

# Special Hyperbolic Type Approximation and Fourier Method for Solving 3-D Stationary Diffusion Problem

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**Abstract**— In this paper, we explore the conservative averaging methods (CAM) used to solve three-dimensional boundary-value problems of second order. We investigate various interpretations of CAM to address these problems. We consider a special type of hyperbolic approximation - spline interpolation, that estimates middle integral values of piecewise smooth functions. By employing these splines, along with parabolic-type splines, we can reduce multidimensional mathematical physics problems in three dimensions to problems involving two dimensions for one coordinate. This approach also enables us to further simplify the two-dimensional problems into one-dimensional problems, where analytical solutions can be obtained. Additionally, we numerically solve the corresponding problem with homogeneous boundary conditions of the first kind using the Fourier series method, and we compare these numerical results with the analytical solutions.

**Keywords**— Partial differential equation, conservative averaging method, 3-D boundary-value problem, 2-D and 1-D boundary-value problems.

## 1. INTRODUCTION

The task of sufficiently accurate numerical simulation of quickly solved 3-D problems for mathematical physics in multilayered media is important in known areas of the applied sciences. An example is the calculation of heavy metal concentration in the peat block—the layered peat block is modelled in [1], [2].

Reference [3] examines hyperbolic and parabolic heat conduction equations with a time-dependent heat source in a three-dimensional finite solid cube. It analyzes the thermal conductivity of a crystal and offers an analytical solution using the eigenfunction expansion method. The conservative averaging method (CAM) was developed as

an approximate analytical and/or numerical method for solving a partial differential equation or its system with piece-wise constant (continuous) coefficients. To apply this method for all sub-domains of layered media, a special type of spline was constructed - a specially created spline allows the interpolation of the average values of piecewise integrals of smooth functions. The usage of this spline allows for diminishing the dimensions of the initial problem per one.

A. Buikis [4] had designed CAM with parabolic type splines whose applications were a mathematical simulation of the mass transfer process in multilayered underground systems - the mathematical foundation of this has been provided to him in the doctor of sciences thesis 1987 [5]. CAM as an approximate method for the solution of some direct and inverse heat transfer problems, where the solution is approximated with a polynomial, is given in [6], and a summary of the theories and applications of the problems to be solved has been analyzed in [7].

Paper [8] reviews the conservative averaging method's evolution over the last 50 to 100 years, focusing on layered media and introducing a new hyperbolic approximation for the method, along with a novel cubic spline representation.

Hyperbolic-polynomial splines, important in several applications, are a natural generalization of polynomial splines consisting of piecewise-defined functions with segments. Three-dimensional diffusion problems with discontinuous coefficients and one-dimensional Dirac sources are considered in [9]. We are analyzing (studying) a special spline with two different functions that interpolate middle integral values of piece-wise smooth functions. In [10], hyperbolic-type splines are used for solving heat and mass transfer 3-D problems in the porous multi-layered axial symmetry domain. Similarly, in [11] and [12], these splines are used for solving mass transfer problems in a

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multi-layered domain. In [13], a special hyperbolic type approximation is used for the solving 3-D two-layer stationary diffusion problem, but in [14] for solving the combustion problem. In the book [15], some aspects for effective applied the conservative averaging methods for solving different problems of mathematical physics. We consider and propose a conservative averaging method, which is used for solving the stationary 3-D boundary-value problem (BVP) of second order with piece-wise coefficients.

The splines of the hyperbolic type we have created are discussed in this article. A specially created spline construction allows the interpolation of the average values of piecewise integrals of smooth functions.

With the help of the conservative averaging method, the original 3-D BVP was reduced first to a 2-D, and then to a 1-D BVP, and in this way, the approximate solution of the original 3-D BVP was obtained analytically (a functional relationship depending on the coordinate of any point in the definition area).

These splines contain one parameter in each of the three averaging directions, the choice of which determines the accuracy of the obtained solution.

## 2. MATERIALS AND METHODS

The process of diffusion is considered in 3-D parallelepiped  $\Omega = \{(x, y, z): 0 \leq x \leq L_x, 0 \leq y \leq L_y, 0 \leq z \leq L_z\}$ .

We will find the distribution of concentration  $c = c(x, y, z)$  by solving the following 3-D boundary value problem for partial differential equation (PDE):

$$\left\{ \begin{aligned} & \frac{\partial}{\partial x} \left( D_x \frac{\partial c}{\partial x} \right) + \frac{\partial}{\partial y} \left( D_y \frac{\partial c}{\partial y} \right) + \\ & \frac{\partial}{\partial z} \left( D_z \frac{\partial c}{\partial z} \right) + f_0 = 0, \quad x \in (0, L_x), \\ & y \in (0, L_y), \quad z \in (0, L_z), \\ & \frac{\partial c(0, y, z)}{\partial x} = \frac{\partial c(x, 0, z)}{\partial y} = \frac{\partial c(x, y, 0)}{\partial z} = 0, \\ & D_x \frac{\partial c(L_x, y, z)}{\partial x} + \alpha_x (c(L_x, y, z) - c_{ax}) = 0, \\ & D_y \frac{\partial c(x, L_y, z)}{\partial y} + \alpha_y (c(x, L_y, z) - c_{ay}) = 0, \\ & D_z \frac{\partial c(x, y, L_z)}{\partial z} + \alpha_z (c(x, y, L_z) - c_{az}) = 0, \end{aligned} \right. \quad (\text{BVP1})$$

where  $f_0$  is the fixed source function,  $D_x, D_y, D_z$  are the constant coefficients,  $\alpha_x, \alpha_y, \alpha_z$  are the constant mass transfer coefficients,  $c_{ax}, c_{ay}, c_{az}$  are the given concentration on the boundary.

### A. The CAM with the hyperbolic type integral spline approximation in z-direction

Similarly, in [11] for solving (BVP1) we consider respect to the z-direction the CAM

$$c(x, y, z) = c_z(x, y) + m_z(x, y)f_{z1} + e_z(x, y)f_{z2} \quad (1)$$

$$f_{z1} = \frac{0.5L_z \sinh(a_z(z-0.5L_z))}{\sinh(0.5a_zL_z)}, \quad (2)$$

$$f_{z2} = \frac{\cosh(a_z(z-0.5L_z)) - A_{0z}}{8 \sinh^2(0.25a_zL_z)}, \quad (3)$$

$$\text{where } A_{0z} = \frac{\sinh(0.5a_zL_z)}{0.5a_zL_z}, \quad (4)$$

$c_z(x, y) = \frac{1}{L_z} \int_0^{L_z} c(x, y, z) dz$ , (5) is the averaged value and  $a_z$  is fixed initial parameter (unknown).

We can see that the parameters  $a_z$  tend to zero then the limit is the integral parabolic spline from [4]. The unknown function  $m_z(x, y)$ ,  $e_z(x, y)$  are determined from boundary conditions by  $z = 0, z = L_z$ :  $d_z m_z - k_z e_z = 0$  (6),  $m_z = p_z e_z$  (7),

$$p_z = k_z/d_z \quad (8), \quad d_z = 0.5a_zL_z \coth(0.5a_zL_z) \quad (9),$$

$$k_z = 0.25a_z \coth(0.25a_zL_z) \quad (10),$$

$$D_z(d_z m_z + k_z e_z) + \alpha_z(c_z + 0.5m_zL_z + b_z e_z - c_{az}) = 0 \quad (11),$$

$$\text{where } b_z = \frac{\cosh(0.5a_zL_z) - A_{0z}}{8 \sinh^2(0.25a_zL_z)}. \quad (12)$$

$$\text{Therefore } e_z(x, y) = \frac{c_{az} - c_z(x, y)}{g_z}, \quad (13)$$

$$g_z = b_z + 0.5p_zL_z + 2k_zD_z/\alpha_z. \quad (14)$$

The boundary value 2-D problem is in the following form:

$$\left\{ \begin{aligned} & \frac{\partial}{\partial x} \left( D_x \frac{\partial c_z(x, y)}{\partial x} \right) + \frac{\partial}{\partial y} \left( D_y \frac{\partial c_z(x, y)}{\partial y} \right) \\ & + a_z^2 (c_{az} - c_z(x, y)) + f_0 = 0, \\ & \frac{\partial c_z(0, y)}{\partial x} = \frac{\partial c_z(x, 0)}{\partial y} = 0, \\ & D_x \frac{\partial c_z(L_x, y)}{\partial x} + \alpha_x (c_z(L_x, y) - c_{ax}) = 0, \\ & D_y \frac{\partial c_z(x, L_y)}{\partial y} + \alpha_y (c_z(x, L_y) - c_{ay}) = 0, \end{aligned} \right. \quad (\text{BVP2})$$

$$\text{where } a_{0z}^2 = \frac{2D_z k_z}{L_z g_z}. \quad (15)$$

### B. The CAM with the hyperbolic type integral spline approximation in y-direction

For solving (BVP2) we are applying respect to y-direction of the CAM:

$$c_z(x, y) = c_y(x) + m_y(x)f_{y1} + e_y(x)f_{y2} \quad (16) -$$

approximate solution with two functions

$$f_{y1} = \frac{0.5L_y \sinh(a_y(y-0.5L_y))}{\sinh(0.5a_yL_y)}, \quad (17)$$

$$f_{y2} = \frac{\cosh(a_y(y-0.5L_y)) - A_{0y}}{8 \sinh^2(0.25a_yL_y)}, \quad (18)$$

$$\text{where } A_{0y} = \frac{\sinh(0.5a_yL_y)}{0.5a_yL_y}, \quad (19)$$

$$a_y = a_{0y} \sqrt{1/D_y}. \quad (20)$$

Similarly, as in the previous case - "the CAM in x-direction" we determine the unknown functions  $m_y(x)$ ,  $e_y(x)$  from boundary conditions by  $y = 0, y = L_y$  and we have

$$e_y(x) = \frac{c_{ay}-c_y(x)}{g_y}, \quad (21)$$

$$g_y = b_y + 0.5p_yL_y + 2k_yD_y/\alpha_y, \quad (22)$$

$$m_y(x) = p_y e_y(x), p_y = k_y/d_y, \quad (23)$$

$$d_y = 0.5a_yL_y \coth(0.5a_yL_y), \quad (24)$$

$$k_y = 0.25a_y \coth(0.25a_yL_y), \quad (25)$$

$$b_y = \frac{\cosh(0.5a_yL_y)-A_{0y}}{8 \sinh^2(0.25a_yL_y)}. \quad (26)$$

Then we obtain the boundary value 1-D problem is in the following form

$$\begin{cases} \frac{\partial}{\partial x} \left( D_x \frac{\partial c_y(x)}{\partial x} \right) + a_{0y}^2 (c_{ay} - c_y(x)) \\ + a_{0z}^2 (c_{az} - c_y(x)) + f_0 = 0, \\ \frac{\partial c_y(0)}{\partial x} = 0, D_x \frac{\partial c_y(L_x)}{\partial x} + \alpha_x (c_y(L_x) - c_{ax}) = 0, \end{cases} \quad (\text{BVP3})$$

$$\text{where } a_{0y}^2 = \frac{2D_yk_y}{L_yg_y}. \quad (27)$$

### C. The CAM with the hyperbolic type integral spline approximation in x-direction

For solving (BVP3) we are applying respect to x-direction the CAM:

$c_y(x) = c_x + m_x f_{x1} + e_x f_{x2}$  (28)- approximate solution with two functions

$$f_{x1} = \frac{0.5L_x \sinh(a_x(x-0.5L_x))}{\sinh(0.5a_xL_x)}, \quad (29)$$

$$f_{x2} = \frac{\cosh(a_x(x-0.5L_x))-A_{0x}}{8 \sinh^2(0.25a_xL_x)}, \quad (30)$$

$$\text{where } A_{0x} = \frac{\sinh(0.5a_xL_x)}{0.5a_xL_x}, \quad (31)$$

$c_x = \frac{1}{L_x} \int_0^{L_x} c_y(x) dx$  (32) is the average integrals value, the parameter  $a_x$  we choose in the following form

$$a_x = \sqrt{(a_{0z}^2 + a_{0y}^2)/D_x}. \quad (33)$$

Similarly, to the previously discussed cases of the CAM, we determine the unknown constants  $m_x, e_x$  from boundary conditions by  $y = 0, y = L_y$  and we have

$$e_x = \frac{c_{ax}-c_x}{g_x}, \quad (34)$$

$$g_x = b_x + 0.5p_xL_x + 2k_xD_x/\alpha_x, \quad (35)$$

$$m_x = p_x e_x \quad (36), p_x = k_x/d_x \quad (37),$$

$$d_x = 0.5a_xL_x \coth(0.5a_xL_x), \quad (38)$$

$$k_x = 0.25a_x \coth(0.25a_xL_x), \quad (39)$$

$$b_x = \frac{\cosh(0.5a_xL_x)-A_{0x}}{8 \sinh^2(0.25a_xL_x)}. \quad (40)$$

Solving boundary value problem (BVP3) we obtain a linear algebraic equation

$$\begin{aligned} a_{0y}^2(c_{ay} - c_x) + a_{0z}^2(c_{az} - c_x) + a_{0x}^2(c_{ax} - c_x) + \\ + f_0 = 0 \end{aligned} \quad (41)$$

$$\text{or } c_x = \frac{f_0 + a_{0y}^2 c_{ay} + a_{0z}^2 c_{az} + a_{0x}^2 c_{ax}}{a_{0y}^2 + a_{0z}^2 + a_{0x}^2}, \quad (42)$$

$$a_{0x}^2 = \frac{2D_xk_x}{L_xg_x}. \quad (43)$$

## 3. RESULTS AND DISCUSSION

In the previous chapter, it was obtained that the created splines contain one parameter in each of the three averaging directions, the choice of which determines the accuracy of the obtained solution.

In this chapter, a method was created to improve the accuracy of the obtained solution.

Accuracy can be improved by using different orientations of the averaging method, that is, by varying the averaging direction  $z, y$  and  $x$  in the dimensionality reduction process (3-D  $\rightarrow$  2-D  $\rightarrow$  1-D), thus obtaining the best parameter values that correspond to the optimal solution of the boundary value problem being solved.

The boundary value problem studied in the publication was solved, also using the Fourier method for homogeneous boundary conditions (BCs) of the first kind, and the numerical solutions obtained by both methods (the averaging method and the Fourier method) were compared.

### A. The CAM with the hyperbolic type integral spline approximation in y-direction and z-direction

This chapter (A.) is studying the calculation of the parameters required for the conservative averaging method (CAM) using the direction change method in the process of implementing the CAM.

#### a) Calculation of $a_y$ by applying averaging in y-direction

The approximate solution of the present stage of CAM is in the form:

$$c(x, y, z) = c_y(x, z) + m_y(x, z)f_{y1} + e_y(x, z)f_{y2}, \quad (44)$$

where  $c_y(x, z) = \frac{1}{L_y} \int_0^{L_y} c(x, y, z) dy$  (45) is the averaged value, functions  $f_{y1}, f_{y2}$  (46) are given in the section 2. B.

Parameter  $a_y$  is in the form  $a_y = a_{0z} \sqrt{1/D_y}$  (48), where

$$a_{0z}^2 = \frac{2D_zk_z}{L_zg_z}. \quad (49)$$

The  $k_z$  and  $g_z$  functions depend on the previous value of  $a_z$  in the iteration process. Therefore, the  $a_z$  value for this parameter must be defined as the starting value for the iteration process.

#### b) Calculation of $a_z$ by applying averaging in z-direction

The approximate solution of the present stage of CAM is in the form:

$$c_y(x, z) = c_z(x) + m_z(x)f_{z1} + e_z(x)f_{z2}, \quad (50)$$

where  $c_z(x) = \frac{1}{L_z} \int_0^{L_z} c_y(x, z) dz$  (51) is the averaged value, functions  $f_{z1}, f_{z2}$  (52) are given in section A.

Parameter  $a_z$  is in the form  $a_z = a_{0y} \sqrt{1/D_z}$  (53) where  $a_{0y}^2 = \frac{2D_y k_y}{L_y g_y}$  (54).

The  $k_y$  and  $g_y$  functions depend on the  $a_y$  parameter value when averaging in y-direction (see a)).

This results in the new value of the  $a_z$  parameter in the iteration process.

### c) Calculation of parameter $a_x$

Parameter  $a_x$  is calculated using precalculated parameter values  $a_{0z}^2$  and  $a_{0y}^2$ :

$$a_x = \sqrt{(a_{0z}^2 + a_{0y}^2)/D_x}. \quad (55)$$

The calculated values of  $a_z, a_y, a_x$  (see a), b) and c)) correspond to one step in the iteration process.

The process continues by repeating a), b) and c) using the parameter values calculated in the previous step.

The iteration process is completed when the maximum difference between the two step corresponding parameter values, taken from the absolute value, does not exceed the predefined accuracy.

Values of the iteration process results - calculated parameters  $a_z, a_y, a_x$  should be used for the application of CAM to solve the boundary value problem (BVP1) studied in the present publication (see Chapter 2).

## B. The Fourier method for homogenous boundary conditions of first kind

We use the Fourier method to solve the boundary value problem (BVP) under question and to compare it with conservative averaging method (CAM) with the aim to assess the efficiency of the CAM.

For solving (BVP1) (see Chapter 2) we consider the extended domain

$$\Omega_1 = \{(x_1, y_1, z_1) : 0 \leq x_1 \leq 2L_x, 0 \leq y_1 \leq 2L_y, 0 \leq z_1 \leq 2L_z\}$$

where  $x_1 = x + L_x \in [L_x, 2L_x]$ ,  
 $y_1 = y + L_y \in [L_y, 2L_y]$ ,  $z_1 = z + L_z \in [L_z, 2L_z]$  for  
 $x \in [-L_x, L_x], y \in [-L_y, L_y], z \in [-L_z, L_z]$ .

We have homogenous boundary conditions (BCs) of first kind with

$$a_z = a_y = a_x = \infty, c_{az} = c_{ay} = c_{ax} = 0. \quad (56)$$

Then for the partial differential equation of (BVP1) (see Chapter 2) we have following BCs (without symmetrically BCs for  $x = y = z = 0$ ):

$$c(x_1, y_1, 2L_z) = c(x_1, 2L_y, z_1) = c(2L_x, y_1, z_1) = c(x_1, y_1, 0) = c(x_1, 0, z_1) = c(0, y_1, z_1) = 0 \quad (57)$$

and the solution of the (BVP1) in the series form is:

$$c(x_1, y_1, z_1) = \sum_{i,j,k}^{\infty} A_{i,j,k} W_{i,j,k}(x_1, y_1, z_1), \quad (58)$$

$$f_0 = \sum_{i,j,k}^{\infty} B_{i,j,k} W_{i,j,k}, \quad (59)$$

where

$$B_{i,j,k} = f_0 \int_0^{2L_x} \int_0^{2L_y} \int_0^{2L_z} W_{i,j,k}(x_1, y_1, z_1) dx_1 dy_1 dz_1 = \frac{64 f_0 \sqrt{L_x L_y L_z}}{\pi^3 (2i-1)(2j-1)(2k-1)}, \quad (60)$$

$$W_{i,j,k}(x_1, y_1, z_1) = \sqrt{\frac{1}{L_x L_y L_z}} \sin \frac{i\pi x_1}{2L_x} \sin \frac{j\pi y_1}{2L_y} \sin \frac{k\pi z_1}{2L_z} \quad (61)$$

are the orthonormed eigenfunctions ( $i, j, k = \overline{1, \infty}$ ) with the corresponding eigenvalues

$$\mu_{i,j,k} = \left( \frac{i\pi}{2L_x} \frac{j\pi}{2L_y} \frac{k\pi}{2L_z} \right)^2. \quad (62)$$

Therefore

$$A_{i,j,k} = -C_0 \sqrt{L_x L_y L_z} (-1)^{i+j+k} (a_{i,j,k})^{-1}, \quad (63)$$

$$a_{i,j,k} = (2i-1)(2j-1)(2k-1)(a_i + a_j + a_k), \quad (64)$$

$$a_i = D_x ((2i-1)/L_x)^2, \quad (65)$$

$$a_j = D_y ((2j-1)/L_y)^2, \quad (66)$$

$$a_k = D_z ((2k-1)/L_z)^2, \quad (67)$$

$$C_0 = \frac{256 f_0}{\pi^5}. \quad (68)$$

We apply the Fourier series solution, performing averaging in different directions.

For averaging in xyz-direction by  $z = L_z$  we have  $c_{xyz} = \frac{1}{L_x L_y L_z} \int_{L_x}^{2L_x} \int_{L_y}^{2L_y} \int_{L_z}^{2L_z} c(x_1, y_1, z_1) dx_1 dy_1 dz_1$  (69)

and the discrete form of the solution is  $c_{xyz} =$

$$\frac{8C_0}{\pi^3} \sum_{i,j,k}^{\infty} (b_{i,j,k})^{-1}, \quad b_{i,j,k} = (2i-1)^2 (2j-1)^2 (2k-1)^2 (a_i + a_j + a_k). \quad (70)$$

For averaging in yz-direction by  $x = L_x$  we have  $c_{yz} =$

$$\frac{1}{L_y L_z} \int_{L_y}^{2L_y} \int_{L_z}^{2L_z} c(L_x, y_1, z_1) dy_1 dz_1 \quad (71)$$

and the discrete form of the solution is

$$c_{yz} = -\frac{4C_0}{\pi^2} \sum_{i,j,k}^{\infty} (-1)^i (c_{i,j,k})^{-1}, \quad (71)$$

$$c_{i,j,k} = (2i-1)(2j-1)^2 (2k-1)^2 (a_i + a_j + a_k). \quad (72)$$

For averaging in z-direction by  $x = L_x, y = L_y$  we have

$$c_z = \frac{1}{L_z} \int_{L_z}^{2L_z} c(L_x, L_y, z_1) dz_1 \quad (73)$$

and the discrete form of the solution is

$$c_z = \frac{2C_0}{\pi} \sum_{i,j,k}^{\infty} (-1)^{i+j} (d_{i,j,k})^{-1}, \quad (74)$$

$$d_{i,j,k} = (2i-1)(2j-1)(2k-1)^2 (a_i + a_j + a_k). \quad (75)$$

The maximal value  $M_F$  is calculated as follows:  $M_F =$

$$c(L_x, L_y, L_z) = -C_0 \sum_{i,j,k}^{\infty} (-1)^{i+j+k} (a_{i,j,k})^{-1}. \quad (76)$$

### Example 1.

We consider the (BVP1) (see Chapter 2) with parameters  $f_0 = 1, L_z = 1, L_x = 1, L_y = 1, D_z = 10^{-3}, D_x = D_y = 3 \cdot 10^{-4}, a_z = a_y = a_x = \infty, c_{az} = c_{ay} = c_{ax} = 0$ . For initial value  $a_z = 1$  we obtain with the iteration process using 5 iterations (*It*) the following parameter values  $a_z = 1.1898, a_y = 3.3027, a_x = 3.9530$  for applying the CAM, difference (*konv*) (maximum difference between the two step corresponding parameter

values, taken from the absolute value) is defined  $10^{-6}$  (see Fig. 1, Table 1).

TABLE 1 ITERATION PROCESS RESULTS

Iteration steps	Parameters		
	$a_z$	$a_y$	$a_x$
1.	1.0000	3.2632	3.9158
2.	1.1856	3.3018	3.9521
3.	1.1897	3.3027	3.9530
4.	1.1898	3.3027	3.9530

Table 1 shows the first four iteration steps for coefficient values, written with four decimal places. The results of the fourth and fifth steps do not differ from the results of the third iteration step for the number of decimal places considered.

The maximal values ( $M$ ) and averaged values ( $A$ ) of the solution were compared, obtained by the Fourier method and by the spline method (hyperbolic, parabolic approximation):

1. Maximal values  $M$  ( $M_F = 403.63$  for Fourier method with 10 series sum  $M_H = 399.44$  for hyperbolic approximation,  $M_P = 703.125$  for parabolic approximation);

2. Averaged values  $A$  for the following averaging directions:

- a)  $xyz$  -direction ( $A_{xyz_H} = 159.39$  for hyperbolic approximation,  $A_{xyz_F} = 154.40$  for Fourier method,  $A_P = 208.33$  for parabolic approximation);
- b)  $yz$  -direction ( $A_{yz_H} = 205.13$  for hyperbolic approximation,  $A_{yz_F} = 203.37$  for Fourier method);
- c)  $z$  -direction ( $A_{z_H} = 272.27$  for hyperbolic approximation,  $A_{z_F} = 271.96$  for Fourier method), ( $a_x = a_y = a_z = 0.0001$  for parabolic spline).

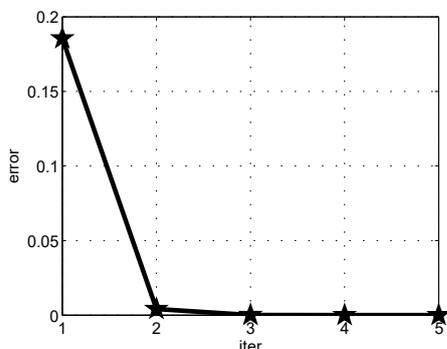


Fig. 1. Iteration process for  $a_z$ , error for  $konv=10^{-6}$ ,  $It = 5$ .

In the Fig. 2 - Fig. 4 there are represented the hyperbolic and parabolic spline solutions  $c(x, y, 0)$  and Fourier method's solutions  $c(x_1, y_1, L_z)$ .

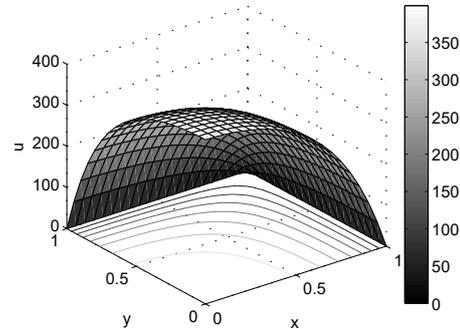


Fig. 2. Solution  $u = c(x, y, 0)$  with hyperbolic approximation,  $Max_H = 399.44$ ,  $A_H = 159.39$ .

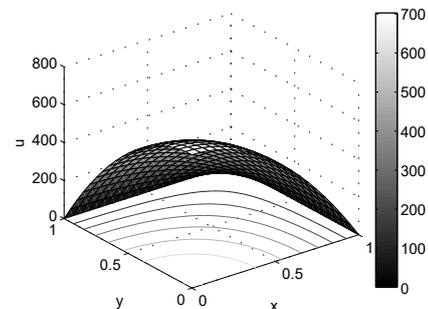


Fig. 3. Solution  $u = c(x, y, 0)$  with parabolic approximation,  $Max_P = 703.125$ ,  $A_P = 208.33$ .

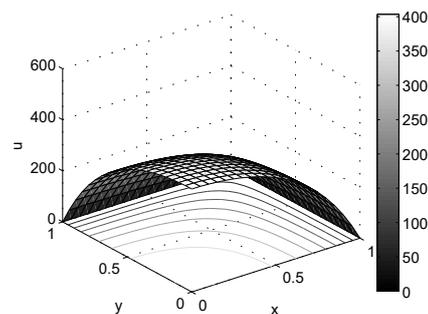


Fig. 4. Solution  $u = c(x, y, 0)$  with Fourier approximation,  $Max_F = 403.63$ ,  $A_F = 154.40$ .

To assess the accuracy of the results of the studying method, a relative error was used concerning another method (conditionally, more accurate).

Then the relative error of the results for the hyperbolic spline method, calculated relative to the result of the Fourier method, was approximately 1% for the value  $M$  and 3% for the value  $A$  (comparing the results of Fig. 2 and Fig. 4).

If  $\alpha_x = \alpha_y = \alpha_z = 1$  (the case of the third kind of boundary conditions), then for hyperbolic splines we have obtained  $M_H = 676.02, A_{xyz_H} = 173.17$ .

The maximal values ( $M$ ) and averaged values ( $A$ ) of the solution were compared also in the case of the third-kind of boundary conditions obtained by the spline method (hyperbolic, parabolic approximation) for BVP parameters  $L_x = L_y = 1, L_z = 1, c_{ax} = c_{ay} = c_{az} = 0, \alpha_x = 1, \alpha_y = 20, \alpha_z = 300, D_x = 10^{-1}, D_y = 10^{-2}, D_z = 10^{-3}$  and for spline function's parameters  $a_y = 0.6200, a_x = 0.2932, \alpha_z = 300$ , thus obtained the result:  $M_H = 800.78, A_{xyz_H} = 204.15, M_p = 911.59, A_p = 213.87$ .

Then the relative error of the results for the parabolic spline method, calculated relative to the result of the hyperbolic spline method, was 14% for the value  $M$  and 5% for the value  $A$ .

**Example 2.**

We consider the (BVP1) (see Chapter 2) with parameters  $f_0 = 2, L_z = 1, L_x = 2, L_y = 2, D_z = 10^{-3}, D_x = 10^{-3}, D_x = 3 \cdot 10^{-4}, D_y = 3 \cdot 10^{-5}, \alpha_z = \alpha_y = \alpha_x = \infty, c_{az} = c_{ay} = c_{ax} = 0$ . For the initial value  $a_z = 1$  we obtain with the iteration process using 5 iterations the following parameter values  $a_z = 0.3983, a_y = 10.0525, a_x = 3.2610$  for applying the CAM.

For comparing the maximal ( $M$ ) and averaged ( $A$ ) solution's values obtained by the Fourier method and by the spline method (hyperbolic approximation) the following results were calculated:

1. Maximal values  $M$  ( $M_F = 992.16$  for Fourier method with 20 series sum,  $M_F = 992.17$  for Fourier method with 40 series sum,  $M_F = 1004.14$  for Fourier method with 10 series sum,  $M_H = 984.08$  for hyperbolic approximation);
2. Averaged values  $A$  for the following averaging directions:
  - a)  $xyz$  -direction (  $A_{xyz_H} = 530.78$  for hyperbolic approximation,  $A_{xyz_F} = 528.05$  for Fourier method);
  - b)  $yz$  -direction (  $A_{yz_H} = 625.06$  for hyperbolic approximation,  $A_{yz_F} = 626.06$  for Fourier method);
  - c)  $z$  -direction (  $A_{z_H} = 657.78$  for hyperbolic approximation,  $A_{z_F} = 661.45$  for Fourier method).
3.  $M_p = 2078.52, A_p = 615.86$  for parabolic approximation.

There are represented the hyperbolic and Fourier methods solutions  $c(x, y, 0)$  (see Fig. 5 and Fig. 6).

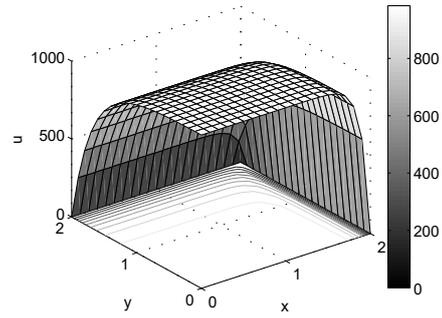


Fig. 5. Solution  $u = c(x, y, 0)$  with hyperbolic approximation,  $Max_H = 984.08, A_H = 530.78$ .

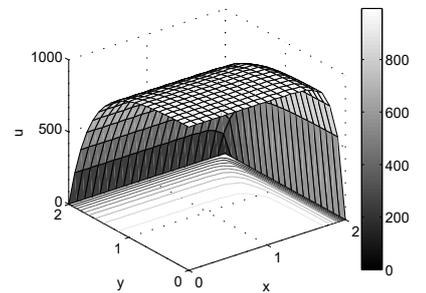


Fig. 6. Solution  $u = c(x, y, 0)$  with Fourier approximation,  $Max_F = 992.17, A_F = 523.05$ .

In this case, the comparison results (Fig. 5 and Fig. 6) are as follows - the relative error of the results for the hyperbolic spline method, calculated concerning the result of the Fourier method, was approximately 1% for the value  $M$  and 2% for the value  $A$ .

Similar to the previously discussed cases, here too, the relative error obtained with the hyperbolic spline method concerning the result of the Fourier method does not exceed 3%.

**4. CONCLUSIONS**

1. Being based on the conservative averaging method (CAM), the special hyperbolic type splines with 2 fixed functions with unknown parameters for solving 3-D stationary diffusion boundary value problem (BVP) have been created.
2. It is characteristic that for the successful solution of the above-mentioned BVP, it is necessary to find the unknown parameters in the fixed functions, included in the splines. Therefore, in addition to the developed general scheme of the conservative averaging method (for example, averaging in the  $z \rightarrow y \rightarrow x$  directions), it was necessary to create a special method for calculating the unknown parameters of spline functions. The developed method is based on varying the averaging directions, which allows a calculation of the necessary parameter values to obtain the optimal solution to the boundary value problem. It should also be noted that varying the directions can be successfully applied to other types of splines, such as

exponential and parabolic, in solving boundary value problems.

3. To assess the accuracy of the results of the method under study, the relative error was used regarding another method (conditionally more accurate), for example, the relative error of the results of the hyperbolic spline method regarding the results of the Fourier method was calculated. In the case of first-kind boundary conditions (BCs), the relative error was calculated regarding the results of the Fourier method, but for the third kind BCs (comparing hyperbolic and parabolic spline) - regarding the results of the hyperbolic spline solutions.

In numerical experiments solving the studied boundary value problem, it was found that the relative error of the results for the hyperbolic spline method, calculated relative to the result of the Fourier method, did not exceed approximately 1% for the maximal value  $M$  and 3% for the averaged value  $A$  - therefore, it is a completely acceptable result for engineering calculations. 4. It is also worth noting the excellent capabilities of the MATLAB software in solving the studied boundary value problem with the Fourier method in defining mass transfer coefficients and further using them as the operational algorithms. For the theoretical values  $\alpha_z = \alpha_y = \alpha_x = \infty$  choosing  $\alpha_z = \alpha_y = \alpha_x = 10^9$  in the corresponding practical solution, we obtain a solution to the boundary value problem that is completely correct for the theoretical framework and useful in practice.

5. The Solution of the studied boundary value problem obtained by the CAM in the analytical form allows for a better understanding and interpretation of the solution of the studied 3-D BVP alongside other possible methods of obtaining the solution only numerically.

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