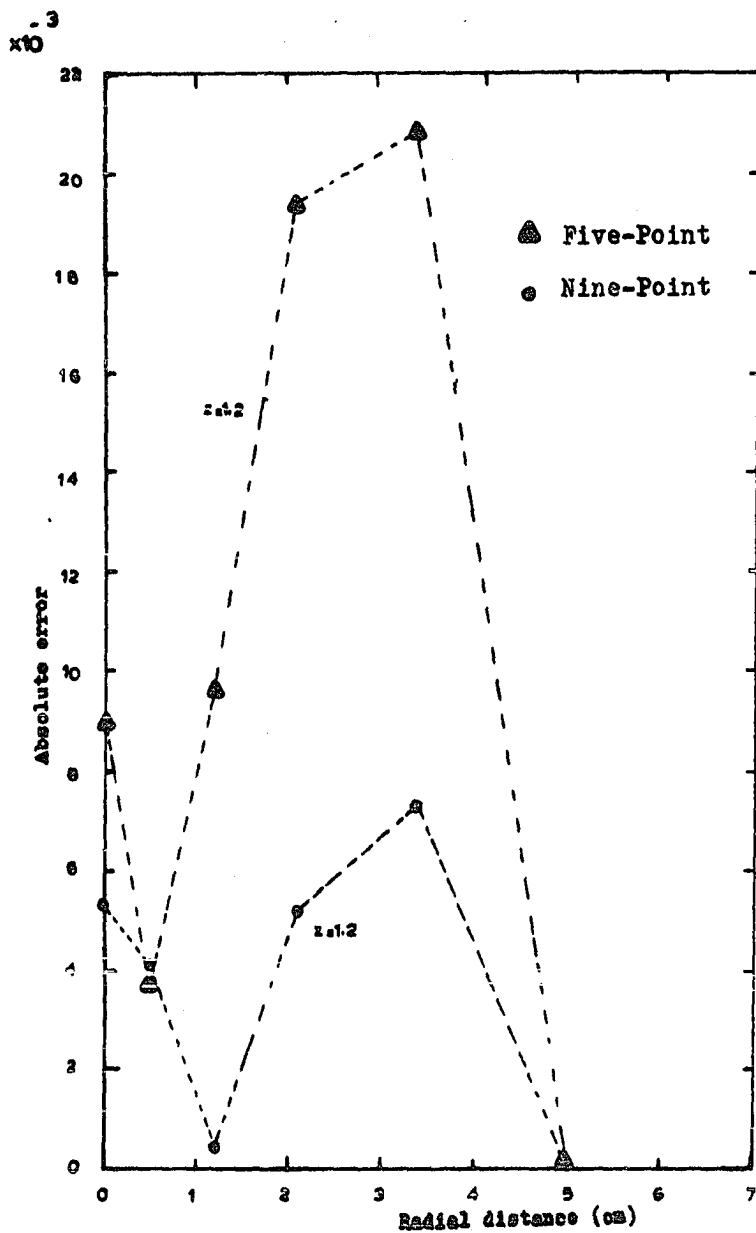


Fig. 38. Absolute error as a function of radial distance for $z = 1.2$ and unequal spacing cylindrical bare reactor core

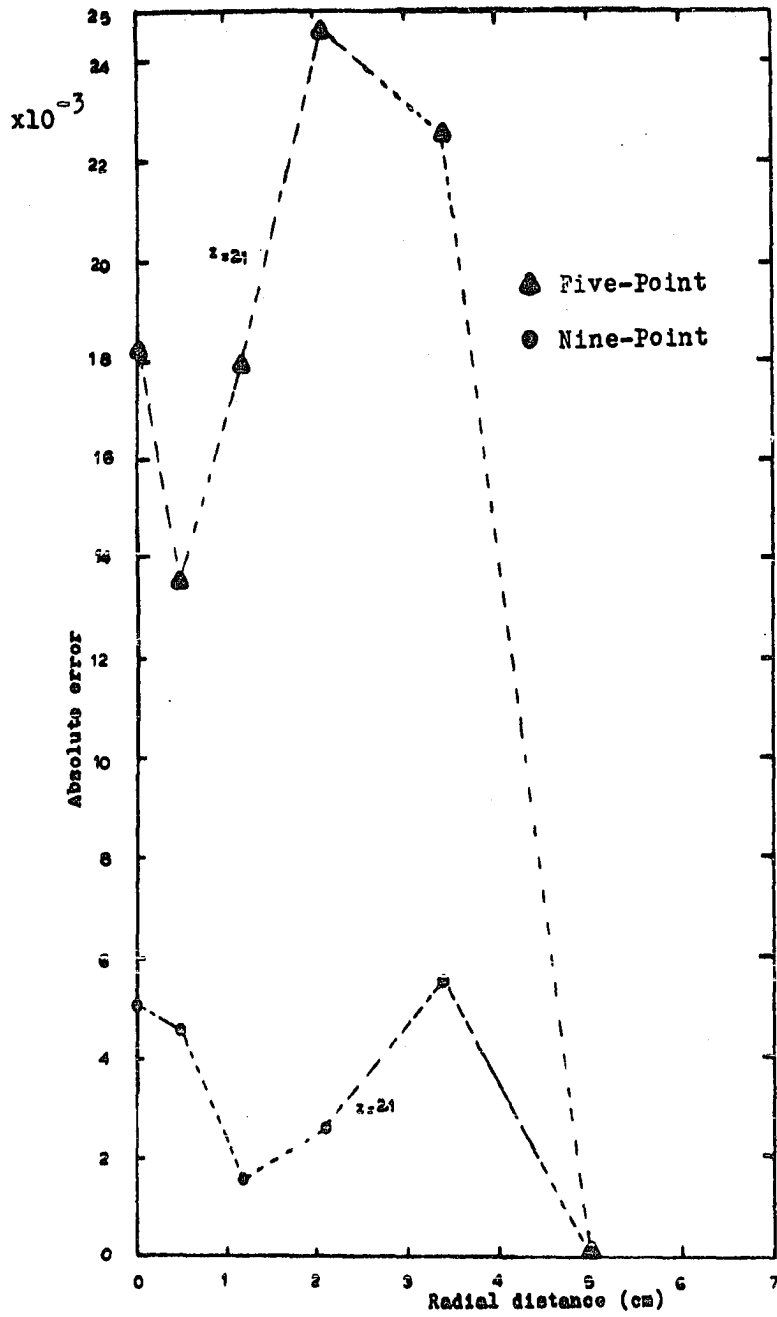


Fig. 39. Absolute error as a function of radial distance for $z = 2.1$ and unequal spacing cylindrical bare reactor core

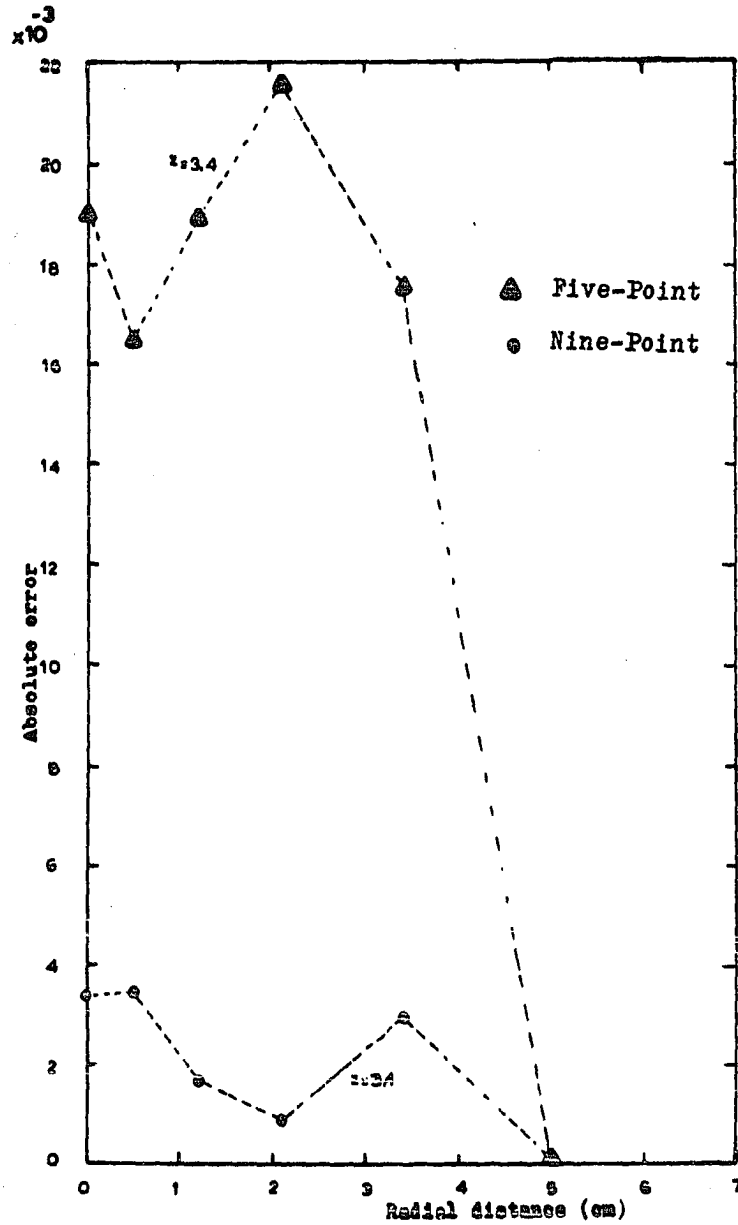


Fig. 40. Absolute error as a function of radial distance for $z = 3.4$ and unequal spacing cylindrical bare reactor core

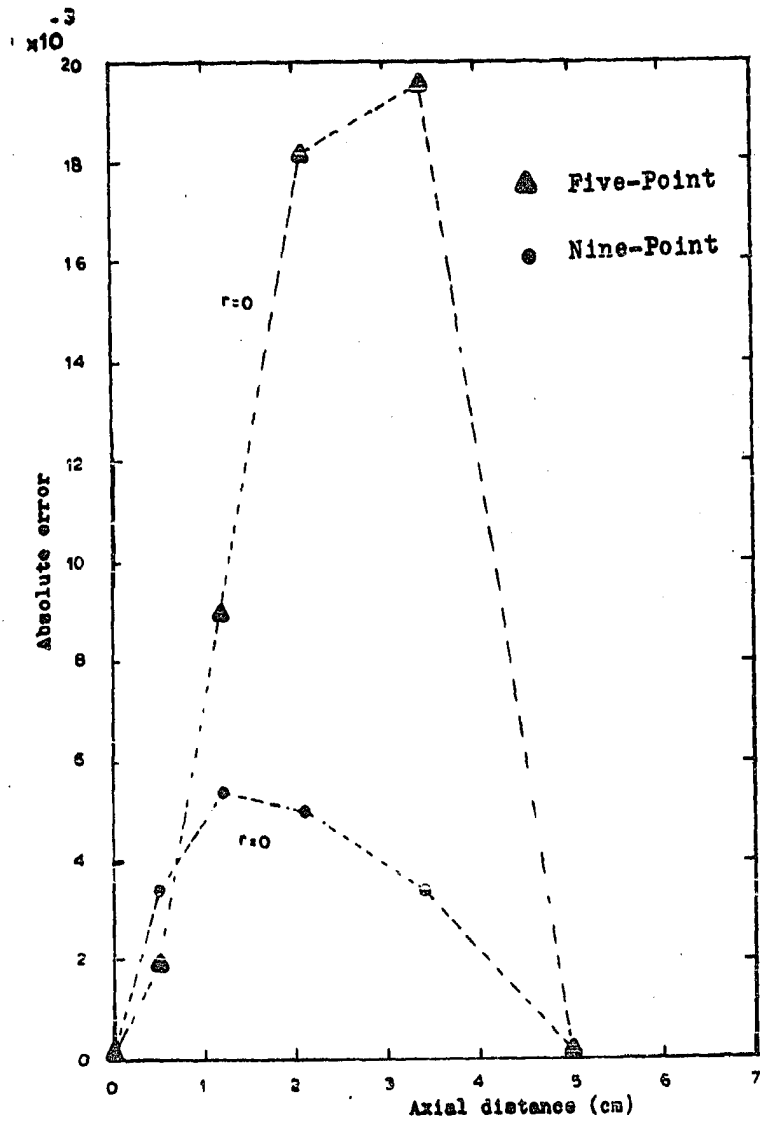


Fig. 41. Absolute error as a function of axial distance for $r = 0$ and unequal spacing cylindrical bare reactor core

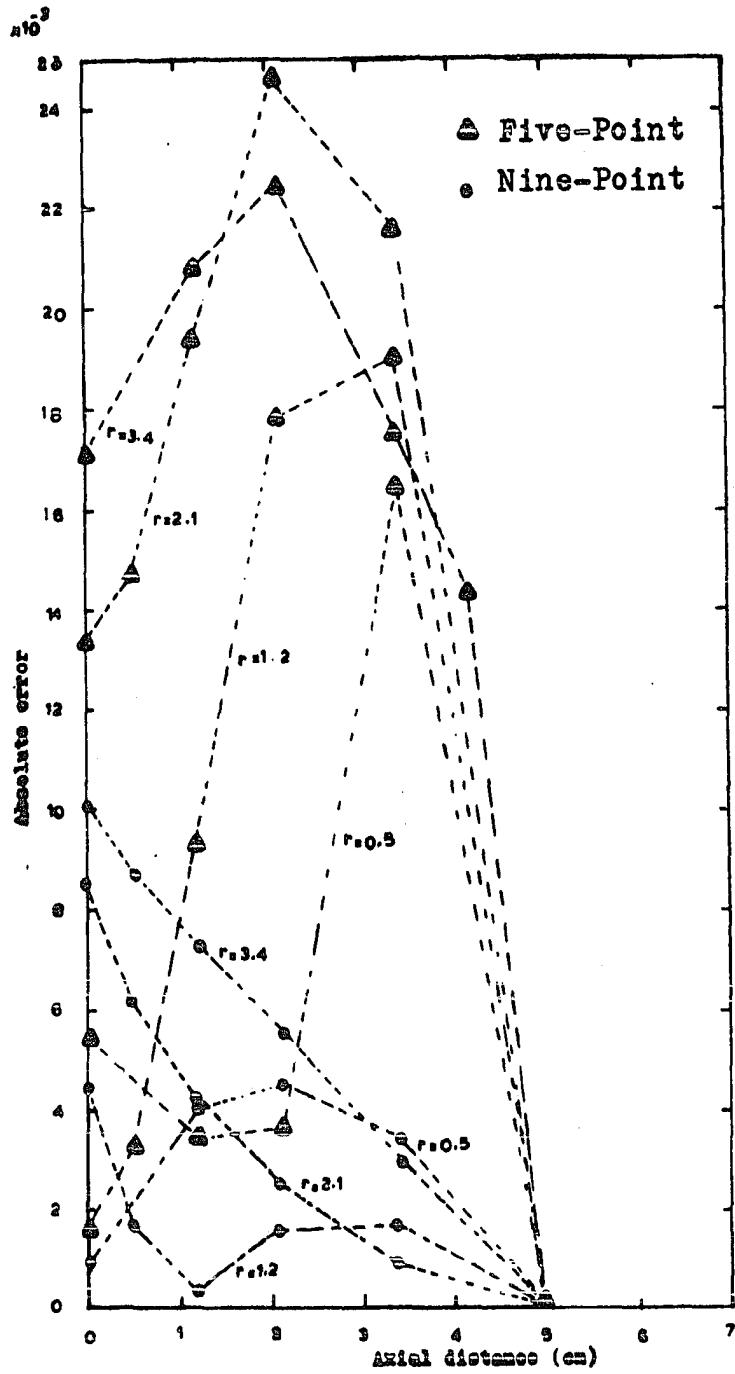


Fig. 42. Absolute error as a function of axial distance for $r = 0.5, 1.2, 2.1, 3.4$ and unequal spacing cylindrical bare reactor core

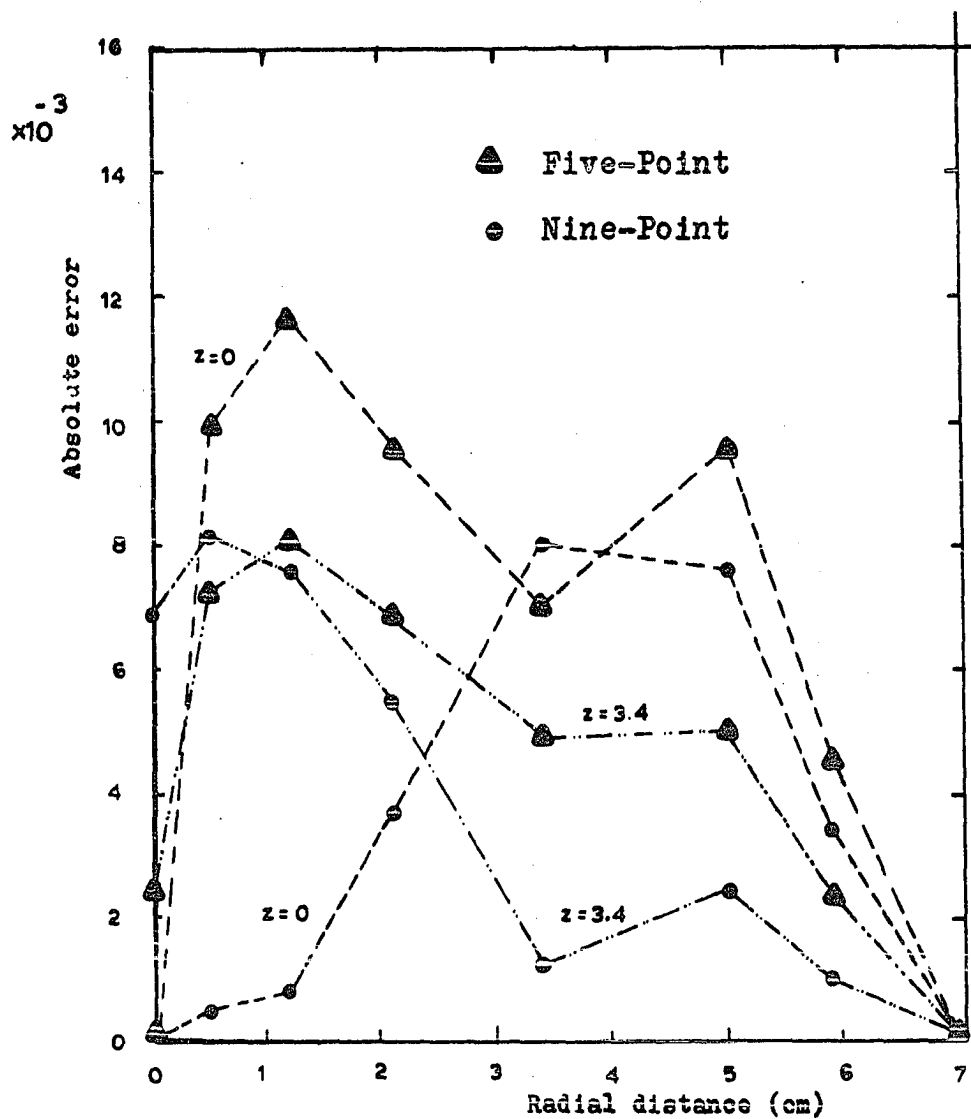


Fig. 43. Absolute error as a function of radial distance for $z = 0, 3.4$ and unequal spacing in a radially reflected cylindrical reactor core

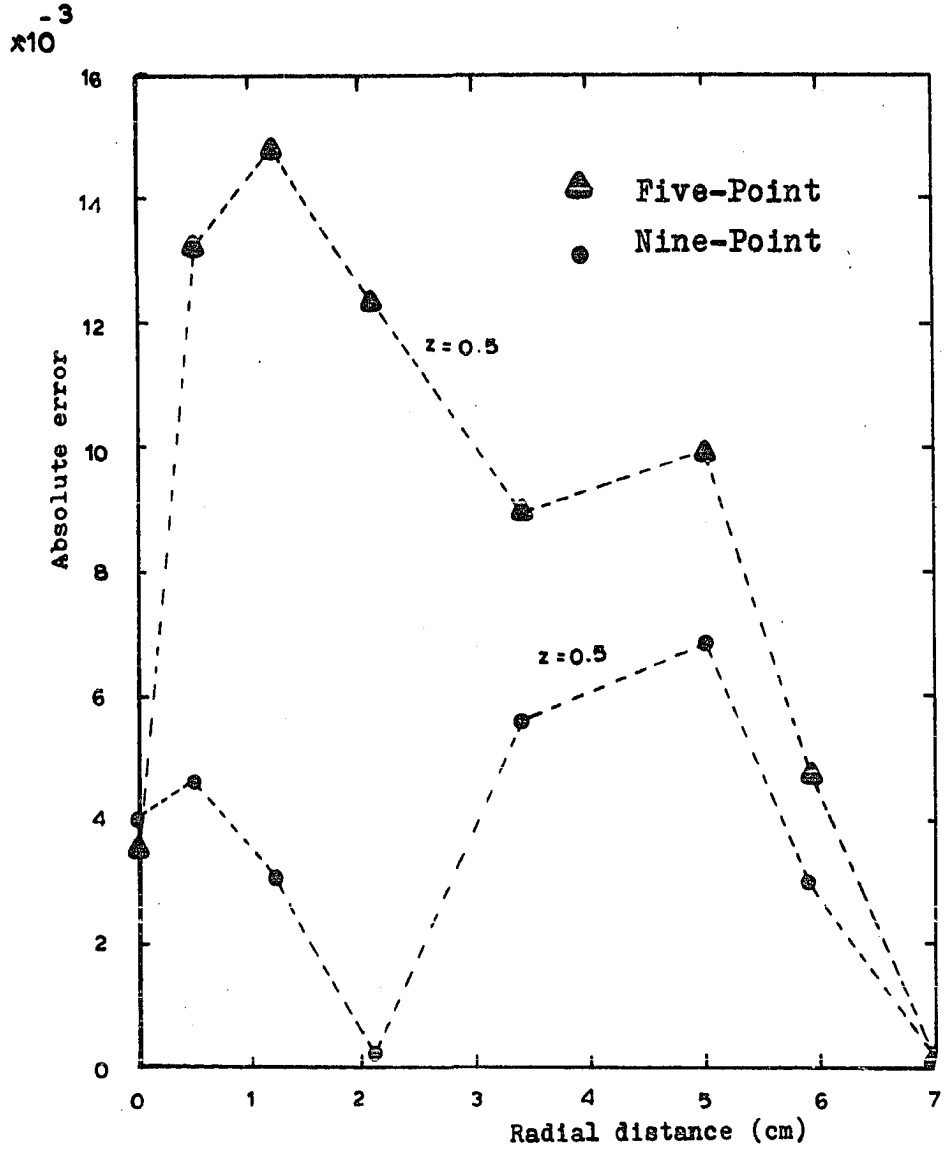


Fig. 44. Absolute error as a function radial distance for $z = 0.5$ and unequal spacing radially reflected cylindrical reactor core

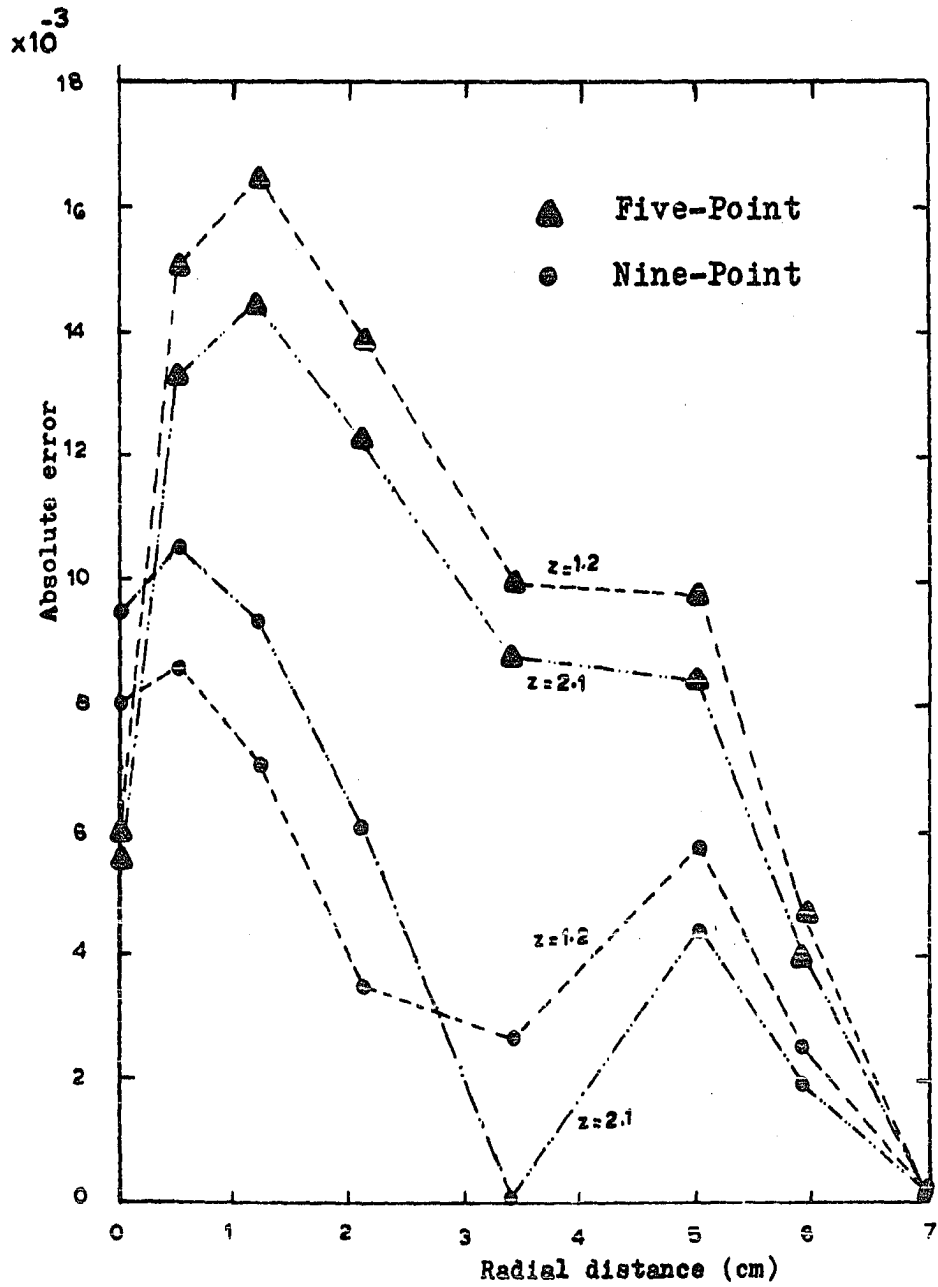


Fig. 45. Absolute error as a function of radial distance for $z = 1.2, 2.1$ and unequal spacing radially reflected cylindrical reactor core

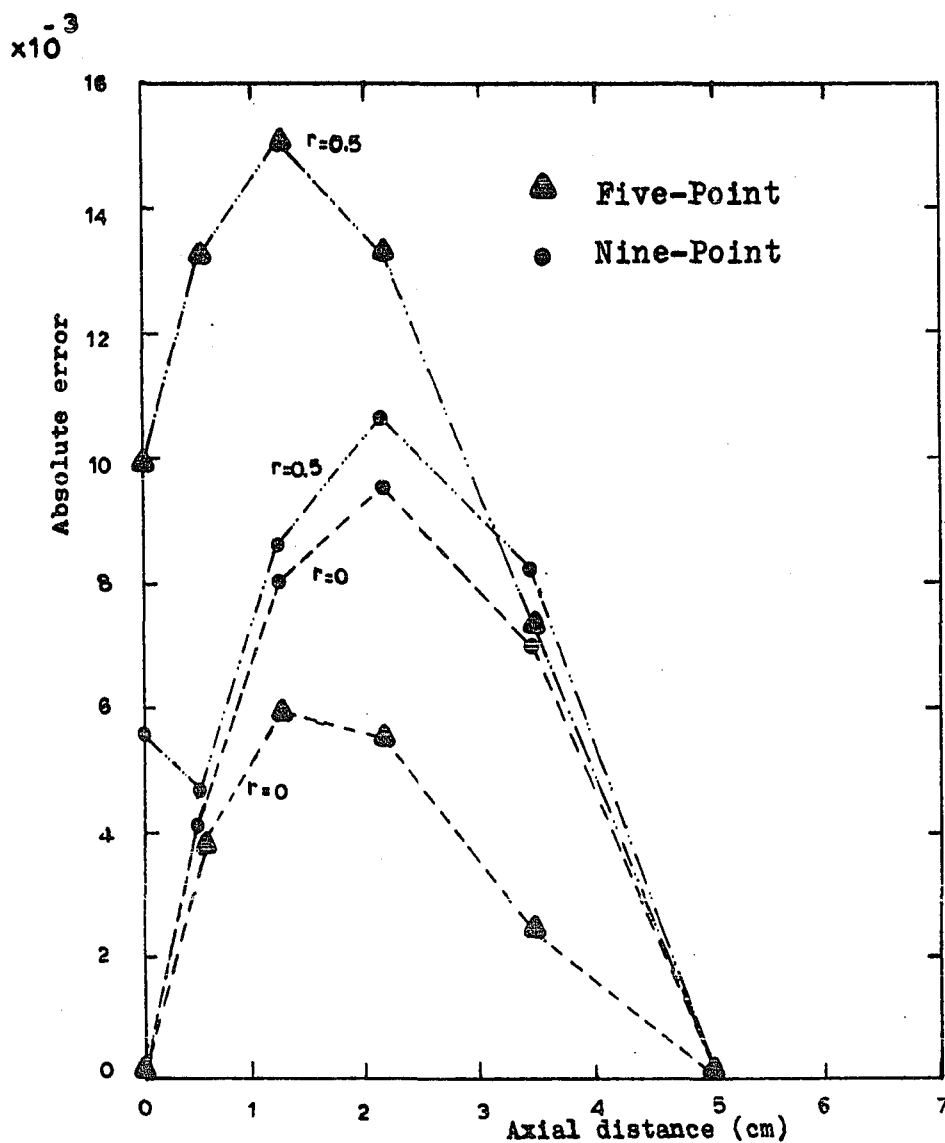


Fig. 46. Absolute error as a function of axial distance for $r = 0, 0.5$ and unequal spacing radially reflected cylindrical reactor core

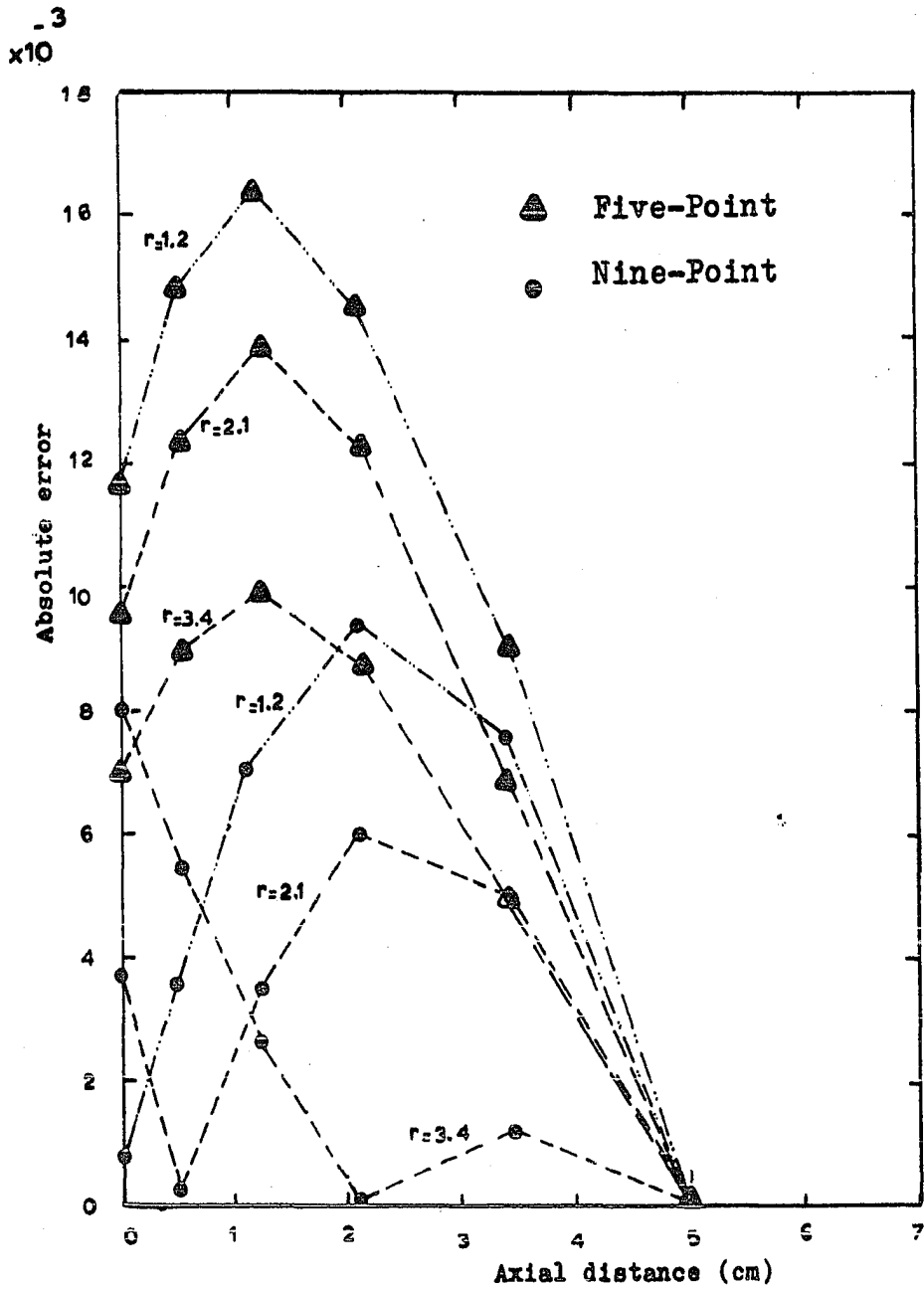


Fig. 47. Absolute error as a function of axial distance for $r = 1.2, 2.1, 3.4$ and unequal spacing radially reflected cylindrical reactor core

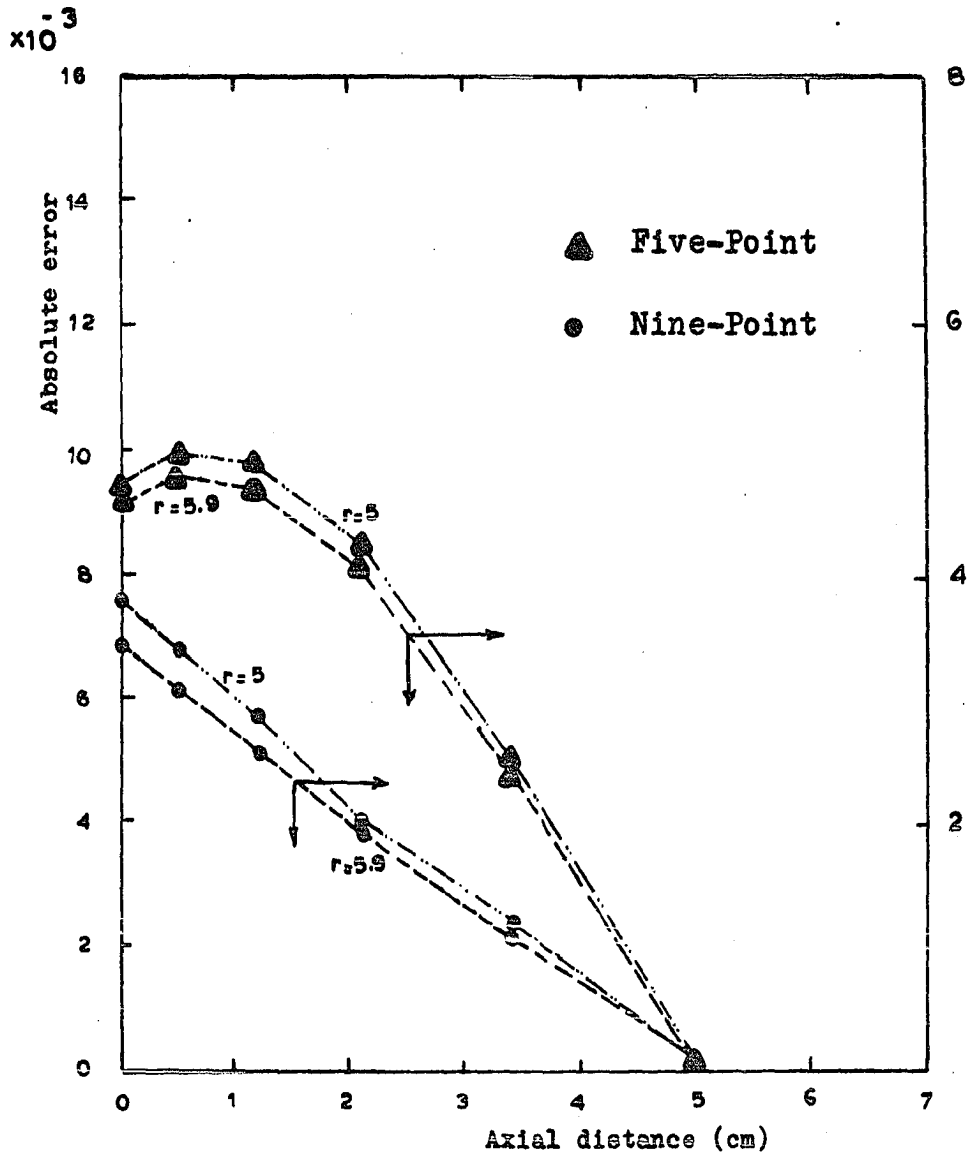


Fig. 48. Absolute error as a function of axial distance for $r = 5, 5.9$ and unequal spacing radially reflected cylindrical reactor core

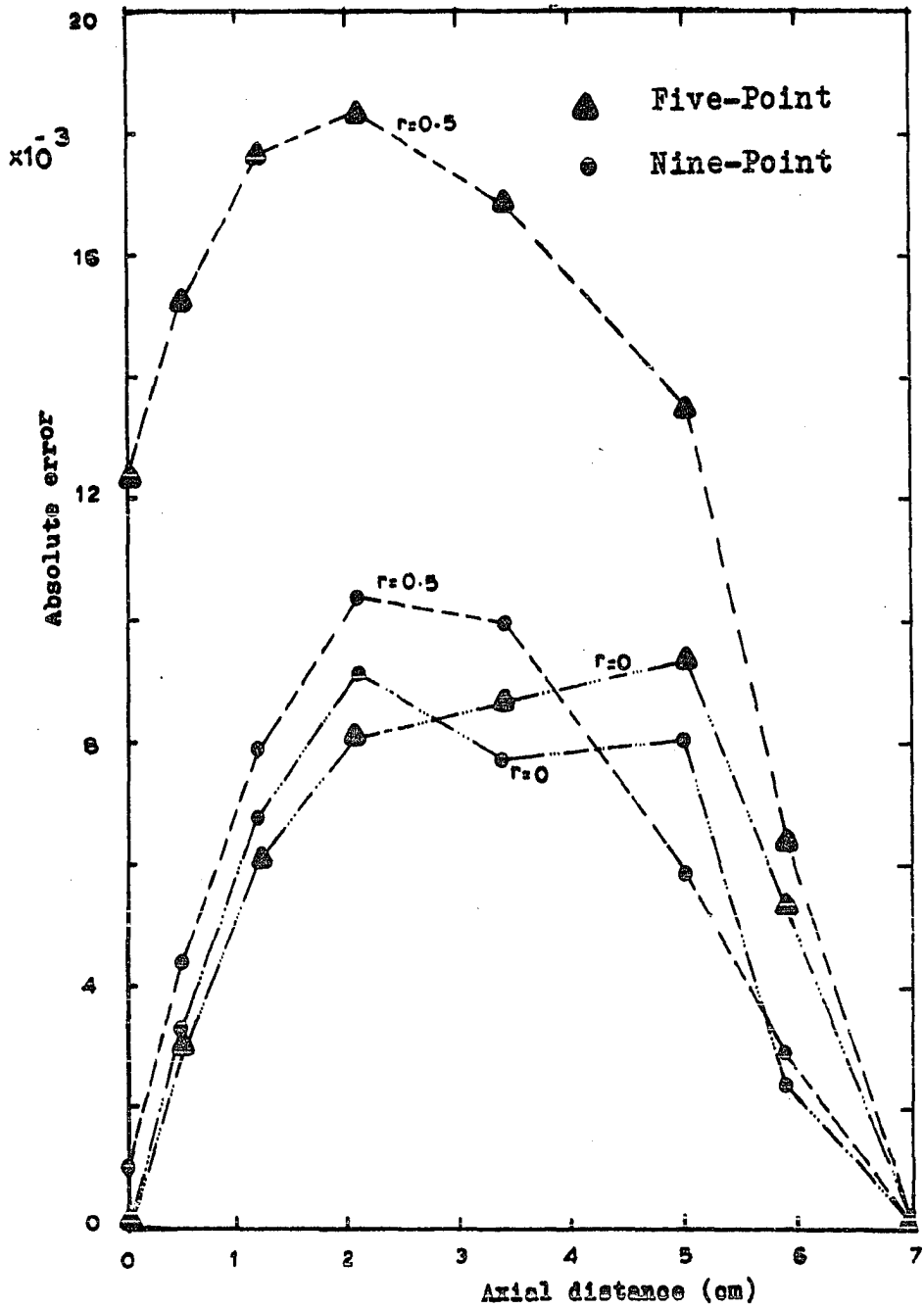


Fig. 49. Absolute error as a function of axial distance for $r = 0, 0.5$ and unequal spacing in an axially reflected cylindrical reactor core

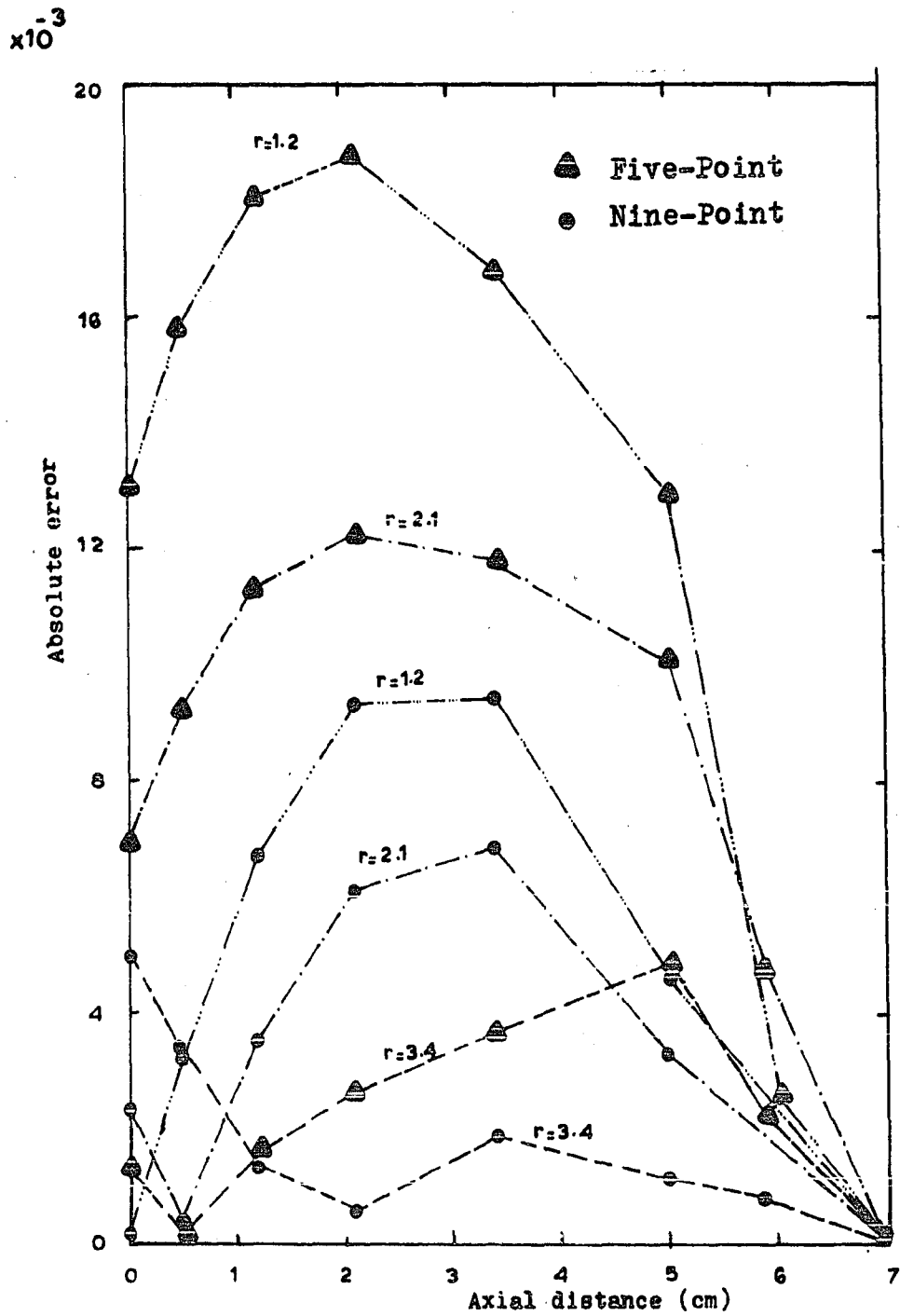


Fig. 50. Absolute error as a function of axial distance for $r = 1.2, 2.1, 3.4$ and unequal spacing axially reflected cylindrical reactor core

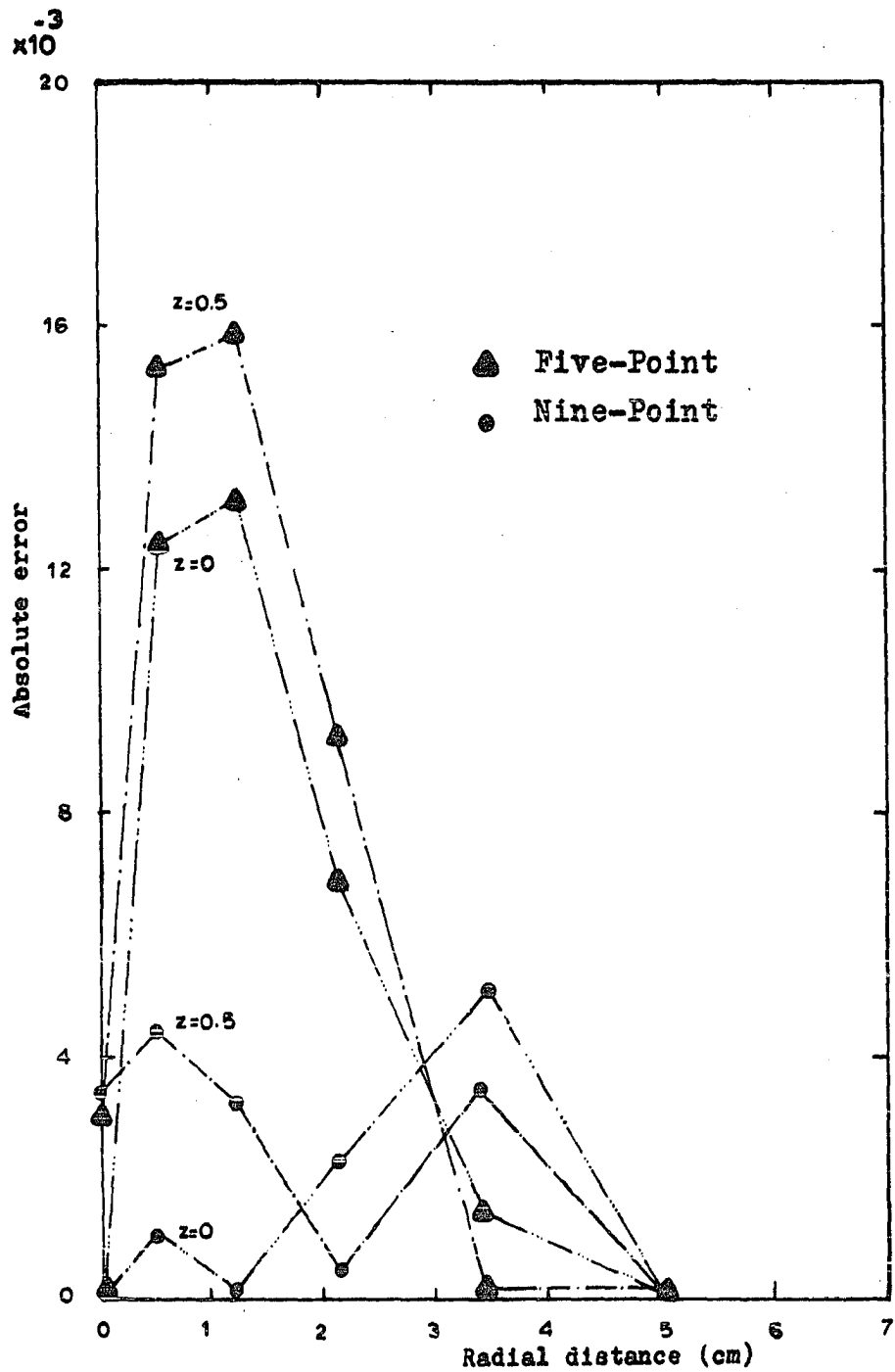


Fig. 51. Absolute error as a function of radial distance for $z = 0, 0.5$ and unequal spacing axially reflected cylindrical reactor core

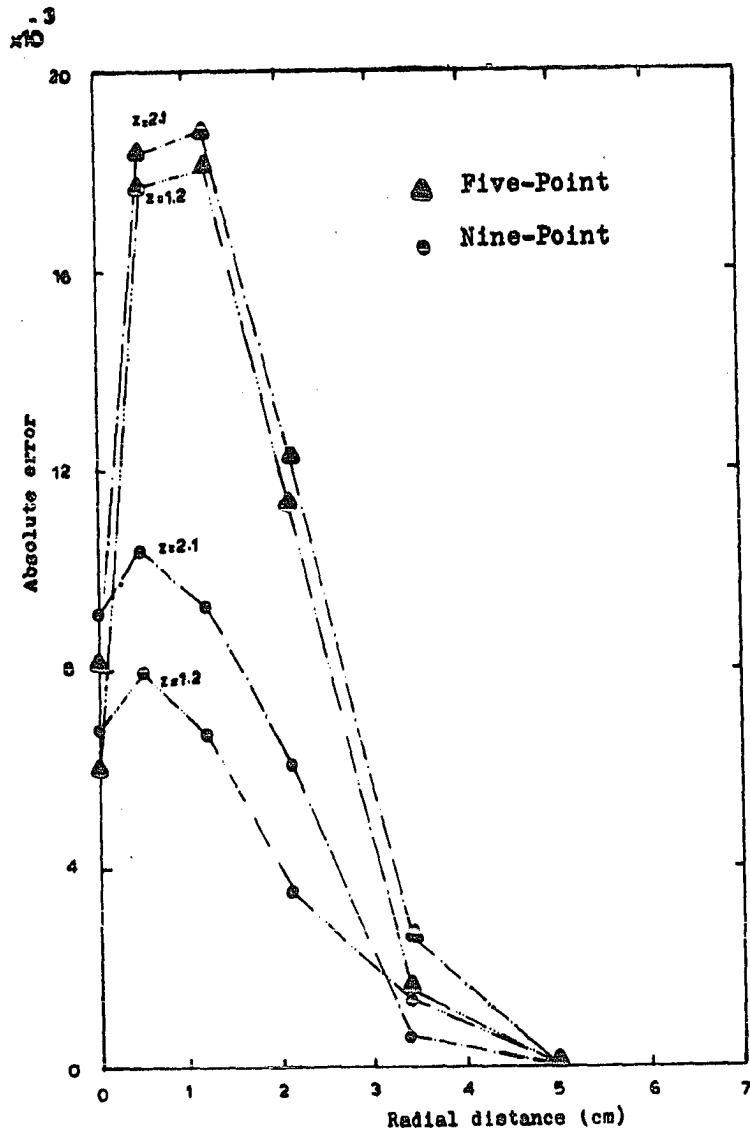


Fig. 52. Absolute error as a function of radial distance for $r = 1.2, 2.1$ and unequal spacing axially reflected cylindrical reactor core

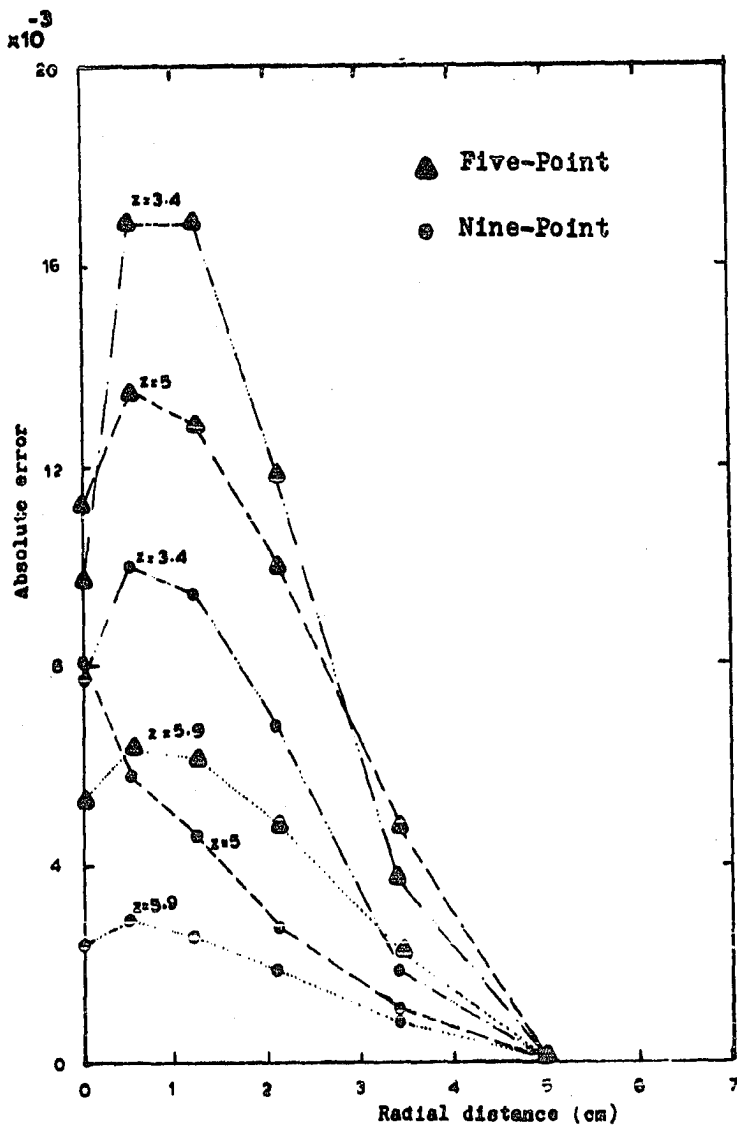


Fig. 53. Absolute error as a function of radial distance for $r = 3.4, 5, 5.9$ and unequal spacing axially reflected cylindrical reactor core

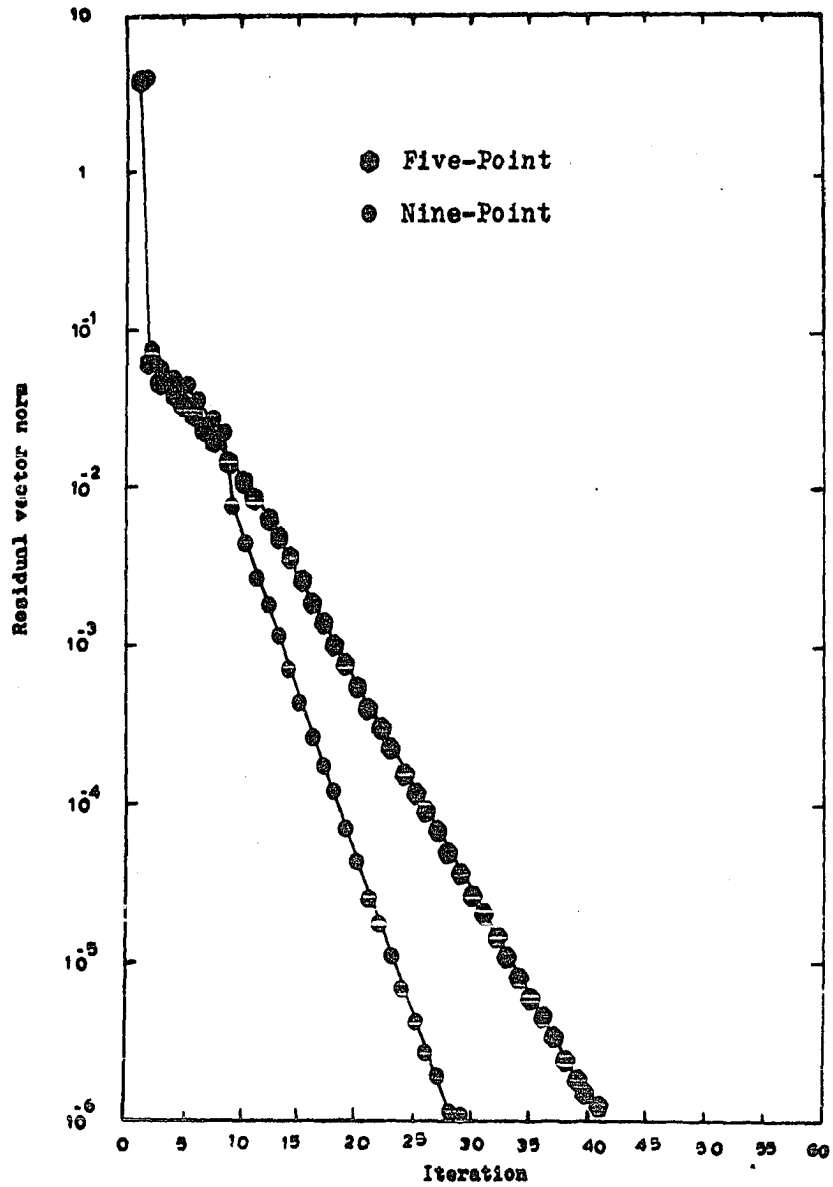


Fig. 54. Residual vector norm as a function of iteration and unequal spacings cylindrical bare reactor core

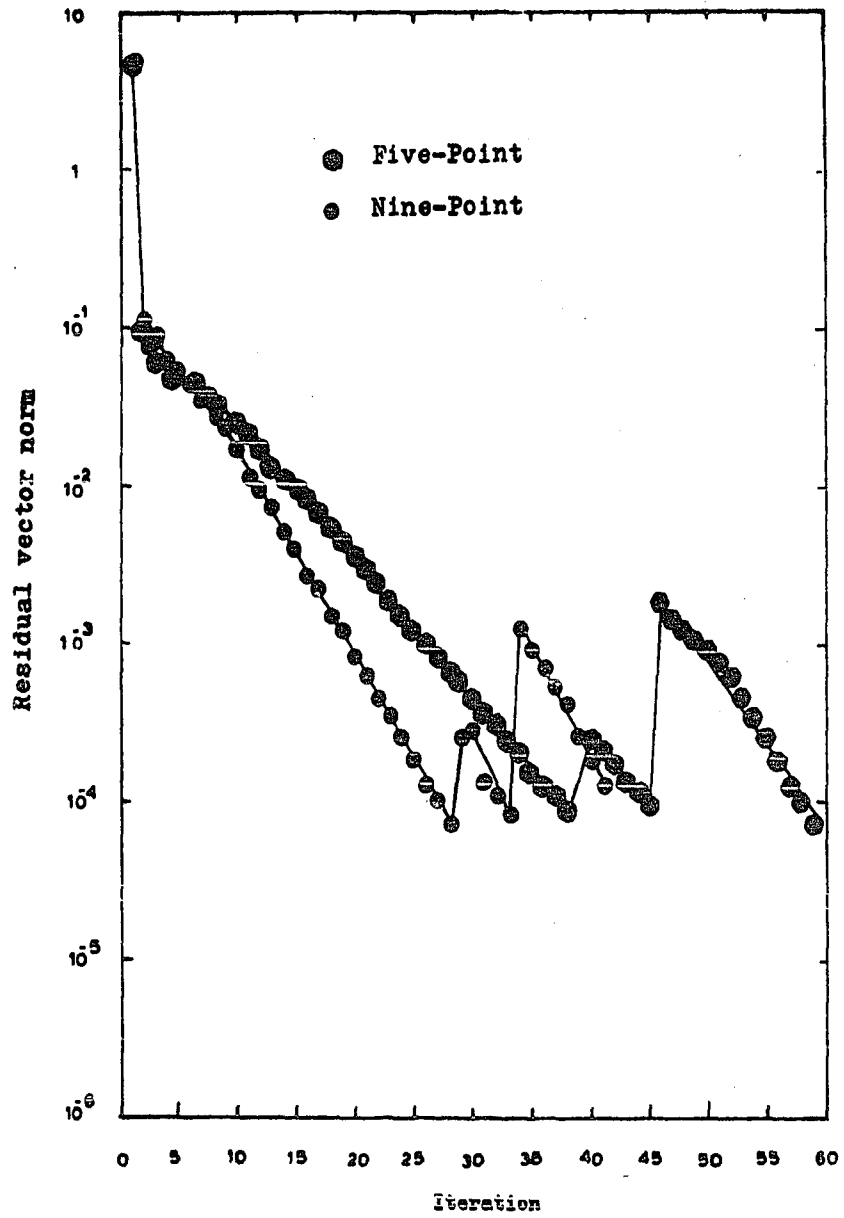


Fig. 55. Residual vector norm as a function of iteration and unequal spacing radially reflected cylindrical reactor core

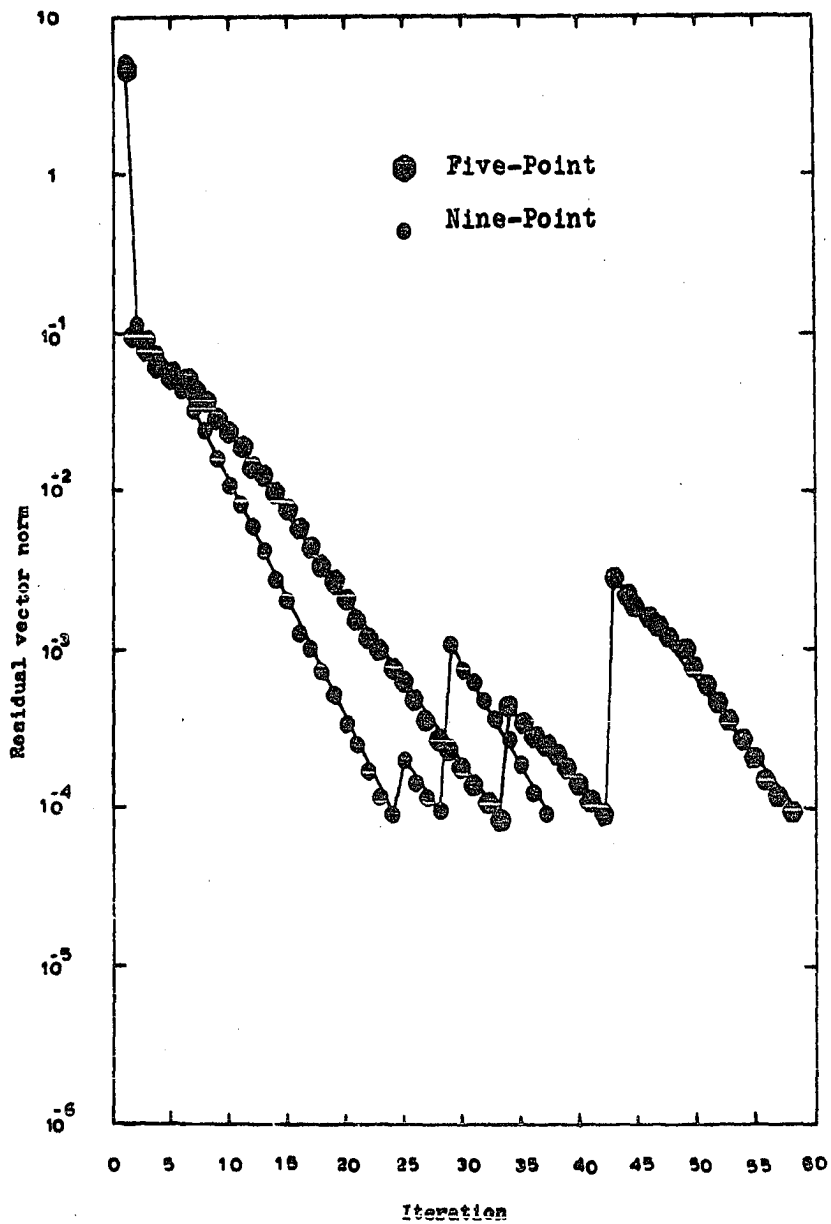


Fig. 56. Residual vector norm as a function of iteration and unequal spacing axially reflected cylindrical reactor core

A. Completely-Reflected Cylindrical Core

In this case, the completely-reflected cylindrical core is considered as shown in Fig. 57. Equal and unequal spacing along the radial and axial axes are considered as shown in Figs. 58-59, and 66-67. The results for this case may be arranged as follows:

1. Equal spacing

The neutron flux values for this case are calculated using the nine-point formula and the five-point formula and tabulated in Tables 19-20. Graphs for the neutron flux versus radial ($z = 0$) and axial ($r = 0$) distances are shown in Figs. 60-63. Also, graphs for the residual vector norm versus iteration are shown in Figs. 64-65.

The purpose of this calculation is to show the validity of the nine-point formula for a completely reflected cylindrical core. The analytical solution for this kind of calculation can not be determined. No comparison has been made between the nine-point formula and the five-point formula with respect to accuracy.

The convergence rates as calculated from the slope of the curve of Figs. 64-65 for the nine-point formula are 0.459 and 0.397 and for the five-point formula are 0.299 and 0.287, respectively. These results indicate that the nine-point formula converges faster than the five-point formula.

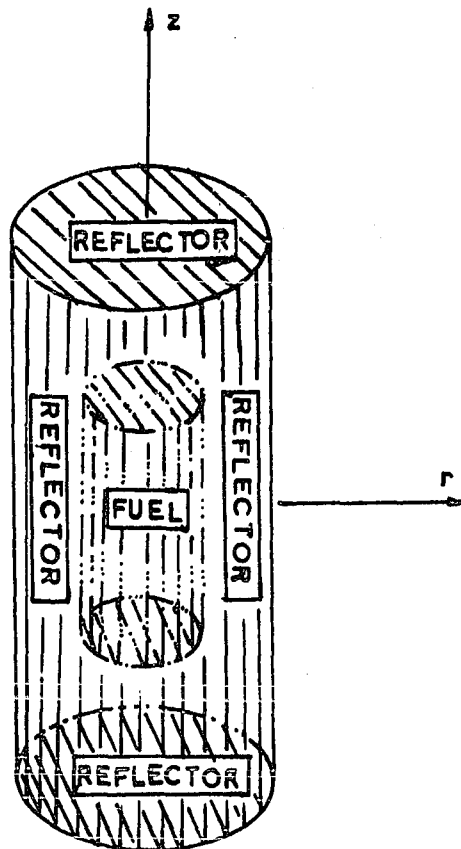


Fig. 57. Completely reflected cylindrical reactor core

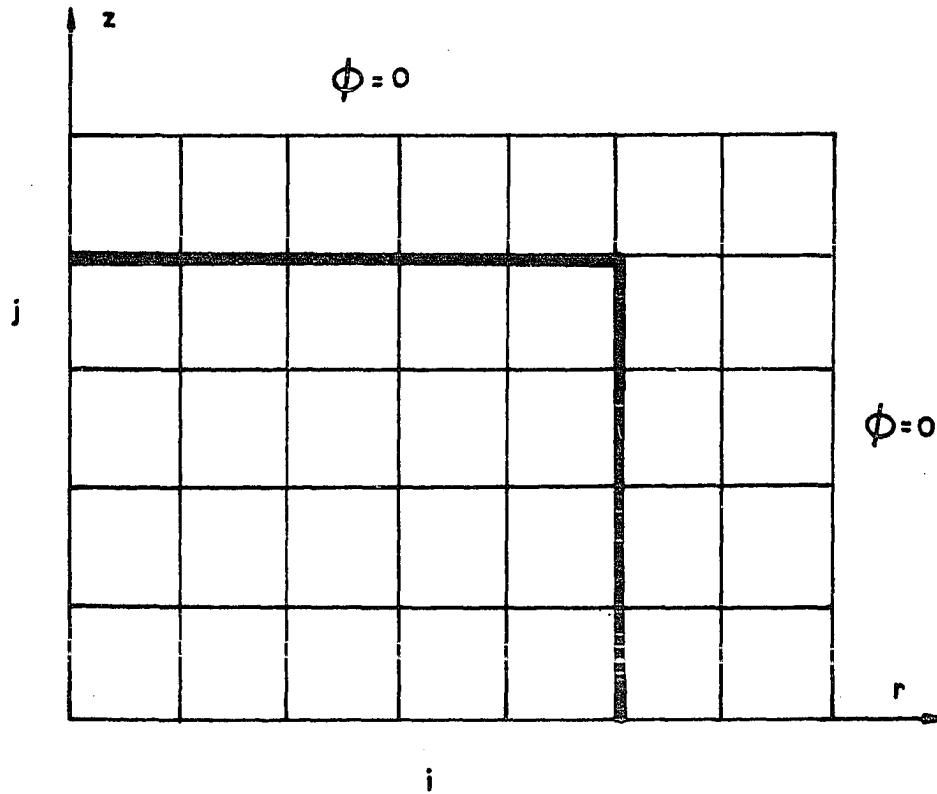


Fig. 58. Equal spacing with more spacing along the radial axis for a completely reflected cylindrical reactor core

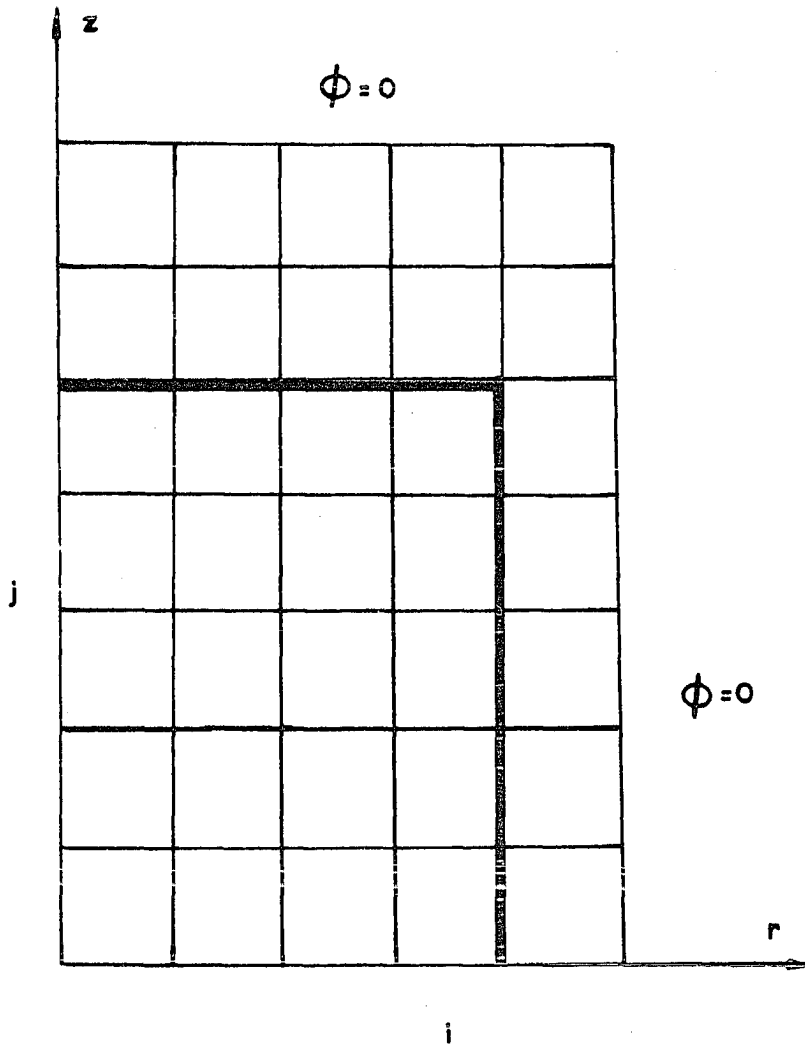


Fig. 59. Equal spacing with more spacings along the axial axis for a completely reflected cylindrical reactor core

Table 19. The neutron flux distribution in a completely reflected cylindrical core for equal spacing along the radial and axial axes and input data of $D_c = 0.5$ cm, $\Sigma_c = 0.1385$ cm⁻¹, $D_e = 1.0$ cm, $\Sigma_e = 0.1$ cm⁻¹

Method	r z	0	1	2	3	4	5	6	7
NPS	0	1.000	0.954	0.829	0.638	0.407	0.162	0.067	0.000
	1	0.939	0.896	0.778	0.599	0.382	0.153	0.063	0.000
	2	0.762	0.727	0.632	0.487	0.311	0.125	0.052	0.000
	3	0.491	0.468	0.407	0.315	0.203	0.083	0.035	0.000
	4	0.155	0.152	0.133	0.103	0.067	0.036	0.018	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
FPS	0	1.000	0.915	0.782	0.595	0.373	0.144	0.059	0.000
	1	0.938	0.858	0.733	0.558	0.350	0.135	0.056	0.000
	2	0.759	0.695	0.594	0.452	0.284	0.111	0.046	0.000
	3	0.486	0.445	0.380	0.290	0.184	0.074	0.031	0.000
	4	0.152	0.1387	0.119	0.091	0.060	0.032	0.015	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000

Table 20. The neutron flux distribution in a completely reflected cylindrical core for equal spacing along the axial and radial axes and input data of $D_c = 0.5$ cm, $\Sigma_c = 0.1536$ cm⁻¹, $D_e = 1.0$ cm, $\Sigma_e = 0.1$ cm⁻¹

Method	r	z	0	1	2	3	4	5	6	7
NPS	0	0	1.000	0.962	0.851	0.676	0.448	0.181	0.077	0.000
		1	0.926	0.891	0.788	0.626	0.415	0.172	0.071	0.000
		2	0.726	0.699	0.619	0.491	0.327	0.136	0.057	0.000
		3	0.441	0.425	0.376	0.299	0.201	0.086	0.037	0.000
		4	0.129	0.124	0.110	0.088	0.060	0.034	0.017	0.000
		5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
FPS	0	0	1.000	0.962	0.850	0.673	0.444	0.179	0.076	0.000
		1	0.863	0.830	0.733	0.581	0.383	0.155	0.066	0.000
		2	0.658	0.633	0.560	0.444	0.294	0.120	0.051	0.000
		3	0.391	0.376	0.333	0.264	0.176	0.074	0.032	0.000
		4	0.108	0.104	0.092	0.073	0.051	0.028	0.014	0.000
		5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000

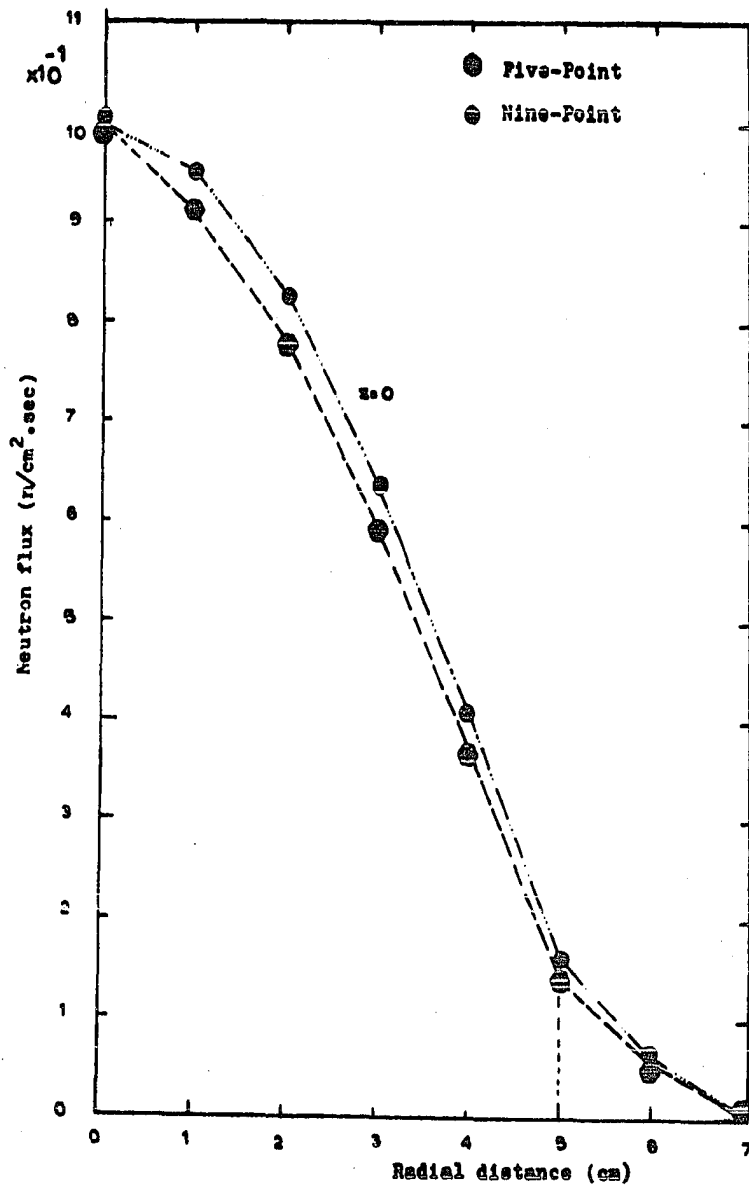


Fig. 60. Neutron flux as a function of radial distance for $z = 0$ and equal spacing completely reflected cylindrical reactor core with more spacings along the radial axis

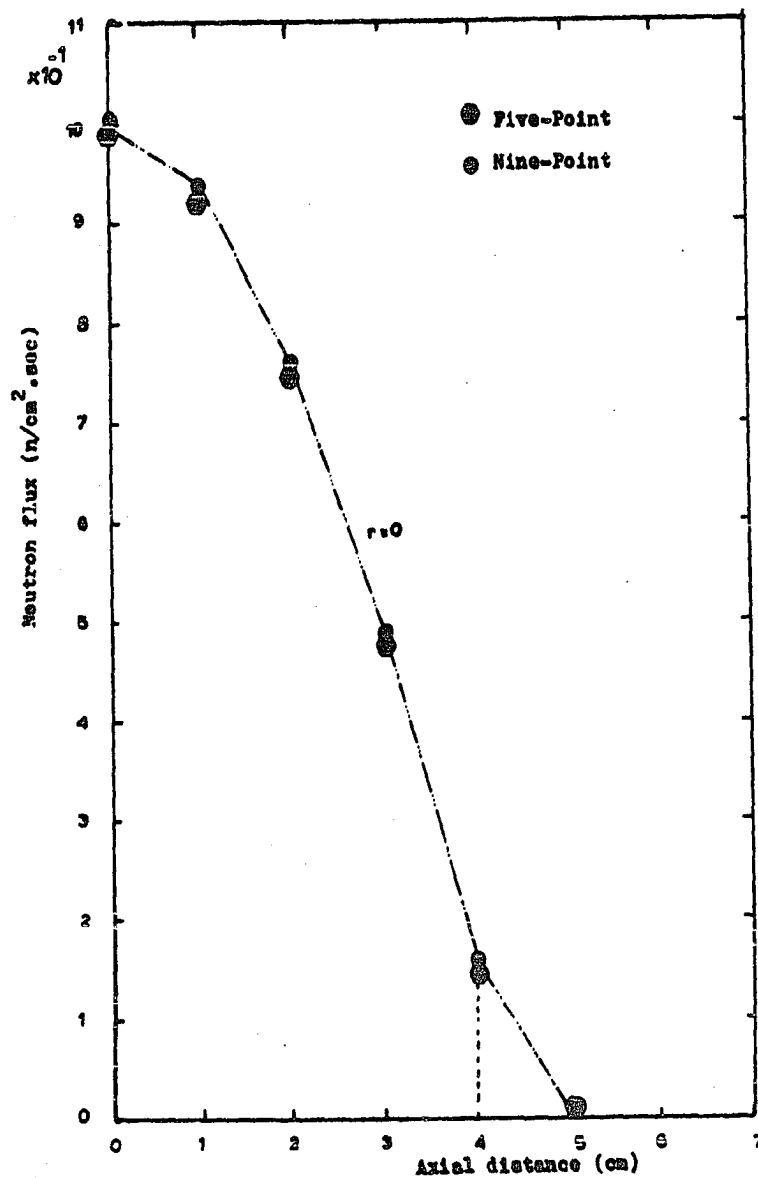


Fig. 61. Neutron flux as a function of axial distance for $r = 0$ and equal spacing in a completely reflected cylindrical reactor core

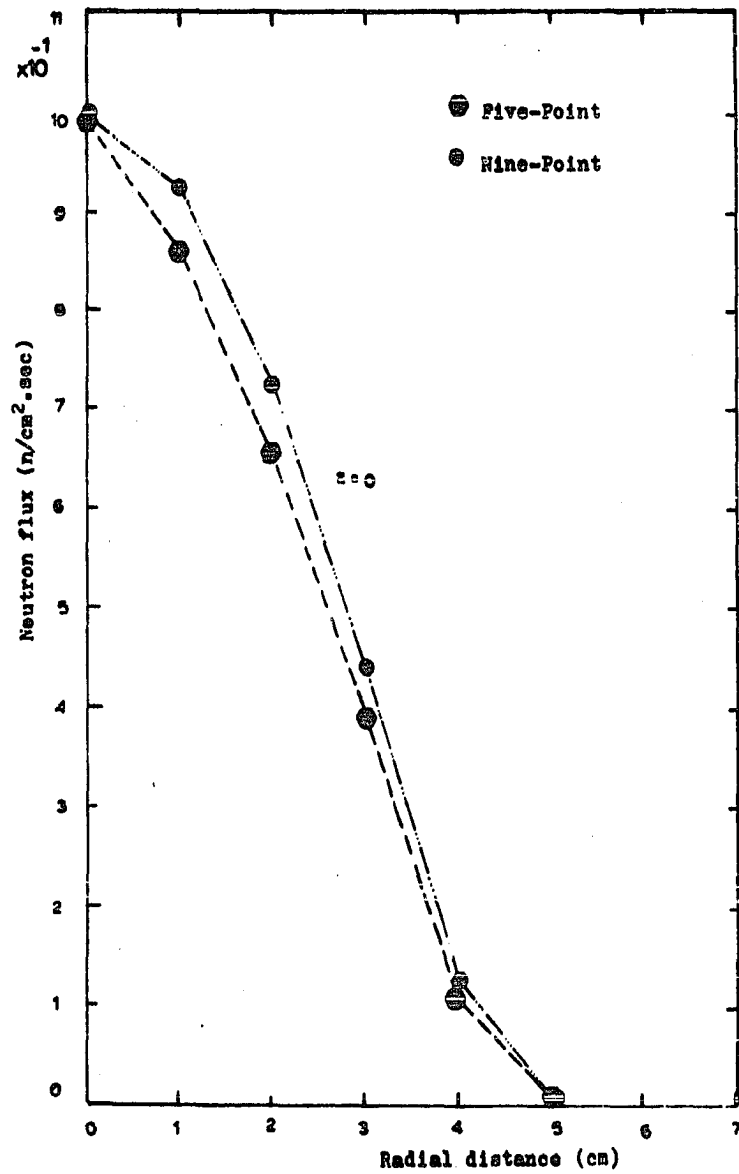


Fig. 62. Neutron flux as a function of radial distance for $z = 0$ and equal spacing in a completely reflected cylindrical reactor core

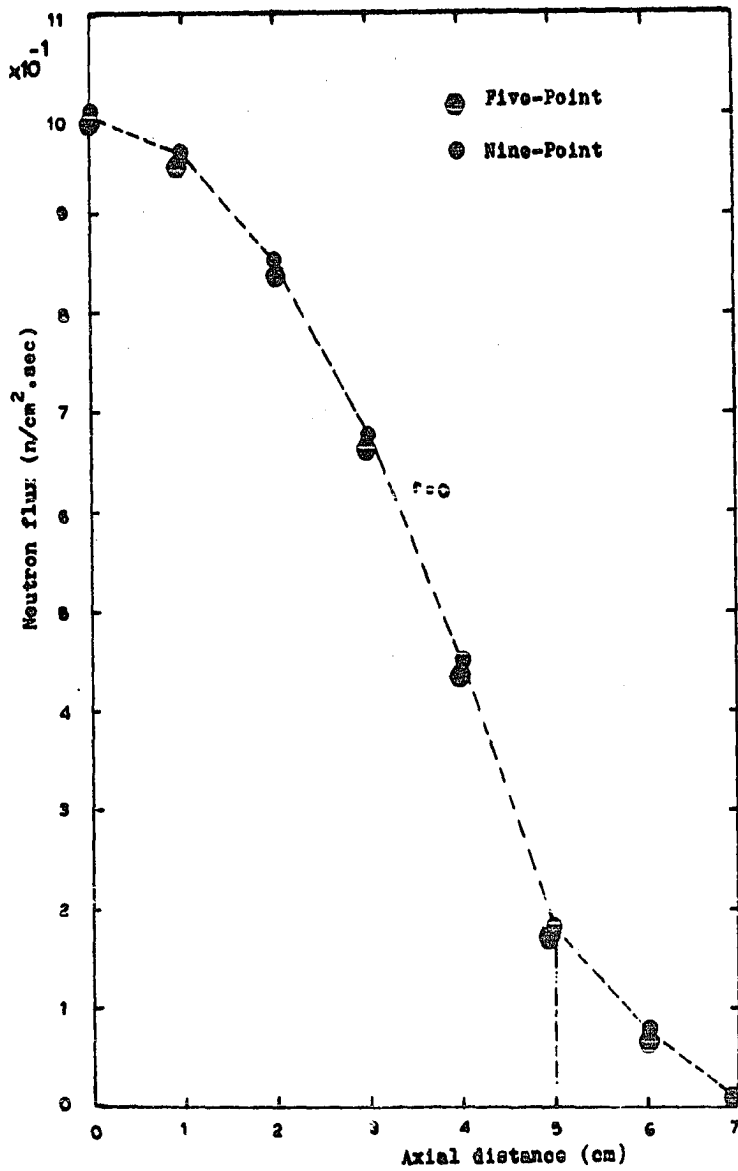


Fig. 63. Neutron flux as a function of axial distance for $r = 0$ and equal spacing in a completely reflected cylindrical reactor core with more spacings along the axial axis

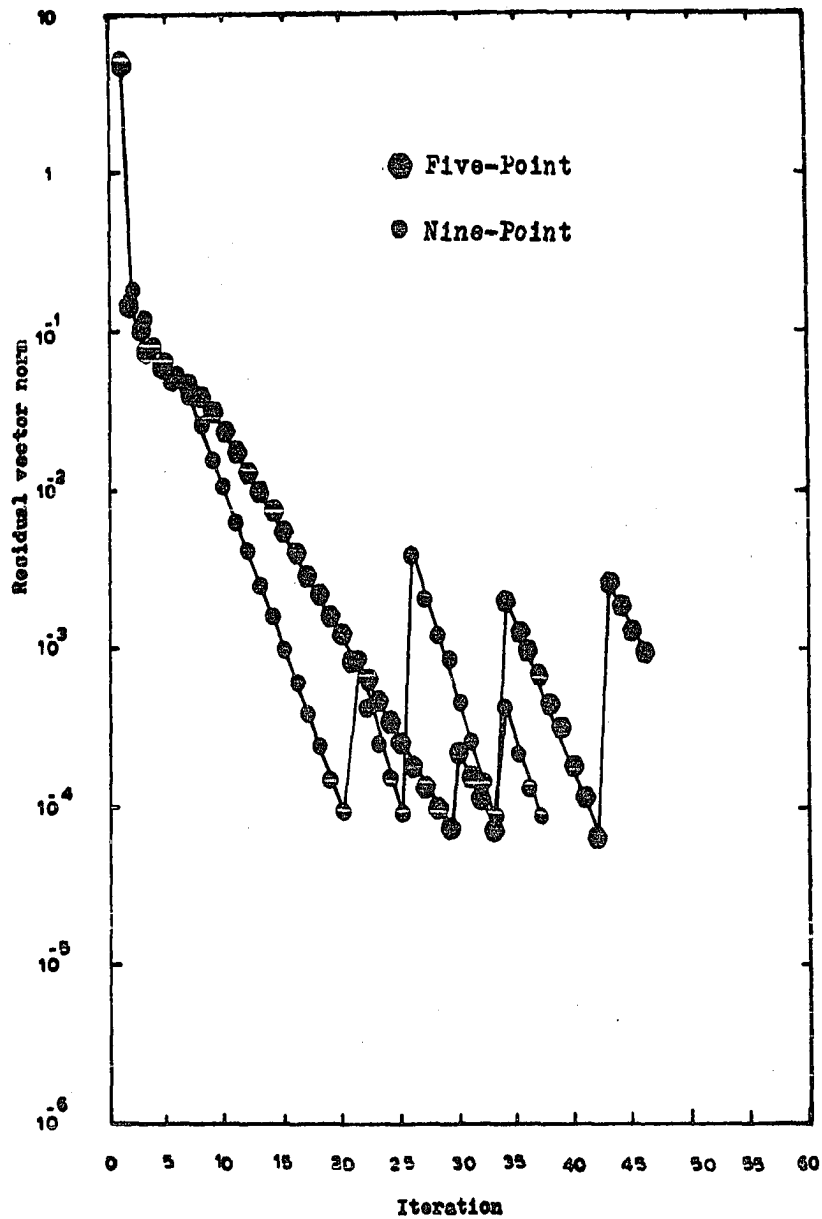


Fig. 64. Residual vector norm as a function of iteration and equal spacing in a completely reflected cylindrical reactor core with more spacings along the radial axis

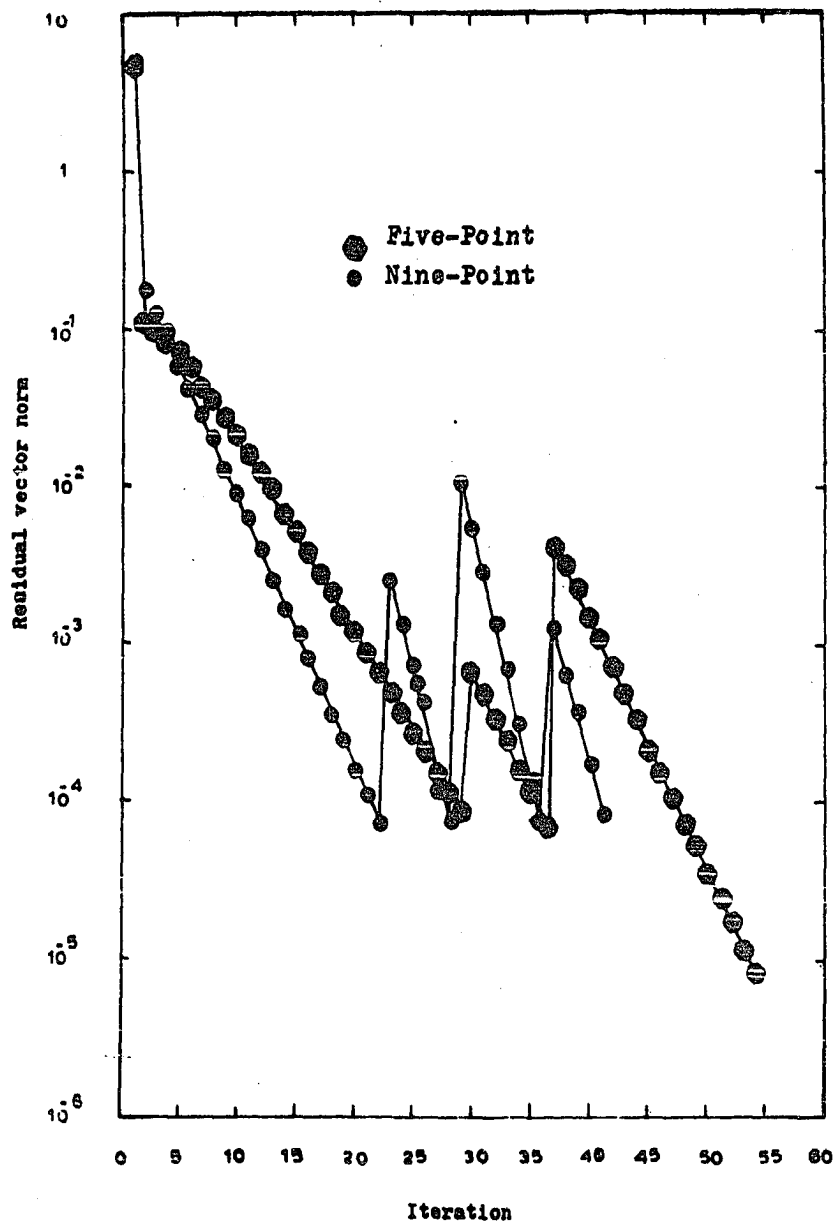


Fig. 65. Residual vector norm as a function of iteration and equal spacing in a completely reflected cylindrical reactor core with more spacings along the axial axis

2. Unequal spacing

The neutron flux values for this case were calculated using the nine-point formula and the five-point formula and tabulated in Tables 21-22. Graphs for the neutron flux versus radial ($z = 0$) and axial ($r = 0$) distances are shown in Figs. 68-71. Plots of residual vector norm versus iteration are shown in Figs. 98-99.

This calculation was performed in order to show the validity of the nine-point formula for the completely reflected cylindrical core calculation where the analytical solution can not be determined. No comparison was made between the nine-point formula and five-point formula with respect to accuracy.

The convergence rates as calculated from the slopes of the curves of Figs. 72-73. For the nine-point formula the rates are 0.279 and 0.333 and for the five-point formula the rates are 0.191 and 0.234. Therefore, these results indicate that the nine-point formula converges faster than the five-point formula.

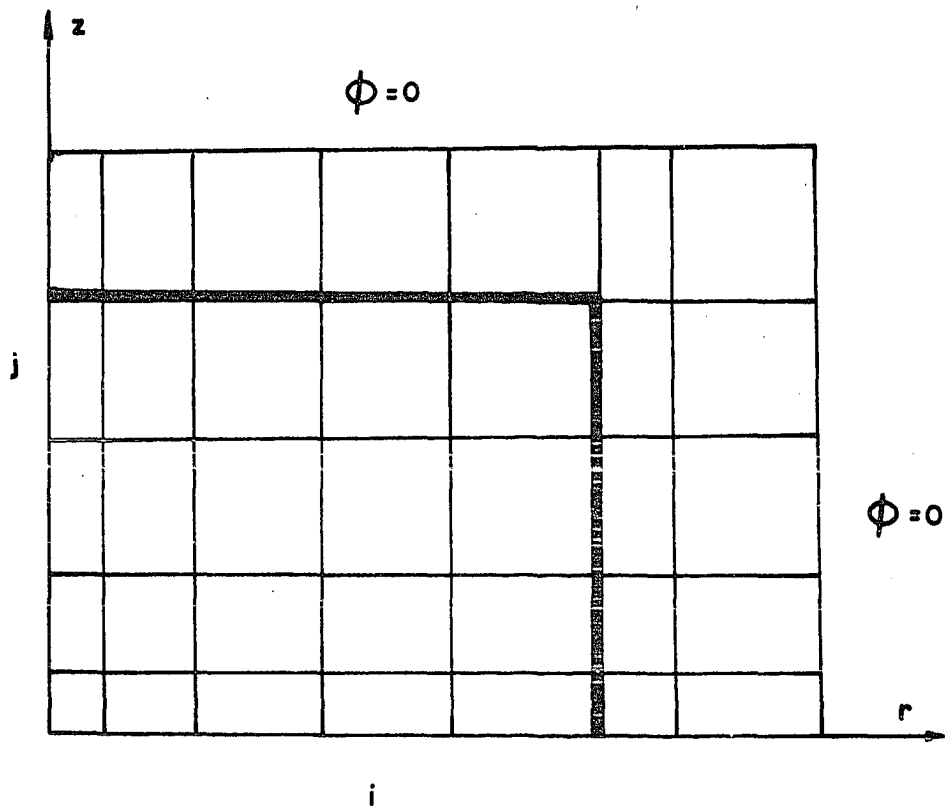


Fig. 66. Unequal spacing mesh with more spacing along the radial axis for a completely reflected cylindrical reactor core

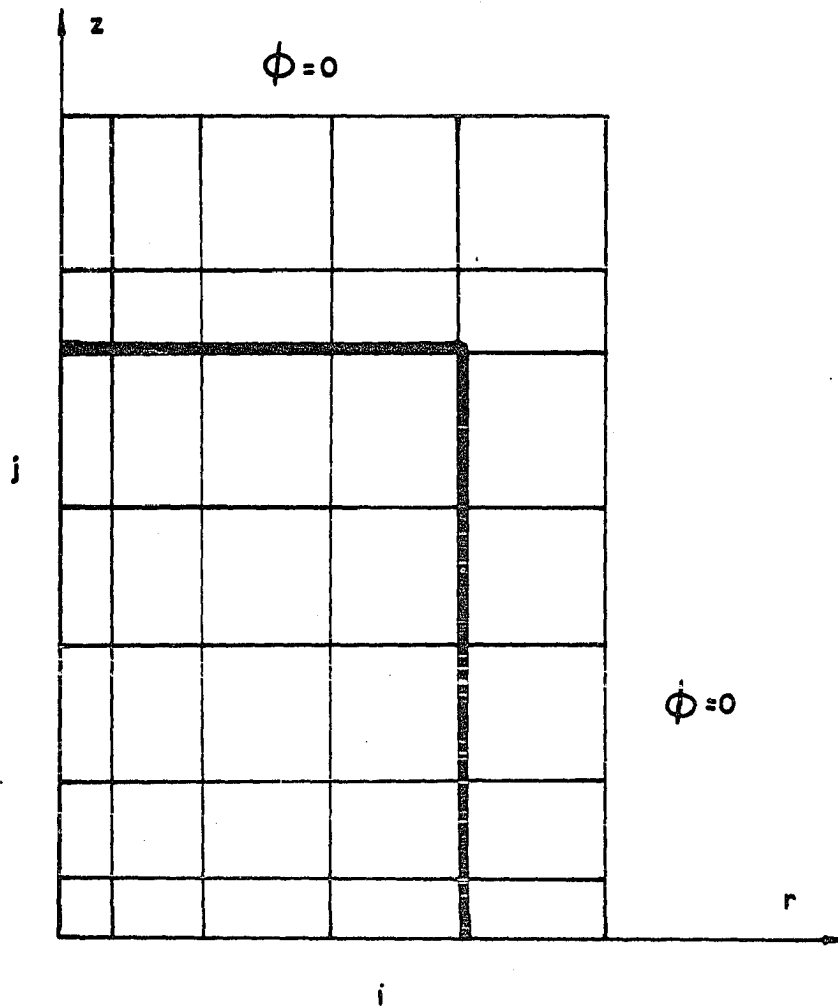


Fig. 67. Unequal spacing mesh with more spacing along the axial axis for a completely reflected cylindrical reactor core

Table 21. The neutron flux distribution in a completely reflected cylindrical core for unequal spacing along the radial and axial axes and input data of $D_c = 0.5 \text{ cm}$, $\Sigma_c = 0.1385 \text{ cm}^{-1}$, $D_e = 1.0 \text{ cm}$, $\Sigma_e = 0.1 \text{ cm}^{-1}$

Method	r z	0	0.5	1.2	2.1	3.4	5	5.9	7
NPS	0	1.000	0.988	0.938	0.816	0.555	0.164	0.075	0.000
	0.5	0.975	0.963	0.914	0.796	0.541	0.160	0.073	0.000
	1.2	0.882	0.871	0.826	0.720	0.490	0.146	0.067	0.000
	2.1	0.674	0.664	0.629	0.548	0.375	0.115	0.053	0.000
	3.4	0.235	0.235	0.224	0.196	0.135	0.055	0.028	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
FPS	0	1.000	0.979	0.924	0.802	0.539	0.147	0.067	0.000
	0.5	0.975	0.954	0.901	0.782	0.525	0.143	0.066	0.000
	1.2	0.880	0.861	0.813	0.706	0.475	0.131	0.060	0.000
	2.1	0.666	0.652	0.616	0.535	0.361	0.103	0.048	0.000
	3.4	0.218	0.214	0.202	0.177	0.122	0.048	0.024	0.000
	5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000

Table 22. The neutron flux distribution in completely reflected cylindrical core for unequal spacing along the axial and radial axes and input data of $D_c = 0.5$ cm, $\Sigma_c = 0.1536$ cm⁻¹, $D_e = 1.0$ cm $\Sigma_c = 0.1$ cm⁻¹

Method	r	z	0	0.5	1.2	2.1	3.4	5	5.9	7
NPS	0	0	1.000	0.987	0.939	0.828	0.584	0.172	0.081	0.000
		0.5	0.976	0.963	0.916	0.808	0.568	0.172	0.078	0.000
		1.2	0.874	0.862	0.820	0.723	0.508	0.156	0.071	0.000
		2.1	0.642	0.634	0.603	0.532	0.375	0.119	0.055	0.000
		3.4	0.201	0.198	0.189	0.167	0.119	0.051	0.027	0.000
		5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
FPS	0	0	1.000	0.986	0.936	0.823	0.574	0.169	0.077	0.000
		0.5	0.956	0.943	0.895	0.787	0.550	0.162	0.074	0.000
		1.2	0.846	0.835	0.793	0.698	0.488	0.145	0.067	0.000
		2.1	0.614	0.605	0.576	0.507	0.356	0.109	0.051	0.000
		3.4	0.169	0.166	0.158	0.140	0.101	0.043	0.023	0.000
		5	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000

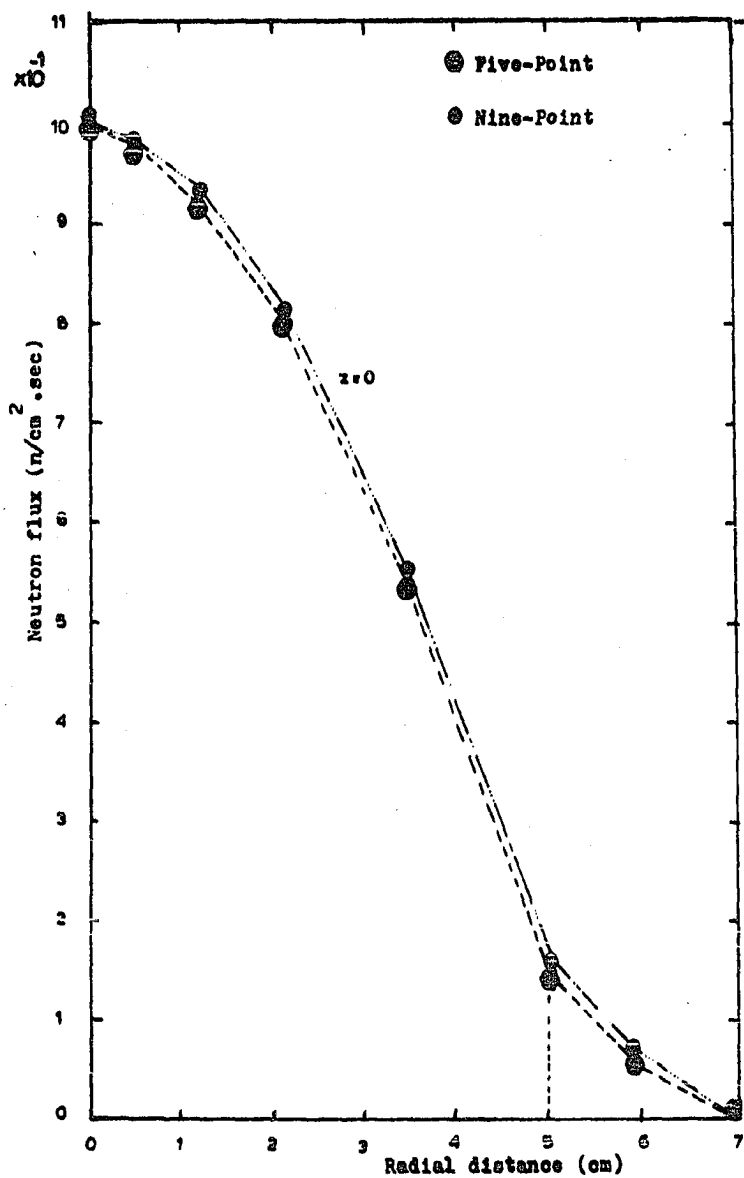


Fig. 68. Neutron flux as a function of radial distance for $z = 0$ and unequal spacing in a completely reflected cylindrical reactor core with more spacings along the radial axis

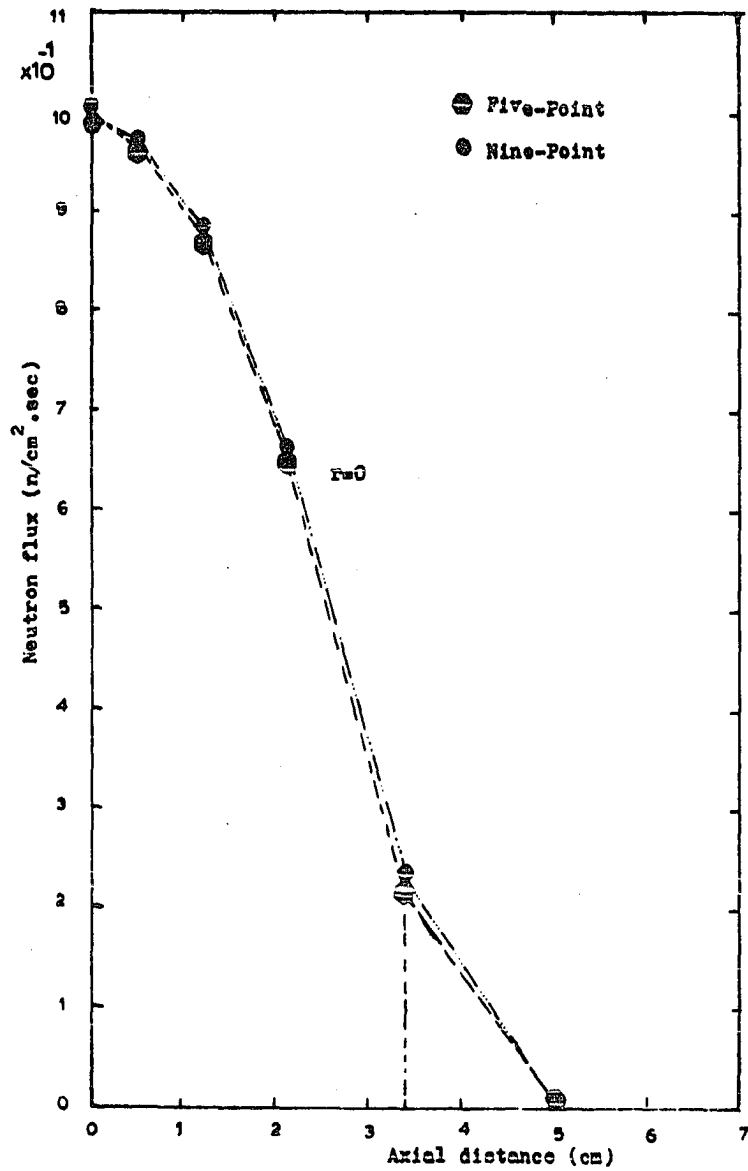


Fig. 69. Neutron flux as a function of axial distance for $r = 0$ and unequal spacing in a completely reflected cylindrical reactor core

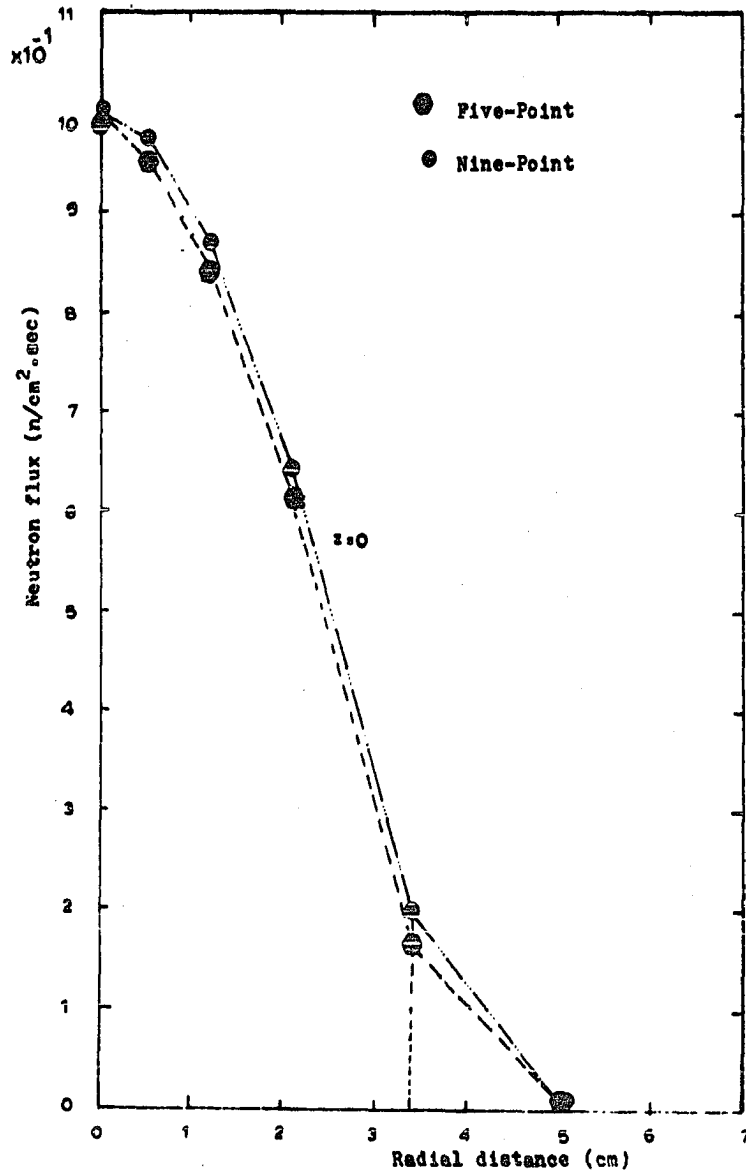


Fig. 70. Neutron flux as a function of radial distance for $z = 0$ and unequal spacing in a completely reflected cylindrical reactor core

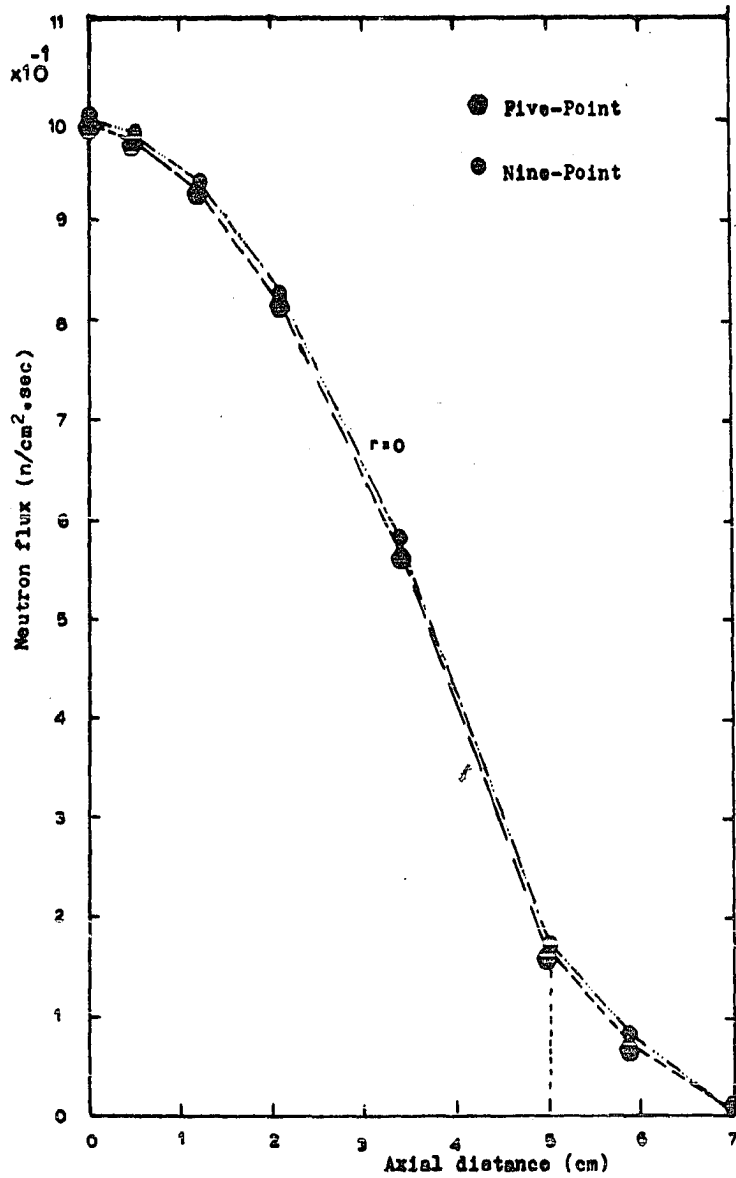


Fig. 71. Neutron flux as a function of axial distance for $r = 0$ and unequal spacing in a completely reflected cylindrical reactor core with more spacings along the axial axis

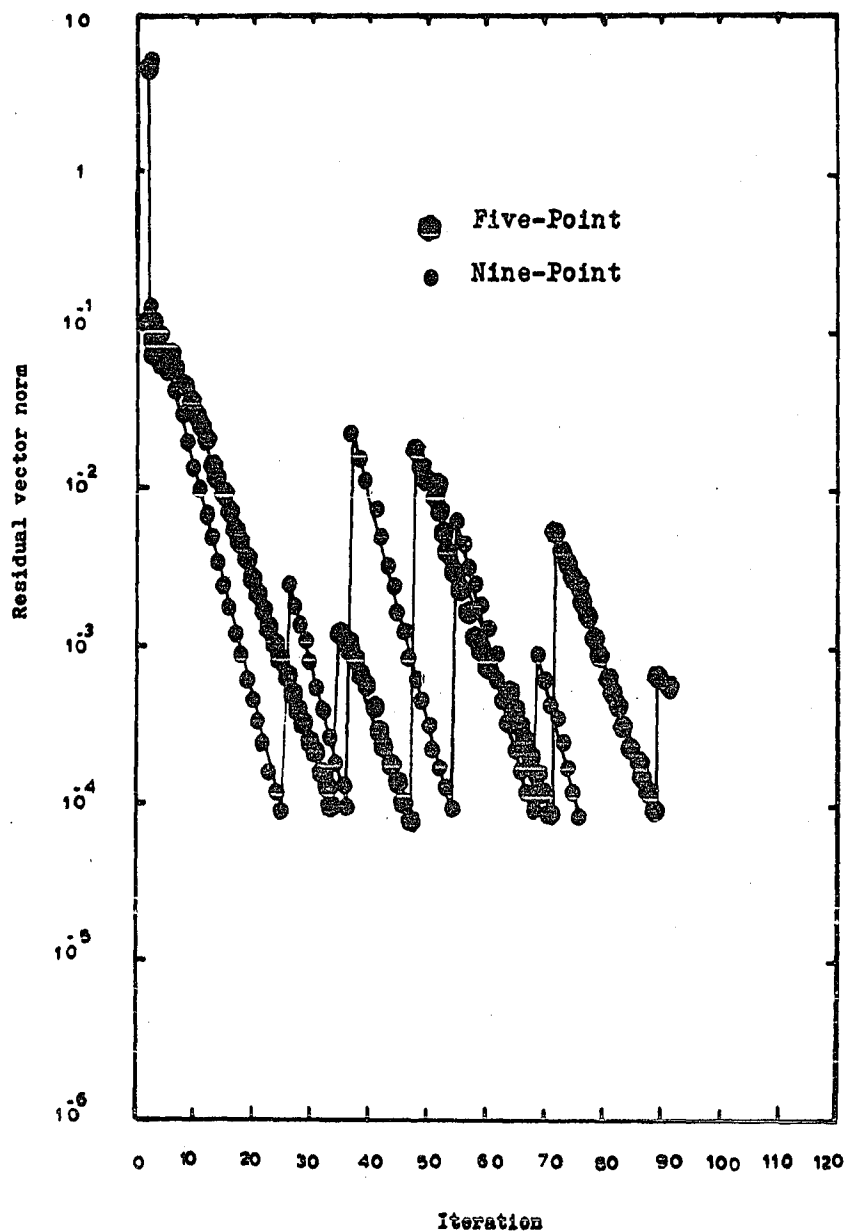


Fig. 72. Residual vector norm as a function of iteration and unequal spacing in a completely reflected cylindrical reactor core with more spacings along the radial axis

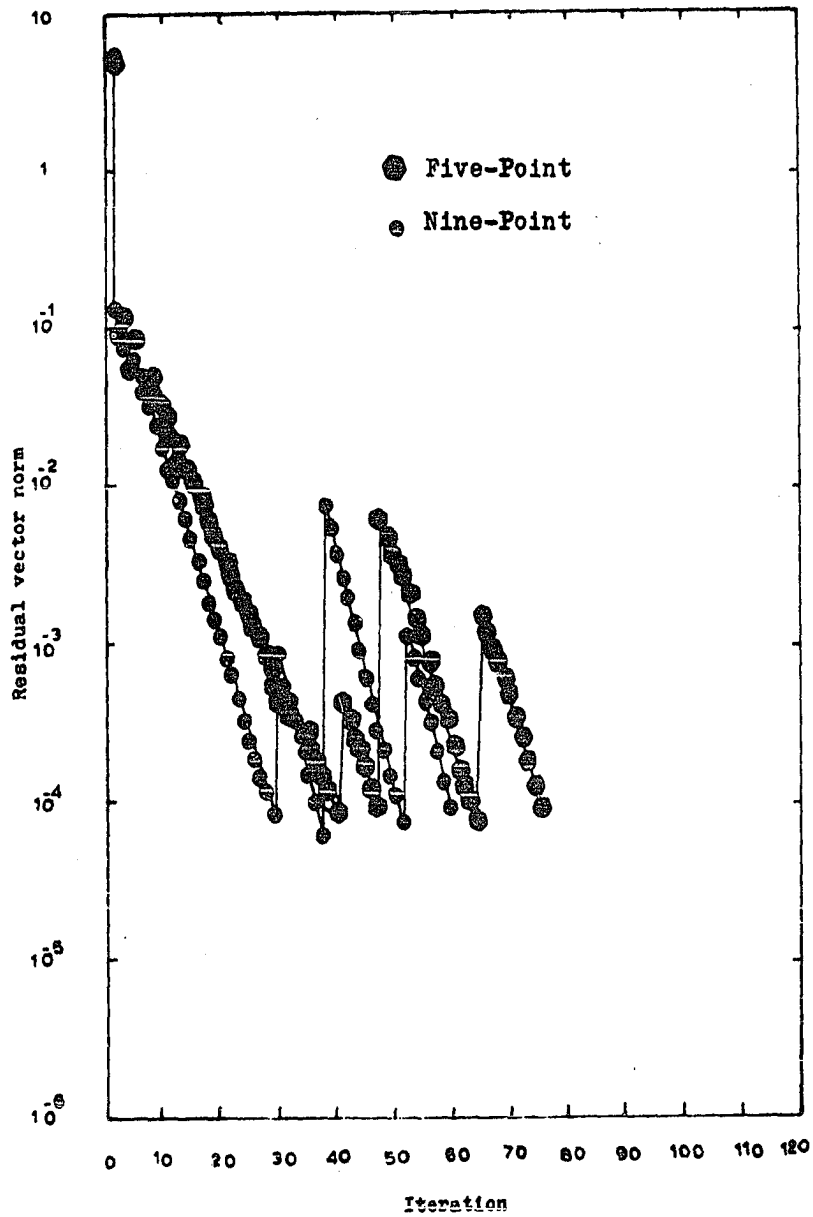


Fig. 73. Residual vector norm as a function of iteration and unequal spacing in a completely reflected cylindrical reactor core with more spacings along the axial axis

IV. CONCLUSIONS

The technique of formulating the one-group time independent neutron diffusion equation in cylindrical geometry in terms of the nine-point finite difference equations resulted in more accuracy than the five-point formulation. The accuracy of the nine-point formulation over the five-point formulation was illustrated for a variety of configurations in reactor physics problems. The configurations include a bare reactor core, radially reflected reactor core, and axially reflected reactor core. The accuracy of the nine-point formula over the five-point formula is not affected by the spacing along the radial and axial axes. This accuracy was measured by the absolute error and Euclidean norm criteria.

The nine-point formula converges faster than the five-point formula for all calculations concerned with this reactor physics problem. This was illustrated by computing the slope of the curve from the plots of residual vector norm vs. iteration.

V. SUGGESTION FOR FURTHER STUDY

The nine-point finite difference formulation technique for the one-group static neutron diffusion equation in two spatial dimensions (r-z) cylindrical geometry exhibited increased accuracy and convergence rate over the five-point finite difference formulation for regions with homogeneous Dirichlet boundary conditions for physical surface ($\phi_{\text{surface}} = 0$) and homogeneous Neumann condition $\left(\frac{\partial \phi}{\partial r} = 0, \frac{\partial \phi}{\partial z} = 0 \right)$ on the other boundaries. The nine-point finite difference formulation may be readily extended to the neutron diffusion equation in three dimensions (x, y, z) in rectangular geometry.

The present work may be extended to related fields dealing with the Helmholtz equation in r-z cylindrical geometry (for example the nonhomogeneous equation $(\nabla \cdot D(r,z)\nabla \phi(r,z) - \Sigma(r,z)\phi(r,z) + S = 0)$). Further work may be accomplished with the mixed boundary conditions which stated in physical terms means no inbound neutron current (or possibly an albedo boundary).

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VIII. APPENDIX A: TAYLOR SERIES EXPANSIONS
OF THE FLUX ABOUT A POINT (r_i, z_j)

1. The expansions of the flux at the points (r_{i+1}, z_j) , (r_{i-1}, z_j) , (r_i, z_{j+1}) , and (r_i, z_{j-1}) in terms of (r_i, z_j) are

$$\phi_{i+1} \equiv \phi_1$$

$$\phi_1 = \phi_0 + R D_r \phi_0 + \frac{R^2}{2} D_r^2 \phi_0 + \frac{R^3}{6} D_r^3 \phi_0 + O(h^4) \quad (\text{A-1})$$

$$\phi_{i,j-1} \equiv \phi_3$$

$$\phi_3 = \phi_0 - L D_r \phi_0 + \frac{L^2}{2} D_r^2 \phi_0 - \frac{L^3}{6} D_r^3 \phi_0 + O(h^4) \quad (\text{A-2})$$

$$\phi_{i,j+1} \equiv \phi_2$$

$$\phi_2 = \phi_0 + T D_z \phi_0 + \frac{T^2}{2} D_z^2 \phi_0 + \frac{T^3}{6} D_z^3 \phi_0 + O(h^4) \quad (\text{A-3})$$

$$\phi_{i,j-1} \equiv \phi_4$$

$$\phi_4 = \phi_0 - B D_z \phi_0 + \frac{B^2}{2} D_z^2 \phi_0 - \frac{B^3}{6} D_z^3 \phi_0 + O(h^4) \quad (\text{A-4})$$

2. The expansions of the flux at the corner point, $(i+1, j+1)$, $(i-1, j+1)$, $(i-1, j-1)$, and $(i+1, j-1)$ about the point (i, j) are

$$\phi_{i+1,j+1} \equiv \phi^1$$

$$\phi^1 = \sum_{m=0}^3 \frac{1}{m!} (RD_r + TD_z)^m \phi_0$$

$$\begin{aligned} \phi^1 &= \phi_0 + RD_r \phi_0 + TD_z \phi_0 \\ &+ \frac{1}{2} R^2 D_r^2 \phi_0 + \frac{1}{2} T^2 D_z^2 \phi_0 + RTD_{rz} \phi_0 \\ &+ \frac{1}{6} R^3 D_r^3 \phi_0 + \frac{1}{6} T^3 D_z^3 \phi_0 + \frac{1}{2} R^2 TD_{rrz} \phi_0 \\ &+ \frac{1}{2} RT^2 D_{rzz} \phi_0 \\ &+ O(h^4) \end{aligned} \tag{A-5}$$

By adding and subtracting ϕ_0 to the right hand side of Eq. 5 and by substituting for the resulted terms from Eq. A-1 and Eq. A-3, the result is

$$\begin{aligned} \phi_{i+1,j+1} &= \phi_{i+1,j} + \phi_{i,j+1} - \phi_0 + RTD_{rz} \phi_0 \\ &+ \frac{1}{2} R^2 TD_{rrz} \phi_0 \\ &+ \frac{1}{2} RT^2 D_{rzz} \phi_0 \\ &+ O(h^4) \end{aligned} \tag{A-6}$$

Eq. A-6 may be written as

$$\begin{aligned} \phi^1 - \phi_1 - \phi_2 + \phi_0 &= RTD_{rz} \phi_0 + \frac{1}{2} R^2 TD_{rrz} \phi_0 + \frac{1}{2} RT^2 D_{rzz} \phi_0 \\ &+ O(h^4) \end{aligned} \tag{A-7}$$

$$\phi_{i-1,j+1} \equiv \phi^2$$

$$\phi^2 = \sum_{m=0}^3 \frac{1}{m!} (-LD_r + TD_z)^m \phi_0$$

$$\begin{aligned} \phi^2 &= \phi_0 - LD_r \phi_0 + TD_z \phi_0 \\ &\quad + \frac{1}{2} L^2 D_r^2 \phi_0 + \frac{1}{2} TD_z^2 \phi_0 - LTD_{rz} \phi_0 \\ &\quad - \frac{1}{6} L^3 D_r^3 \phi_0 + \frac{1}{6} T^3 D_z^3 \phi_0 + \frac{1}{2} L^2 TD_{rrz} \phi_0 - \frac{1}{2} LT^2 D_{rzz} \phi_0 \\ &\quad + O(h^4) \end{aligned} \tag{A-8}$$

By adding and subtracting ϕ_0 to the right hand side of Eq. A-8 and by substituting for the resultant terms from Eq. A-2 and Eq. A-3, the result is

$$\begin{aligned} \phi_{i-1,j+1} &= \phi_{i-1,j} + \phi_{i,j+1} - \phi_0 - LTD_{rz} \phi_0 \\ &\quad + \frac{1}{2} L^2 TD_{rrz} \phi_0 \\ &\quad - \frac{1}{2} LT^2 D_{rzz} \phi_0 \\ &\quad + O(h^4) \end{aligned} \tag{A-9}$$

Equation A-9 may be expressed as

$$\begin{aligned} \phi^2 - \phi_3 - \phi_2 + \phi_0 &= -LTD_{rz} \phi_0 + \frac{1}{2} L^2 TD_{rrz} \phi_0 - \frac{1}{2} LT^2 D_{rzz} \phi_0 \\ &\quad + O(h^4) \end{aligned} \tag{A-10}$$

$$\phi_{i-1,j-1} = \phi^3$$

$$\phi^3 = \sum_{m=0}^3 \frac{1}{m!} (-LD_r - BD_z)^m \phi_0$$

$$\phi^3 = \phi_0 - LD_r \phi_0 - BD_z \phi_0$$

$$+ \frac{1}{2} L^2 D_r^2 \phi_0 + \frac{1}{2} B^2 D_z^2 \phi_0 + LBD_{rz} \phi_0$$

$$- \frac{1}{6} L^3 D_r^3 \phi_0 - \frac{1}{6} D_z^3 \phi_0 - \frac{1}{2} L^2 BD_{rz} \phi_0 - \frac{1}{2} LB^2 D_{rzz} \phi_0$$

$$+ O(h^4)$$

(A-11)

By adding and subtracting ϕ_0 to the right hand side of Eq.

A-11 and by substituting for the resultant terms from Eq. A-2 and Eq. A-4, the result is

$$\phi^3 = \phi_{i-1,j} + \phi_{i,j-1} - \phi_0 + LBD_{rz} \phi_0 - \frac{1}{2} L^2 BD_{rrz} \phi_0$$

$$- \frac{1}{2} LB^2 D_{rzz} \phi_0 + O(h^4)$$

(A-12)

Equation A-12 may be written as

$$\phi^3 - \phi_3 - \phi_4 + \phi_0 = LBD_{rz} \phi_0 - \frac{1}{2} L^2 BD_{rrz} \phi_0 - \frac{1}{2} LB^2 D_{rzz} \phi_0$$

$$+ O(h^4)$$

(A-13)

$$\phi_{i+1, j+1} \equiv \phi^4$$

$$\phi^4 = \sum_{m=0}^3 \frac{1}{m!} (RD_r - BD_z)^m \phi_0$$

$$\phi^4 = \phi_0 + RD_r \phi_0 - BD_z \phi_0$$

$$+ \frac{1}{2} R^2 D_r^2 \phi_0 + \frac{1}{2} B^2 D_z^2 \phi_0 - RBD_{rz} \phi_0$$

$$+ \frac{1}{6} R^3 D_r^3 \phi_0 - \frac{1}{6} B^3 D_z^3 \phi_0 - \frac{1}{2} R^2 BD_{rrz} \phi_0 + \frac{1}{2} RB^2 D_{rzz} \phi_0$$

$$+ O(h^4)$$

(A-14)

By adding and subtracting ϕ_0 to Eq. A-14 and by substituting for the resultant terms from Eq. A-1 and Eq. A-3, the result is

$$\phi^4 - \phi_1 - \phi_4 + \phi_0 = -RBD_{rz} \phi_0 - \frac{1}{2} R^2 BD_{rrz} \phi_0 + \frac{1}{2} RB^2 D_{rzz} \phi_0$$

$$+ O(h^4)$$

(A-15)

IX. APPENDIX B: SIMPLIFICATION OF DERIVATIVE TERMS

1. Simplification of the partial derivatives $\frac{\partial \phi}{\partial r}$ and $\frac{\partial \phi}{\partial z}$ at the points $(r_i + \frac{R}{2}, z - z_j)$, $(r_i - \frac{L}{2}, z - z_j)$, $(r - r_i, z_j + \frac{T}{2})$, and $(r - r_i, z_j - \frac{B}{2})$.

a. From Eq. 12

$$\left. \frac{\partial \phi}{\partial r} \right|_{r=r_i + \frac{R}{2}} = D_r \phi_0 + \frac{R}{2} D_r^2 \phi_0 + (z - z_j) D_{rz} \phi_0 + \frac{R^2}{8} D_r^2 \phi_0 \\ + \frac{R}{2} (z - z_j) D_{rrz} \phi_0 + \frac{1}{2} (z - z_j)^2 D_{rzz} \phi_0$$

Let $A = D_r \phi_0 + \frac{R}{2} D_r^2 \phi_0 + \frac{R^2}{8} D_r^3 \phi_0$

or $A = \frac{1}{R} (R D_r \phi_0 + \frac{R^2}{2} D_r^2 \phi_0 + \frac{R^3}{8} D_r^3 \phi_0)$

By adding and subtracting ϕ_0 and $\frac{R^3}{6} D_r^3 \phi_0$ to the right side, the result is

$$A = \frac{1}{R} (\phi_0 + R D_r \phi_0 + \frac{R^2}{2} D_r^2 \phi_0 + \frac{R^3}{6} D_r^3 \phi_0 \\ - \phi_0 + \frac{R^3}{8} D_r^3 \phi_0 - \frac{R^3}{6} D_r^3 \phi_0)$$

From Eq. A-1

$$\phi_1 = \phi_0 + R D_r \phi_0 + \frac{R^2}{2} D_r^2 \phi_0 + \frac{R^3}{6} D_r^3 \phi_0 + O(h^4)$$

thus,

$$A = \frac{\phi_1 - \phi_0}{R} - \frac{R^2}{24} D_r^2 \phi_0 \quad (\text{B-1})$$

$$\text{Let } F = D_{rz} + \frac{R}{2} D_{rrz} \phi_0$$

From Eq. A-15

$$\begin{aligned} \phi^4 - \phi_1 - \phi_4 + \phi_0 &= -RBD_{rz} \phi_0 - \frac{1}{2} R^2 BD_{rrz} \phi_0 + \frac{1}{2} RB^2 D_{rzz} \phi_0 \\ &\quad + O(h^4) \end{aligned}$$

Thus,

$$F = - \frac{\phi^4 - \phi_1 - \phi_4 + \phi_0}{RB} + \frac{B}{2} D_{rzz} \phi_0 \quad (\text{B-2})$$

From Eq. A-7

$$\begin{aligned} \phi^1 - \phi_1 - \phi_2 + \phi_0 &= RTD_{rz} \phi_0 + \frac{1}{2} R^2 TD_{rrz} \phi_0 \\ &\quad + \frac{1}{2} RT^2 D_{rzz} \phi_0 + O(h^4) \end{aligned}$$

Thus,

$$F = \frac{\phi^1 - \phi_1 - \phi_2 + \phi_0}{RT} - \frac{T}{2} D_{rzz} \phi_0 \quad (\text{B-2'})$$

Let

$$C = \frac{1}{2} D_{rzz} \phi_0 \quad (\text{B-3})$$

Therefore, Eq. 12 may be written as

$$\left. \frac{\partial \phi}{\partial r} \right|_{r=r_i+\frac{R}{2}} = A + (z-z_j)F + (z-z_j)^2 C \quad (\text{B-4})$$

b. From Eq. 13

$$\begin{aligned} \left. \frac{\partial \phi}{\partial r} \right|_{r=r_i-\frac{L}{2}} &= D_r \phi_0 - \frac{L}{2} D_r^2 \phi_0 + (z-z_j) D_{rz} \phi_0 + \frac{L^2}{8} D_r^3 \phi_0 \\ &\quad - \frac{L}{2} (z-z_j) D_{rz} \phi_0 + \frac{1}{2} (z-z_j)^2 D_{rzz} \phi_0 \end{aligned}$$

Let $A' = D_r \phi_0 - \frac{L}{2} D_r^2 \phi_0 + \frac{L^2}{8} D_r^3 \phi_0$

or $A' = -\frac{1}{L} (-L D_r \phi_0 + \frac{L^2}{2} D_r^2 \phi_0 - \frac{L^3}{8} D_r^3 \phi_0)$

By adding and subtracting ϕ_0 and $\frac{L^3}{6} D_r^3 \phi_0$ to the right side, the result is

$$\begin{aligned} A' &= -\frac{1}{L} (\phi_0 - L D_r \phi_0 + \frac{L^2}{2} D_r^2 \phi_0 - \frac{L^3}{6} D_r^3 \phi_0 + \frac{L^3}{6} D_r^3 \phi_0 \\ &\quad - \frac{L^3}{8} D_r^3 \phi_0 - \phi_0) \end{aligned}$$

From Eq. A-2

$$\phi_3 = \phi_0 - L D_r \phi_0 + \frac{L^2}{2} D_r^2 \phi_0 - \frac{L^3}{6} D_r^3 \phi_0 + O(h^4)$$

Thus,

$$A' = - \frac{\phi_3 - \phi_0}{L} - \frac{L^2}{24} D_r^3 \phi_0 \quad (B-5)$$

Let

$$F' = D_{rz} \phi_0 - \frac{L}{2} D_{rrz} \phi_0$$

From Eq. A-10

$$\begin{aligned} \phi^2 - \phi_3 - \phi_2 + \phi_0 = & - L T D_{rz} \phi_0 + \frac{1}{2} L^2 T D_{rrz} \phi_0 - \frac{1}{2} L T^2 D_{rzz} \phi_0 \\ & + o(h^4) \end{aligned}$$

Thus,

$$F' = - \frac{\phi^2 - \phi_3 - \phi_2 + \phi_0}{L T} - \frac{T}{2} D_{rzz} \phi_0 \quad (B-6)$$

From Eq. A-13

$$\begin{aligned} \phi^3 - \phi_3 - \phi_4 + \phi_0 = & L B D_{rz} \phi_0 - \frac{1}{2} L^2 B D_{rrz} \phi_0 - \frac{1}{2} L B^2 D_{rzz} \phi_0 \\ & + o(h^4) \end{aligned}$$

Thus,

$$F' = \frac{\phi^3 - \phi_3 - \phi_4 + \phi_0}{L B} + \frac{1}{2} B D_{rzz} \phi_0 \quad (B-6')$$

Therefore, Eq. 13 may be written as

$$\left. \frac{\partial \phi}{\partial r} \right|_{r=r_i - \frac{L}{2}} = A' + (z-z_j) F' + (z-z_j)^2 C \quad (B-7)$$

c. From Eq. 14

$$\begin{aligned} \left. \frac{\partial \phi}{\partial z} \right|_{z=z_j+\frac{T}{2}} &= D_z \phi_0 + (r-r_i) D_{rz} \phi_0 + \frac{T}{2} D_z^2 \phi_0 \\ &+ \frac{1}{2} (r-r_i)^2 D_{rrz} \phi_0 \\ &+ \frac{T}{2} (r-r_i) D_{rzz} \phi_0 + \frac{T^2}{8} D_z^3 \phi_0 \end{aligned}$$

Let $G = D_z \phi_0 + \frac{T}{2} D_z^2 \phi_0 + \frac{T^2}{8} D_z^3 \phi_0$

or $G = \frac{1}{T} (T D_z \phi_0 + \frac{T^2}{2} D_z^2 \phi_0 + \frac{T^3}{8} D_z^3 \phi_0)$

By adding and subtracting ϕ_0 and $\frac{T^3}{6} D_z^3 \phi_0$ to the right side, the result is

$$G = \frac{1}{R} (\phi_0 + T D_z \phi_0 + \frac{T^2}{2} D_z^2 \phi_0 + \frac{T^3}{6} D_z^3 \phi_0 + \frac{T^3}{8} D_z^3 \phi_0 - \frac{T^3}{8} D_z^3 \phi_0 - \phi_0)$$

From Eq. A-3

$$\phi_2 = \phi_0 + T D_z \phi_0 + \frac{T^2}{2} D_z^2 \phi_0 + \frac{T^3}{6} D_z^3 \phi_0 + O(h^4)$$

Thus,

$$G = \frac{\phi_2 - \phi_0}{T} - \frac{T^2}{24} D_z^3 \phi_0 \quad (B-8)$$

Let
$$H = D_{rz}\phi_0 + \frac{T}{2} D_{rzz}\phi_0$$

From Eq. A-7

$$\begin{aligned} \phi^1 - \phi_1 - \phi_2 + \phi_0 &= RTD_{rz}\phi_0 + \frac{1}{2} R^2 TD_{rrz}\phi_0 + \frac{1}{2} RT^2 D_{rzz}\phi_0 \\ &+ o(h^4) \end{aligned}$$

Thus,

$$H = \frac{\phi^1 - \phi_1 - \phi_2 + \phi_0}{RT} - \frac{1}{2} R D_{rrz}\phi_0 \quad (\text{B-9})$$

From Eq. A-10

$$\begin{aligned} \phi^2 - \phi_3 - \phi_2 + \phi_0 &= -LTD_{rz}\phi_0 + \frac{1}{2} L^2 TD_{rrz}\phi_0 - \frac{1}{2} LT^2 D_{rzz}\phi_0 \\ &+ o(h^4) \end{aligned}$$

Thus,

$$H = -\frac{\phi^2 - \phi_3 - \phi_2 + \phi_0}{LT} + \frac{1}{2} L D_{rrz}\phi_0 \quad (\text{B-9}')$$

Let
$$K = \frac{1}{2} D_{rrz}\phi_0 \quad (\text{B-10})$$

Therefore, Eq. 14 may be written as

$$\left. \frac{\partial \phi}{\partial z} \right|_{z=z_j + \frac{T}{2}} = G + (r-r_i) H + (r-r_i)^2 K \quad (\text{B-11})$$

d. From Eq. 15

$$\left. \frac{\partial \phi}{\partial z} \right|_{z-z_j-\frac{B}{2}} = D_z \phi_0 + (r-r_i) D_{rz} \phi_0 - \frac{B}{2} D_z^2 \phi_0 + \frac{1}{2} (r-r_i)^2 D_{rrz} \phi_0 \\ - \frac{B}{2} (r-r_i) D_{rzz} \phi_0 + \frac{B^2}{8} D_z^3 \phi_0$$

Let

$$G' = D_z \phi_0 - \frac{B}{2} D_z^2 \phi_0 + \frac{B^2}{8} D_z^3 \phi_0$$

or

$$G' = -\frac{1}{B} (-B D_z \phi_0 + \frac{B^2}{2} D_z^2 \phi_0 - \frac{B^3}{8} D_z^3 \phi_0)$$

By adding and subtracting ϕ_0 and $\frac{B^3}{6} D_z^3 \phi_0$ to the right side, the result is

$$G' = -\frac{1}{B} (\phi_0 - B D_z \phi_0 + \frac{B^2}{2} D_z^2 \phi_0 - \frac{B^3}{6} D_z^3 \phi_0 - \phi_0 \\ + \frac{B^3}{6} D_z^3 \phi_0 - \frac{B^3}{8} D_z^3 \phi_0)$$

From Eq. A-4

$$\phi_4 = \phi_0 - B D_z \phi_0 + \frac{B^2}{2} D_z^2 \phi_0 - \frac{B^3}{6} D_z^3 \phi_0 + O(h^4)$$

Thus,

$$G' = -\frac{\phi_4 - \phi_0}{B} - \frac{1}{24} B^2 D_z^3 \phi_0 \quad (\text{B-12})$$

Let

$$H' = D_{rz} \phi_0 - \frac{B}{2} D_{rzz} \phi_0$$

$$H' = \frac{1}{LB} (LBD_r \phi_0 - \frac{1}{2} LB^2 D_{rzz} \phi_0)$$

From Eq. A-13

$$\begin{aligned} \phi^3 - \phi_3 - \phi_4 + \phi_0 &= LBD_{rz} \phi_0 - \frac{1}{2} L^2 BD_{rrz} \phi_0 - \frac{1}{2} LB^2 D_{rzz} \phi_0 \\ &+ O(h^4) \end{aligned}$$

Thus,

$$H' = \frac{\phi^3 - \phi_3 - \phi_4 + \phi_0}{LB} + \frac{1}{2} L D_{rrz} \phi_0 \quad (B-13)$$

From Eq. A-15

$$\begin{aligned} \phi^4 - \phi_1 - \phi_4 + \phi_0 &= -RBD_{rz} \phi_0 - \frac{1}{2} R^2 BD_{rrz} \phi_0 \\ &+ \frac{1}{2} RB^2 D_r \phi_0 + O(h^4) \end{aligned}$$

Thus,

$$H' = -\frac{\phi^4 - \phi_1 - \phi_4 + \phi_0}{RB} - \frac{1}{2} R D_{rrz} \phi_0 \quad (B-13')$$

Therefore, Eq. 15 may be written as

$$\left. \frac{\partial \phi}{\partial r} \right|_{z=z_j - \frac{B}{2}} = G' + (r-r_i)H' + (r-r_i)^2 K \quad (B-14)$$

2. Simplification of P, Q, and M.

a:

$$P = r_i^2 - \left(r_i + \frac{R}{2}\right)^2$$

$$P = r_i^2 - r_i^2 - r_i R - \frac{R^2}{4}$$

$$P = -r_i R - \frac{R^2}{4} \quad (\text{B-15})$$

b:

$$Q = r_i^3 - \left(r_i + \frac{R}{2}\right)^3$$

$$Q = r_i^3 - r_i^3 - 3r_i^2 \frac{R}{2} - 3r_i \frac{R^2}{4} - \frac{R^3}{4}$$

$$Q = -\frac{3}{2} r_i^2 R - \frac{3}{4} r_i R^2 - \frac{R^3}{4} \quad (\text{B-16})$$

c:

$$M = r_i^4 - \left(r_i + \frac{R}{2}\right)^4$$

$$M = r_i^4 - r_i^4 - 4r_i^3 \frac{R}{2} - 6r_i^2 \frac{R^2}{4} - 4r_i \frac{R^3}{8} - \frac{R^4}{16}$$

$$M = -2r_i^3 R - \frac{3}{2} r_i^2 R^2 - \frac{1}{2} r_i R^3 - \frac{R^4}{16} \quad (\text{B-17})$$

c: Evaluation of $\frac{1}{3} Q - \frac{1}{2} r_i P$

By substituting for P and Q from Eq. B-15 and Eq. B-16, respectively, the result is

$$\frac{1}{3} Q - \frac{1}{2} r_i P = -\frac{1}{8} r_i R^2 - \frac{R^3}{24} \quad (\text{B-18})$$

d: Evaluation of $\frac{1}{4} M - \frac{2}{3} r_i Q + \frac{1}{2} r_i^2 P$

By substituting for P, Q, and M from the Equations (B-15, B-16, and B-17), respectively, the result is

$$\frac{1}{4} M - \frac{2}{3} r_i Q + \frac{1}{2} r_i^2 P = -\frac{1}{24} r_i R^3 - \frac{1}{64} R^4 \quad (\text{B-19})$$

e: Evaluation of $[R(\frac{1}{3} Q - \frac{1}{2} r_i P) - (\frac{1}{4} M - \frac{2}{3} r_i Q + \frac{1}{2} r_i^2 P)]$

By substituting for $(\frac{1}{3} Q - \frac{1}{2} r_i P)$ from Eq. B-18 and for $(\frac{1}{4} M - \frac{2}{3} r_i Q + \frac{1}{2} r_i^2 P)$ from Eq. B-19, the result is

$$R(\frac{1}{3} Q - \frac{1}{2} r_i P) = \frac{1}{8} r_i R^3 - \frac{1}{24} R^4 \quad (\text{B-20})$$

Thus,

$$R(\frac{1}{3} Q - \frac{1}{2} r_i P) - (\frac{1}{4} M - \frac{2}{3} r_i Q + \frac{1}{2} r_i^2 P) = -\frac{1}{12} r_i R^3 - \frac{1}{96} R^4 \quad (\text{B-21})$$

3. Evaluation

a:

$$\frac{1}{2} D_1 [R(\frac{1}{3} Q - \frac{1}{2} r_i P) - (\frac{1}{4} M - \frac{2}{3} r_i Q + \frac{1}{2} r_i^2 P)] D_{rrz} \phi_0$$

By substituting for $[R(\frac{1}{3} Q - \frac{1}{2} r_i P) - (\frac{1}{4} M - \frac{2}{3} r_i Q + \frac{1}{2} r_i^2 P)]$ from Eq. B-21 and lumping the term $-\frac{1}{92} D_1 R^4 D_{rrz} \phi_0$ with the truncation error $O(h^4)$, one has

$$\frac{1}{2} D_1 [R(\frac{1}{3} Q - \frac{1}{2} r_i P) - (\frac{1}{4} M - \frac{2}{3} r_i Q + \frac{1}{2} r_i^2 P)] = -\frac{1}{24} D_1 r_i R^3 D_{rrz} \phi_0$$

(B-22)

b:

$$\frac{1}{48} D_1 P T^2 D_z^3 \phi_0$$

By substituting for P from Eq. B-15 and then lumping the term $-\frac{1}{192} D_1 T^2 R^2 D_z^3 \phi_0$ with the truncation error $O(h^4)$ one has

$$\frac{1}{48} D_1 P T^2 D_z^3 \phi_0 = -\frac{1}{48} D_1 r_i R T^2 D_z^3 \phi_0 \quad (\text{B-23})$$

Thus, the terms that include the derivatives in Eq. 17 may be written as

$$\begin{aligned} ID = & + \frac{1}{2} D_1 [R(\frac{1}{3} Q - \frac{1}{2} r_i P) - (\frac{1}{4} M - \frac{2}{3} r_i Q + \frac{1}{2} r_i^2 P)] D_{rrz} \phi_0 \\ & + \frac{1}{48} D_1 P T^2 D_z^3 \phi_0 \\ & - \frac{1}{48} D_1 r_i R^3 T D_r^3 \phi_0 \\ & - \frac{1}{24} D_1 r_i T^3 D_{rzz} \phi_0 \end{aligned} \quad (\text{B-24})$$

By substituting for the first and second term in B-24 from Eq. B-22 and Eq. B-23, one has

$$\begin{aligned} ID = & - \frac{1}{24} D_1 r_i R^3 D_{rrz} \phi_0 - \frac{1}{48} D_1 r_i R T^2 D_z^3 \phi_0 \\ & - \frac{1}{48} D_1 r_i R^2 T D_r^3 \phi_0 - \frac{1}{24} D_1 r_i T^3 D_{rzz} \phi_0 \end{aligned}$$

or

$$\begin{aligned} ID = & - \frac{1}{48} D_1 r_i R T (T D_z^3 \phi_0 + R D_r^3 \phi_0) \\ & - \frac{1}{24} (R^3 D_{rrz} \phi_0 + T^3 D_{rzz} \phi_0) \end{aligned} \quad (\text{B-25})$$

4. Simplification of P', Q', and M'

a:

$$P' = (r_i - \frac{L}{2})^2 - r_i^2$$

$$P' = r_i^2 - r_i L + \frac{L^2}{4} - r_i^2$$

$$P' = -r_i L + \frac{L^2}{4} \quad (B-26)$$

b:

$$Q' = (r_i - \frac{L}{2})^3 - r_i^3$$

$$Q' = r_i^3 - 3r_i^2 \frac{L}{2} + 3r_i \frac{L^2}{4} - \frac{L^3}{8} - r_i^3$$

$$Q' = -\frac{3}{2} r_i^2 L + \frac{3}{4} r_i L^2 - \frac{L^3}{8} \quad (B-27)$$

c:

$$M' = (r_i - \frac{L}{2})^4 - r_i^4$$

$$M' = r_i^4 - 4r_i^3 \frac{L}{2} + 6r_i^2 \frac{L^2}{4} - 4r_i \frac{L^3}{8} + \frac{L^4}{16} - r_i^4$$

$$M' = -2r_i^3 L + \frac{3}{2} r_i^2 L^2 - \frac{1}{2} r_i L^3 + \frac{L^4}{16} \quad (B-28)$$

d: Evaluation of $[(\frac{1}{4} M' - \frac{2}{3} r_i Q' + \frac{1}{2} r_i^2 P') + L(\frac{1}{3} Q' - \frac{1}{2} r_i P')]$

By substituting for P', Q', and M' from the equations

(B-26, B-27, and B-28) one has

$$\frac{1}{4} M' - \frac{2}{3} r_i Q' + \frac{1}{2} r_i^2 P' = -\frac{1}{24} r_i L^3 + \frac{L^4}{64}$$

(B-29)

$$L(\frac{1}{3} Q' - \frac{1}{2} r_i P') = \frac{1}{8} r_i L^3 - \frac{1}{24} L^4$$

or

$$\begin{aligned} & [(\frac{1}{4} M' - \frac{2}{3} r_i Q' + \frac{1}{2} r_i P') + L(\frac{1}{3} Q' - \frac{1}{2} r_i P')] \\ & = \frac{1}{12} r_i L^3 - \frac{1}{96} L^4 \end{aligned} \quad (B-30)$$

5. Evaluation

a:

$$- \frac{1}{2} D_2 [(\frac{1}{4} M' - \frac{2}{3} r_i Q' + \frac{1}{2} r_i P') + L(\frac{1}{3} Q' - \frac{1}{2} r_i P')] D_{rrz} \phi_0$$

By substituting for $[(\frac{1}{4} M' - \frac{2}{3} r_i Q' + \frac{1}{2} r_i P') + L(\frac{1}{3} Q' - \frac{1}{2} r_i P')]$ from Eq. B-30 and lumping the resulted term $\frac{1}{192} D_2 L^4 D_{rrz} \phi_0$ with the truncation error $O(h^4)$ one has

$$\begin{aligned} & - \frac{1}{2} D_2 [(\frac{1}{4} M' - \frac{2}{3} r_i Q' + \frac{1}{2} r_i P') + L(\frac{1}{3} Q' - \frac{1}{2} r_i P')] D_{rrz} \phi_0 \\ & = - \frac{1}{24} D_2 r_i L^3 D_{rrz} \phi_0 \end{aligned} \quad (B-31)$$

b:

$$\frac{1}{48} D_2 T^2 P' D_z^3 \phi_0$$

By substituting for P' from Eq. B-26 and lumping the resulted term $\frac{1}{192} D_2 L^2 T^2 D_z^3 \phi_0$ with the truncation error $O(h^4)$,

$$\frac{1}{48} D_2 T^2 P' D_z^3 \phi_0 = - \frac{1}{48} D_2 r_i L T^2 D_z^3 \phi_0 \quad (B-32)$$

Thus, the terms that include the derivatives in Eq. 19 may be written as

$$\begin{aligned} IE = & -\frac{1}{24} D_2 r_i L^3 D_{rrz} \phi_0 \\ & -\frac{1}{48} D_2 r_i L T^2 D_z^3 \phi_0 \\ & +\frac{1}{48} D_2 r_i L^2 T D_r^3 \phi_0 \\ & +\frac{1}{24} D_2 r_i T^3 D_{rzz} \phi_0 \end{aligned}$$

or

$$\begin{aligned} IE = & -\frac{1}{48} D_2 r_i L T (T D_z^3 \phi_0 - L D_r^3 \phi_0) \\ & -\frac{1}{24} D_2 r_i (L^3 D_{rrz} \phi_0 - T^3 D_{rzz} \phi_0) \end{aligned} \quad (B-33)$$

c:

$$-\frac{1}{48} D_3 B^2 P' D_z^3 \phi_0$$

By substituting for P' from Eq. B-26 and lumping the resulted term $-\frac{1}{192} D_3 B^2 L^2 D_z^3 \phi_0$ with the truncation error $O(h^4)$, one has

$$-\frac{1}{48} D_3 B^2 P' D_z^3 \phi_0 = \frac{1}{48} D_3 r_i B^2 L D_z^3 \phi_0 \quad (B-34)$$

d:

$$\frac{1}{2} D_3 \left[\left(\frac{1}{4} M' - \frac{2}{3} r_i Q' + \frac{1}{2} r_i^2 P' \right) + L \left(\frac{1}{3} Q' - \frac{1}{2} r_i P' \right) \right] D_{rrz} \phi_0$$

By substituting for $[(\frac{1}{4} M' - \frac{2}{3} r_i Q' + \frac{1}{2} r_i^2 P') + L(\frac{1}{3} Q' - \frac{1}{2} r_i P')]$

from Eq. B-31, one has

$$\begin{aligned} & \frac{1}{2} D_3 [(\frac{1}{4} M' - \frac{2}{3} r_i Q' + \frac{1}{2} r_i^2 P') + L(\frac{1}{3} Q' - \frac{1}{2} r_i P')] D_{rrz} \phi_0 \\ &= \frac{1}{24} D_3 r_i L^3 D_{rrz} \phi_0 \end{aligned} \quad (B-35)$$

Thus, the terms that include the derivatives in Eq. 21 may be written as

$$\begin{aligned} IG &= \frac{1}{48} D_3 r_i B^2 L D_z^3 \phi_0 \\ &+ \frac{1}{48} D_3 r_i L^2 B D_r^3 \phi_0 \\ &+ \frac{1}{24} D_3 r_i L^3 D_{rrz} \phi_0 \\ &+ \frac{1}{24} D_3 r_i B^3 D_{rzz} \phi_0 \end{aligned}$$

or

$$\begin{aligned} IG &= \frac{1}{48} D_3 r_i L B (B D_z^3 \phi_0 + L D_r^3 \phi_0) \\ &+ \frac{1}{24} D_3 r_i (L^3 D_{rrz} \phi_0 + B^3 D_{rzz} \phi_0) \end{aligned} \quad (B-36)$$

e:

$$- \frac{1}{48} D_4 B^2 P D_z^3 \phi_0$$

By substituting for P from Eq. B-15 and lumping the resulted term $- \frac{1}{192} D_4 B^2 R^2 D_z^3 \phi_0$ with the truncation error $O(h^4)$, one has

$$-\frac{1}{48} D_4 B^2 P D_z^3 \phi_0 = \frac{1}{48} D_3 r_i B^2 R D_z^3 \phi_0 \quad (B-37)$$

f:

$$\frac{1}{2} D_4 \left[\left(\frac{1}{4} M - \frac{2}{3} r_i Q + \frac{1}{2} r_i^2 P \right) - R \left(\frac{1}{3} Q - \frac{1}{2} r_i P \right) \right] D_{rrz} \phi_0$$

By substituting for $\left[\left(\frac{1}{4} M - \frac{2}{3} r_i Q + \frac{1}{2} r_i^2 P \right) - R \left(\frac{1}{3} Q - \frac{1}{2} r_i P \right) \right]$ from Eq. B-22, one has

$$\begin{aligned} \frac{1}{2} D_4 \left[\left(\frac{1}{4} M - \frac{2}{3} r_i Q + \frac{1}{2} r_i^2 P \right) - R \left(\frac{1}{3} Q - \frac{1}{2} r_i P \right) \right] D_{rrz} \phi_0 \\ = \frac{1}{24} D_4 r_i R^3 D_{rrz} \phi_0 \end{aligned} \quad (B-38)$$

Thus, the terms those include the derivatives in Eq. 23 may be written as

$$\begin{aligned} IH &= \frac{1}{48} D_4 r_i B^2 R D_z^3 \phi_0 \\ &\quad - \frac{1}{48} D_4 r_i B R^2 D_r^3 \phi_0 \\ &\quad + \frac{1}{24} D_4 r_i R^3 D_{rrz} \phi_0 \\ &\quad - \frac{1}{24} D_4 r_i B^3 D_{rzz} \phi_0 \\ IH &= \frac{1}{48} D_4 r_i R B (B D_z^3 \phi_0 - R D_r^3 \phi_0) \\ &\quad + \frac{1}{24} D_4 r_i (R^3 D_{rrz} \phi_0 - B^3 D_{rzz} \phi_0) \end{aligned} \quad (B-39)$$

X. APPENDIX C: APPLICATION OF

$$\text{THE IDENTITY } \nabla^2 \phi = \frac{\sum_n}{D_n} \phi$$

1. Simplification of the following terms:

$$\text{a: } -\frac{1}{48} D_1 r_i \text{ RT} (T D_z^3 \phi_0 + R D_r^3 \phi_0)$$

$$\text{b: } -\frac{1}{48} D_2 r_i \text{ LT} (T D_z^3 \phi_0 - L D_r^3 \phi_0)$$

$$\text{c: } +\frac{1}{48} D_3 r_i \text{ LB} (B D_z^3 \phi_0 + L D_r^3 \phi_0)$$

$$\text{d: } +\frac{1}{48} D_4 r_i \text{ RB} (B D_z^3 \phi_0 - R D_r^3 \phi_0)$$

The above terms have appeared in relations 25, 33, 36, and 39 of Appendix B, respectively. These terms may be further simplified by using the following techniques:

$$\nabla^2 \phi_0 - \sigma_n \phi_0 = 0 \quad (\text{C-1})$$

$$\text{where } \sigma_n = \frac{\sum_n}{D_n}, \quad n = 1, 2, 3, 4$$

Thus,

$$\nabla^2 \phi_0 = \sigma_n \phi_0 \quad (\text{C-2})$$

The Laplacian operator ∇^2 may be expressed in cylindrical geometry (r-z coordinates) as

$$\nabla^2 = D_r^2 + D_z^2 + \frac{1}{r} D_r$$

or

$$\nabla^2 \phi_0 = (D_r^2 + D_z^2 + \frac{1}{r_i} D_r) \phi_0$$

a:

$$- \frac{1}{48} D_1 r_i RT (TD_z^3 \phi_0 + RD_r^3 \phi_0)$$

This could be simplified by using the following identity:

$$(RD_r + TD_z) \nabla^2 \phi_0 = (RD_r + TD_z) (D_r^2 + D_z^2 + \frac{1}{r_i} D_r) \phi_0$$

By substituting for $\nabla^2 \phi_0$ from Eq. C-2, one has

$$\begin{aligned} (RD_r + TD_z) \sigma_1 \phi_0 &= RD_r^3 \phi_0 + RD_{rzz} + \frac{R}{r_i} D_r^2 \phi_0 \\ &+ TD_{rrz} \phi_0 + TD_z^3 \phi_0 + \frac{T}{r_i} D_{rz} \phi_0 \end{aligned}$$

or

$$\begin{aligned} T D_z^3 \phi_0 + R D_r^3 \phi_0 &= (R D_r + T D_z) \sigma_1 \phi_0 \\ &- \frac{1}{r_i} (RD_r^2 \phi_0 + TD_{rz} \phi_0) \\ &- (RD_{rzz} \phi_0 + TD_{rrz} \phi_0) \end{aligned} \quad (C-3)$$

By multiplying both sides of Eq. C-3 by $-\frac{1}{48} D_1 r_i RT$, one has

$$\begin{aligned} - \frac{1}{48} D_1 r_i RT (TD_z^3 \phi_0 + RD_r^3 \phi_0) &= -\frac{1}{48} D_1 r_i T (RD_r + TD_z) \sigma_1 \phi_0 \\ &+ \frac{1}{48} D_1 RT (RD_r^2 \phi_0 + TD_{rz} \phi_0) \\ &+ \frac{1}{48} D_1 r_i RT (RD_{rzz} \phi_0 + TD_{rrz} \phi_0) \end{aligned} \quad (C-4)$$

The term $-\frac{1}{48} D_1 r_i \sigma_1 RT(RD_r + TD_z)\phi_0$ that appeared in Eq. C-4 may be simplified using the following technique:

From Eq. A-1 and Eq. A-3

$$\phi_1 = \phi_0 + RD_r \phi_0 + \frac{R^2}{2} D_r^2 \phi_0 + \frac{R^3}{6} D_r^3 \phi_0 + O(h^4)$$

$$\phi_2 = \phi_0 + TD_z \phi_0 + \frac{T^2}{2} D_z^2 \phi_0 + \frac{T^3}{6} D_z^3 \phi_0 + O(h^4)$$

By adding the equations then multiplying both sides of resulted equation by $-\frac{1}{48} D_1 r_i RT \sigma_1$ and then lumping the terms of orders $O(h^4)$ and higher with the truncation error $O(h^4)$, one has

$$-\frac{1}{48} D_1 r_i \sigma_1 RT(RD_r \phi_0 + TD_z \phi_0) = -\frac{1}{48} D_1 r_i \sigma_1 RT(\phi_1 + \phi_2 - 2\phi_0) + O(h^4) \quad (C-5)$$

By substituting for $-\frac{1}{48} D_1 r_i \sigma_1 RT(RD_r \phi_0 + TD_z \phi_0)$ in Eq. C-4 from Eq. C-5, one has

$$\begin{aligned} -\frac{1}{48} D_1 r_i RT(TD_z^3 + RD_r^3 \phi_0) &= -\frac{1}{48} D_1 r_i \sigma_1 RT(\phi_1 + \phi_2 - 2\phi_0) \\ &+ \frac{1}{48} D_1 RT(RD_r^2 \phi_0 + TD_{rz} \phi_0) \\ &+ \frac{1}{48} D_1 r_i RT(RD_{rzz} \phi_0 + TD_{rrz} \phi_0) \\ &+ O(h^4) \end{aligned} \quad (C-6)$$

Using the same technique as in (a) the terms in (b), (c), and (d) may be simplified. Thus,

b:

$$\begin{aligned}
 -\frac{1}{48} D_2 r_i \text{LT}(\text{TD}_z^3 \phi_0 - \text{LD}_r^3 \phi_0) &= -\frac{1}{48} D_2 r_i \sigma_2 \text{LT}(\phi_2 + \phi_3 - 2\phi_0) \\
 &+ \frac{1}{48} D_2 \text{LT}(\text{Td}_{r_z} \phi_0 - \text{LD}_r^2 \phi_0) \\
 &+ \frac{1}{48} D_2 r_i \text{LT}(\text{TD}_{rrz} \phi_0 - \text{LD}_{rzz} \phi_0) \\
 &+ o(h^4) \tag{C-7}
 \end{aligned}$$

c:

$$\begin{aligned}
 +\frac{1}{48} D_3 r_i \text{LB}(\text{BD}_z^3 \phi_0 + \text{LD}_r^3 \phi_0) &= -\frac{1}{48} D_3 r_i \sigma_3 \text{LB}(\phi_4 + \phi_3 - 2\phi_0) \\
 &- \frac{1}{48} D_3 \text{LB}(\text{BD}_{rz} \phi_0 + \text{LD}_r^2 \phi_0) \\
 &- \frac{1}{48} D_3 r_i \text{LB}(\text{BD}_{rrz} \phi_0 + \text{LD}_{rzz} \phi_0) \\
 &+ o(h^4) \tag{C-8}
 \end{aligned}$$

d:

$$\begin{aligned}
 \frac{1}{48} D_4 r_i \text{RB}(\text{BD}_z^3 \phi_0 - \text{RD}_r^3 \phi_0) &= -\frac{1}{48} D_4 r_i \sigma_4 \text{RB}(\phi_4 + \phi_1 - 2\phi_0) \\
 &- \frac{1}{48} D_4 \text{RB}(\text{BD}_{r_z} \phi_0 - \text{RD}_r^2 \phi_0) \\
 &- \frac{1}{48} D_4 r_i \text{RB}(\text{BD}_{rrz} \phi_0 - \text{RD}_{rzz} \phi_0) \\
 &+ o(h^4) \tag{C-9}
 \end{aligned}$$

By adding Eq. C-6, C-7, C-8, and C-9, one has

$$\begin{aligned}
& -\frac{1}{48} D_1 r_i RT(TD_z^3 \phi_0 + RD_r^3 \phi_0) \Big|_{R_1} - \frac{1}{48} D_2 r_i LT(TD_z^3 \phi_0 - LD_r^3 \phi_0) \Big|_{R_2} \\
& + \frac{1}{48} D_3 r_i LB(BD_z^3 \phi_0 + LD_r^3 \phi_0) \Big|_{R_3} + \frac{1}{48} D_4 r_i RB(BD_z^3 \phi_0 - RD_r^3 \phi_0) \Big|_{R_4} \\
& = -\frac{1}{48} D_1 \sigma_1 r_i RT(\phi_1 + \phi_2 - 2\phi_0) \\
& \quad - \frac{1}{48} D_2 \sigma_2 r_i LT(\phi_2 + \phi_3 - 2\phi_0) \\
& \quad - \frac{1}{48} D_3 \sigma_3 r_i LB(\phi_4 + \phi_3 - 2\phi_0) \\
& \quad - \frac{1}{48} D_4 \sigma_4 r_i RB(\phi_4 + \phi_1 - 2\phi_0) \\
& \quad + \frac{1}{48} D_1 RT(RD_r^2 \phi_0 + TD_{rz} \phi_0) \Big|_{R_1} \\
& \quad + \frac{1}{48} D_2 LT(TD_{rz} \phi_0 - LD_r^2 \phi_0) \Big|_{R_2} \\
& \quad - \frac{1}{48} D_3 LB(BD_{rz} \phi_0 + LD_r^2 \phi_0) \Big|_{R_3} \\
& \quad - \frac{1}{48} D_4 RB(BD_{rz} \phi_0 - RD_r^2 \phi_0) \Big|_{R_4} \\
& + \frac{1}{48} D_1 r_i RT(RD_{rzz} \phi_0 + TD_{rrz} \phi_0) \Big|_{R_1} \\
& \quad + \frac{1}{48} D_2 r_i LT(TD_{rrz} \phi_0 - LD_{rzz} \phi_0) \Big|_{R_2}
\end{aligned}$$

$$-\frac{1}{48} D_3 r_i LB (BD_{rrz} \phi_0 + LD_{rzz} \phi_0) - \frac{1}{48} D_4 r_i RB (BD_{rrz} \phi_0 - RD_{rzz} \phi_0) \Big|_{R_4}$$

(C-10)

The terms including the derivatives in Eq. C-10 may be rearranged as follows:

IN =

$$\frac{1}{48} D_1 TR^2 D_{r\phi_0}^2 \Big|_{R_1} - \frac{1}{48} D_2 TL^2 D_{r\phi_0}^2 \Big|_{R_2} - \frac{1}{48} D_3 BL^2 D_{r\phi_0}^2 \Big|_{R_3} + \frac{1}{48} D_4 BR^2 D_{r\phi_0}^2 \Big|_{R_4}$$

$$\frac{1}{48} D_1 RT^2 D_{rzz} \phi_0 \Big|_{R_1} + \frac{1}{48} D_2 LT^2 D_{rzz} \phi_0 \Big|_{R_2} - \frac{1}{48} D_3 LB^2 D_{rzz} \phi_0 \Big|_{R_3}$$

$$- \frac{1}{48} D_4 RB^2 D_{rzz} \phi_0 \Big|_{R_4}$$

$$\frac{1}{48} D_1 r_i TR^2 D_{rzz} \phi_0 \Big|_{R_1} - \frac{1}{48} D_2 r_i TL^2 D_{rzz} \phi_0 \Big|_{R_2} - \frac{1}{48} D_3 r_i BL^2 D_{rzz} \phi_0 \Big|_{R_3}$$

$$+ \frac{1}{48} D_4 r_i BR^2 D_{rzz} \phi_0 \Big|_{R_4}$$

$$\frac{1}{48} D_1 r_i RT^2 D_{rzz} \phi_0 \Big|_{R_1} + \frac{1}{48} D_2 r_i LT^2 D_{rzz} \phi_0 \Big|_{R_2} - \frac{1}{48} D_3 r_i LB^2 D_{rzz} \phi_0 \Big|_{R_3}$$

$$- \frac{1}{48} D_4 r_i RB^2 D_{rzz} \phi_0 \Big|_{R_4}$$

(C-11)

The evaluation of the derivatives, $D_r^2 \phi_0 \Big|_{R_n}$, $D_{rz} \phi_0 \Big|_{R_n}$, $D_{rrz} \phi_0 \Big|_{R_n}$, and $D_{rzz} \phi_0 \Big|_{R_n}$ for $n = 1, 2, 3, 4$, may be performed by using the flux expansions as cited in Appendix A and then applying the continuity of neutron current density between adjacent regions. Also, the terms that are of orders $O(h^4)$ and higher have to be lumped with the truncation error $O(h^4)$. Hence, the following formulations have been obtained:

a:

$$D_r^2 \phi_0 \Big|_{R_1} = \frac{2}{D_1 LR(R+L)} [LD_1(\phi_1 - \phi_0) + RD_2(\phi_3 - \phi_0)] + O(h) \quad (C-12)$$

$$D_r^2 \phi_0 \Big|_{R_2} = \frac{2}{D_2 LR(R+L)} [LD_1(\phi_1 - \phi_0) + RD_2(\phi_3 - \phi_0)] + O(h) \quad (C-13)$$

$$D_r^2 \phi_0 \Big|_{R_3} = \frac{2}{D_3 LR(R+L)} [LD_4(\phi_1 - \phi_0) + RD_3(\phi_3 - \phi_0)] + O(h) \quad (C-14)$$

$$D_r^2 \phi_0 \Big|_{R_4} = \frac{2}{D_4 LR(R+L)} [LD_4(\phi_1 - \phi_0) + RD_3(\phi_3 - \phi_0)] + O(h) \quad (C-15)$$

b:

$$D_{rz} \phi_0 \Big|_{R_1} = \frac{1}{2LRTD_1} [D_1 L(\phi_1^1 - \phi_1 - \phi_2 + \phi_0) - D_2 R(\phi_3^2 - \phi_3 - \phi_2 + \phi_0)] + O(h) \quad (C-16)$$

$$D_{rz} \phi_0 \Big|_{R_2} = \frac{1}{2LRTD_2} [D_1 L(\phi_1^1 - \phi_1 - \phi_2 + \phi_0) - D_2 R(\phi_3^2 - \phi_3 - \phi_2 + \phi_0)] + O(h) \quad (C-17)$$

$$D_{rz}\phi_0 \Big|_{R_3} = \frac{1}{2RLBD_3} [D_3R(\phi^3 - \phi_3 - \phi_4 + \phi_0) - D_4L(\phi^4 - \phi_1 - \phi_4 + \phi_0)] + O(h) \quad (C-18)$$

$$D_{rz}\phi_0 \Big|_{R_4} = \frac{1}{2RLBD_4} [D_3R(\phi^3 - \phi_3 - \phi_4 + \phi_0) - D_4L(\phi^4 - \phi_1 - \phi_4 + \phi_0)] + O(h) \quad (C-19)$$

c:

$$D_{rrz}\phi_0 \Big|_{R_1} = \frac{2}{D_1(R+L)T} \left[\frac{D_1}{R}(\phi^1 - \phi_1 - \phi_2 + \phi_0) + \frac{D_2}{L}(\phi^2 - \phi_3 - \phi_2 + \phi_0) \right] + O(h) \quad (C-20)$$

$$D_{rrz}\phi_0 \Big|_{R_2} = \frac{2}{D_2(R+L)T} \left[\frac{D_1}{R}(\phi^1 - \phi_1 - \phi_2 + \phi_0) + \frac{D_2}{L}(\phi^2 - \phi_3 - \phi_2 + \phi_0) \right] + O(h) \quad (C-21)$$

$$D_{rrz}\phi_0 \Big|_{R_3} = -\frac{2}{D_3(L+R)B} \left[\frac{D_3}{L}(\phi^3 - \phi_3 - \phi_4 + \phi_0) + \frac{D_4}{R}(\phi^4 - \phi_1 - \phi_4 + \phi_0) \right] + O(h) \quad (C-22)$$

$$D_{rrz}\phi_0 \Big|_{R_4} = -\frac{2}{D_4(L+R)B} \left[\frac{D_3}{L}(\phi^3 - \phi_3 - \phi_4 + \phi_0) + \frac{D_4}{R}(\phi^4 - \phi_1 - \phi_4 + \phi_0) \right] + O(h) \quad (C-23)$$

d:

$$D_{rzz}\phi_0 \Big|_{R_1} = \frac{2}{D_1R(T+B)} \left[\frac{D_1}{T}(\phi^1 - \phi_1 - \phi_2 + \phi_0) + \frac{D_4}{B}(\phi^4 - \phi_1 - \phi_4 + \phi_0) \right] + O(h) \quad (C-24)$$

$$D_{rzz}\phi_0 \Big|_{R_2} = \frac{-2}{D_2L(T+B)} \left[\frac{D_2}{T}(\phi^2 - \phi_3 - \phi_2 + \phi_0) + \frac{D_3}{B}(\phi^3 - \phi_3 - \phi_4 + \phi_0) \right] + O(h) \quad (C-25)$$

$$D_{rzz}\phi_0 \Big|_{R_3} = \frac{-2}{D_3 L(T+B)} \left[\frac{D_2}{T} (\phi^2 - \phi_3 - \phi_2 + \phi_0) + \frac{D_3}{B} (\phi^3 - \phi_3 - \phi_4 + \phi_0) \right] + O(h) \quad (C-26)$$

$$D_{rzz}\phi_0 \Big|_{R_4} = \frac{2}{D_4 R(T+B)} \left[\frac{D_1}{T} (\phi^1 - \phi_1 - \phi_2 + \phi_0) + \frac{D_4}{B} (\phi^4 - \phi_1 - \phi_4 + \phi_0) \right] + O(h) \quad (C-27)$$

2. Evaluation

$$\begin{aligned} IK = & -\frac{1}{24} D_1 r_i (R^3 D_{rrz}\phi_0 + T^3 D_{rzz}\phi_0) \Big|_{R_1} \\ & -\frac{1}{24} D_2 r_i (L^3 D_{rrz}\phi_0 - T^3 D_{rzz}\phi_0) \Big|_{R_2} \\ & +\frac{1}{24} D_3 r_i (L^3 D_{rrz}\phi_0 + B^3 D_{rzz}\phi_0) \Big|_{R_3} \\ & +\frac{1}{24} D_4 r_i (R^3 D_{rrz}\phi_0 - B^3 D_{rzz}\phi_0) \Big|_{R_4} \end{aligned} \quad (C-28)$$

The terms in Eq. C-28 may be arranged as

$$\begin{aligned} IK = & -\frac{1}{24} r_i R^3 \left[\frac{\partial^2}{\partial r^2} \left(D_1 \frac{\partial \phi_0}{\partial z} \Big|_{R_1} - D_4 \frac{\partial \phi_0}{\partial z} \Big|_{R_4} \right) \right] \\ & -\frac{1}{24} r_i L^3 \left[\frac{\partial^2}{\partial r^2} \left(D_2 \frac{\partial \phi_0}{\partial z} \Big|_{R_2} - D_3 \frac{\partial \phi_0}{\partial z} \Big|_{R_4} \right) \right] \\ & -\frac{1}{24} r_i T^3 \left[\frac{\partial^2}{\partial z^2} \left(D_1 \frac{\partial \phi_0}{\partial r} \Big|_{R_1} - D_2 \frac{\partial \phi_0}{\partial r} \Big|_{R_2} \right) \right] \\ & +\frac{1}{24} r_i B^3 \left[\frac{\partial^2}{\partial z^2} \left(D_3 \frac{\partial \phi_0}{\partial r} \Big|_{R_3} - D_4 \frac{\partial \phi_0}{\partial r} \Big|_{R_4} \right) \right] \end{aligned} \quad (C-29)$$

By applying the continuity condition of the neutron current

$$\text{density, i.e., } D_1 \left. \frac{\partial \phi_0}{\partial z} \right|_{R_1} = D_4 \left. \frac{\partial \phi_0}{\partial z} \right|_{R_4}, \quad D_2 \left. \frac{\partial \phi_0}{\partial z} \right|_{R_2} = D_3 \left. \frac{\partial \phi_0}{\partial z} \right|_{R_4},$$

$$D_1 \left. \frac{\partial \phi_0}{\partial r} \right|_{R_1} = D_2 \left. \frac{\partial \phi_0}{\partial r} \right|_{R_2}, \quad \text{and } D_3 \left. \frac{\partial \phi_0}{\partial r} \right|_{R_3} = D_4 \left. \frac{\partial \phi_0}{\partial r} \right|_{R_4}, \quad \text{one has}$$

$$IK = 0 \quad (C-30)$$

By substituting for $D_r^2 \phi_0 \Big|_{R_n}$, $D_{rz} \phi_0 \Big|_{R_n}$, $D_{rrz} \phi_0 \Big|_{R_n}$, and $D_{rzz} \phi_0 \Big|_{R_n}$

in Eq. C-11 from the Eqs. C-12, C-13, --- (C-26), and (C-27), respectively, and adding the result to Eq. C-30, one has

$$\begin{aligned} IN + IK = & - \frac{1}{48} D_1 \sigma_1 r_i RT (\phi_1 + \phi_2 - 2\phi_0) \\ & - \frac{1}{48} D_2 \sigma_2 r_i LT (\phi_2 + \phi_3 - 2\phi_0) \\ & - \frac{1}{48} D_3 \sigma_3 r_i LB (\phi_4 + \phi_3 - 2\phi_0) \\ & - \frac{1}{48} D_4 \sigma_4 r_i RB (\phi_4 + \phi_1 - 2\phi_0) \\ & + \frac{1}{24} \frac{T}{LR} (R-1) [LD_1 (\phi_1 - \phi_0) + RD_2 (\phi_3 - \phi_0)] \\ & + \frac{1}{24} \frac{B}{LR} (R-L) [LD_4 (\phi_1 - \phi_0) + RD_3 (\phi_3 - \phi_0)] \\ & + \frac{1}{96} \frac{T}{LR} (L+R) [LD_1 (\phi_1^1 - \phi_1 - \phi_2 + \phi_0) - RD_2 (\phi_2^2 - \phi_3 - \phi_2 + \phi_0)] \end{aligned}$$

$$\begin{aligned}
& + \frac{1}{96} \frac{B}{LR} (L+R) [LD_4(\phi^4 - \phi_1 - \phi_4 + \phi_0) - RD_3(\phi^3 - \phi_3 - \phi_4 + \phi_0)] \\
& + \frac{1}{24} \frac{r_i^R}{TB} [D_1^R B(\phi^1 - \phi_1 - \phi_2 + \phi_0) + D_4^R T(\phi^4 - \phi_1 - \phi_4 + \phi_0)] \\
& + \frac{1}{24} \frac{r_i^L}{TB} [D_2^B(\phi^2 - \phi_3 - \phi_2 + \phi_0) + D_3^T(\phi^3 - \phi_3 - \phi_4 + \phi_0)] \\
& + \frac{1}{24} \frac{r_i^T}{LR} [D_1^L(\phi^1 - \phi_1 - \phi_2 + \phi_0) + D_2^R(\phi^2 - \phi_3 - \phi_2 + \phi_0)] \\
& + \frac{1}{24} \frac{r_i^B}{LR} [D_3^R(\phi^3 - \phi_3 - \phi_4 + \phi_0) + D_4^L(\phi^4 - \phi_1 - \phi_4 + \phi_0)] \\
& + O(h^4)
\end{aligned} \tag{C-31}$$

3. Evaluation

$$\begin{aligned}
IM = & - \frac{1}{16} \sum_1 r_i \quad T R^2 D_r \phi_0 \Big|_{R_1} \quad - \frac{1}{16} \sum_1 r_i \quad T^2 R D_z \phi_0 \Big|_{R_1} \\
& + \frac{1}{16} \sum_2 r_i \quad T L^2 D_r \phi_0 \Big|_{R_2} \quad - \frac{1}{16} \sum_2 r_i \quad L T^2 D_z \phi_0 \Big|_{R_2} \\
& + \frac{1}{16} \sum_3 r_i \quad B L^2 D_r \phi_0 \Big|_{R_3} \quad + \frac{1}{16} \sum_3 r_i \quad B^2 L D_z \phi_0 \Big|_{R_3} \\
& - \frac{1}{16} \sum_4 r_i \quad B R^2 D_r \phi_0 \Big|_{R_4} \quad + \frac{1}{16} \sum_4 r_i \quad B^2 R D_z \phi_0 \Big|_{R_4}
\end{aligned} \tag{C-32}$$

The derivatives $D_r \phi_0 \Big|_{R_n}$ and $D_z \phi_0 \Big|_{R_n}$ can be evaluated using the

flux expansion relations as in Appendix A and lumping all the terms of orders $O(h^4)$ and higher with the truncation error $O(h^4)$. The results may be written as follows

$$\text{a:} \quad \text{TR}^2 D_r \phi_0 \Big|_{R_1} = \text{TR}(\phi_1 - \phi_0) + O(h^4) \quad (\text{C-33})$$

$$\text{b:} \quad \text{T}^2 \text{R} D_z \phi_0 \Big|_{R_1} = \text{TR}(\phi_2 - \phi_0) + O(h^4) \quad (\text{C-34})$$

$$\text{c:} \quad \text{TL}^2 D_r \phi_0 \Big|_{R_2} = -\text{TL}(\phi_3 - \phi_0) + O(h^4) \quad (\text{C-35})$$

$$\text{d:} \quad \text{L}^2 \text{T} D_z \phi_0 \Big|_{R_2} = \text{TL}(\phi_2 - \phi_0) + O(h^4) \quad (\text{C-36})$$

$$\text{e:} \quad \text{L}^2 \text{B} D_r \phi_0 \Big|_{R_3} = -\text{LB}(\phi_3 - \phi_0) + O(h^4) \quad (\text{C-37})$$

$$\text{f:} \quad -\text{B}^2 \text{L} D_z \phi_0 \Big|_{R_3} = \text{BL}(\phi_4 - \phi_0) + O(h^4) \quad (\text{C-38})$$

$$\text{g:} \quad \text{BR}^2 D_r \phi_0 \Big|_{R_4} = \text{BR}(\phi_1 - \phi_0) + O(h^4) \quad (\text{C-39})$$

$$\text{h:} \quad \text{B}^2 \text{R} D_z \phi_0 \Big|_{R_4} = -\text{BR}(\phi_4 - \phi_0) + O(h^4) \quad (\text{C-40})$$

By substituting the Eqs. C-33, C-34,-----, C-39, and C-40, respectively, into Eq. C-32, one has

$$\begin{aligned}
 IM = & -\frac{1}{16} \Sigma_1 r_i \text{TR}(\phi_1 + \phi_2 - 2\phi_0) \\
 & -\frac{1}{16} \Sigma_2 r_i \text{TL}(\phi_3 + \phi_2 - 2\phi_0) \\
 & -\frac{1}{16} \Sigma_3 r_i \text{BL}(\phi_3 + \phi_4 - 2\phi_0) \\
 & -\frac{1}{16} \Sigma_4 r_i \text{BR}(\phi_1 + \phi_4 - 2\phi_0)
 \end{aligned} \tag{C-41}$$