Compressible Flow - TME085 Lecture 13

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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



Motivation

Computational Fluid Dynamics (CFD) is the backbone of all practical engineering compressible flow analysis

As an engineer doing numerical compressible flow analyzes it is extremely important to have knowledge about the fundamental numerical principles and their **limitations**

Going through the material covered in this section will not make you understand all the details but you will get a feeling, which is a good start

Roadmap - The Time-Marching Technique



The Time-Marching Technique

The problems that we like to investigate numerically within the field of compressible flows can be categorized as

steady-state compressible flows

unsteady compressible flows

The Time-marching technique is a solver framework that addresses both problem categories

The Time-Marching Technique

Steady-state problems:

- 1. define simple initial solution
- 2. apply specified boundary conditions
- 3. march in time until steady-state solution is reached

Unsteady problems:

- L apply specified initial solution
- apply specified boundary conditions
- 3. march in time for specified total time to reach a desired unsteady solution

establish fully developed flow before initiating data sampling

The Time-Marching Technique

The time-marching approach is a good alternative for simulating flows where there are both supersonic and subsonic regions

supersonic/hyperbolic:

perturbations propagate in preferred directions zone of influence/zone of dependence PDEs can be transformed into ODEs

subsonic/elliptic:

perturbations propagate in all directions

Zone of Influence and Zone of Dependence



A, B and C at the same axial position in the flow
D and E are located upstream of A, B and C
Mach waves generated at D will affect the flow in B but not in A and C
Mach waves generated at E will affect the flow in C but not in A and B
The flow in A is unaffected by the both D and E

Zone of Influence and Zone of Dependence



The zone of dependence for point A and the zone of influence of point A are defined by C^+ and C^- characteristic lines

Characterization of CFD Methods



Characterization of CFD Methods



Characterization of CFD Methods - Equations

Density-based

solve for density in the continuity equation

mostly for transonic/supersonic steady-state and unsteady flows

Pressure-based

the continuity and momentum equations are combined to form a pressure correction equation

mostly for subsonic/transonic steady-state flows

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Characterization of CFD Methods - Solver Approach

Fully coupled

all equations (continuity, momentum, energy, ...) are solved simultaneously mostly for transonic/supersonic steady-state and unsteady flows

Segregated

solve the equations in sequence mostly for subsonic steady-state flows

Characterization of CFD Methods - Time Stepping

Explicit

mostly for transonic/supersonic steady-state and unsteady flows short time steps usually very stable

Implicit

mostly for subsonic/transonic steady-state flows

longer time steps possible

Characterization of CFD Methods - Time Stepping

Explicit Time Stepping

Implicit Time Stepping

In general implicit solvers are more efficient than explicit solvers

For high-supersonic flows, explicit solvers may very well outperform implicit solvers

Roadmap - The Time-Marching Technique



Governing Equations



Quasi-One-Dimensional Flow - Conceptual Idea

Introduce cross-section-averaged flow quantities \Rightarrow all quantities depend on *x* only

$$A = A(x), \ \rho = \rho(x), \ u = u(x), \ \rho = \rho(x), \ \dots$$





- S_1 left boundary (area A_1)
- S_2 right boundary (area A_2)
- Γ perimeter boundary

 $\partial \Omega = S_1 \cup \Gamma \cup S_2$

Quasi-One-Dimensional Flow - Governing Equations

Governing equations (general form):

$$\frac{d}{dt} \iiint_{\Omega} \rho d\mathcal{V} + \bigoplus_{\partial\Omega} \rho \mathbf{v} \cdot \mathbf{n} dS = 0$$
$$\frac{d}{dt} \iiint_{\Omega} \rho u d\mathcal{V} + \bigoplus_{\partial\Omega} \left[\rho(\mathbf{v} \cdot \mathbf{n}) u + \rho(\mathbf{n} \cdot \mathbf{e}_{x}) \right] dS = 0$$
$$\frac{d}{dt} \iiint_{\Omega} \rho \mathbf{e}_{o} d\mathcal{V} + \bigoplus_{\partial\Omega} \rho h_{o}(\mathbf{v} \cdot \mathbf{n}) dS = 0$$

Example: Nozzle simulation







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Roadmap - The Time-Marching Technique



Spatial Discretization



Spatial Discretization

Discretization in space and time:

Method of Lines (a very common approach):

- 1. discretize in space \Rightarrow system of ordinary differential equations (ODEs)
- 2. discretize in time \Rightarrow time-stepping scheme for system of ODEs

Spatial discretization techniques:

FDM Finite-Difference Method FVM Finite-Volume Method FEM Finite-Element Method

Quasi-One-Dimensional Flow - Spatial Discretization

Let's look at a small tube segment with length Δx



Streamtube with area A(x)

$$A_{i-\frac{1}{2}} = A(x_{i-\frac{1}{2}})$$
$$A_{i+\frac{1}{2}} = A(x_{i+\frac{1}{2}})$$
$$\Delta x_i = x_{i+\frac{1}{2}} - x_{i-\frac{1}{2}}$$

 Ω_i - control volume enclosed by $A_{i-\frac{1}{2}},$ $A_{i+\frac{1}{2}},$ and Γ_i

\Rightarrow spatial discretization

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Quasi-One-Dimensional Flow - Spatial Discretization



Integer indices: control volumes or cells

Fractional indices: interfaces between control volumes or cell faces

Apply control volume formulations for mass, momentum, energy to control volume Ω_i

cell-averaged quantity face-averaged quantity

wh

Conservation of mass:



$$\underbrace{\frac{d}{dt} \iiint_{\Omega_{i}} \rho d\mathscr{V} + \iint_{X_{i-\frac{1}{2}}} \rho \mathbf{v} \cdot \mathbf{n} dS + \iint_{X_{i+\frac{1}{2}}} \rho \mathbf{v} \cdot \mathbf{n} dS + \iint_{Y_{i+\frac{1}{2}}} \rho \mathbf{v} \cdot \mathbf{n} dS = 0}_{VOL_{i} \frac{d}{dt} \overline{\rho_{i}}}$$
ere
$$VOL_{i} = \iiint_{\Omega_{i}} d\mathscr{V} \qquad \overline{(\rho u)}_{i+\frac{1}{2}A_{i+\frac{1}{2}}} = \frac{1}{A_{i-\frac{1}{2}}} \iint_{X_{i-\frac{1}{2}}} \rho u dS$$

$$\overline{\rho_{i}} = \frac{1}{VOL_{i}} \iiint_{\Omega_{i}} \rho d\mathscr{V} \qquad \overline{(\rho u)}_{i+\frac{1}{2}} = \frac{1}{A_{i+\frac{1}{2}}} \iint_{X_{i+\frac{1}{2}}} \rho u dS$$

cell-averaged quantity face-averaged quantity source term

Conservation of momentum:

x,+ =

 $\overline{(\rho u^2 + \rho)}_{i+\frac{1}{2}}A_{i+\frac{1}{2}}$

$$\underbrace{\frac{d}{dt} \iiint\limits_{\Omega_{i}} \rho u d \mathscr{V} + \iint\limits_{X_{i-\frac{1}{2}}} \left[\rho(\mathbf{v} \cdot \mathbf{n}) u + \rho(\mathbf{n} \cdot \mathbf{e}_{X})\right] dS + }_{VOL_{i} \frac{d}{dt} \overline{(\rho u)_{i}}} \underbrace{-\overline{(\rho u^{2} + \rho)_{i-\frac{1}{2}}} A_{i-\frac{1}{2}}}_{-\overline{(\rho u^{2} + \rho)_{i-\frac{1}{2}}} A_{i-\frac{1}{2}}}$$

 $\int \left[\rho(\mathbf{v} \cdot \mathbf{n}) u + \rho(\mathbf{n} \cdot \mathbf{e}_{X})\right] dS + \iint \left[\rho(\mathbf{v} \cdot \mathbf{n}) u + \rho(\mathbf{n} \cdot \mathbf{e}_{X})\right] dS = 0$

 $-\iint_{\Gamma_i} p dA$



cell-averaged quantity face-averaged quantity

Conservation of energy:

$$\underbrace{\frac{d}{dt} \iiint\limits_{\Omega_{i}} \rho e_{o} d\mathcal{V}}_{VOL_{i} \frac{d}{dt} \overline{(\rho e_{o})_{i}}} + \underbrace{\iint\limits_{x_{i-\frac{1}{2}}} \rho h_{o}(\mathbf{v} \cdot \mathbf{n}) dS}_{-\overline{(\rho u h_{o})_{i-\frac{1}{2}} A_{i-\frac{1}{2}}}$$





$$-\underbrace{\iint_{x_{i+\frac{1}{2}}} \rho h_o(\mathbf{v} \cdot \mathbf{n}) dS}_{(\rho u h_o)_{i+\frac{1}{2}} A_{i+\frac{1}{2}}} + \underbrace{\iint_{r_i} \rho h_o(\mathbf{v} \cdot \mathbf{n}) dS}_{0} = 0$$

Lower order term due to varying stream tube area:



$$\iint_{\Gamma_{i}} p dA \approx \bar{p}_{i} \left(A_{i+\frac{1}{2}} - A_{i-\frac{1}{2}} \right)$$

where $\bar{\rho}_i$ is calculated from cell-averaged quantities (DOFs) $\left\{\bar{\rho}, \overline{(\rho U)}, \overline{(\rho e_o)}\right\}_i$ as

$$\bar{\rho}_i = (\gamma - 1) \left(\overline{(\rho e_o)_i} - \frac{1}{2} \bar{\rho}_i \bar{u}_i^2 \right), \ \bar{u}_i = \overline{\frac{(\rho u)_i}{\bar{\rho}_i}}$$

Quasi-One-Dimensional Flow - Spatial Discretization

cell-averaged quantity face-averaged quantity source term

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

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

Spatial Discretization - Summary

Steps to achieve spatial discretization:

- 1. Choose primary variables (degrees of freedom)
- 2. Approximate all other quantities in terms of the primary variables

\Rightarrow System of ordinary differential equations (ODEs)

Degrees of freedom:

Choose $\{\bar{\rho}, \overline{(\rho u)}, \overline{(\rho e_o)}\}_i$ in all control volumes $\Omega_i, i \in \{1, 2, ..., N\}$ as degrees of freedom, or primary variables Note that these are cell-averaged quantities

What about the face values?

Roadmap - The Time-Marching Technique



Numerical Schemes



$$\left\{ \begin{matrix} \overline{(\rho u)} \\ \overline{(\rho u^2 + \rho)} \\ \overline{(\rho u h_o)} \end{matrix} \right\}_{i+\frac{1}{2}} = f \left(\left\{ \begin{matrix} \overline{\rho} \\ \overline{(\rho u)} \\ \overline{(\rho e_o)} \end{matrix} \right\}_i, \left\{ \begin{matrix} \overline{\rho} \\ \overline{(\rho u)} \\ \overline{(\rho e_o)} \end{matrix} \right\}_i, \dots \\ \overline{(\rho e_o)} \end{matrix} \right\}_{i+1}, \dots \right)$$

cell face values

cell-averaged values

Simple example:

 $\overline{(\rho u)}_{i+\frac{1}{2}} \approx \frac{1}{2} \left[\overline{(\rho u)}_{i} + \overline{(\rho u)}_{i+1} \right]$

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More complex approximations usually needed

High-order schemes:

increased accuracy more cell values involved (*wider flux molecule*) boundary conditions more difficult to implement

Optimized numerical dissipation:

upwind type of flux scheme

Shock handling:

non-linear treatment needed (*e.g.* TVD schemes) artificial damping



$$Q(x) = A + Bx + Cx^2 + Dx^3$$



Assume constant area: A(x) = 1.0



$$\overline{\mathsf{Q}}_1 = \frac{1}{VOL_1} \int_{-2}^{-1} Q(x) dx$$

$$VOL_1 = A_1 \Delta x_1 = \{A_1 = 1.0, \Delta x_1 = 1.0\} = 1.0$$

$$\Rightarrow \overline{\mathbf{Q}}_1 = \int_{-2}^{-1} Q(x) dx$$

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$$\overline{\mathbf{Q}}_{1} = \int_{-2}^{-1} Q(x) dx = \left[Ax + \frac{1}{2}Bx^{2} + \frac{1}{3}Cx^{3} + \frac{1}{4}Dx^{4} \right]_{-2}^{-1}$$

$$\overline{\mathbf{Q}}_{2} = \int_{-1}^{0} Q(x) dx = \left[Ax + \frac{1}{2}Bx^{2} + \frac{1}{3}Cx^{3} + \frac{1}{4}Dx^{4} \right]_{-1}^{0}$$

$$\overline{\mathbf{Q}}_{3} = \int_{0}^{1} Q(x) dx = \left[Ax + \frac{1}{2} Bx^{2} + \frac{1}{3} Cx^{3} + \frac{1}{4} Dx^{4} \right]_{0}^{1}$$

$$\overline{\mathbf{Q}}_{4} = \int_{1}^{2} Q(x) dx = \left[Ax + \frac{1}{2}Bx^{2} + \frac{1}{3}Cx^{3} + \frac{1}{4}Dx^{4} \right]_{1}^{2}$$



$$\overline{Q}_{1} = A - \frac{3}{2}B + \frac{7}{3}C - \frac{15}{4}D$$
$$\overline{Q}_{2} = A - \frac{1}{2}B + \frac{1}{3}C - \frac{1}{4}D$$
$$\overline{Q}_{3} = A + \frac{1}{2}B + \frac{1}{3}C + \frac{1}{4}D$$
$$\overline{Q}_{4} = A + \frac{3}{2}B + \frac{7}{3}C + \frac{15}{4}D$$



$$A = \frac{1}{12} \left[-\overline{Q}_1 + 7\overline{Q}_2 + 7\overline{Q}_3 - \overline{Q}_4 \right]$$
$$B = \frac{1}{12} \left[\overline{Q}_1 - 15\overline{Q}_2 + 15\overline{Q}_3 - \overline{Q}_4 \right]$$
$$C = \frac{1}{4} \left[\overline{Q}_1 - \overline{Q}_2 - \overline{Q}_3 + \overline{Q}_4 \right]$$
$$D = \frac{1}{6} \left[-\overline{Q}_1 + 3\overline{Q}_2 - 3\overline{Q}_3 + \overline{Q}_4 \right]$$



$$\mathbf{Q}_{\mathbf{0}} = \mathbf{Q}(0) + \delta \mathbf{Q}^{\prime\prime\prime}(0) \Rightarrow \mathbf{Q}_{\mathbf{0}} = \mathbf{A} + 6\delta \mathbf{D}$$

 $\delta=0 \Rightarrow {\rm fourth-order \ central \ scheme}$

 $\delta = 1/12 \Rightarrow$ third-order upwind scheme

 $\delta = 1/96 \Rightarrow$ third-order low-dissipation upwind scheme



$$\begin{aligned} \mathbf{Q}_0 &= \mathbf{A} + 6\delta \mathbf{D} = \{\delta = 1/12\} = -\frac{1}{6}\overline{\mathbf{Q}}_1 + \frac{5}{6}\overline{\mathbf{Q}}_2 + \frac{1}{3}\overline{\mathbf{Q}}_3 \\ \mathbf{Q}_{0_{left}} &= -\frac{1}{6}\overline{\mathbf{Q}}_1 + \frac{5}{6}\overline{\mathbf{Q}}_2 + \frac{1}{3}\overline{\mathbf{Q}}_3 \\ \mathbf{Q}_{0_{right}} &= -\frac{1}{6}\overline{\mathbf{Q}}_4 + \frac{5}{6}\overline{\mathbf{Q}}_3 + \frac{1}{3}\overline{\mathbf{Q}}_2 \end{aligned}$$

method of characteristics used in order to decide whether left- or right-upwinded flow quantities should be used

High-order numerical schemes:

low numerical dissipation (smearing due to amplitudes errors)

low dispersion errors (wiggles due to phase errors)

Conservative Scheme



mass conservation:

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

$$VOL_{i+1} \frac{d}{dt} \overline{\overline{\rho}}_{i+1} + \overline{(\rho u)}_{i+\frac{3}{2}} A_{i+\frac{3}{2}} - \overline{(\rho u)}_{i+\frac{1}{2}} A_{i+\frac{1}{2}} = 0$$

$$VOL_{i+1} \frac{d}{dt} \overline{\rho}_{i+1} + \overline{(\rho u)}_{i+\frac{3}{2}} A_{i+\frac{3}{2}} - \overline{(\rho u)}_{i+\frac{1}{2}} A_{i+\frac{1}{2}} = 0$$

(similarly for momentum and energy conservation)

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Conservative Scheme





(similarly for momentum and energy conservation)

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Conservative scheme

"The flux leaving one control volume equals the flux entering neighbouring control volume"

Conservation property for mass, momentum and energy is crucial for the correct prediction of shocks*

* correct prediction of shocks: strength position velocity

Shock Capturing

Jameson shock detector:

$$\nu_{i+\frac{1}{2}} = \max{\{\nu_i, \nu_{i+1}\}}$$

where ν_i is a scaled pressure derivative

$$\nu_i = \frac{|\rho_{i+1} - 2\rho_i + \rho_{i-1}|}{\rho_{i+1} + 2\rho_i + \rho_{i-1}}$$

For a smooth pressure field $\nu \mathcal{O}(\Delta x^2)$ and near a shock $\nu \mathcal{O}(1)$

Artificial damping term (α is a user-defined constant):

$$\alpha (|U| + C)_{i+\frac{1}{2}} \nu_{i+\frac{1}{2}} A_{i+\frac{1}{2}} (Q_{i+1} - Q_i)$$

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Density Discontinuities

Jameson-type detector:

$$u_{i+\frac{1}{2}} = \max\{\nu_i, \nu_{i+1}\}$$

where ν_i is a scaled density derivative

$$\nu_{i} = \frac{|\rho_{i+1} - 2\rho_{i} + \rho_{i-1}|}{\rho_{i+1} + 2\rho_{i} + \rho_{i-1}}$$

For a smooth density field $\nu O(\Delta x^2)$ and near a density discontinuity $\nu O(1)$

Artificial damping term (β is a user-defined constant):

$$\beta |U|_{i+\frac{1}{2}} \nu_{i+\frac{1}{2}} A_{i+\frac{1}{2}} (Q_{i+1} - Q_i)$$

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