Rothe Approximation
to an Ablation-Transpiration
Cooling Control System

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(Received September 1992; accepted October 1992)

Abstract—A controlled ordinary differential equation model of an ablation-transpiration cooling system is considered, based on the Rothe approximation scheme for the corresponding partial differential equation model in which the thermal swelling is neglected. It is different from the by-lines approximation method proposed in [1]. The convergence is proved under the estimates of the approximation solutions, and the numerical results of an experimental example are presented.

Keywords—Ablation-transpiration cooling, Rothe approximation.

1. INTRODUCTION

When a space craft is flying very fast in the air, the higher temperature due to the friction of the front surface of the craft with the air may cause ablation of the material, which will cause damage to the structure of the craft. This problem is even more serious for side shooting of the electromagnetic gun which radiates massive amounts of electrical energy. In practice, a thermal shield must be designed to prevent this process [2-5]. In [2,3], this is implemented by coupling a transpiration cooling control design, which can be demonstrated by a one-dimensional version of a solid thermal shield, as shown in Figure 1.

![Figure 1. Schematic representation of the transpiration cooling control system of a porous medium slab.](image)

The thermal shield consists of a porous solid structure of thickness \( \ell \). The gaseous coolant is input at \( x = \ell \) and a heated air flow is input at \( x = 0 \). The coolant flows through the air hole of the slab and enters into the heated air flow \( Q(m) \), a specified function of the coolant flux \( m(t) \) (mass of coolant per unit time flowing through per unit area) on the outer layer of the

This work was carried out with the aid of a grant from the Postdoctoral Foundation and Science Foundation of China.
structure \([2,3]\):

\[
Q(m) = \bar{q} \Psi, \quad \bar{q} = q_0 \left(1 - \frac{h_r}{h_r} \right),
\]

(1)

where \(q_0\) is the theoretical heat flow, \(h_r\) is the recovery enthalpy, and \(\frac{h_r}{h_r} = c_p u_w\) is the enthalpy of the outer surface. The blocking coefficient \(\Psi\) is different for different coolants. For example, if helium is chosen to be the coolant and the condensation is not considered, then

\[
\Psi = 1 - 0.724 \frac{h_r}{q_0} m - 0.13 \left(\frac{h_r}{q_0} m\right)^2.
\]

(2)

When the temperature of the front face exceeds the melting temperature \(u_m\) of the material, the outer layer melts and recedes to the new position \(x = s(t)\) after time \(t\) (Figure 1). Denote by \(u(x, t)\) the temperature of the medium at the point \(x\) and at an instant of time \(t\), and let \(u_c\) be the temperature of the coolant at the inside of tank. Then Yang \([2]\) formulated this process by neglecting the thermal swelling as the following partial differential equation with moving boundary:

\[
\begin{align*}
\frac{\partial u(x, t)}{\partial t} &= \alpha^2 \frac{\partial^2 u(x, t)}{\partial x^2} + \beta(t) \frac{\partial u(x, t)}{\partial x}, & s(t) < x < \ell, \\
- \frac{k}{\partial^2 x} &= m(t)(\Delta h_N - \Delta h_C) - m(t) c_p L (u(\ell, t) - u_c), \\
p L s'(t) - k \frac{\partial u(s(t), t)}{\partial x} &= Q(m(t)),
\end{align*}
\]

(3)

where \(L\) is the latent heat of melting. \(\Delta h_N = c_p L u_N, \Delta h_C = c_p L u_c\) denote the enthalpy of the coolant at the inner face and at the tank storing coolant, respectively, and the thermal conductivity \(k\), density \(\rho\), and the specific heat \(c_p\) of the ablation material are all constants, \(c_p L\) is the specific heat of the coolant. \(\alpha^2 = k/(\rho c_p), \beta(t) = c_p L / (\rho c_p) m(t)\).

Since the melted part breaks away (by wind for example) from the material immediately after melting, the following Signorini boundary condition is necessary \([6]\):

\[
u(s(t), t) \leq u_m, \quad s'(t) \geq 0, \quad [u_m - u(s(t), t)] s'(t) = 0.
\]

Noticing that \(u_w = u(s(t), t), u_N = u(\ell, t)\), we finally formulate the ablation transpiration cooling control process as the following Stefan-Signorini problem \([7]\):

\[
\begin{align*}
u_t(x, t) &= \alpha^2 u_{xx}(x, t) + \beta(t) u_x(x, t), & s(t) < x < \ell, \\
\alpha^2 u_x(\ell, t) + \beta(t) u(\ell, t) &= \beta(t) u_c, & u_c > 0, \\
u(s(t), t) &\leq u_m, \quad s'(t) \geq 0, \quad [u_m - u(s(t), t)] s'(t) = 0, \\
\end{align*}
\]

(4)

\[
s'(t) = \frac{k}{\rho L} [u_x(s(t), t) - a_1(\beta(t)) u(s(t), t) + a_2(\beta(t))], \quad s(0) = 0,
\]

where

\[
a_1(\beta(t)) = \frac{q_0, c_p}{k h_r} \Psi, \quad a_2(\beta(t)) = \frac{q_0}{k} \Psi.
\]

Since the following discussion also holds for the case of \(\alpha^2 a_1(\beta) \neq 0\) and \(k \neq \rho L\), for simplification, we set, without loss of generality, that \(\alpha^2 = 1, k = \rho L,\) and \(a_1 = 0\). Thus, the simpler form of our model is:

\[
\begin{align*}
u_t(x, t) &= u_{xx}(x, t) + \beta(t) u_x(x, t), & s(t) < x < \ell, \\
u_x(\ell, t) + \beta(t) u(\ell, t) &= \beta(t) u_c, & u_c > 0, \\
u(s(t), t) &\leq u_m, \quad s'(t) \geq 0, \quad [u_m - u(s(t), t)] s'(t) = 0, \\
s'(t) &= u_x(s(t), t) + Q(\beta(t)), \quad Q(\beta(t)) = \frac{q_0}{k} \Psi.
\end{align*}
\]

(5)
The initial condition \( u(x, 0) = u_0(x) \) satisfies the consistency condition:

\[
\begin{align*}
\begin{cases}
  u_0 \in C^2[0, \ell], \quad u_c \leq u_0 \leq \mu_m, \quad \beta(t), Q(\beta(t)) \in C^1[0, \infty), \\
  u_c \leq u_0(x) \leq \mu_m, \quad \beta(t) \geq 0, \quad \beta(t) \leq \beta_m, \quad u_0(\ell) + \beta(0)u_0(\ell) - u_c\beta(0), \\
  u_0(0) \leq \mu_m, \quad u_0'(0) + Q(\beta(0)) \geq 0, \\
  [u_0(0) - \mu_m][u_0'(0) + Q(\beta(0))] = 0.
\end{cases}
\end{align*}
\] (6)

We have proved in [7] the following theorem.

**Theorem 1.** There exists a unique classical solution \((u(x, t), s(t))\) to equation (5) under (6) for \((x, t) \in [s(t), \ell] \times [0, T]\) and either

\[
T = \infty \text{ and } s(t) < \ell \text{ for all } t > 0, \quad \text{or}
\]

\[
T < \infty \text{ and } s(T) = \ell.
\]

In Section 2, we will give a Rothe approximation scheme to equation (5) and establish the convergence result based on the estimates of the approximation solutions. A numerical result of an example is given in Section 3. Our results here provide a necessary preparation for further study of the control of this problem [8].

## 2. ROTTHE APPROXIMATION SCHEME

Let

\[
v(x, t) = u_m - u(x, t), \quad v_0(x) = u_m - u_0(x),
\]

then equation (5) becomes

\[
\begin{align*}
\begin{cases}
  u_0(x, t) = v_{xx}(x, t) + \beta(t)v_x(x, t) \\
  u_x(t, t) + \beta(t)v_x(t, t) = q\beta(t), \quad q = u_m - u_c > 0, \\
  v(s(t), t) \geq 0, \quad s'(t) \geq 0, \quad v(s(t), t)s'(t) = 0, \\
  v(x, 0) = v_0(x),
\end{cases}
\end{align*}
\] (8)

In the following, we use \( \| \cdot \| \) to denote the \( C^0 \) norm of a continuous function. The standard transformation

\[
y = \frac{x - s(t)}{\ell - s(t)}, \quad \vartheta(y, t) = v(x, t)
\]

will map \([s(t), \ell]\) onto \([0, \ell]\), and equation (8) becomes a fixed domain problem:

\[
\begin{align*}
\begin{cases}
  \vartheta_t(y, t) = \left( \frac{\ell}{\ell - s(t)} \right)^2 \vartheta_{yy}(y, t) + \left[ \beta(t) + \frac{\ell}{\ell - s(t)} + s'(t) \frac{\ell - y}{\ell - s(t)} \right] \vartheta_y(y, t),
  \\
  \frac{\ell}{\ell - s(t)} \vartheta_y(\ell, t) + \beta(t)\vartheta(\ell, t) = q\beta(t),
  \\
  \vartheta(0, t) \geq 0, \quad -\frac{\ell}{\ell - s(t)} \vartheta_y(0, t) + Q(\beta(t)) \geq 0,
  \\
  \vartheta(0, t) \left[ -\frac{\ell}{\ell - s(t)} \vartheta_y(0, t) + Q(\beta(t)) \right] = 0,
  \\
  s'(t) = -\frac{\ell}{\ell - s(t)} \vartheta(0, t) + Q(\beta(t)).
\end{cases}
\end{align*}
\] (10)

Let

\[
0 = t_0 < t_1 < t_2 < \cdots < t_N = T, \quad t_n - t_{n-1} = \Delta t = \frac{T}{N}
\]
be a partition of \([0, T]\), considering

\[ \beta_n = \beta(t_n), \quad s_n = s(t_n), \]

and using the Rothe Approximation scheme to (10), we obtain a boundary value problem as follows:

\[
\begin{cases}
\frac{\vartheta_n(y) - \vartheta_{n-1}(y)}{\Delta t} = \left( \frac{\ell}{\ell - s_n} \right)^2 v_n''(y) + \left[ \beta_n + \frac{s_n - s_{n-1}}{\Delta t} \right] \frac{\ell}{\ell - s_n} v_n'(y), \\
\frac{\ell}{\ell - s_n} \vartheta_n'(\ell) + \beta_n \vartheta_n(\ell) = q\beta_n, \quad \vartheta_0(y) = v_0(y), \\
\vartheta_n(0) \geq 0, \quad -\frac{\ell}{\ell - s_n} \vartheta_n'(0) + Q(\beta_n) \geq 0, \quad \vartheta_n(0) \left[ -\frac{\ell}{\ell - s_n} \vartheta_n'(0)Q(\beta_n) \right] = 0,
\end{cases}
\]  

(11)

Using the transformation

\[ x = s_n + \frac{\ell - s_n}{\ell} y, \quad v_n(x) = \vartheta_n(y), \]  

(12)

we finally obtain the Rothe approximation scheme of problem (8):

\[
\begin{cases}
v_n(x) - v_{n-1}(x) = \frac{1}{\Delta t} \left( \beta_n + \frac{s_n - s_{n-1}}{\Delta t} \right) x + \frac{\ell - x}{\ell - s_n} v_n'(x), \quad s_n < x < \ell, \\
v_n'(\ell) + \beta_n v_n(\ell) = q\beta_n, \\
v_n(s_n) \geq 0, \quad -v_n'(s_n) + Q(\beta_n) \geq 0, \quad v_n(s_n)[ -v_n'(s_n) + Q(\beta_n) ] = 0, \\
v_0(x) = v_0(x), \quad \vartheta(x) = \frac{\ell - s_{n-1}}{\ell - s_n} x - \frac{s_n - s_{n-1}}{\ell - s_n} \ell,
\end{cases}
\]  

(13)

where \( s_n \) is determined from

\[ s_n = s_{n-1} + [-v_{n-1}'(s_{n-1}) + Q(\beta_{n-1})] \Delta t, \quad s_0 = 0. \]  

(14)

Note \( \vartheta(s_n) = s_n - 1, \vartheta(\ell) = \ell. \)

**Lemma 1.** There exists a unique solution \( \{ v_n(x) \}, 1 \leq n \leq N \) to (13) and

\[ 0 \leq v_n(x) \leq q, \quad c_1 \leq v_n'(x) \leq c_2, \]  

(15)

where \( c_1 = \min v_n'(x), c_2 = \max \{ ||v_0||, q\beta_M, ||Q|| \} \), and hence,

\[ 0 \leq s_n - s_{n-1} \leq ||Q|| \Delta t. \]  

(16)

**Proof.** Equation (13) can be solved by the method of invariant imbedding (sweep method) \[1\]:

\[ v'_n(x) = R_n(x)v_n(x) + z_n(x), \]

(17)

where

\[
\begin{cases}
R_n'(x) = -R_n^2(x) - \left[ \beta_n + \frac{s_n - s_{n-1}}{\Delta t} \right] R_n(x) + \frac{1}{\Delta t}, \quad R_n(\ell) = -\beta_n, \\
z_n'(x) = -R_n(x) + \beta_n \left[ \frac{s_n - s_{n-1}}{\Delta t} \right] z_n(x) - \frac{v_n'(x)}{\Delta t}, \quad z_n(\ell) = q\beta_n,
\end{cases}
\]  

(18)

It should be noticed that by defining \( p(x) = R_n + \beta_n + \frac{s_n - s_{n-1}}{\Delta t} \frac{\ell - x}{\ell - s_n} \),

\[ R_n(x) = -\beta_n \exp \left( \int_x^\ell p(\tau) d\tau \right) - \frac{1}{\Delta t} \int_x^\ell \exp \left( \int_x^\tau p(\tau) d\tau \right) ds < 0. \]
Thus, \( v_n(x) \) can be determined from (17) with initial condition

\[
v_n(x(s_n)) = \max \left\{ 0, \frac{Q(\beta_n) - s_n(s_n)}{-R_n(s_n)} \right\}.
\]  

(19)

If \( \pm v_n \) attains its maximum at \( x_0 \in (s_n, \ell) \), then

\[
\pm v_n(x_0) = \pm v_{n-1}(\theta(x_0)).
\]

If \( v_n \) attains negative minimum at \( x = \ell \), by the maximum principle [9], \( v_n'(\ell) < 0 \), and hence, \( v_n(\ell) > q \) from the boundary condition at \( x = \ell \), a contradiction. If \( v_n \) attains positive maximum at \( x = s_n \), then \( v_n'(s_n) < 0 \), and hence, \( v_n(s_n) = 0 \) by the boundary at \( x = s_n \), a contradiction. If \( v_n \) attains positive maximum at \( x = \ell \), by the maximum principle, \( v_n'(\ell) > 0 \), and hence, \( v_n(\ell) < q \) from the boundary condition at \( x = \ell \). Noticing that \( v_n(s_n) \geq 0 \) and \( 0 \leq v_0(x) \leq q \), one has \( 0 \leq v_n(x) \leq q \). Next, let \( \phi_n(x) = v_n'(x) \), then

\[
\phi_n''(x) + \left[ \beta_n + \frac{s_n - s_n - 1}{\Delta t} \frac{\ell - x}{\ell - s_n} \right] \phi_n'(x) - \left[ \frac{1}{\Delta t} + \frac{s_n - s_n - 1}{\Delta t} \frac{1}{\ell - s_n} \right] \phi_n(x)
\]

\[
= -\phi_{n-1}(\theta(x)) \frac{\ell - s_n}{\Delta t} \ell - s_n - 1,
\]

\[
0 \leq \phi_n(\ell) = \beta_n(q - v_n(\ell)) \leq \beta_M q,
\]

\[
0 \leq \phi_n(s_n) \leq Q(\beta_n) \leq \|Q\|.
\]

The second inequality of (15) can be obtained by a direct application of the maximum principle for elliptic ordinary differential equations [9]. Equation (16) is a consequence of (15) using Definition (14).

Next, take a family of nonpositive functions \( \beta_e \in C^2(-\infty, \infty) \) with \( \beta'_e \leq 0 \) and

\[
\beta_e(t) = \begin{cases} 0, & \text{if } t \geq 0, \\ (t + \varepsilon)/\varepsilon, & \text{if } t < -2\varepsilon, \end{cases}
\]

(20)

and consider a penalized problem of (13):

\[
\frac{v_{en}(x) - v_{e(n-1)}(\theta(x))}{\Delta t} = v_{en}'(x) \left[ \beta_n + \frac{s_n - s_n - 1}{\Delta t} \frac{\ell - x}{\ell - s_n} \right] v_{en}'(x), \quad s_n < x < \ell.
\]

\[
v_{en}'(\ell) + \beta_n v_{en}(\ell) = q \beta_n,
\]

\[
- v_{en}'(s_n) + Q(\beta_n) + \beta_e(v_{en}(s_n)) = 0,
\]

\[
v_{e0}(x) - v_0(x), \quad \theta(x) = \frac{\ell - s_n - 1}{\ell - s_n} x - \frac{s_n - s_n - 1}{\ell - s_n}.
\]

(21)

The second inequality of (15) can be obtained by a direct application of the maximum principle for elliptic ordinary differential equations [9]. Equation (16) is a consequence of (15) using Definition (14).

Next, take a family of nonpositive functions \( \beta_e \in C^2(-\infty, \infty) \) with \( \beta'_e \leq 0 \) and

\[
\beta_e(t) = \begin{cases} 0, & \text{if } t \geq 0, \\ (t + \varepsilon)/\varepsilon, & \text{if } t < -2\varepsilon, \end{cases}
\]

(20)

and consider a penalized problem of (13):

\[
\frac{v_{en}(x) - v_{e(n-1)}(\theta(x))}{\Delta t} = v_{en}'(x) \left[ \beta_n + \frac{s_n - s_n - 1}{\Delta t} \frac{\ell - x}{\ell - s_n} \right] v_{en}'(x), \quad s_n < x < \ell.
\]

\[
v_{en}'(\ell) + \beta_n v_{en}(\ell) = q \beta_n,
\]

\[
- v_{en}'(s_n) + Q(\beta_n) + \beta_e(v_{en}(s_n)) = 0,
\]

\[
v_{e0}(x) - v_0(x), \quad \theta(x) = \frac{\ell - s_n - 1}{\ell - s_n} x - \frac{s_n - s_n - 1}{\ell - s_n}.
\]

(21)

**Lemma 2.** There exists a unique solution to (21) and the following results hold:

(i) \(-c_0 \varepsilon \leq v_{en}(x) \leq q, c_0 = \max\{2, 1 + \|Q\|\}\);

(ii) \(c_1 \leq v_{en}'(x) \leq c_2, c_1 = \max\{\min v_0'(x), (1 - c_0)\varepsilon\}, c_2 = \max\{\|Q\|, q\beta_M + c_0 \varepsilon, \max v_0'(x)\}\);

(iii) \(|v_{en}(x) - v_{e(n-1)}(x)| \leq C\Delta t, \|v_{en}'\| \leq C\),

where \(C\) is a constant only depending on the \(C^1\) norm of \(\beta(t)\), \(s(t)\), and \(\ell - s(T)\), and the \(C_2\) norm of \(v_0\).

**Proof.** Again we solve equation (21) by the method of invariant imbedding. The solution is related by the Riccati transformation:

\[
v_{en}'(x) = R_n(x)v_{en}(x) + z_n(x).
\]

(22)
Substituting \( v_{en}(x) = R_n(x)v_{en}(x) + z_n(x) \) into the boundary condition of (21) at \( s_n \), we obtain
\[
(-R_n(s_n) + a_1(\beta_n))v_{en}(s_n) - z_n(s_n) + Q(\beta_n) + \beta_e(v_{en}(s_n)) = 0.
\]
Define \( f(t) = (-R_n(s_n) + a_1(\beta_n))t - z_n(s_n) + Q(\beta_n) + \beta_e(t) \), then
\[
f'(t) = (-R_n(s_n) + a_1(\beta_n)) + \beta'_e(t) > 0,
\]
and hence, there exists a unique \( t_0 \) such that \( f(t_0) = 0 \). Therefore, equation (21) has a unique solution with \( v_{en}(s_n) = t_0 \).

Now we use mathematical induction. For \( n = 0 \), the conclusions (i) and (ii) hold. Supposing that it is correct for \( k < n \), we consider the case of \( k = n \).

By the maximum principle, if \( v_{en} \) attains negative minimum at \( x_0 \), then either \( v_{en}(x_0) \geq v_{e(n-1)}(\theta(x_0)) \) or \( Q(\beta_n) + \beta_e(v_{en}(x_0)) \geq 0 \), depending on whether \( x_0 \) is located in the interior of \((s_n, \ell)\) or on the boundaries. So
\[
either v_{en}(x) \geq 2c,
or v_{en}(x) \leq -1 + \|Q\|c \\
\text{since } v_0(x) \geq 0. \text{ This is the first part of (i). If } v_{en} \text{ attains positive maximum at } x_0, \text{ then either}
\]
\[
v_{en}(x_0) \leq v_{e(n-1)}(\theta(x_0)) \text{ or } v_{en}(x_0) \leq q \text{ or } v_{en}(x_0) \leq 0. \text{ This is the second part of (i). For the}
\]
proof of (ii), let \( \psi_{en}(x) = \psi_{en}(x) \), then
\[
\begin{aligned}
\psi''_{en}(x) + \left[ \beta_n + \frac{s_n - s_{n-1} - \ell + x}{\ell - s_n} \right] \psi'_n(x) &= \left[ \frac{1}{\Delta t} + \frac{s_n - s_{n-1}}{\ell - s_n} \right] \psi_n(x) \\
- \psi_{en-1}(\theta(x)) \frac{\ell - s_{n-1}}{\ell - s_n} &= \beta_n(q - v_{en}(\ell)), \\
\psi_n(s_n) &= Q(\beta_n) + \beta_e(v_{en}(s_n)).
\end{aligned}
\]
Through the same discussion as above, we can get the second part of (ii). Now, we are in a position to prove (iii). Let
\[
\eta_n(x) = \pm v_{en}(x)e^{-\chi(x-\ell-\delta)^2}, \quad \delta = \frac{\ell - s_N}{2}, \quad \chi > 0,
\]
then \( \eta_n(x) \) satisfies the following equation:
\[
\eta''_n(x) + \left[ 4\chi(x - \ell + \delta) + \beta_n \frac{s_n - s_{n-1} - \ell + x}{\ell - s_n} \right] \eta'_n(x) - \left[ \frac{1}{\Delta t} - 2\chi - 4\chi^2(x - \ell + \delta)^2 \right] \eta_n(x)
- 2\chi(x - \ell + \delta) \left( \beta_n + \frac{s_n - s_{n-1} - \ell + x}{\ell - s_n} \right) + 2 \frac{s_n - s_{n-1}}{\ell - s_n} \eta_n(x)
= \mp \frac{1}{\Delta t} \eta_{n-1}(\theta(x)) \pm \eta_{n-1}(\theta(x)) K(x),
\]
where \( K(x) = 1 - e^{\chi(\theta(x) - x)^2 - \chi(x - x_0)^2} \left( \frac{\ell - s_{n-1}}{\ell - s_n} \right) \), and with the boundary conditions:
\[
\begin{aligned}
\eta'_n(\ell) + (\beta_n + \beta_{n-1} + 2\chi) \eta_n(\ell) &= \pm \left[ \frac{s_n - s_{n-1}}{\ell - s_n} \right] v'_{en}(\ell) \\
- & - \frac{s_n - s_{n-1}}{\ell - s_n} \psi_{en-1}(\ell) + \beta_n \psi_{en-1}(q - v_{en}(\ell)) \right] e^{-\chi^2} = K_2(\ell),
\eta'_n(s_n) - \left[ 2\chi(\ell - s_n - \delta) + \beta'_n(\xi) - \beta_n \frac{s_n - s_{n-1}}{\ell - s_n} \right] \eta_n(s_n)
= \pm \left[ \frac{s_n - s_{n-1}}{\ell - s_n} \right] \psi_{en-1}(s_n) + \beta'_n(\xi) \left( \beta_n + \frac{s_n - s_{n-1}}{\ell - s_n} \right) \psi_{en}(s_n)
+ \left( \frac{Q(\beta_n) - Q(\beta_{n-1})}{\Delta t} \right) \psi_{en}(s_n) - \frac{s_n - s_{n-1}}{\ell - s_n} \psi_{en-1}(s_n) \neq \mp v'_{en}(s_n) \right] \right] e^{-\chi(x-\ell-\delta)^2} = K_3(\ell),
\end{aligned}
\]
where \(-c_0\varepsilon \leq \xi \leq q\) and \(\chi > 0\) is taken such that

\[2\chi\delta \geq 1, \quad 2\chi(\ell - s_n - \delta) - \beta_n - 2\frac{s_n - s_{n-1}}{\Delta t} \geq 1.\]

Suppose that \(\eta_{n-1}(x) \leq C_{n-1}\), then if \(\eta_n\) takes a maximum at the interior of \((s_n, \ell)\), by noticing the fact that \(|K(x)| \leq K_0\Delta t\),

\[\eta_n(x) \leq C_{n-1} + K_0\Delta tC_{n-1}, \quad \text{where} \ K_0 > 0 \ \text{is a constant},\]

and

\[\eta_n(x) \leq (1 + K_0\Delta t)^N C_0, \quad \Delta t = \frac{T}{N}.\]

If \(\eta_n(x)\) attains maximum at \(x = \ell\) or \(x = s_n\), then

\[\eta_n(x) < K_3(\varepsilon) < K_2n, \quad \eta_n(x) < K_3(\varepsilon) < K_{3n}.\]

by (i) and (ii), which have just been proved. Since

\[\lim_{t \to \infty} (1 + K_0\Delta t)^N = K_0T,\]

we finally get \(\eta_n(x) \leq C\) or \(|\psi''_{n}| \leq C\) from (21). Since

\[
\frac{v_{en}(x) - v_{e(n-1)}(x)}{\Delta t} = \alpha^2 v_{en}(x) + \left[\beta_n + \frac{s_n - s_{n-1}}{\Delta t} \frac{\ell - x}{\ell - s_n}\right] v'_{en}(x) - v'_{e(n-1)}(\xi) \frac{x - \theta}{\Delta t},
\]

\[\xi \in (\theta(x), x), \quad \frac{x - \theta}{\Delta t} = \frac{s_n - s_{n-1}}{\Delta t} \frac{\ell - x}{\ell - s_n},\]

we have

\[\left|\frac{v_{en}(x) - v_{e(n-1)}(x)}{\Delta t}\right| \leq C.\]

Since the constant \(C\) in Lemma 2 is independent of \(\varepsilon\), by the Ascoli-Arzela Lemma, for any integer \(n\), there exists a subsequence of \(\{v_{en}(x), v'_{en}(x)\}\), still denoted by \(v_{en}\), for simplification, such that

\[v_{en} \to v_n, \quad v'_{en} \to v'_n, \quad \text{uniformly as } \varepsilon \to 0,\]

and from equation (21),

\[v''_{en} \to v''_n, \quad \text{uniformly as } \varepsilon \to 0.\]

If \(v_n(x_0) > 0\), then by uniform convergence, for small enough \(\varepsilon\), there is a constant \(c > 0\) such that \(v_{en}(x_0) \geq c > 0\). Therefore, \(-v''_{en}(s_n) + Q(\beta_n) = 0\) from (21) and \(-v''_{n}(s_n) + Q(\beta_n) = 0\), i.e., \(v_n(x)\) is the solution of (13). Since the solution of (13) is unique, the whole sequence of solution of (21) converges uniformly to the solution of (13) as \(\varepsilon\) goes to zero. We thus have proved the following lemma.

**LEMMA 3.** The solution of equation (13), (14) always holds

\[|v_n(x) - v_{(n-1)}(x)| \leq C\Delta t, \quad ||v'_n|| \leq C,\]

where \(C\) is a constant only depending on the \(C^1\) norm of \(\beta(t), s(t), \ell - s(T)\), and the \(C^2\) norm of \(v_0\).

Define

\[
\begin{align*}
\Delta t \quad \Delta t
\end{align*}
\]

\[
\begin{align*}
s_N(t) &= \frac{1}{\Delta t} [(t - t_{n-1})s_n + (t_n - t)s_{n-1}], && \text{for } t \in [t_{n-1}, t_n), \\
v_N(x,t) &= \frac{1}{\Delta t} [(t - t_{n-1})v_n(x) + (t_n - t)v_{n-1}(x)], && \text{for } t \in [t_{n-1}, t_n). \\
\end{align*}
\]
LEMMA 4.
(a) \(0 \leq s_N(t) \leq \|Q\|\);
(b) \(0 \leq v_N(x,t) \leq q\);
(c) \(|v_N(x,t)| \leq \max\{\|v_N\|, q\beta_M, \|Q\|\}\);
(d) \(v_N(x,t) \geq 0\) if \(v'_0(x) \geq 0\);
(e) \(|v_N(x,t)| \leq C\),
(f) \(|v_N(x,t_1)| - |v_N(x,t_2)| \leq C|t_1 - t_2|^{1/2}\), for any \(t_1, t_2 \in [t_{n-1}, t_n]\), where \(C\) has the same meaning as in Lemma 3.

PROOF. (a)–(e) are direct consequences of Lemma 1 and Lemma 3 by the definition of \(v_N(x,t)\).

Now we only consider (f). Notice that

\[ v_N(x,t) = \frac{v'_n(x) - v'_{n-1}(x)}{\Delta t} \]

and

\[ v_N(x,t) = v''_n(x) + \left[ \beta_n + \frac{s_n - s_{n-1}}{\Delta t} \ell - x \right] \frac{v''(x) s_n - s_{n-1}}{\Delta t} \ell - s_n \]

where \(\|G_n(x)\| \leq C\), \(\xi \in (x, \tau(x), t \in [t_{n-1}, t_n])\). For any \(t_{n-1} \leq t_1 < t_2 < t_n\), \(\tau = (t_2 - t_1)^{1/2}\),

\[ \int_x^{x+\tau} [v_N(x,t_1) - v_N(x,t_2)] \, dy = \int_x^{x+\tau} \int_{t_1}^{t_2} v_N(x,t) \, dy \, dt \]

\[ = \left[ v''(x + \tau) - v''(x) + \int_x^{x+\tau} G_n(y) \, dy \right] (t_2 - t_1). \]

Hence, there exists a point \(\xi \in (x, x + \tau)\) such that

\[ |v_N(x_\xi, t_1) - v_N(x_\xi, t_2)| \leq C|t_1 - t_2|^{1/2}. \]

Thus,

\[ |v_N(x, t_1) - v_N(x, t_2)| = \int_{t_{n-1}}^{t_n} [v_N(x, t_1) - v_N(x, t)] \, dt \]

\[ \leq C \|v_N(x, t)\| \Delta t \leq C|t_1 - t_2|^{1/2}. \]

This is (f). The proof is complete. \(\blacksquare\)

By the Ascoli-Arzela Lemma, there exists a subsequence of \(v_N(x,t), s_N(t)\), still denoted by \(v_N, s_N\) for ease of notation, and a function \(\phi(x,t), s(t)\) such that

\[ s_N \to s, \quad v_N \to \phi, \quad v_N \to \phi_x, \quad \text{uniformly as } N \to \infty, \]

\[ v_{Nt} \to \phi_t, \quad v_{Nxx} \to \phi_{xx}, \quad \text{in } L^\infty \text{ weak star topology}, \]

and

\[ 0 \leq s'(t) \leq \|Q\|, \]

\[ 0 \leq \phi \leq q, \quad |\phi_\xi(x,t)| \leq C_0, \quad |\phi_t(x,t)| \leq C, \quad |\phi_{xx}(x,t)| \leq C, \]

\[ |\phi_x(x,t_1)| - |\phi_x(x,t_2)| \leq C|t_1 - t_2|^{1/2}, \quad \text{for any } t_1, t_2 \in [0,T], \]

where \(C\) has same meaning as in Lemma 4. Now

\[ s_N(T) = s_N = \sum_{n=1}^{N} (s_n - s_{n-1}) = \frac{k}{\rho L} \sum_{n=1}^{N} [-v'_{n-1}(s_{n-1}) + Q(\beta_{n-1})] \Delta t \leq C_0 T. \]
If $T$ is small enough, then $s_N < \text{Const.} < \ell$,

$$s_N(T) = \sum_{n=1}^{N} (s_n - s_{n-1}) = \sum_{n=1}^{N} [-v'_{n-1}(s_{n-1}) + Q(\beta_{n-1})] \Delta t$$

$$= \sum_{n=1}^{N} -v_{Nz}(s_N(t_{n-1}), t_{n-1}) \Delta t + \sum_{n=1}^{N} Q(\beta_{n-1}) \Delta t$$

$$= \sum_{n=1}^{N} [\phi_x(s_N(t_{n-1}), t_{n-1}) - v_{Nz}(s_N(t_{n-1}), t_{n-1})] \Delta t$$

$$+ \sum_{n=1}^{N} [-\phi_x(s_N(t_{n-1}), t_{n-1}) + \phi_x(s(t_{n-1}), t_{n-1})] \Delta t$$

$$+ \sum_{n=1}^{N} [-\phi_x(s(t_{n-1}), t_{n-1}) + Q(\beta_{n-1})] \Delta t.$$

The last term of the above is just a Riemann sum. By the uniform convergence, we immediately have that

$$s(T) = \int_0^T [-\phi_x(s(t), t) + Q(\beta(t))] dt.$$

For any $t \in (0, T]$, we then have

$$s(t) = \int_0^t [-\phi_x(s(t), t) + Q(\beta(t))] dt. \quad (27)$$

Next, notice that

$$-v_N(s_N(t_n), t_n) + Q(\beta(t_n)) \geq 0,$$

$$v_N(s_N(t_n), t_n)[-v'_N(s_N(t_n), t_n) + Q(\beta(t_n))] = 0,$$

$$v'_N(t, t_n) + \beta(t_n)v_N(t, t_n) = q\beta(t_n),$$

at each point of the partition $\{t_n\}$ associated with $N$. Since these points are dense in $[0, T]$ as $N \to \infty$ and the convergence of $v_{Nz}(x, t), v_N(x, t), s_N(t)$ is uniform, it follows immediately that

$$\begin{cases}
-\phi_x(s(t), t) + Q(\beta(t)) \geq 0, \\
\phi(s(t), t)[-\phi'(s(t), t) + Q(\beta(t))] = 0, \\
\phi_x(\ell, t) + \beta(t)\phi(\ell, t) = q\beta(t). \quad (28)
\end{cases}$$

We shall show that $\phi(x, t) = v(x, t)$, the solution of problem (8). Since

$$v_{Nt}(x, t) = v'_N(x) + \beta_n v''_n(x) + K_n(x) = v_{Nxx}(x, t_n) + \beta(t_n)v_{Nz}(x, t_n) + K_n(x),$$

$$s_N(t_n) < x < \ell, \quad t \in (t_{n-1}, t_n), \quad n \geq 1,$$

where

$$K_n(x) = [v'_n(x) - v'_{n-1}(x)] \frac{s_n - s_{n-1}}{\Delta t} \frac{\ell - x}{\ell - s_n} = [v'_n(x) - v'_{n-1}(x)] \frac{s_n - s_{n-1}}{\Delta t} \frac{\ell - x}{\ell - s_n}$$

$$+ v''_{n-1}(\xi) \frac{s_n - s_{n-1}}{\Delta t} \frac{\ell - x}{\ell - s_n}(x - \xi), \quad \xi, \Theta \in (\varphi(x), x), \quad \frac{x - \varphi}{\Delta t} \frac{s_n - s_{n-1}}{\Delta t} \frac{\ell - x}{\ell - s_n},$$

$$|K_n(x)| \leq C\Delta t^{1/2},$$
for any $f(x, t) \in C^2(\Omega)$, $\Omega = \{(x, t), t \in [0, T], x \in [s(t), \ell]\}$,

$$
\sum_{n=1}^{N} \Delta t \int_{s_N(t_n)}^{t} v_{Nt}(x, t_n) f(x, t_n) dx = \sum_{n=1}^{N} \Delta t \int_{s_N(t_n)}^{t} v_{Nxx}(x, t_n) f(x, t_n) dx + \sum_{n=1}^{N} \Delta t \int_{s_N(t_n)}^{t} \beta(t_n) v_{Nx}(x, t_n) f(x, t_n) + G_N, \quad (29)
$$

where

$$
|G_N| \leq \sum_{n=1}^{N} \Delta t \int_{s_N(t_n)}^{t} K_n(x) f(x, t_n) \leq C T(\ell - s(T)) \|f\| \Delta t^{1/2},
$$

$$
\lim_{N \to \infty} G_N = 0.
$$

By using the uniform convergence (26) and (29), we can easily obtain

$$
- \int_{\Omega} f \psi dx dt + \int_{0}^{T} \int_{s(t)}^{T} [f \psi f(s(t), t)] dx dt - \int_{0}^{T} f(x, 0) v_0(x) dx dt = \int_{s(t)}^{T} \int_{\Omega} \beta(t) \phi_x f dx dt, \quad (30)
$$

and (30) holds for any continuous function $f$ with first order derivatives being bounded on $\Omega$ by smooth function approximation, if necessary.

From [7], we know that the solution $v$ of equation (8) is the only function satisfying (30) for such class of function $f$, thus we have proved that $\phi = v$. Since $v$ is unique by Theorem 1, the whole sequence defined by (25) converges to $(s, v)$.

**THEOREM 2.** Let $s_N(t)$ and $v_N(x, t)$ be defined by (25), where $v_n(x)$ is produced by Rothe approximation scheme (13), (14), then

$$
\begin{align*}
& s_N \to s, \quad v_N \to v, \quad v_{Nxx} \to v_{xx}, \quad \text{uniformly as } N \to \infty, \\
& v_{Nt} \to v_t, \quad v_{Nxx} \to v_{xx}, \quad \text{in } L^\infty \text{ weak star topology},
\end{align*}
$$

where $(s, v)$ is the unique solution of equation (8).

Summarizing the above and returning to the original system (4), we have the following theorem.

**THEOREM 3.** The solution of ablation-transpiration cooling equation (4) can be obtained as the uniform limit of Rothe approximation solutions $s_N(t)$ and $u_N(x, t)$ as $N$ goes to infinity:

$$
\begin{align*}
& s_N(t) = \frac{1}{\Delta t} [(t - t_{n-1}) s_n + (t_n - t) s_{n-1}], \quad \text{for } t \in [t_{n-1}, t_n), \\
& u_N(x, t) = \frac{1}{\Delta t} [(t - t_{n-1}) u_n(x) + (t_n - t) u_{n-1}(x)], \quad \text{for } t \in [t_{n-1}, t_n),
\end{align*}
$$

where $s_n$ and $u_n$ are produced by

$$
\begin{align*}
& s_n = s_{n-1} + \frac{k}{\rho \ell} [u_{n-1}(s_{n-1}) - a_1(b_{n-1}) u_{n-1}(s_{n-1}) + a_2(b_{n-1})] \Delta t \\
& u_n(x) = R_n(x) u_n(x) + z_n(x) \\
& u_n(s_n) = \min \left\{ u_m, \frac{a_2(b_m) + z_m(s_n)}{-R_n(s_n) + a_1(b_n)} \right\},
\end{align*}
$$

where $R_n(x) < 0, z_n(x) \geq 0, \theta(x) = \frac{\ell - s_{n-1}}{\ell - s_n} - \frac{s_n - s_{n-1}}{\ell - s_n}, R_n(x) = \frac{1}{\alpha^2} \left[ \beta_n + \frac{s_n - s_{n-1}}{\Delta t} \frac{\ell - x}{\ell - s_n} \right] R_n(x) + \frac{1}{\alpha^2 \Delta t}, R_n(\ell) = \frac{\beta_n}{\alpha^2},$

$$
\begin{align*}
& R_n'(x) = -R_n^2(x) - \frac{1}{\alpha^2} \left[ \beta_n + \frac{s_n - s_{n-1}}{\Delta t} \frac{\ell - x}{\ell - s_n} \right] R_n(x) + \frac{1}{\alpha^2 \Delta t}, \\
& z_n'(x) = -\left[ R_n(x) + \frac{1}{\alpha^2} \left( \beta_n + \frac{s_n - s_{n-1}}{\Delta t} \frac{\ell - x}{\ell - s_n} \right) \right] z_n(x) - \frac{u_{n-1}(\theta(x))}{\alpha^2 \Delta t}, \quad z_n(\ell) = \frac{q \beta_n}{\alpha^2}.
\end{align*}
$$
3. NUMERICAL SIMULATION

The following parameters are taken from an experimental example with a steel bar as the ablation material, the melting point of which is 1450°C, and helium as the coolant:

\[
\begin{align*}
\ell &= 0.015 \text{ m}, & c_p &= 0.153 \text{ kcal/kg} \cdot ^\circ \text{C}, & k &= 0.0063 \text{ kcal/}^\circ \text{C} \cdot \text{s} \cdot \text{m} \\
c_{PL} &= 1.24 \text{ kcal/kg} \cdot ^\circ \text{C}, & \rho &= 7850 \text{ kg/m}^3, & h_r &= 3500 \text{ kcal/kg}, \\
h_r &= 1728 \text{ kcal/kg}, & q_0 &= 5000 \text{ kcal/s} \cdot \text{m}^2, & L &= 65 \text{ kcal/kg}, \\
u_m &= 1450^\circ \text{C}, & u_c &= 315^\circ \text{C}, & u_0(x) &= 516^\circ \text{C}.
\end{align*}
\]

The numerical results, shown in Tables 1 and 2 and Figure 2, are obtained by solving (32) through a Fortran program. The results demonstrate that if coolant is not input, the steel bar is melted in 8.7 seconds, but in the case of coolant being supplied, \( m = 2.8 \) (the maximum coolant value in our example is \( m = 4.38 \)), the temperature at the outer surface never attains the melting point.

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Figure 2. Numerical simulation of an ablation steel bar.

REFERENCES