

Modelling of Navier-Stokes Equations

Challenges and Improvements

Group 9

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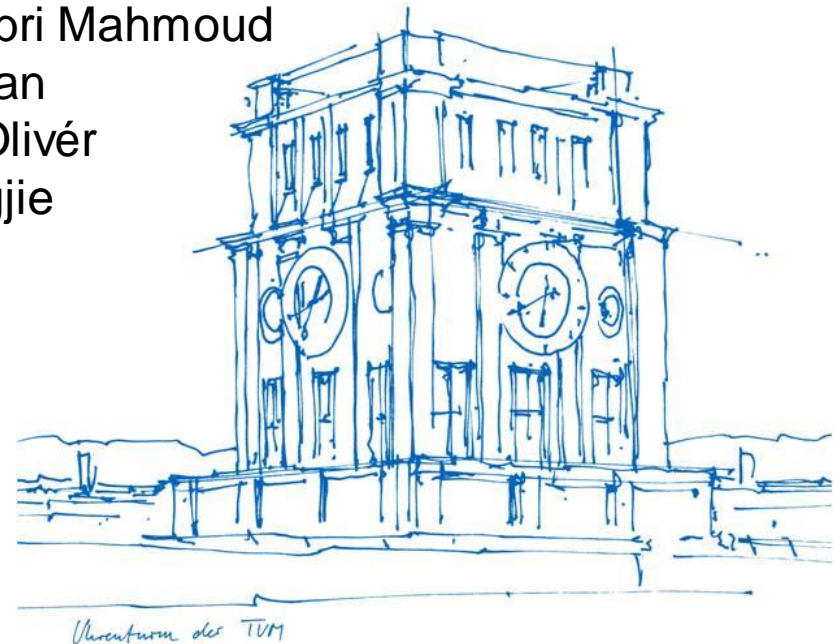
CFD Lab SS2018

Technische Universität München

Ingenieur fakultät Bau Geo Umwelt

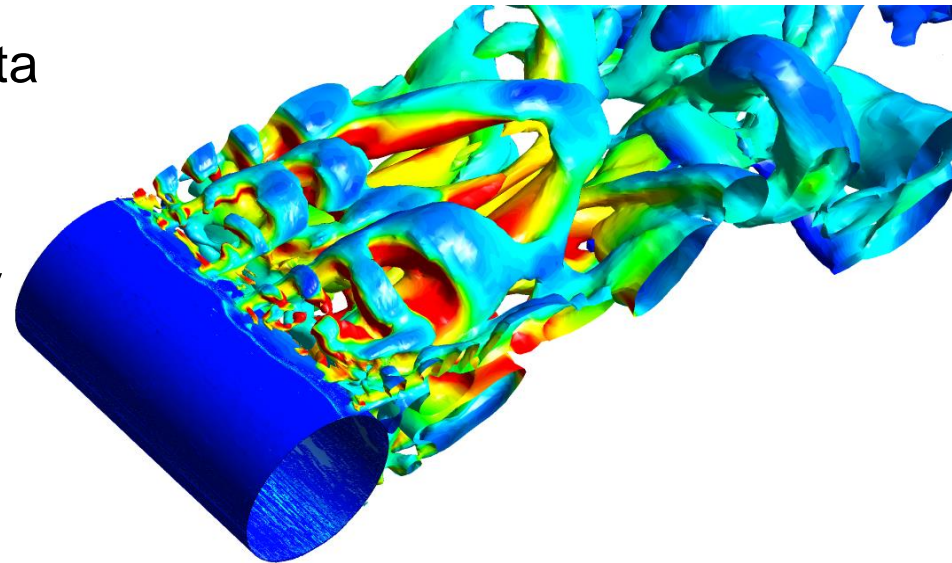
Lehrstuhl für Hydromechanik

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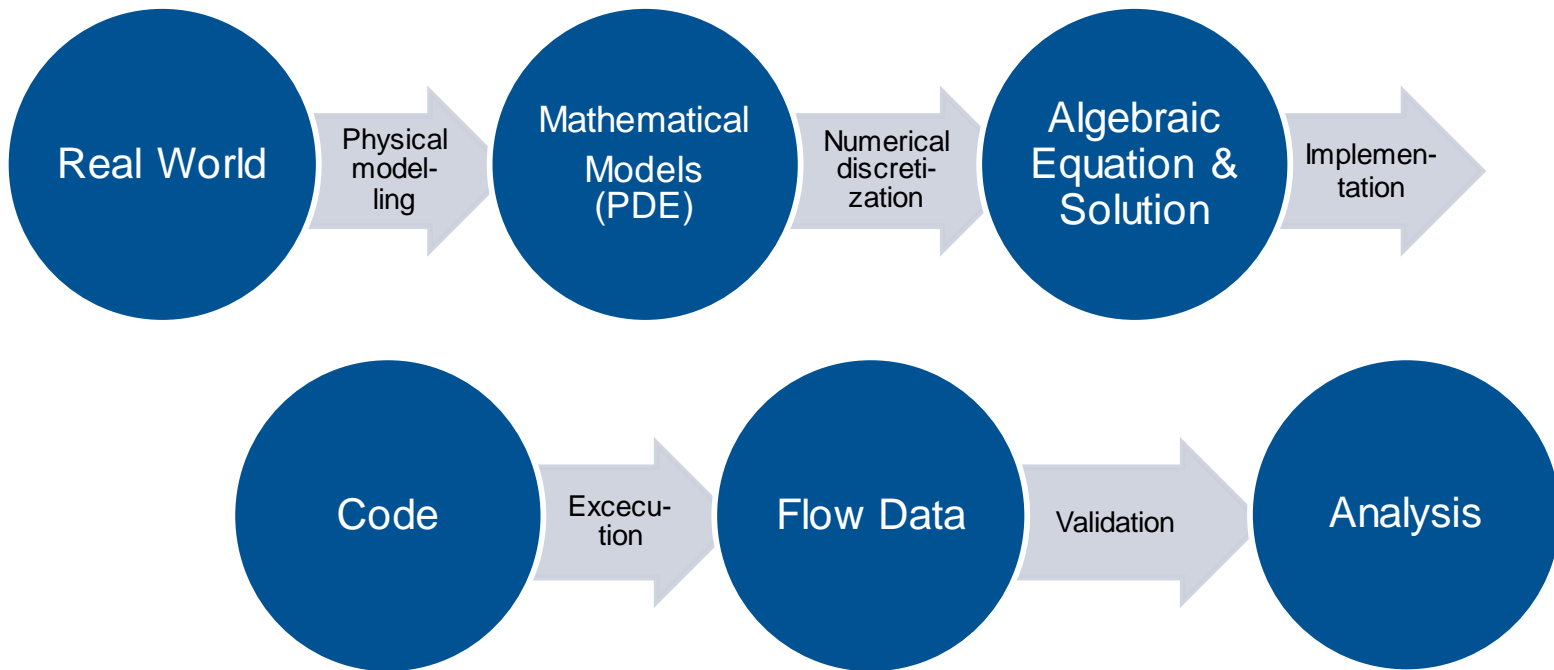
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Physical Background

What is CFD?

- Numerical simulation of fluid flow



Physical Background

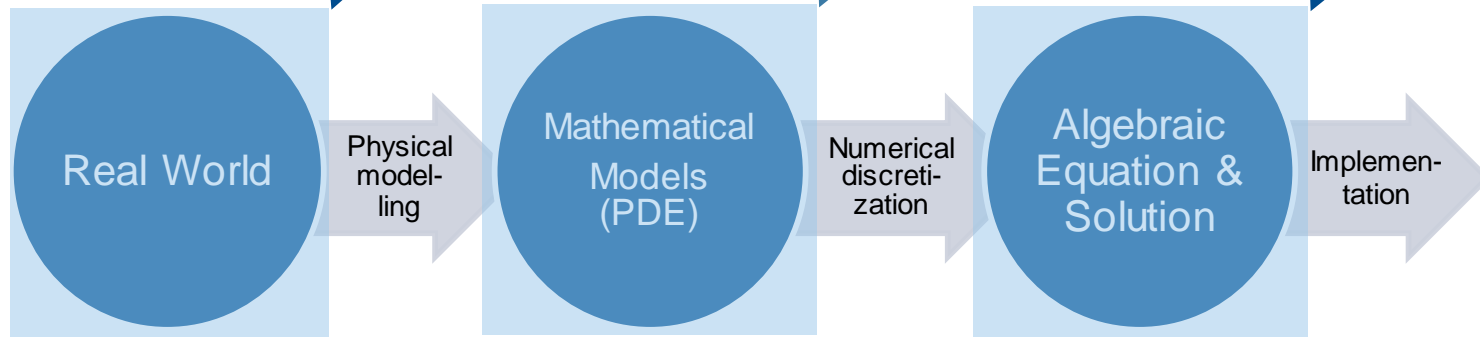
What is CFD?

- Selection of physical equations/models, discretization scheme

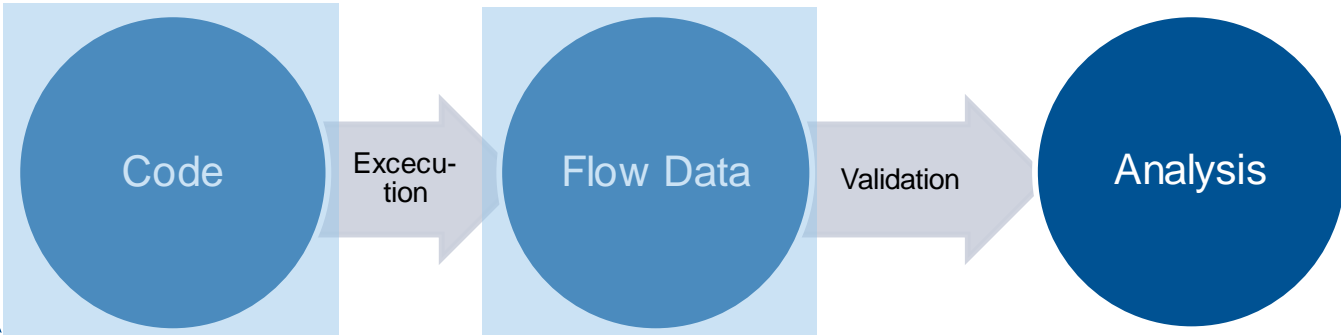
Channel Flow

Navier-Stokes Equations for incompressible flow

Finite Difference Spatial & temporal discretization



Iterative solver + pressure corrector



Error Assessment
Stability Analysis

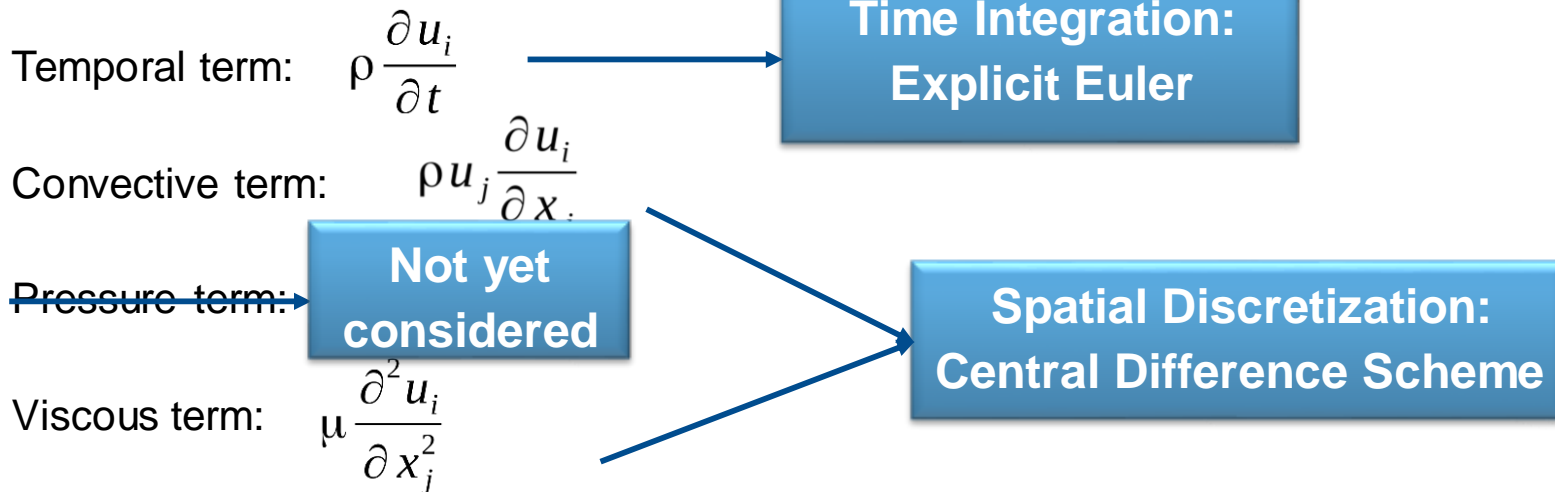
Modelling and Challenges

2D unsteady Navier – Stokes Equation for incompressible flow

$$\frac{\partial u}{\partial t} = -\frac{1}{\rho} \frac{\partial p}{\partial x} - u \frac{\partial u}{\partial x} - v \frac{\partial u}{\partial y} + \nu \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) + g_x,$$

$$\frac{\partial v}{\partial t} = -\frac{1}{\rho} \frac{\partial p}{\partial y} - u \frac{\partial v}{\partial x} - v \frac{\partial v}{\partial y} + \nu \left(\frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} \right),$$

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0.$$



Modelling and Challenges

2D unsteady linear Advection - Diffusion Equation for incompressible flow

$$\frac{\partial u}{\partial t} = -U_0 \frac{\partial u}{\partial x} - V_0 \frac{\partial u}{\partial y} + \nu \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right)$$

Time Integration (Explicit Euler):

$$u_i^{n+1} = u_i^n + dt * f_i^n$$

$$f_i^n = ad^n(i, j) + diff^n(i, j)$$

Spatial Discretization (Central Difference Scheme):

$$ad^n(i, j) = -U_0 \frac{u_{i+1, j} - u_{i-1, j}}{2\Delta x} - V_0 \frac{u_{i, j+1} - u_{i, j-1}}{2\Delta y}$$

$$diff^n(i, j) = \nu \frac{u_{i+1, j} - u_{i, j} + u_{i-1, j}}{\Delta x^2} + \nu \frac{u_{i, j+1} - u_{i, j} + u_{i, j-1}}{\Delta y^2}$$

Advection - Diffusion Equation

Stability Analysis

- **EE** scheme in time and **CDS** in space for 1D Advection - diffusion equation

$$\frac{u_i^{n+1} - u_i^n}{2\Delta t} = -u_0 \frac{u_{i+1}^n - u_{i-1}^n}{2\Delta x} + v \frac{u_{i+1}^n - u_i^n + u_{i-1}^n}{\Delta x^2}$$

$\frac{1}{2} CFL$ ← → D

$$u_i^{n+1} = \boxed{-\frac{U_0 \Delta t}{2 \Delta x}} (u_{i+1}^n - u_{i-1}^n) + \boxed{\frac{v \Delta t}{\Delta x^2}} (u_{i+1}^n - 2 u_i^n + u_{i-1}^n)$$

$$CFL = \frac{U \Delta t}{\Delta x}$$

$$D = \frac{v \Delta t}{\Delta x^2}$$

Fourier

 Transformation

$$G = \frac{\hat{u}^{n+1}}{\hat{u}^n} = 1 - 2D(1 - \cos(k\Delta x)) - i CFL \sin(k\Delta x) < 1$$

Advection - Diffusion Equation

Pure Diffusion

$$|G| = |1 - 2D\cos(k\Delta x)| < 1$$



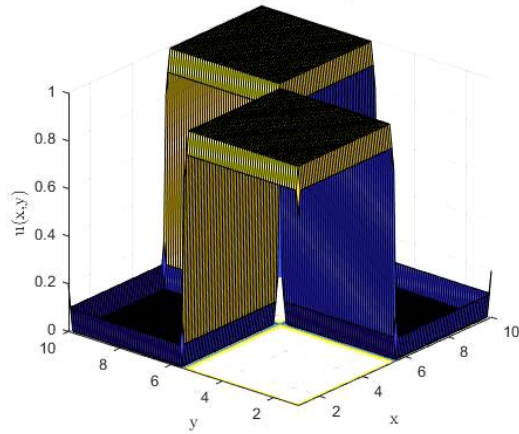
Conditionally stable

$D = 0.1$

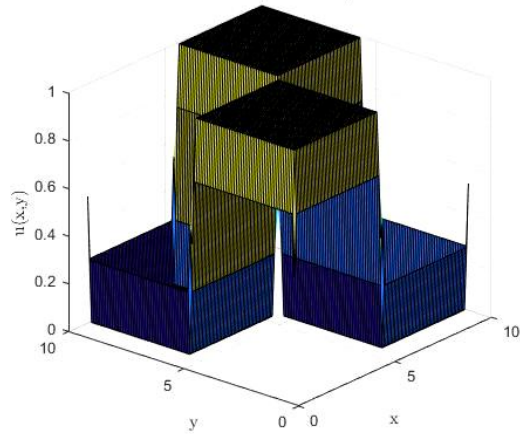
$D = 0.27$

$D = 0.4$

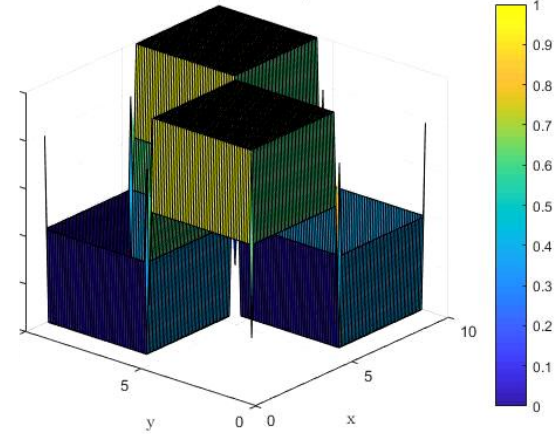
Pure Diffusion, $t = 0.0001$, $\Gamma = 10$



Pure Diffusion, $t = 0.0001$, $\Gamma = 27$



Pure Diffusion, $t = 0.0001$, $\Gamma = 40$



Increasing Diffusion Number

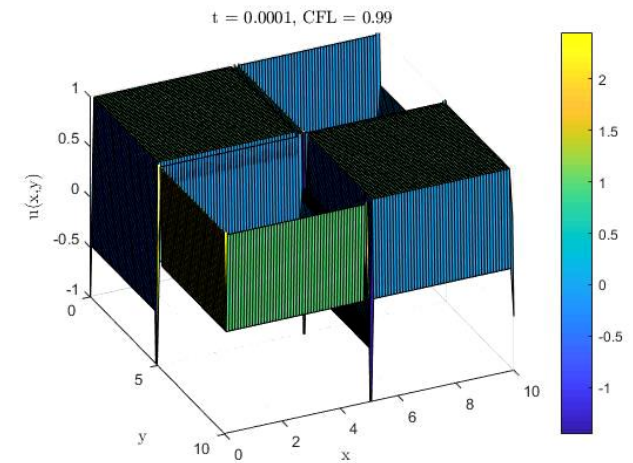
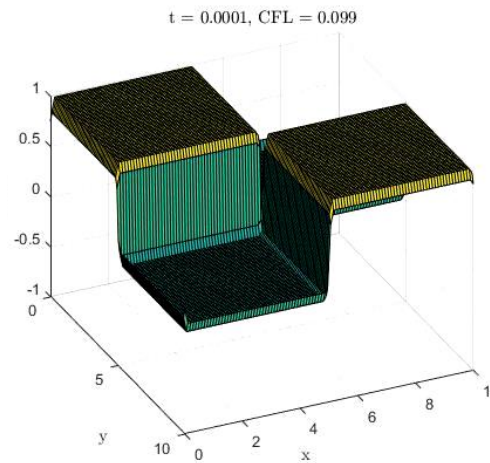
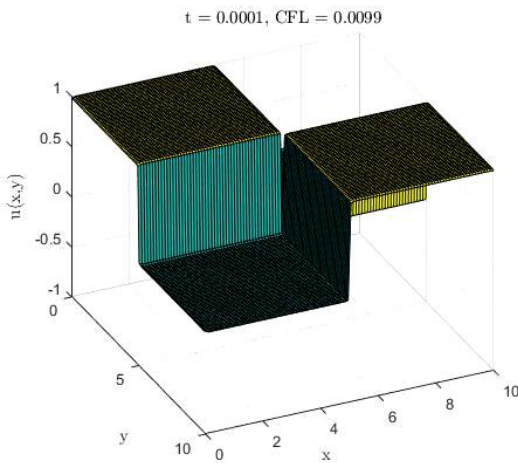
Advection - Diffusion Equation

Pure Advection

$$G = 1 - i CFL \sin(k\Delta x) \rightarrow |G| > 1$$



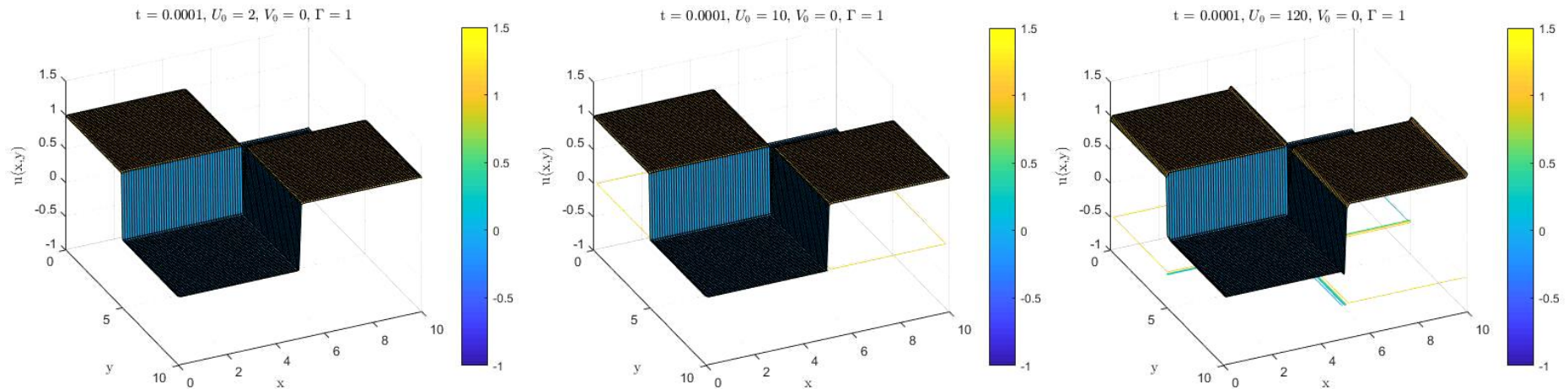
unstable



Increasing CFL number

Advection - Diffusion Equation

Dispersive Effect



Increasing Transport Velocity U_0

Advection - Diffusion Equation

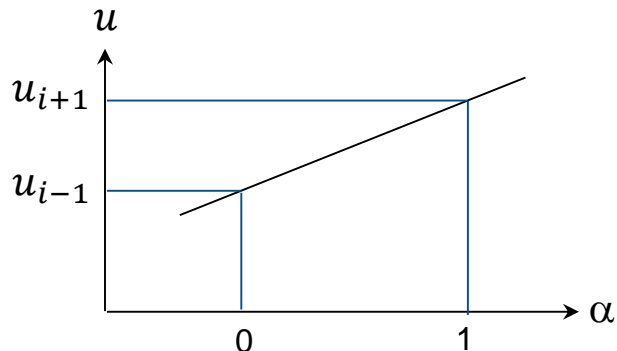
Advection – Cell Peclet Number $Pe|_{cell}$

$$\frac{U_0}{2\Delta x}(u_{i+1} - u_{i-1}) = \frac{\nu}{\Delta x^2}(u_{i+1} - 2u_i + u_{i-1})$$

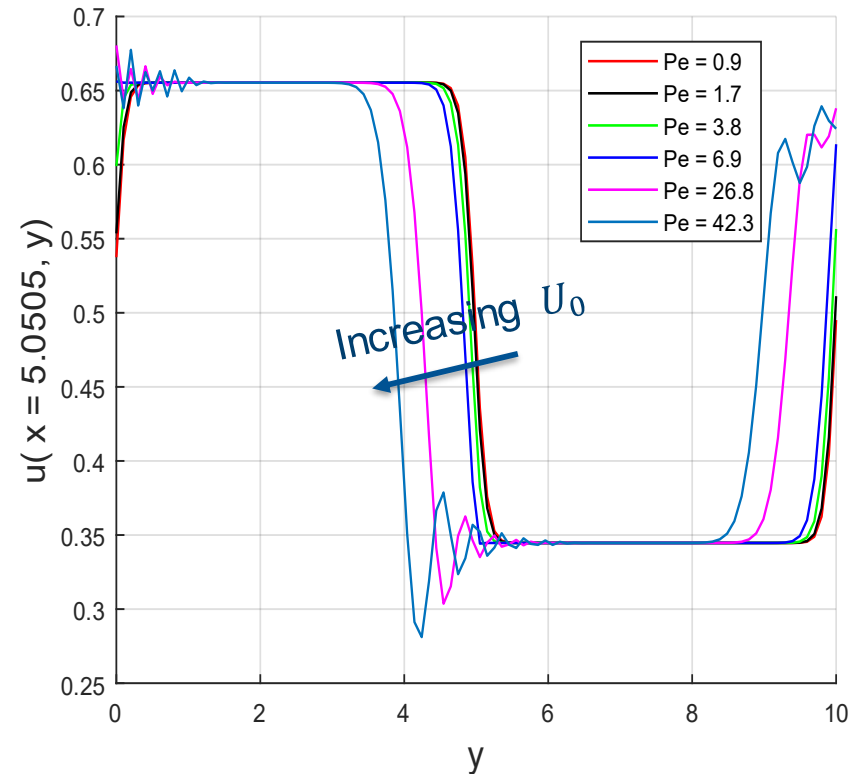
$$u_i = \frac{1}{2}[(1 - Pe|_{cell})u_{i+1} + (1 + Pe|_{cell})u_{i-1}]$$

$$Pe|_{cell} = \frac{U_0 \Delta x}{\nu}$$

$$u_i = \alpha u_{i+1} + (1 - \alpha)u_{i-1}, \quad \text{with } \alpha = \frac{1}{2} \left(1 - \frac{Pe|_{cell}}{2} \right)$$



Plot at $x = 5.0505$ after 0.01s



Two Challenges

2D unsteady Navier – Stokes Equation for incompressible flow

$$\frac{\partial u}{\partial t} = -\frac{1}{\rho} \frac{\partial p}{\partial x} - u \frac{\partial u}{\partial x} - v \frac{\partial u}{\partial y} + \nu \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) + g_x,$$

$$\frac{\partial v}{\partial t} = -\frac{1}{\rho} \frac{\partial p}{\partial y} - u \frac{\partial v}{\partial x} - v \frac{\partial v}{\partial y} + \nu \left(\frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} \right),$$

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0.$$

Temporal term: $\rho \frac{\partial u_i}{\partial t}$

Convective term: $\rho u_j \frac{\partial u_i}{\partial x_j}$

Pressure term: $-\frac{\partial p}{\partial x_i}$

Viscous term: $\mu \frac{\partial^2 u_i}{\partial x_j^2}$

1. Challenge
Time integration

2. Challenge
Pressure computation

Time integration with Runge – Kutta method

2D Vectorial Nonlinear Convection-Diffusion Equation

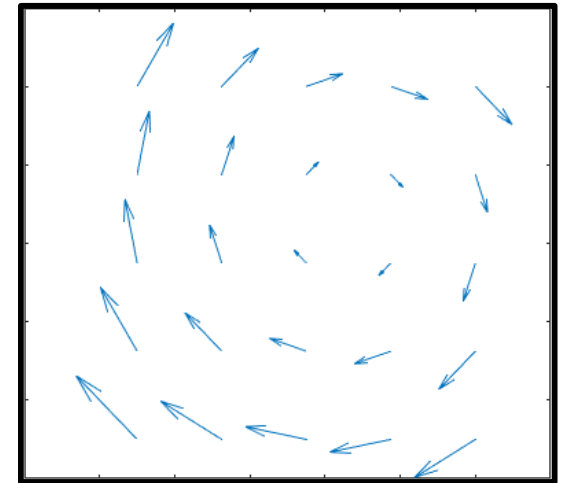
Governing Equations:

$$\frac{\partial u}{\partial t} = -u_{tr} \frac{\partial u}{\partial x} - v_{tr} \frac{\partial u}{\partial y} + \nu \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right)$$

$$\frac{\partial v}{\partial t} = -u_{tr} \frac{\partial v}{\partial x} - v_{tr} \frac{\partial v}{\partial y} + \nu \left(\frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} \right)$$

$$u_{tr}(x, y) = f(y)$$

$$v_{tr}(x, y) = f(x)$$



$$U_{tr} = (u_{tr}, v_{tr})$$

Domain:

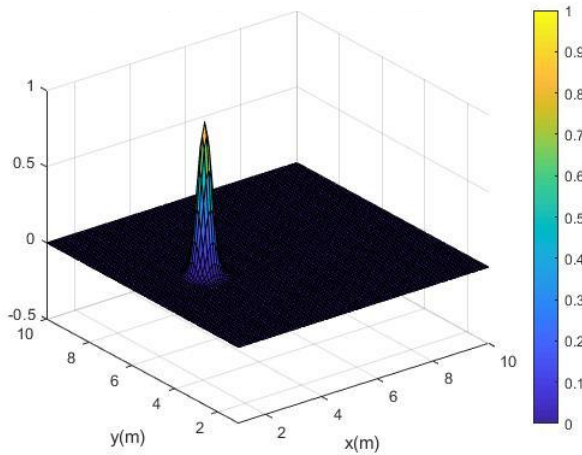
[0,Lx],[0,Ly],[0,T]

Boundary Conditions:

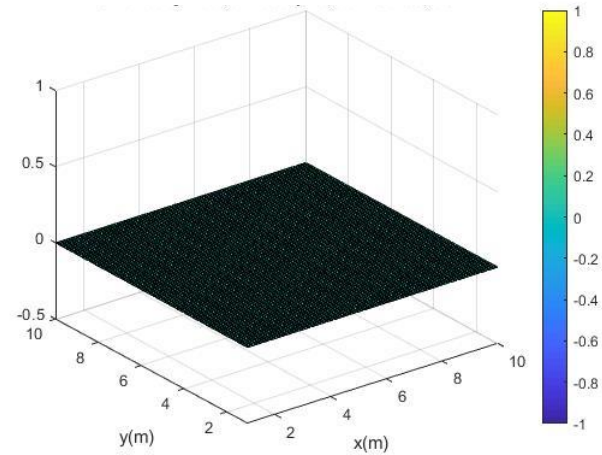
Periodic boundary conditions

2D Vectorial Nonlinear Convection-Diffusion Equation

Initial condition:



U initial velocity field



V initial velocity field

2D Vectorial Nonlinear Convection-Diffusion Equation

Numerical Schemes:

Spatial Discretization : Central-Difference-Scheme

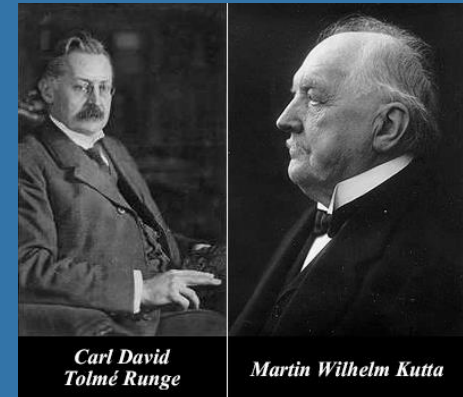
Time Integration : Runge Kutta 3 & Euler Explicit

Pros:

- Better accuracy.
- Possible larger time steps

Cons:

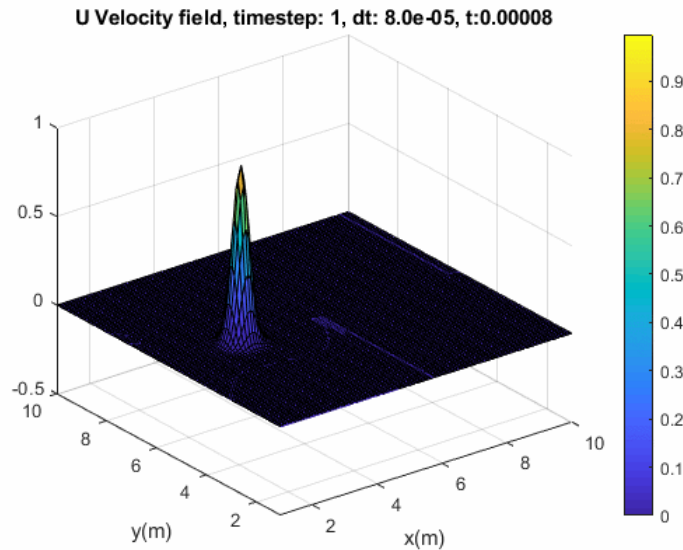
- More expensive
- Memory inefficient



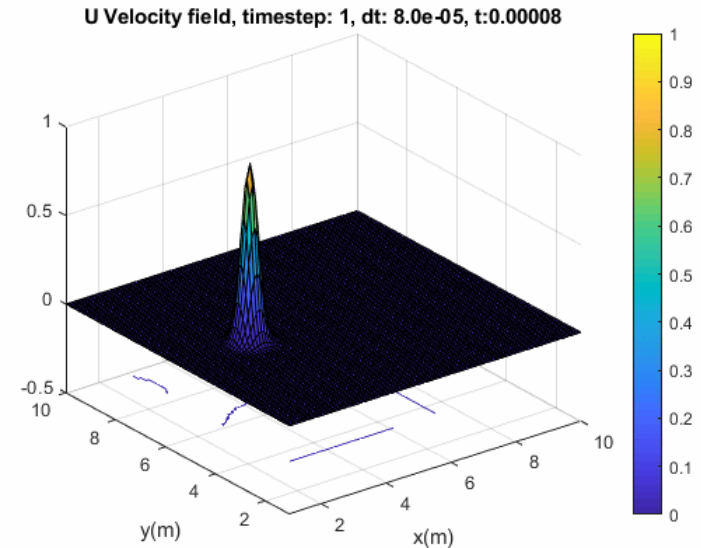
2D Vectorial Nonlinear Convection-Diffusion Equation

Case 1: Pure Convection

RK3



Euler..



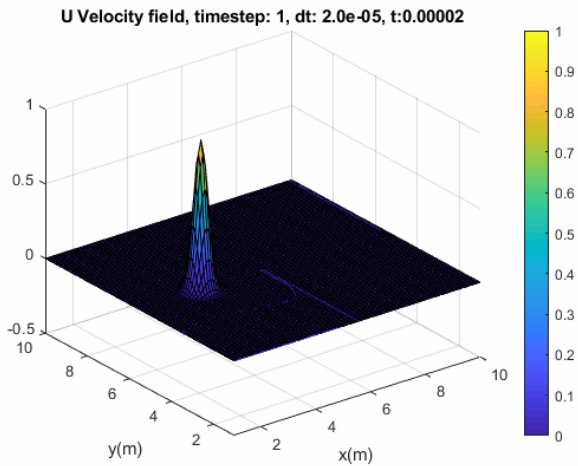
- Wiggle occursion : $Pe \rightarrow \infty$

- Decrease in U magnitude : **Spatial discretization scheme**

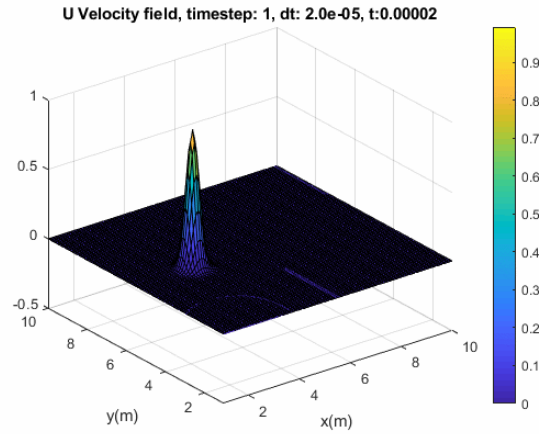
2D Vectorial Nonlinear Convection-Diffusion Equation

Case 2: Convection-Diffusion

CFL = 0.1

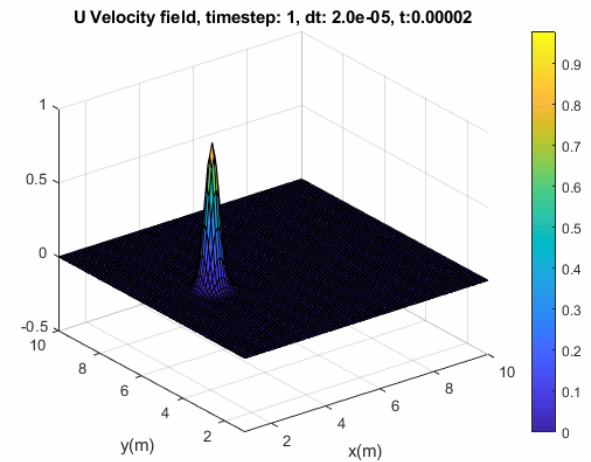
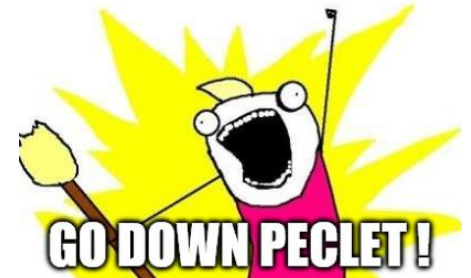


Viscosity = 0
Peclet = ∞



Viscosity = 10
Peclet = 0.5

VISCOSITY IS BACK!

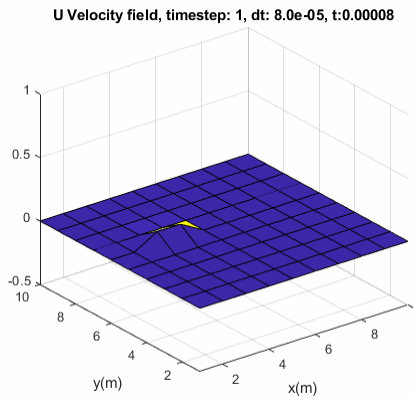


Viscosity = 30
Peclet = 0.166

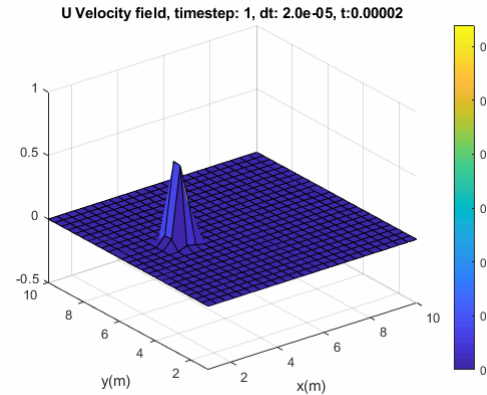
2D Vectorial Nonlinear Convection-Diffusion Equation

Case 3: Variation in Grid Number

CFL \updownarrow Accuracy

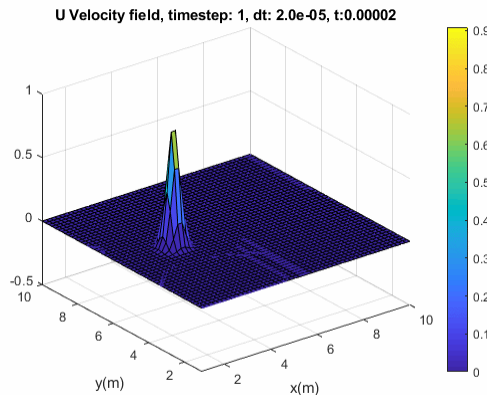


$m = n = 10$

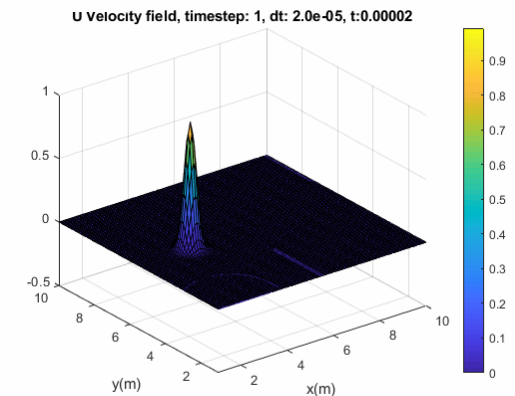


$m = n = 25$

$m = n = 50$



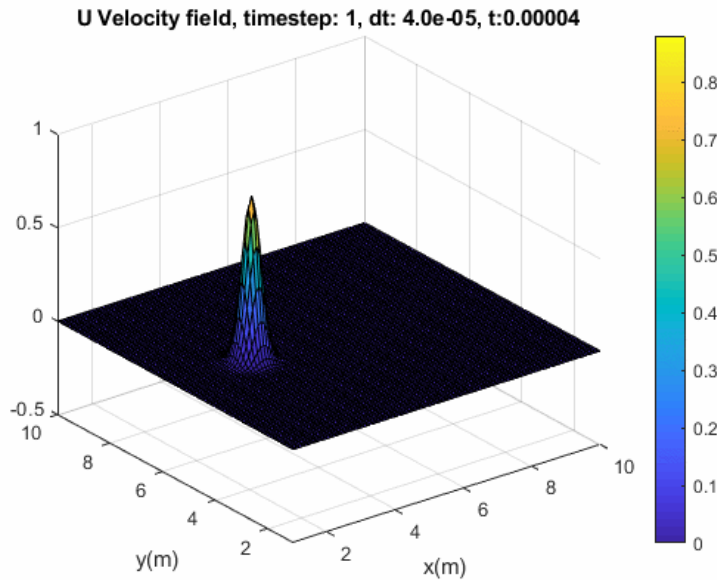
$m = n = 100$



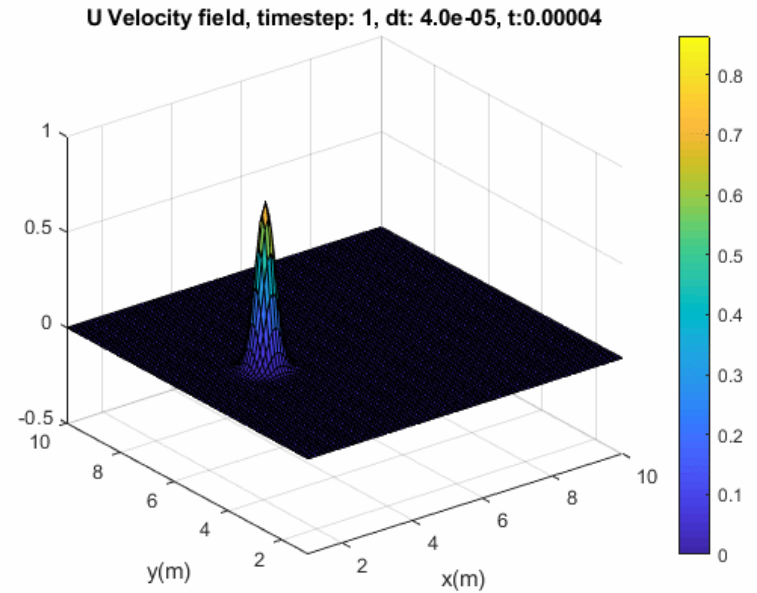
2D Vectorial Nonlinear Convection-Diffusion Equation

Case 4: Viscosity = 100

RK3



Euler

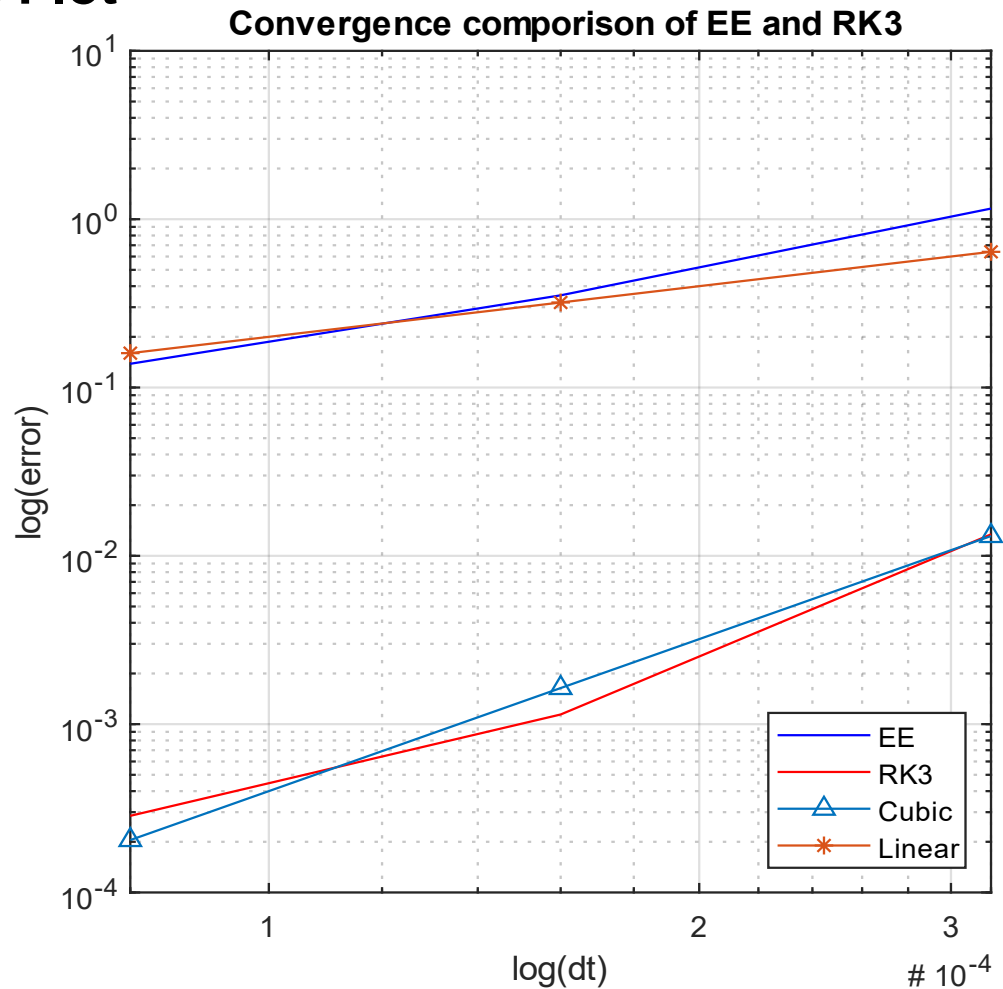


Stability problem occurs



Time integration with Runge – Kutta method

Convergence Plot



Pressure correction with continuity equation

- 2D unsteady Navier-Stokes equation is considered for incompressible flow:

$$\frac{\partial u}{\partial t} = -\frac{1}{\rho} \frac{\partial p}{\partial x} - u \frac{\partial u}{\partial x} - v \frac{\partial u}{\partial y} + \nu \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) + g_x,$$

$$\frac{\partial v}{\partial t} = -\frac{1}{\rho} \frac{\partial p}{\partial y} - u \frac{\partial v}{\partial x} - v \frac{\partial v}{\partial y} + \nu \left(\frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} \right),$$

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0.$$

- For the gravity driven channel problem, we can express the steady-state $u(y)$ characteristic:

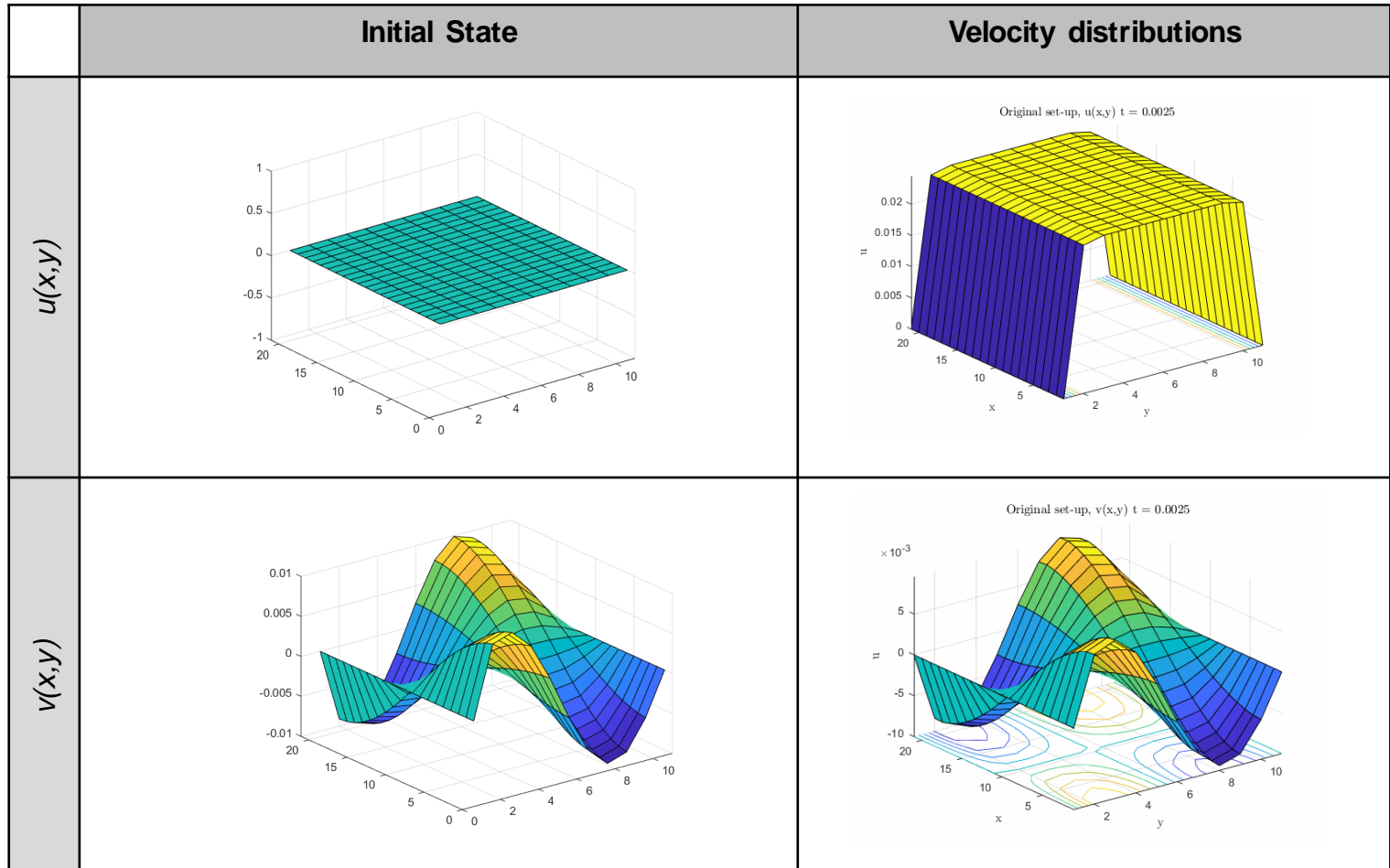
$$\frac{\partial u}{\partial t} = -\frac{1}{\rho} \frac{\partial p}{\partial x} - u \frac{\partial u}{\partial x} - v \frac{\partial u}{\partial y} + \nu \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) + g_x.$$

- with the original parameter set-up, peak velocity can be captured by the analytical solution for the **channel** problem:

$$U_{max} \approx 4,9$$

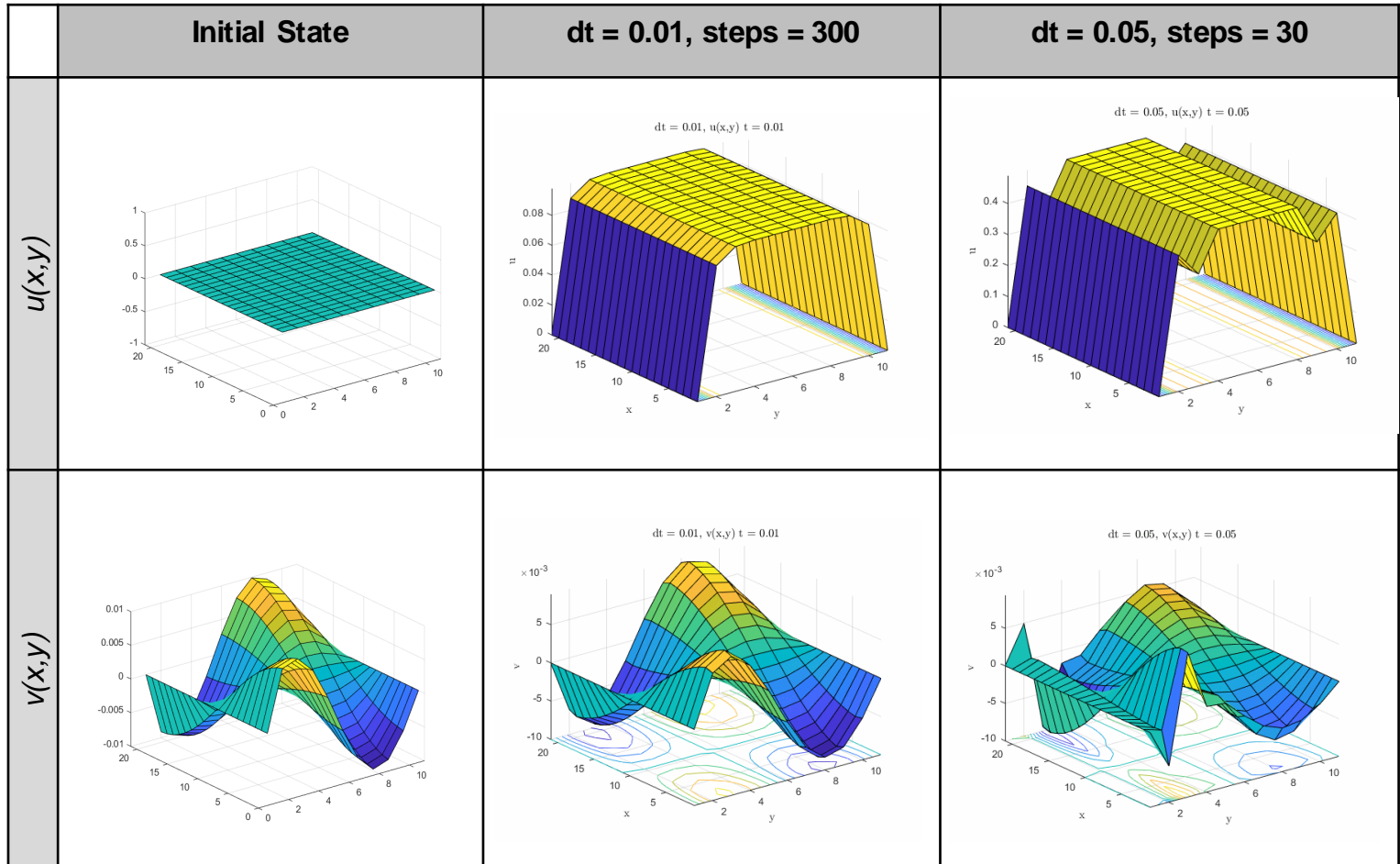
Original set-up for channel flow

dt	0.0025
dx	0.5
dy	0.2
ρ	1
ν	1
$nrOfSt$	2000



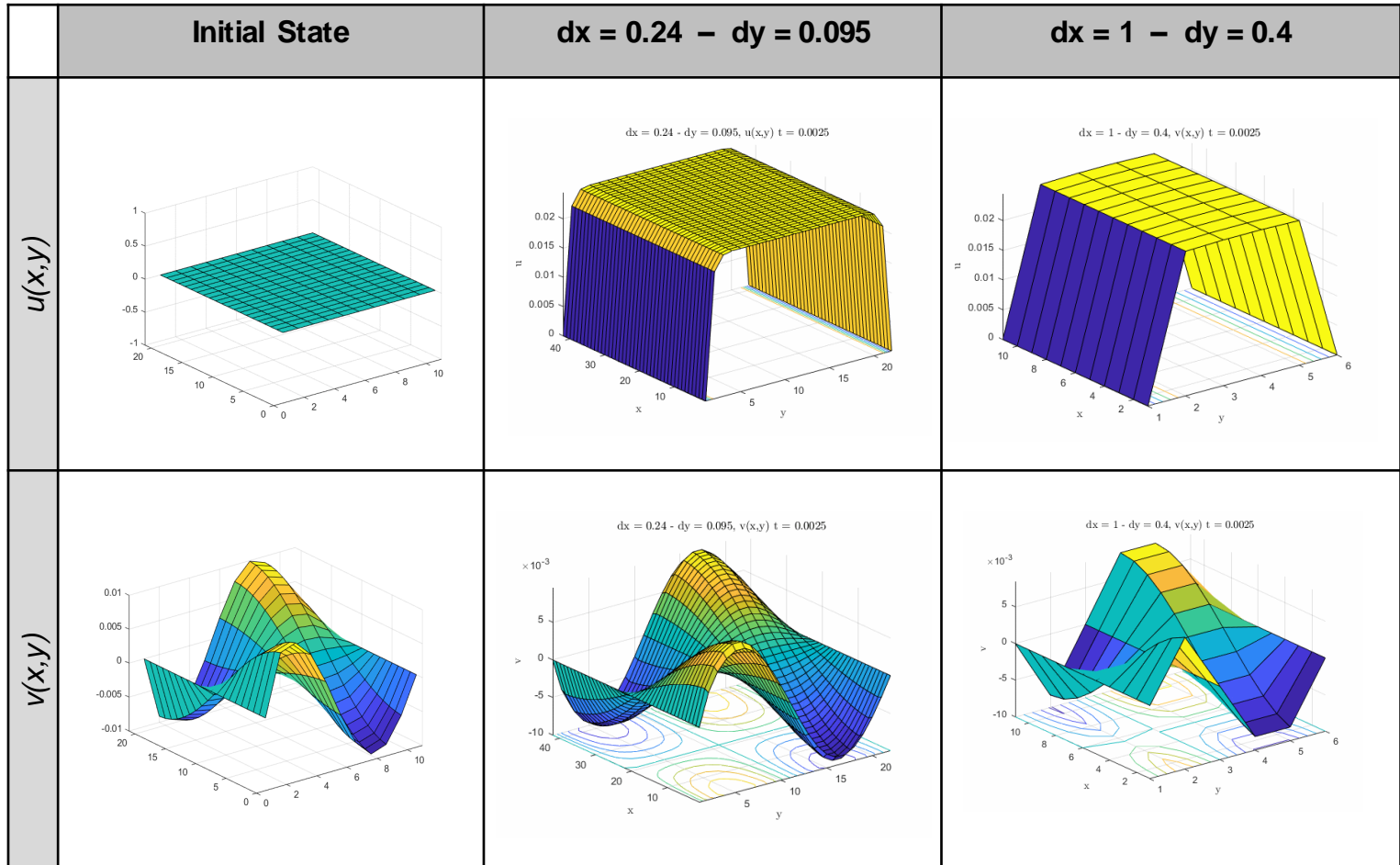
Time discretization for channel flow

dt	$dt \uparrow$
dx	0.5
dy	0.2
ρ	1
ν	1
$nrOfSt$	steps



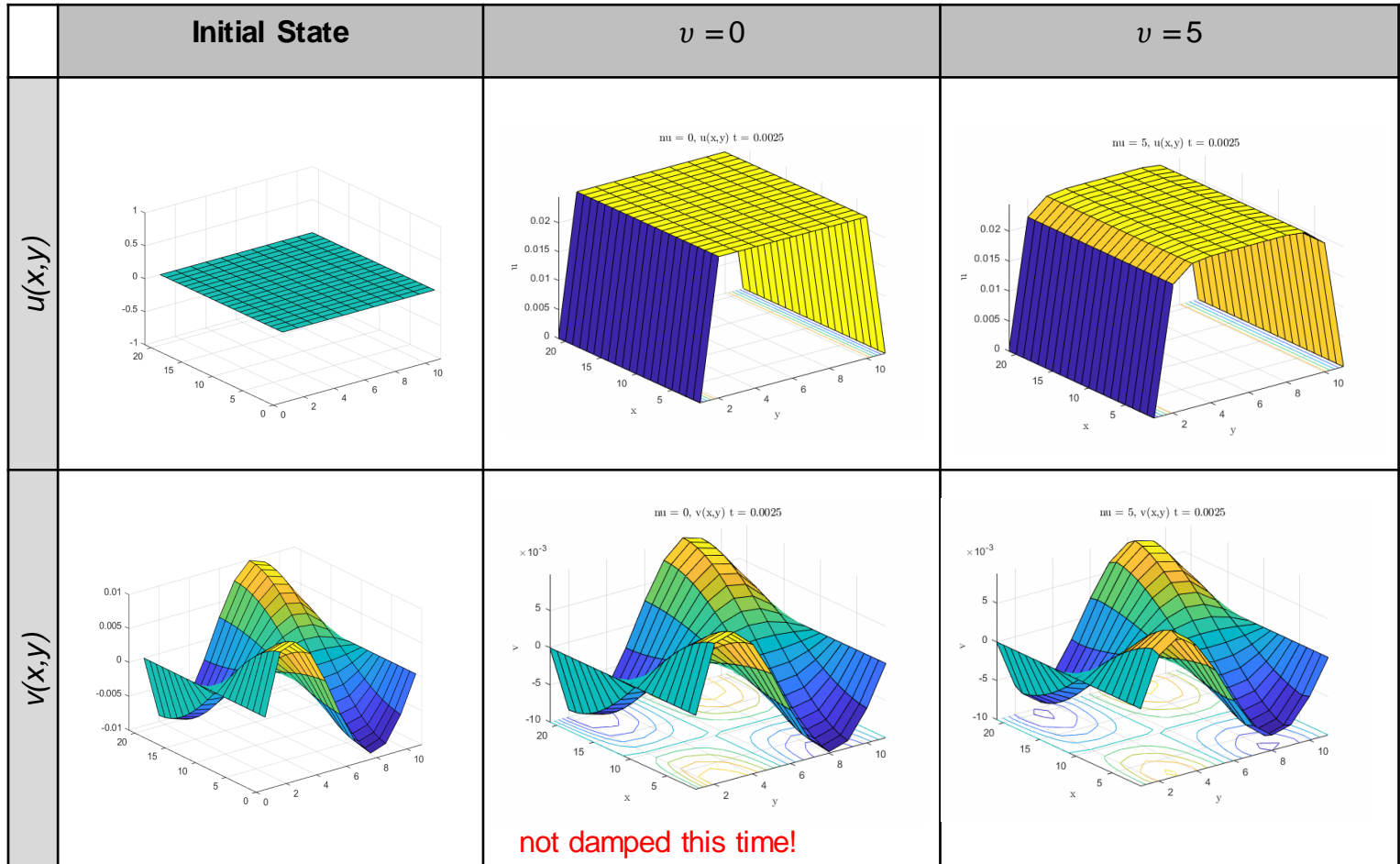
Spatial discretization for channel flow

dt	0.0025
dx	dx
dy	dy
ρ	1
ν	1
$nrOfSt$	500



Change of viscosity for channel flow

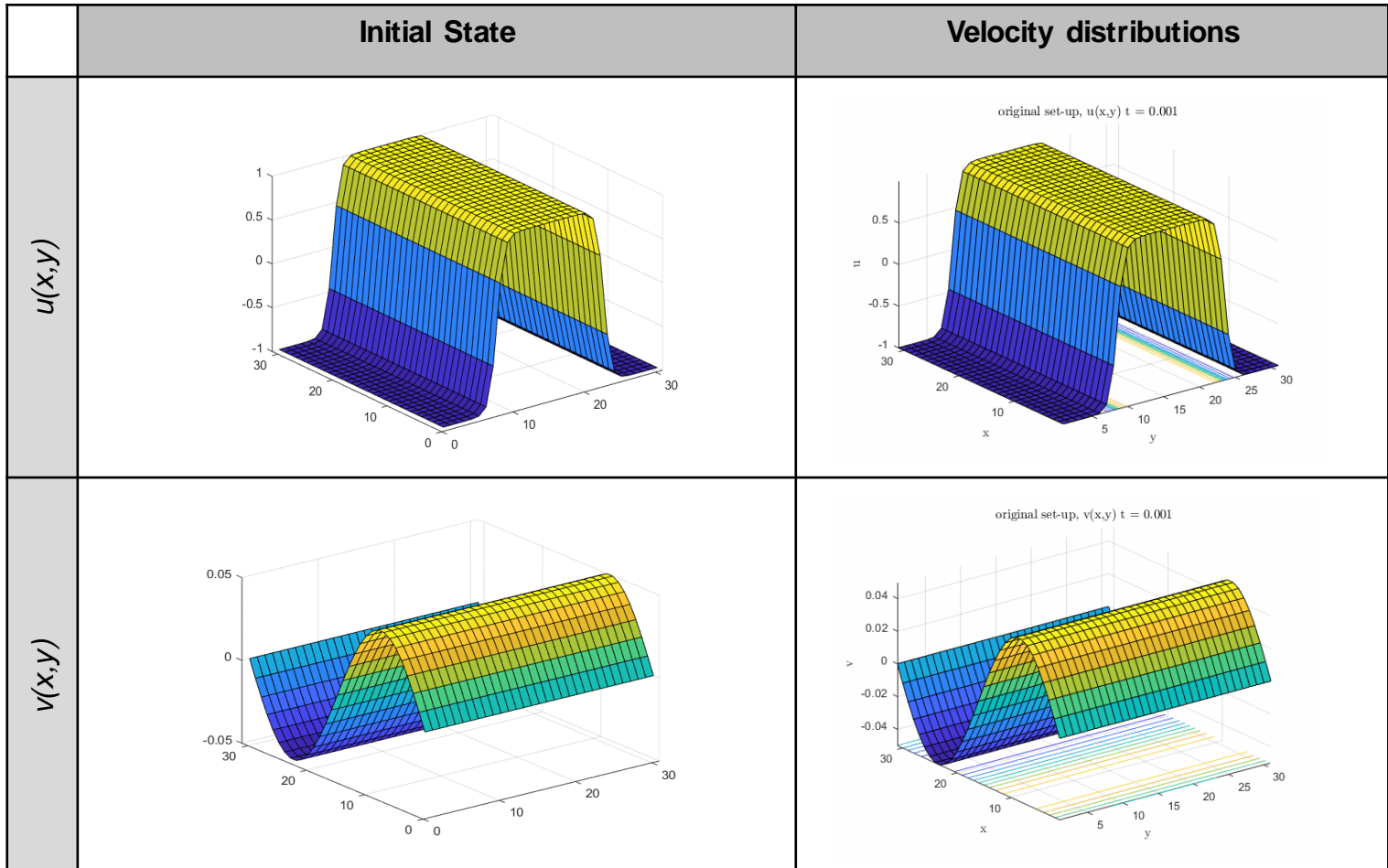
dt	0.0025
dx	0.5
dy	0.2
ρ	1
ν	ν
$nrOfSt$	1000



with high enough viscosity values, scheme becomes unstable!

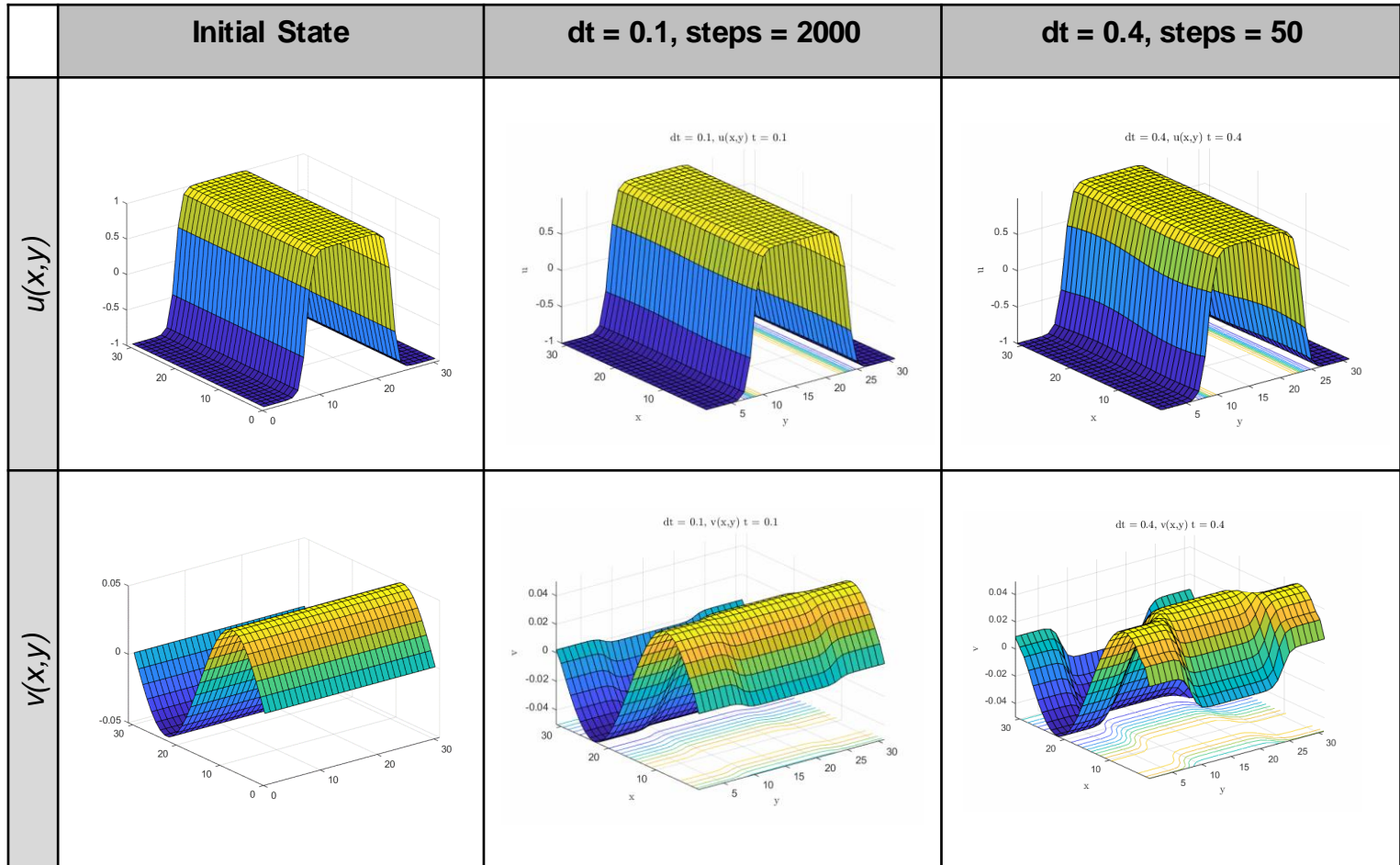
Original set-up for shear flow

dt	0.001
dx	0.209
dy	0.209
ρ	1
ν	0.01
$nrOfSt$	2000



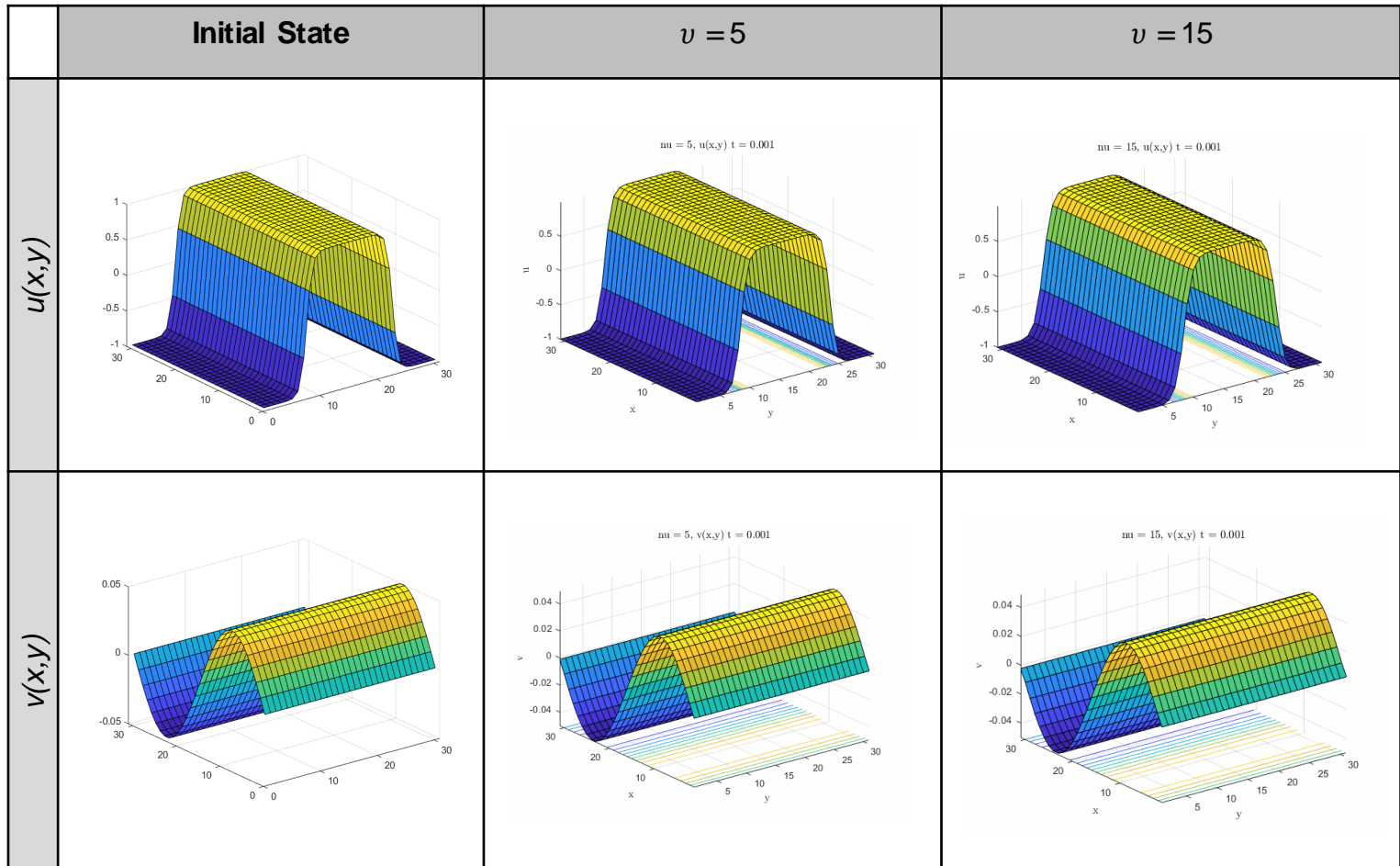
Time discretization for shear flow

dt	dt
dx	0.209
dy	0.209
ρ	1
ν	0.01
$nrOfSt$	steps



Change of viscosity for shear flow

dt	0.001
dx	0.209
dy	0.209
ρ	1
ν	ν
$nrOfSt$	1000



with high enough viscosity values, scheme becomes unstable!

Pressure correction with continuity equation

Summary

Time discretization

- Large effect to stability properties
- Choosing too large step size leads to instability
- Manipulated step size might have an impact of computed fields characteristic

Spatial discretization

- No effect for stability or field variable distribution in our tested configurations

Material parameters

- Viscosity affects the development of velocity and pressure distribution
- Large damping effect with increased viscosity
- Choosing too large viscosity leads to instability
- Density does not apply an effect in our configurations

Two Improvements

2D unsteady Navier – Stokes Equation for incompressible flow

$$\frac{\partial u}{\partial t} = -\frac{1}{\rho} \frac{\partial p}{\partial x} - u \frac{\partial u}{\partial x} - v \frac{\partial u}{\partial y} + \nu \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) + g_x,$$

$$\frac{\partial v}{\partial t} = -\frac{1}{\rho} \frac{\partial p}{\partial y} - u \frac{\partial v}{\partial x} - v \frac{\partial v}{\partial y} + \nu \left(\frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} \right),$$

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0$$

Temporal term: $\rho \frac{\partial u_i}{\partial t}$

Convective term: $\rho u_j \frac{\partial u_i}{\partial x_j}$

Pressure term: $-\frac{\partial p}{\partial x_i}$

Viscous term: $\mu \frac{\partial^2 u_i}{\partial x_j^2}$

2. Improvement

- In sense of numerical efficiency
- Iterative Solver (Gauss Seidel) instead of direct solver

1. Improvement

- In sense of numerical accuracy
- Pressure correction

Iterative Solver (Gauß – Seidel)

- Using previously computed values in the solution vector of the same iteration
- Computing complexity = n^2
- Accuracy: approximated value

$$x_i^{(k+1)} = -\frac{1}{a_{ii}} \left(\sum_{j=1}^{i-1} a_{ij} x_j^{(k+1)} + \sum_{j=i+1}^n a_{ij} x_j^{(k)} - b_i \right)$$

$$\begin{aligned} \Rightarrow x_1^{(k+1)} &= -\frac{1}{a_{11}} (\dots + a_{12} x_2^k + a_{13} x_3^k + a_{14} x_4^k - b_1) \\ \Rightarrow x_2^{(k+1)} &= -\frac{1}{a_{22}} (a_{21} x_1^{k+1} + \dots + a_{23} x_3^k + a_{24} x_4^k - b_2) \\ \Rightarrow x_3^{(k+1)} &= -\frac{1}{a_{33}} (a_{31} x_1^{k+1} + a_{32} x_2^k + \dots + a_{34} x_4^k - b_3) \end{aligned}$$

Direct Solver (Gauß – Jordan)

- Is a modification of the Gauss – Elimination Method
- Computing complexity = $\frac{n^3}{3} + n^2$
- Accuracy: exact solution

$$\underline{\underline{A}} = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \xrightarrow{\text{Reduced Row Echolon Form}} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Iterative Solver (Gauß – Seidel)

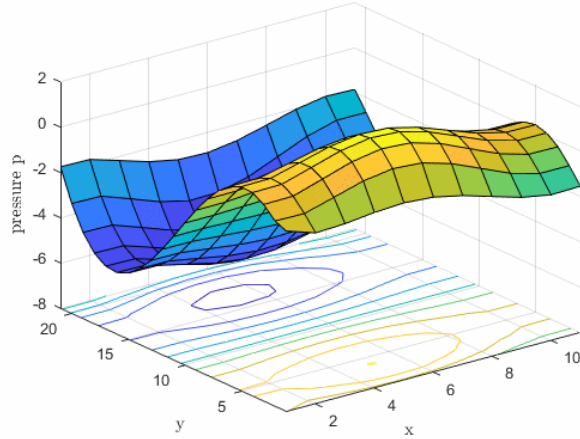
Default Parameters

- Channel Flow:
 - $dt = 0.0025$
 - Time steps = 600
 - $m = 21$
 - $n = 11$
 - Tolerance = $1e-4$
- Shear Flow:
 - $dt = 1e-3$
 - Time steps = 600
 - $m = 31$
 - $n = 31$
 - Tolerance = $1e-4$

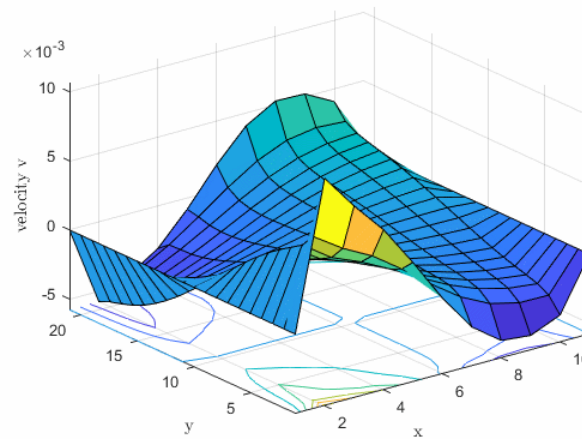
Iterative Solver (Gauß – Seidel)

Validation

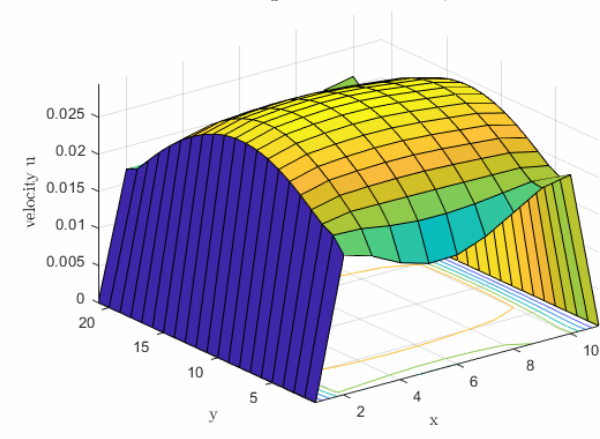
2D NSE using Gauss Jordan scheme, $t = 0.003$



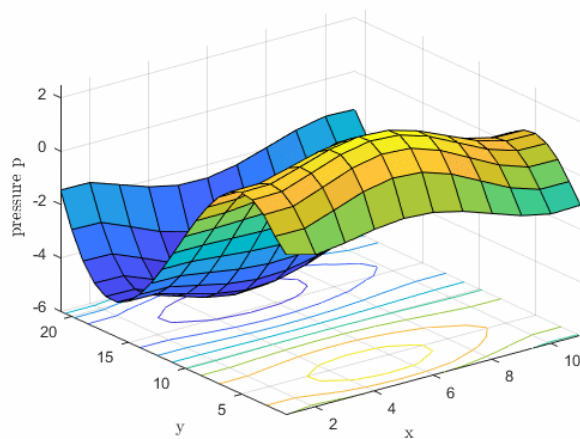
2D NSE using Gauss Jordan scheme, $t = 0.003$



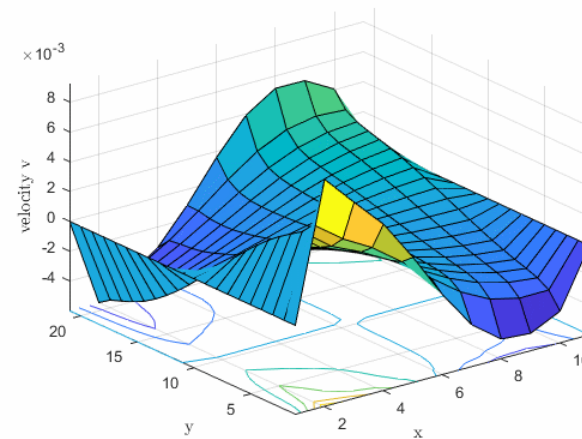
2D NSE using Gauss Jordan scheme, $t = 0.003$



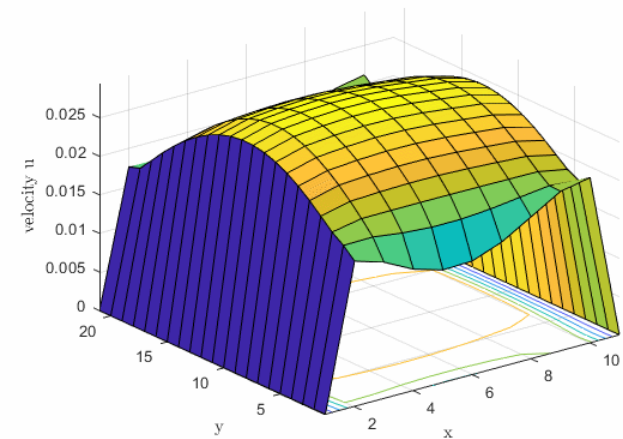
2D NSE using Gauss Seidel scheme, $t = 0.003$



2D NSE using Gauss Seidel scheme, $t = 0.003$



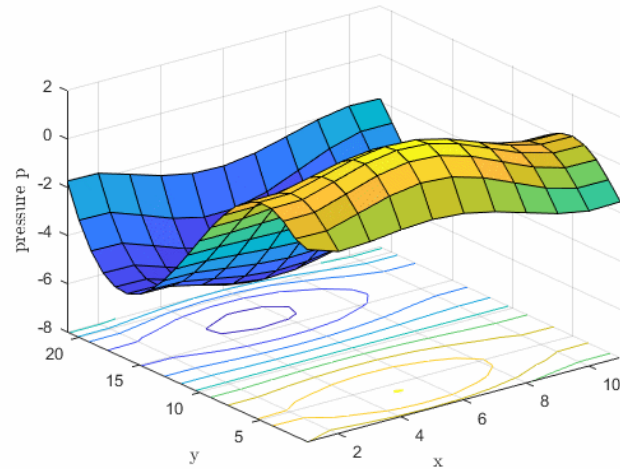
2D NSE using Gauss Seidel scheme, $t = 0.003$



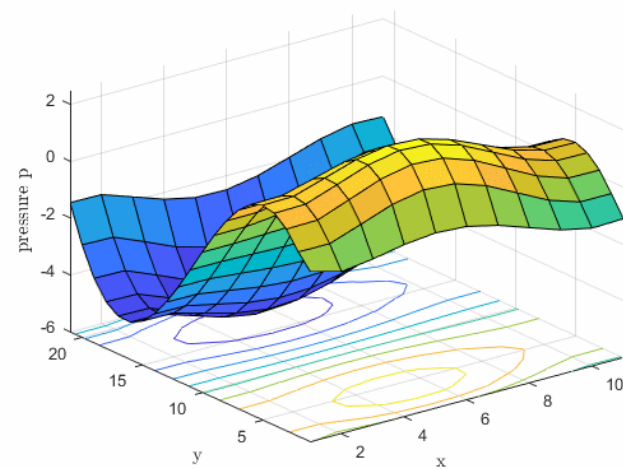
Iterative Solver (Gauß – Seidel)

Decreasing Tolerance

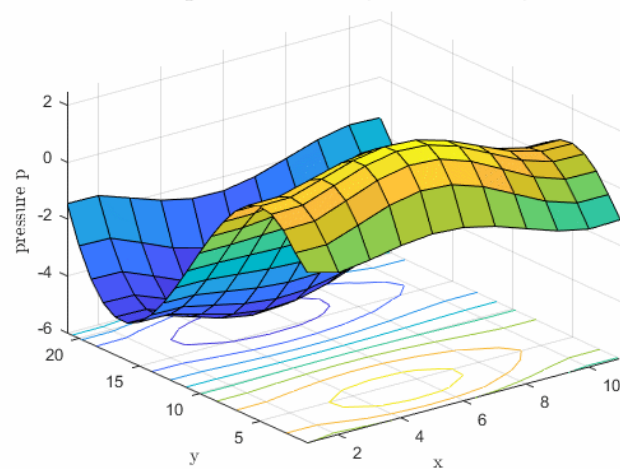
2D NSE using Gauss Jordan scheme, $t = 0.003$



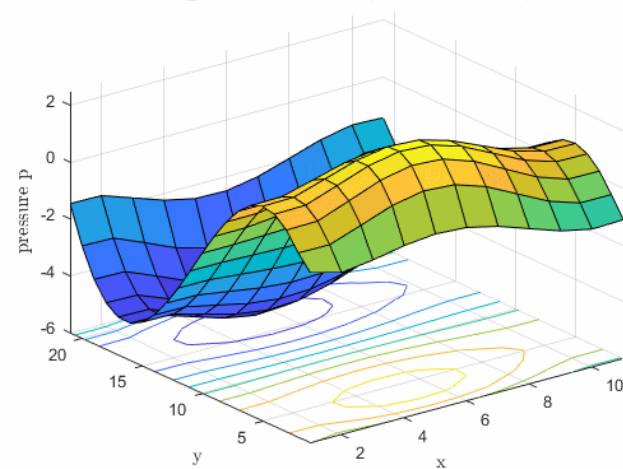
2D NSE using Gauss Seidel scheme, tolerance = $1e-4$, $t = 0.003$



2D NSE using Gauss Seidel scheme, tolerance = $1e-10$, $t = 0.003$

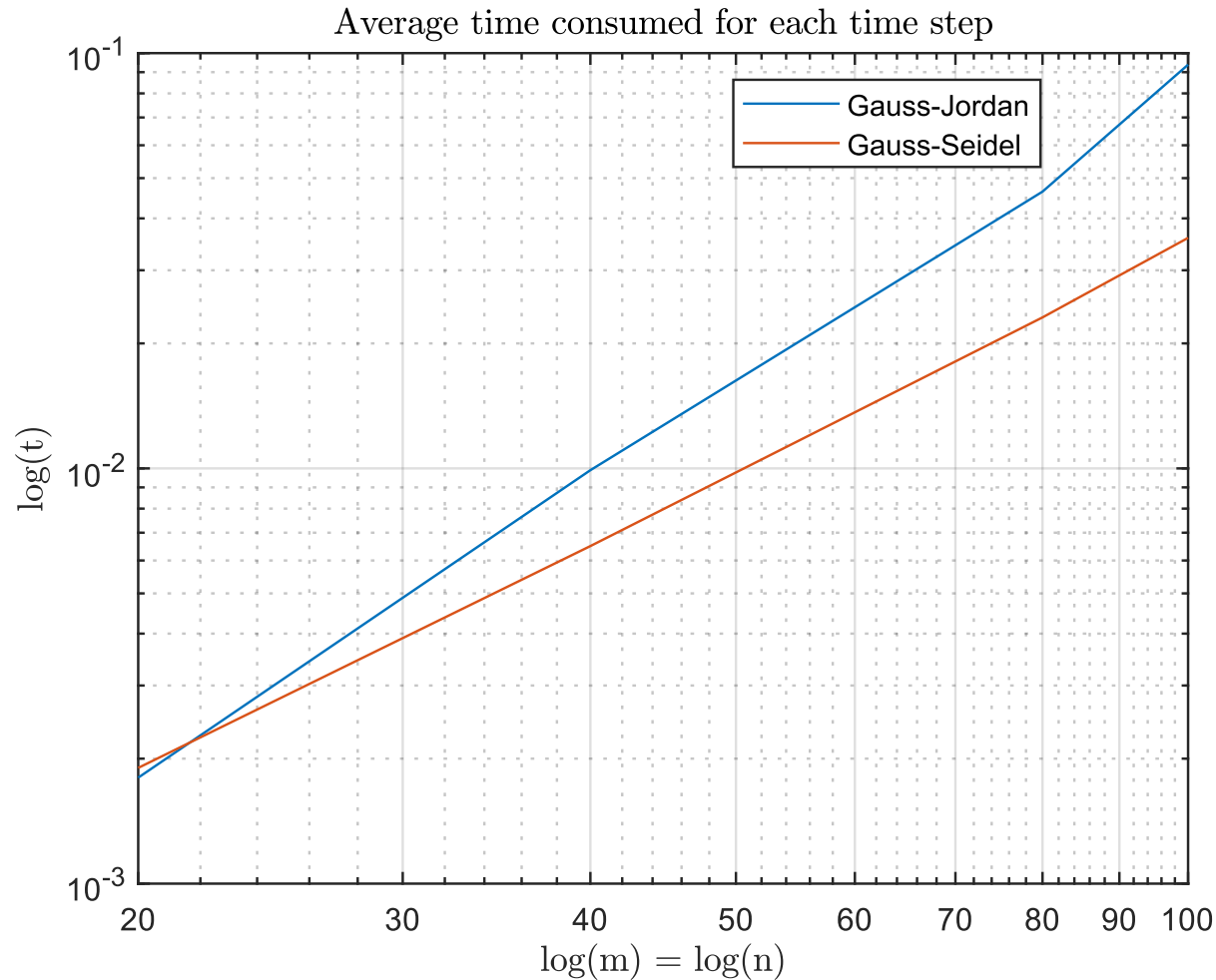


2D NSE using Gauss Seidel scheme, tolerance = $1e-30$, $t = 0.003$



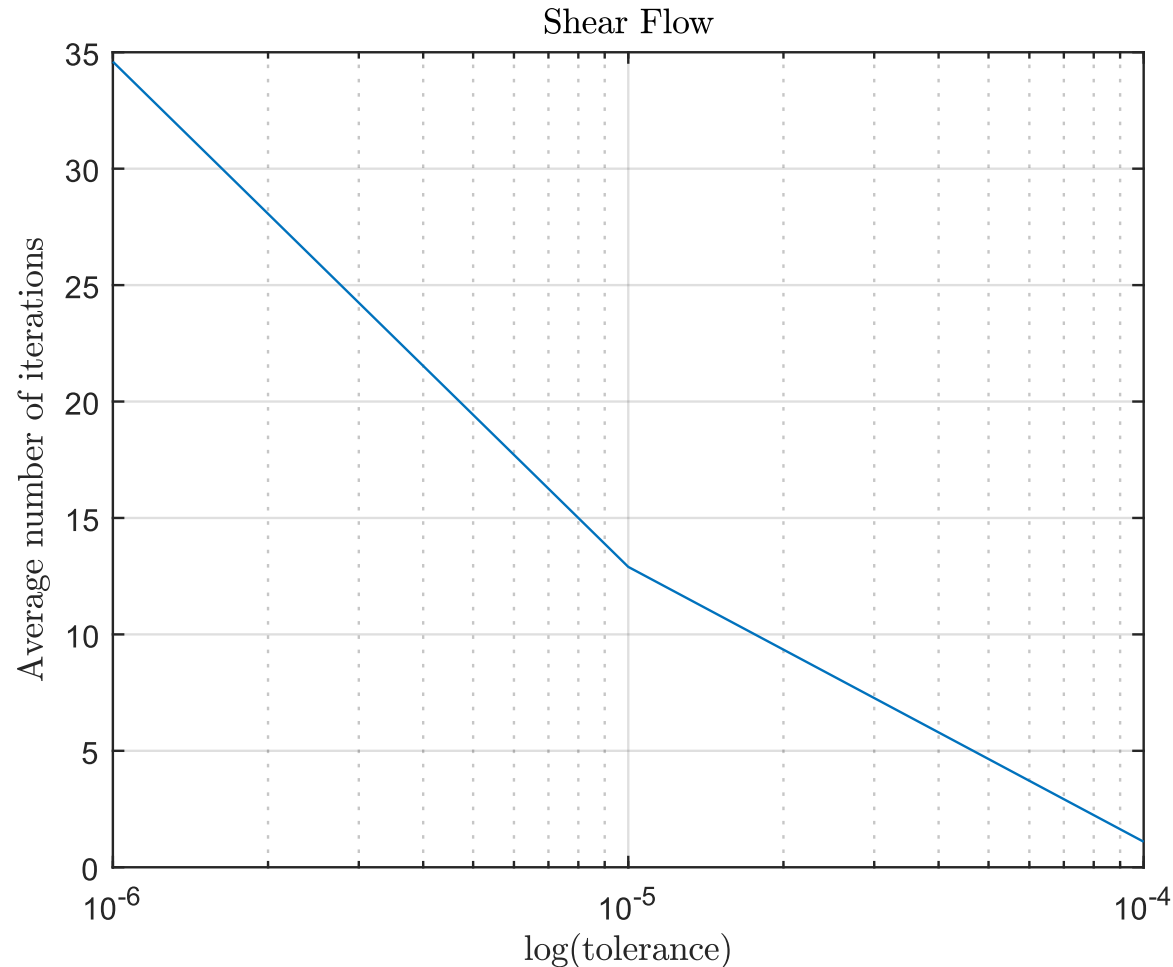
Iterative Solver (Gauß – Seidel)

Computational Complexity



Iterative Solver (Gauß – Seidel)

Average Number of GS Iterations per Time Step



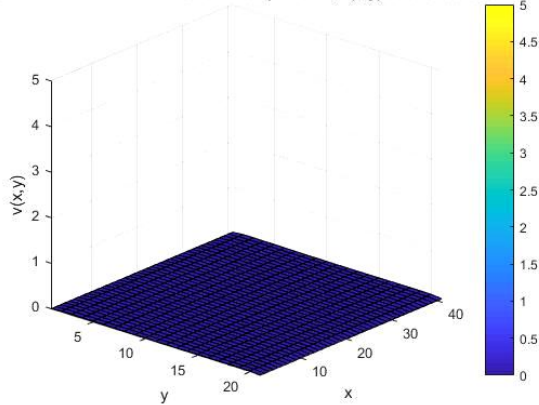
Iterative Solver (Gauß – Seidel)

Summary

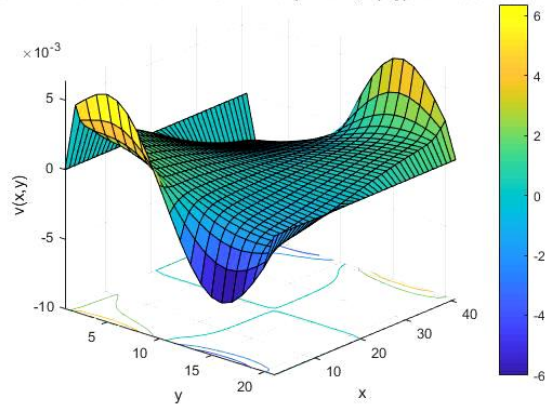
- Gauss Seidel is an iterative scheme that give an approximate solution
- Decreasing the tolerance will give a result almost exact to Gauss Jordan
- Computational complexity of Gauss Jordan is higher than Gauss Seidel with higher dimensions
- Average number of Gauss Seidel iterations per time step decreases with increasing tolerance

Rhie – Chow Interpolation

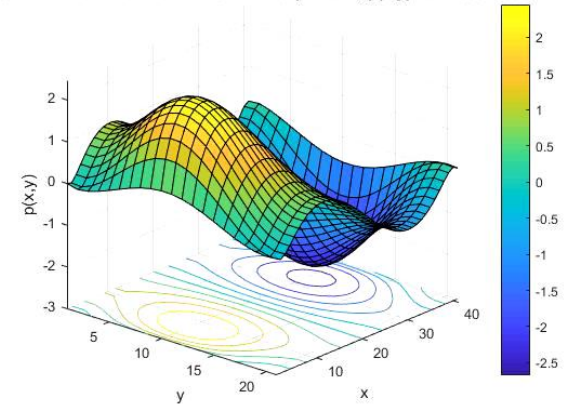
Channel Flow with Rhie-Chow Interpolation, $u(x,y)$ at $t = 0.002500$



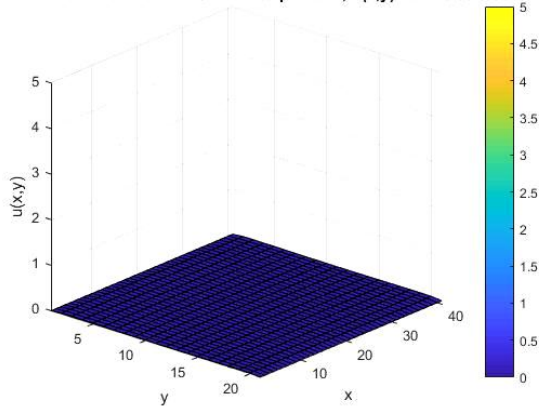
Channel Flow without Rhie-Chow Interpolation, $v(x,y)$ at $t = 0.002500 \times 10^{-3}$



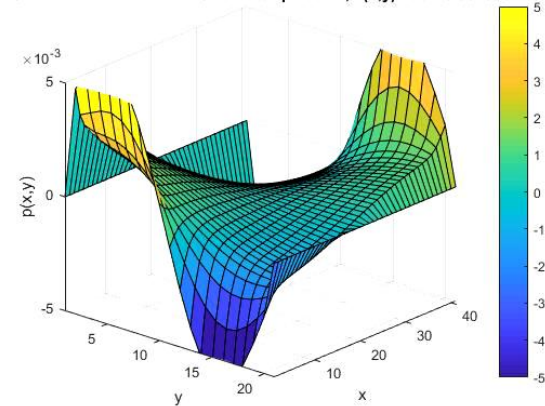
Channel Flow without Rhie-Chow Interpolation, $p(x,y)$ at $t = 0.002500$



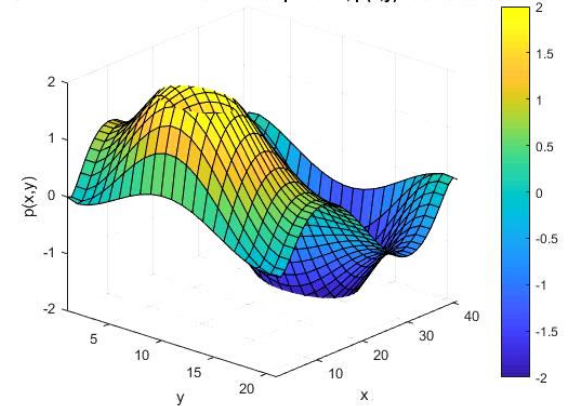
Channel Flow without Rhie-Chow Interpolation, $u(x,y)$ at $t = 0.002500$



Channel Flow with Rhie-Chow Interpolation, $v(x,y)$ at $t = 0.002500 \times 10^{-3}$



Channel Flow with Rhie-Chow Interpolation, $p(x,y)$ at $t = 0.002500$



THANK YOU FOR YOUR ATTENTIONS

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Munich, June 30, 2020

