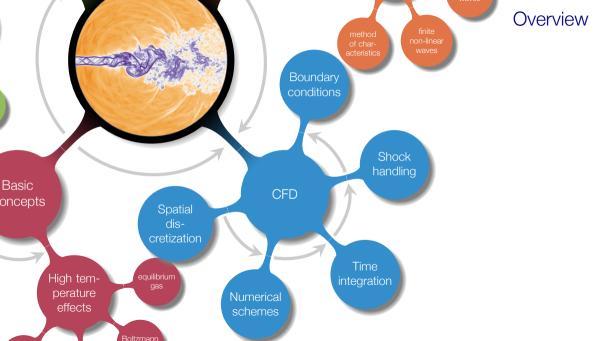


Chalmers University of Technology Department of Mechanics and Maritime Sciences Division of Fluid Mechanics Gothenburg, Sweden

niklas.andersson@chalmers.se

```
#undef __FUNCT__
#define FUNCT "RungeKutta::fwd"
PetscErrorCode RungeKutta::fwd(Domain *dom){
    PetscErrorCode ierr=0:
    ierr=G3DCopv(dom->cons.cons0):CHKERRO(ierr):
    /* RK1 */
    dom->update();
    dcons->evaluate(dom):
    ierr=G3DWAXPY(dom->cons,1.0,dcons,cons0);CHKERRQ(ierr);
    ierr=G3DAXPBY(cons0,0.5,0.5,dom->cons);CHKERRQ(ierr);
    dom->update();
    dcons->evaluate(dom);
    ierr=G3DWAXPY(dom->cons.0.5.dcons.cons0):CHKERRO(ierr):
    /* RK3 */
```

Chapter 12 - The Time-Marching Technique

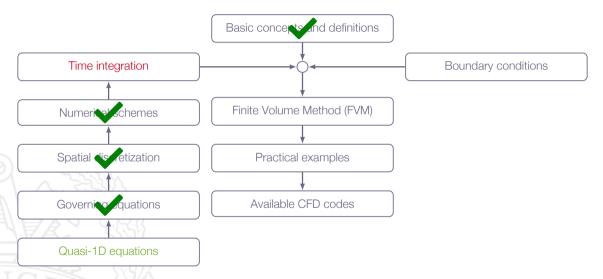


Learning Outcomes

- 12 **Explain** the main principles behind a modern Finite Volume CFD code and such concepts as explicit/implicit time stepping, CFL number, conservation, handling of compression shocks, and boundary conditions
- 14 Analyze and verify the quality of the numerical solution
- 15 **Explain** the limitations in fluid flow simulation software

time for CFD!

Roadmap - The Time-Marching Technique



Time Stepping



Quasi-One-Dimensional Flow - Spatial Discretization



cell-averaged quantity face-averaged quantity

$$VOL_{i} \frac{d}{dt} \bar{\rho}_{i} - \overline{(\rho u)}_{i-\frac{1}{2}} A_{i-\frac{1}{2}} + \overline{(\rho u)}_{i+\frac{1}{2}} A_{i+\frac{1}{2}} = 0$$

$$VOL_{i} \frac{d}{dt} \overline{(\rho u)_{i}} - \overline{(\rho u^{2} + \rho)}_{i-\frac{1}{2}} A_{i-\frac{1}{2}} + \overline{(\rho u^{2} + \rho)}_{i+\frac{1}{2}} A_{i+\frac{1}{2}} = \bar{p}_{i} \left(A_{i+\frac{1}{2}} - A_{i-\frac{1}{2}} \right)$$

$$VOL_{i} \frac{d}{dt} \overline{(\rho e_{o})_{i}} - \overline{(\rho u h_{o})}_{i-\frac{1}{2}} A_{i-\frac{1}{2}} + \overline{(\rho u h_{o})}_{i+\frac{1}{2}} A_{i+\frac{1}{2}} = 0$$

Application of these equations to all cells $i \in \{1, 2,, N\}$ of the computational domain results in a system of ODEs

Quasi-One-Dimensional Flow - Spatial Discretization



cell-averaged quantity face-averaged quantity

$$VOL_{i}\frac{d}{dt}\bar{\rho}_{i} = \overline{(\rho u)}_{i-\frac{1}{2}}A_{i-\frac{1}{2}} - \overline{(\rho u)}_{i+\frac{1}{2}}A_{i+\frac{1}{2}}$$

$$VOL_{i}\frac{d}{dt}\overline{(\rho u)_{i}} = \overline{(\rho u^{2} + \rho)}_{i-\frac{1}{2}}A_{i-\frac{1}{2}} - \overline{(\rho u^{2} + \rho)}_{i+\frac{1}{2}}A_{i+\frac{1}{2}} + \bar{\rho}_{i}\left(A_{i+\frac{1}{2}} - A_{i-\frac{1}{2}}\right)$$

$$VOL_{i}\frac{d}{dt}\overline{(\rho e_{o})_{i}} = \overline{(\rho u h_{o})}_{i-\frac{1}{2}}A_{i-\frac{1}{2}} - \overline{(\rho u h_{o})}_{i+\frac{1}{2}}A_{i+\frac{1}{2}}$$

Quasi-One-Dimensional Flow - Spatial Discretization



cell-averaged quantity face-averaged quantity source term

$$\frac{d}{dt} \bar{\rho}_{i} = \frac{1}{VOL_{i}} \left[\overline{(\rho u)}_{i-\frac{1}{2}} A_{i-\frac{1}{2}} - \overline{(\rho u)}_{i+\frac{1}{2}} A_{i+\frac{1}{2}} \right]$$

$$\frac{d}{dt} \overline{(\rho u)_{i}} = \frac{1}{VOL_{i}} \left[\overline{(\rho u^{2} + \rho)}_{i-\frac{1}{2}} A_{i-\frac{1}{2}} - \overline{(\rho u^{2} + \rho)}_{i+\frac{1}{2}} A_{i+\frac{1}{2}} + \bar{\rho}_{i} \left(A_{i+\frac{1}{2}} - A_{i-\frac{1}{2}} \right) \right]$$

$$\frac{d}{dt} \overline{(\rho e_{o})_{i}} = \frac{1}{VOL_{i}} \left[\overline{(\rho u h_{o})}_{i-\frac{1}{2}} A_{i-\frac{1}{2}} - \overline{(\rho u h_{o})}_{i+\frac{1}{2}} A_{i+\frac{1}{2}} \right]$$

$$\frac{d}{dt}\overline{\mathbf{Q}}_{i} = \mathbf{F}(\overline{\mathbf{Q}}_{i}) \text{ where } \overline{\mathbf{Q}}_{i} = [\overline{\rho}, \ \overline{\rho u}, \ \overline{\rho e_{o}}]_{i}, \ i \in \{1 : NCells\}$$

Time Stepping



The system of ODEs obtained from the spatial discretization in vector notation

$$\frac{\partial}{\partial t}\mathbf{Q} = \mathbf{F}(\mathbf{Q})$$

Q is a vector containing all DOFs in all cells

 $\mathbf{F}(\mathbf{Q})$ is the **time derivative** of \mathbf{Q} resulting from above mentioned **flux approximations** - non-linear vector-valued function

Time Stepping



Three-stage Runge-Kutta - one example of many:

Explicit time-marching scheme

Second-order accurate

Time Stepping - Three-stage Runge-Kutta



$$\frac{d}{dt}\mathbf{Q} = \mathbf{F}(\mathbf{Q})$$

Let
$$\mathbf{Q}^n = \mathbf{Q}(t_n)$$
 and $\mathbf{Q}^{n+1} = \mathbf{Q}(t_{n+1})$

 t_n is the current time level and t_{n+1} is the next time level $\Delta t = t_{n+1} - t_n$ is the solver time step

Algorithm:

1.
$$\mathbf{Q}^* = \mathbf{Q}^n + \Delta t \mathbf{F}(\mathbf{Q}^n)$$

2.
$$\mathbf{Q}^{**} = \mathbf{Q}^{n} + \frac{1}{2}\Delta t \mathbf{F}(\mathbf{Q}^{n}) + \frac{1}{2}\Delta t \mathbf{F}(\mathbf{Q}^{*})$$

3.
$$\mathbf{Q}^{n+1} = \mathbf{Q}^n + \frac{1}{2}\Delta t \mathbf{F}(\mathbf{Q}^n) + \frac{1}{2}\Delta t \mathbf{F}(\mathbf{Q}^{**})$$

Time Stepping - Three-stage Runge-Kutta



```
void RungeKutta::fwd(Domain *dom){
      G3DCopy (dom->cons, cons0);
      /* Runge-Kutta step 1 */
      dom->update():
      if (! G3DMode::constdt) {LocalTimeStep(dom);}
      dcons->evaluate(dom):
      G3DWAXPY (dom->cons, 1.0, dcons, cons0);
      G3DAXPBY(cons0.0.5.0.5.dom->cons):
      /* Runge-Kutta step 2 */
14
      dom->update():
      dcons->evaluate(dom):
15
16
      G3DWAXPY(dom->cons.0.5.dcons.cons0):
17
18
      /* Runge-Kutta step 3 */
19
20
      dom->update():
21
      dcons->evaluate(dom):
22
      G3DWAXPY (dom->cons, 0.5, dcons, cons0);
```



Properties of explicit time-stepping schemes:

- + **Easy to implement** in computer codes
- + Efficient execution on most computers
- + Easy to adapt for **parallel execution** on distributed memory systems (e.g. Linux clusters)
 - Time step limitation (CFL number)
- Convergence to steady-state **often slow** (there are, however, some remedies for this)

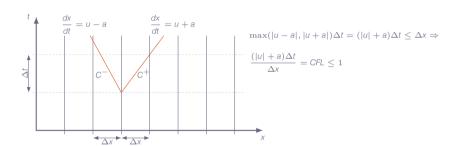


Courant-Friedrich-Levy (CFL) number - one-dimensional case:

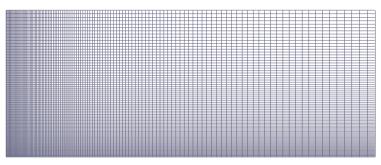
$$CFL_i = \frac{\Delta t(|u_i| + a_i)}{\Delta x_i} \le 1$$

Interpretation: The fastest characteristic (C^+ or C^-) must not travel longer than Δx during one time step









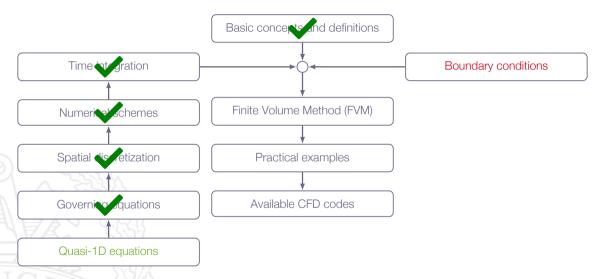
Steady-state problems:

local time stepping each cell has an individual time step Δt_i maximum allowed value based on CFL criteria

Unsteady problems:

time accurate all cells have the same time step $\Delta t_i = \min \{\Delta t_1, ..., \Delta t_N\}$

Roadmap - The Time-Marching Technique







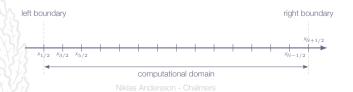
Boundary conditions are very important for numerical simulation of compressible flows

Main reason: both **flow** and **acoustics** involved!

Example 1:

Finite-volume CFD code for Quasi-1D compressible flow (Time-marching procedure)

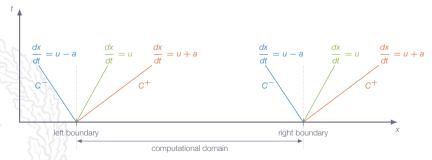
What boundary conditions should be applied at the left and right ends?





three characteristics:

- 1. C⁺
- 2. C
- 3. advection





 C^+ and C^- characteristics describe the transport of **isentropic pressure** waves (often referred to as **acoustics**)

The advection characteristic simply describes the **transport** of certain quantities **with the fluid itself** (for example **entropy**)

In one space dimension and time, these three characteristics, together with the quantities that are known to be constant along them, give a **complete description** of the time evolution of the flow

We can use the characteristics as a guide to tell us what information that should be specifed at the boundaries

Left Boundary - Subsonic Inflow



we have three PDEs, and are solving for three unknowns

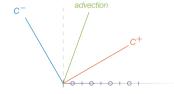
Subsonic inflow: 0 < u < a

$$u - a < 0$$

$$u > 0$$

$$u + a > 0$$

one outgoing characteristic two ingoing characteristics



Two variables should be specified at the boundary

The third variable must be left free

Left Boundary - Subsonic Outflow



we have three PDEs, and are solving for three unknowns

Subsonic outflow: -a < u < 0

$$u - a < 0$$

$$u < 0$$

$$u + a > 0$$

two outgoing characteristics one ingoing characteristic



One variable should be specified at the boundary

The second and third variables must be left free

Left Boundary - Supersonic Inflow



we have three PDEs, and are solving for three unknowns

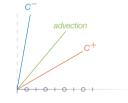
Supersonic inflow: u > a

$$u - a > 0$$

$$u > 0$$

$$u + a > 0$$

no outgoing characteristics three ingoing characteristics



All three variables should be specified at the boundary No variables must be left free

Left Boundary - Supersonic Outflow



we have three PDEs, and are solving for three unknowns

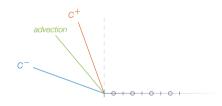
Supersonic outflow: u < -a

$$u - a < 0$$

$$u < 0$$

$$u + a < 0$$

three outgoing characteristics no ingoing characteristics



No variables should be **specified** at the boundary All variables must be left free

Right Boundary - Subsonic Inflow



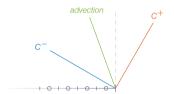
we have three PDEs, and are solving for three unknowns

Subsonic inflow: -a < u < 0

$$u-a<0$$

$$u + a > 0$$

two ingoing characteristics one outgoing characteristic



Two variables should be specified at the boundary

The third variables must be left free

Right Boundary - Subsonic Outflow



we have three PDEs, and are solving for three unknowns

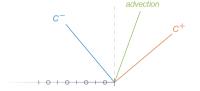
Subsonic outflow: 0 < u < a

$$u - a < 0$$

$$u > 0$$

$$u + a > 0$$

one ingoing characteristic two outgoing characteristics



One variable should be specified at the boundary

The second and third variables must be left free

Right Boundary - Supersonic Inflow

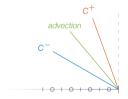


we have three PDEs, and are solving for three unknowns

Supersonic inflow: u < -a

$$u - a < 0$$

$$u + a < 0$$



three ingoing characteristics no outgoing characteristics

All three variables should be specified at the boundary No variables must be left free

Right Boundary - Supersonic Outflow



we have three PDEs, and are solving for three unknowns

Supersonic outflow: u > a

$$u - a > 0$$

$$u > 0$$

$$u + a > 0$$

no ingoing characteristics three outgoing characteristics

advection c+

No variables should be **specified** at the boundary All three variables must be left free

1D Boundary Conditions (Summary)



Charac	teristic	1D subsonic inflow (left)	1D subsonic inflow (right)	
advection	$\mathbf{v}\cdot\mathbf{n}$	$(u,0,0)\cdot(-1,0,0)=-u<0$	$(-u,0,0)\cdot(1,0,0) = -u < 0$	
C^-	$\mathbf{v}\cdot\mathbf{n}-a$	-u - a < 0	-u - a < 0	
C ⁺	$\mathbf{v} \cdot \mathbf{n} + a$	-u + a > 0	-u + a > 0	
Characteristic		1D subsonic outflow (left)	1D subsonic outflow (right)	
advection	$\mathbf{v}\cdot\mathbf{n}$	$(-u,0,0)\cdot(-1,0,0)=u>0$	$(u,0,0)\cdot(1,0,0)=u>0$	
C^-	$\mathbf{v}\cdot\mathbf{n}-a$	u - a < 0	u - a < 0	
C^+	$\mathbf{v} \cdot \mathbf{n} + a$	u + a > 0	u + a > 0	
Charac	teristic	1D supersonic inflow (left)	1D supersonic inflow (right)	
advection	$\mathbf{v}\cdot\mathbf{n}$	$(u,0,0)\cdot(-1,0,0)=-u<0$	$(-u,0,0)\cdot(1,0,0) = -u < 0$	
C ⁻	$\mathbf{v}\cdot\mathbf{n}-a$	-u - a < 0	-u - a < 0	
C ⁺	$\mathbf{v} \cdot \mathbf{n} + a$	-u + a < 0	-u + a < 0	
Charac	teristic	1D supersonic outflow (left)	1D supersonic outflow (right)	
advection	$\mathbf{v}\cdot\mathbf{n}$	$(-u, 0, 0) \cdot (-1, 0, 0) = u > 0$	$(u, 0, 0) \cdot (1, 0, 0) = u > 0$	
advection	-	(-/-/-/ (/-/-/	(-/-/-/ (/-/-/	
C ⁻	$\mathbf{v} \cdot \mathbf{n} - a$	u-a>0	u-a>0	

Subsonic Inflow (Left Boundary) - Example



Subsonic inflow: we should specify two variables

Alt		specified variable 2	well-posed	non-reflective
1	p_o	T_{O}	X	
2	ho U	T_{o}	X	
3	S	J^{+}	X	X

well posed:

- the problem has a solution
- 2. the solution is unique
- 3. the solution's behaviour changes continuously with initial conditions

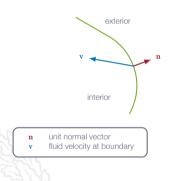
Subsonic Outflow (Left Boundary) - Example



Subsonic outflow: we should specify one variable

Alt	specified variable	well-posed	non-reflective
1	p	X	
2	ho U	X	
3	\mathcal{J}^+	X	X

Subsonic Inflow 2D/3D



Subsonic inflow

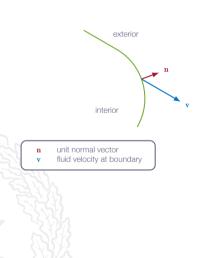
Assumption:

$$-a<\mathbf{v}\cdot\mathbf{n}<0$$

Four ingoing characteristics
One outgoing characteristic

Specify four variables at the boundary: p_0 , T_0 , and flow direction (two angles)

Subsonic Outflow 2D/3D



Subsonic outflow

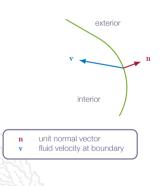
Assumption:

 $0 < \mathbf{v} \cdot \mathbf{n} < a$

One ingoing characteristics
Four outgoing characteristic

Specify one variables at the boundary: static pressure

Supersonic Inflow 2D/3D



Supersonic inflow

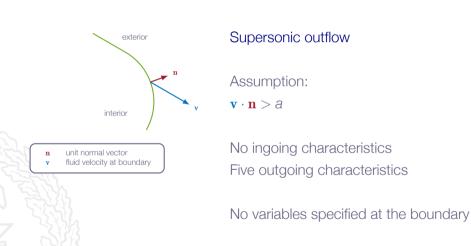
Assumption:

 $\mathbf{v} \cdot \mathbf{n} < -a$

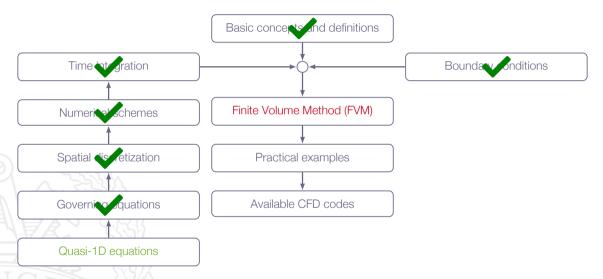
Five ingoing characteristics No outgoing characteristics

Specify five variables at the boundary: solver variables

Supersonic Outflow 2D/3D



Roadmap - The Time-Marching Technique



Explicit Finite-Volume Method - Summary



The described numerical approach can be categorized as

Density-based

Fully coupled

Structured

Explicit

with the following features

High-order convective scheme

Shock handling (artificial damping)

Explicit Finite-Volume Method - Summary



Spatial discretization:

Control volume formulations of conservation equations are applied to the cells of the discretized domain

Cell-averaged flow quantities $(\overline{\rho}, \overline{\rho u}, \overline{\rho e_o})$ are chosen as degrees of freedom

Flux terms are approximated in terms of the chosen degrees of freedom high-order, upwind type of flux approximation is used for optimum results

A **fully conservative** scheme is obtained the flux leaving one cell is identical to the flux entering the neighboring cell

The result of the spatial discretization is a system of ODEs

Explicit Finite-Volume Method - Summary



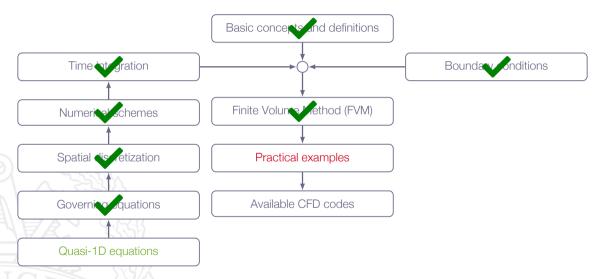
Time marching:

Three-stage, second-order accurate Runge-Kutta scheme

Explicit time-stepping

Time step length **limited by the** CFL **condition** (CFL \leq 1)

Roadmap - The Time-Marching Technique



Practical Examples: Grid Resolution and Numerical Schemes

Numerical Approach



Code: G3D::Flow (Chalmers in-house CFD code)

Finite-Volume Method

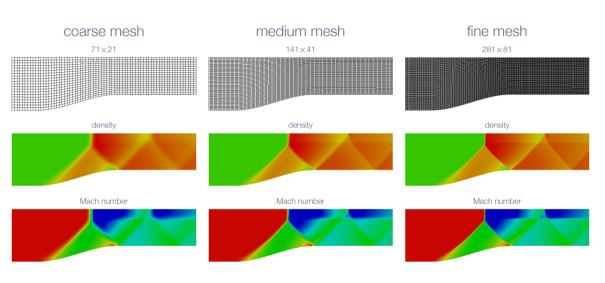
Three-stage, second-order accurate Runge-Kutta time stepping

First-order, second-order, and third-order characteristic upwinding scheme

Shock handling: TVD and artificial diffusion based on Jameson shock detection

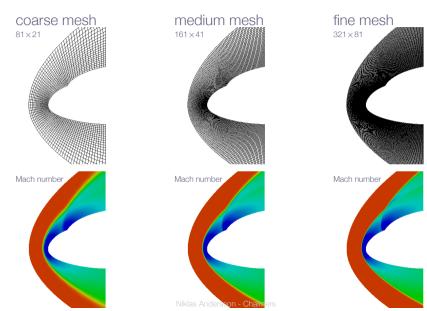
Grid Resolution: Compression Ramp





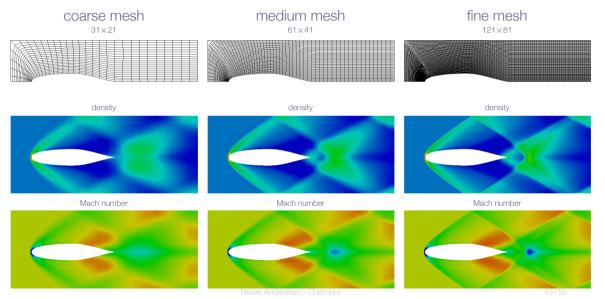
Grid Resolution: Space Shuttle





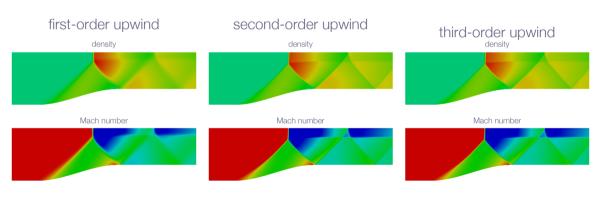
Grid Resolution: Axi-symmetric Slender Body

G3DFLOW



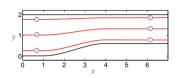
Numerical Scheme: Compression Ramp

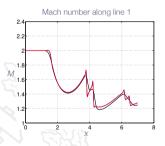




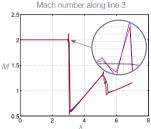
Artificial Numerical Damping: Compression Ramp Low artificial numerical damping







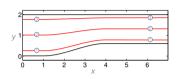




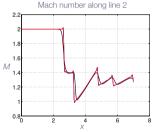
first-order upwind scheme second-order upwind scheme third-order upwind scheme

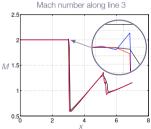
Artificial Numerical Damping: Compression Ramp High artificial numerical damping





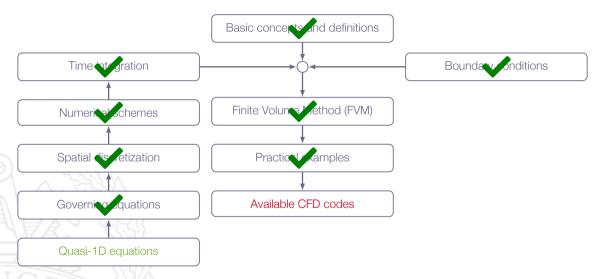






first-order upwind scheme second-order upwind scheme third-order upwind scheme

Roadmap - The Time-Marching Technique



Available CFD Codes



CFD Codes

List of free and commercial CFD codes:

http://www.cfd-online.com/Wiki/Codes

Free codes are in general unsupported and poorly documented

Commercial codes are often claimed to be suitable for all types of flows

The reality is that the user must make sure of this!

CFD Codes - General Guidlines

Simulation of high-speed and/or unsteady compressible flows:

Use correct solver options

otherwise you may obtain completely wrong solution!

- 1. coupled solver
- 2. equation of state
- 3. energy equation included

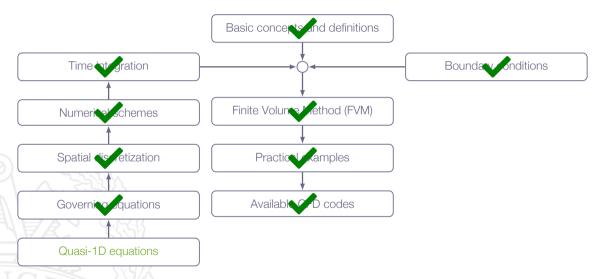
Use a high-quality grid

a poor grid will either not give you any solution at all (no convergence) or at best a very inaccurate solution!

ANSYS-FLUENT®/STAR-CCM+® - Typical Experiences

- 1. Very robust solvers will almost always give you a solution
- 2. Accuracy of solution depends a lot on grid quality
- 3. Shocks are generally smeared more than in specialized codes
- 4. Solver is generally very **efficient** for **steady-state** problems
- 5. Solver is less efficient for truly unsteady problems, where both flow and acoustics must be resolved accurately

Roadmap - The Time-Marching Technique



THE #1 PROGRAMMER EXCUSE FOR LEGITIMATELY SLACKING OFF: "MY CODE'S COMPILING." HEY! GET BACK TO WORK! COMPILING! 3 OH, CARRY ON.