



KEB-45250

Numerical Techniques for Process Modeling

Spring 2018

Lecture 3

Introduction to Computational Fluid Dynamics

Last lecture

- Review of relevant subjects
- Math
 - Equation types, matrices
- Physics
 - Advection, Convection, Diffusion, Navier-Stokes
 - Dimensionless numbers
- Chemistry
 - Arrhenius equation

Lectures	Exercises
Introduction	Python basics and libraries
Basics. Matrix, NS,...	Lecture topic
CFD Basics	Lecture topic
ANSYS intensive course	ANSYS intensive course
Heat convection, FVM	Lecture topic with Python
Advection	Lecture topic with Python
Navier-Stokes	Navier-Stokes with ANSYS
Mesh	Mesh with ANSYS
Turbulence	Turbulence with ANSYS
Differential equations	Lecture topic
Linear systems	Lecture topic
Easter Holiday	Easter Holiday
Linear/Non-linear systems	Lecture topic
Non-linear systems	Lecture topic
Reacting systems	Lecture topic
Reacting systems	Lecture topic

This lecture

- Introduction Computational Fluid Dynamics (CFD)
- What is CFD?
- Relevant math
- Time stepping
- Steps of CFD
 - Preprocessing
 - Solver
 - Postprocessing

Lectures

Exercises

Introduction
Basics. Matrix, NS,...

CFD Basics

ANSYS intensive course
Heat convection, FVM
Advection
Navier-Stokes
Mesh
Turbulence

Differential equations
Linear systems

Easter Holiday

Linear/Non-linear systems
Non-linear systems

Reacting systems
Reacting systems

Python basics and libraries
Lecture topic

Lecture topic

ANSYS intensive course
Lecture topic with Python
Lecture topic with Python
Navier-Stokes with ANSYS
Mesh with ANSYS
Turbulence with ANSYS

Lecture topic
Lecture topic

Easter Holiday

Lecture topic
Lecture topic

Lecture topic
Lecture topic

Near future

- ANSYS intensive course next week
 - **Tuesday** 9-16 SB202
 - **Wednesday** 9-15 RG100C
 - NOTE THE NONSTANDARD DAYS

Lectures	Exercises
Introduction Basics. Matrix, NS,...	Python basics and libraries Lecture topic
CFD Basics	Lecture topic
ANSYS intensive course	ANSYS intensive course
Heat convection, FVM	Lecture topic with Python
Advection	Lecture topic with Python
Navier-Stokes	Navier-Stokes with ANSYS
Mesh	Mesh with ANSYS
Turbulence	Turbulence with ANSYS
Differential equations	Lecture topic
Linear systems	Lecture topic
Easter Holiday	Easter Holiday
Linear/Non-linear systems	Lecture topic
Non-linear systems	Lecture topic
Reacting systems	Lecture topic
Reacting systems	Lecture topic



Computational Fluid Dynamics

- Fluid flow calculation is the basis of all CFD simulations
- Navier-Stokes equations govern fluid flow
- Other physics and chemistry can be included

Navier-Stokes

<https://www.youtube.com/watch?v=gqKVxOWpi9U>

- Incompressible flow, x-direction

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

- All directions

$$-\frac{\partial u_i}{\partial t} + u_j \frac{\partial u_i}{\partial x_j} = -\frac{1}{\rho} \frac{\partial p}{\partial x_i} + \nu \left(\frac{\partial^2 u_i}{\partial x_j^2} \right)$$

- Today, we only discuss the equations in a general sense, details come later

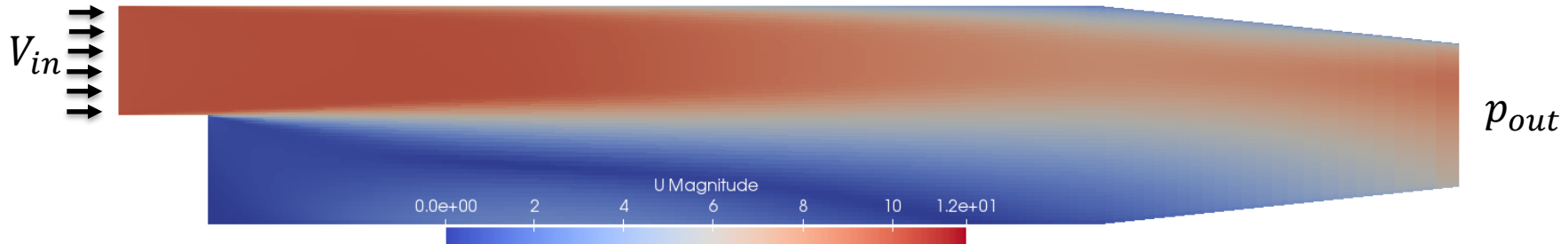


Scope of this course

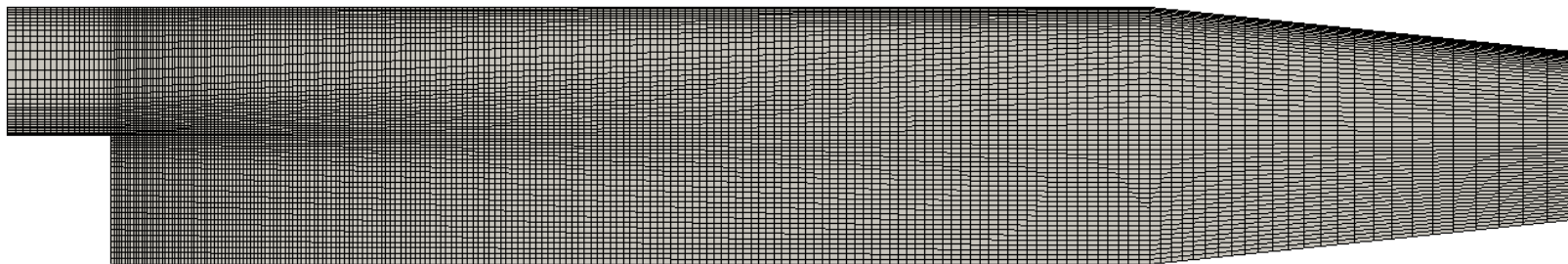
- Solution of NS is difficult
- We will **not** program our own NS solver on this course
 - Unless you want to learn deeper understanding of CFD and program your own solver as the CFD assignment
 - The case is chosen so that is relatively easy to solve
- We will program our own solvers for simpler cases (heat conduction etc.)
- We will use ANSYS for NS
 - You still need to understand the basics
 - You can do the CFD assignment with ANSYS

Example case

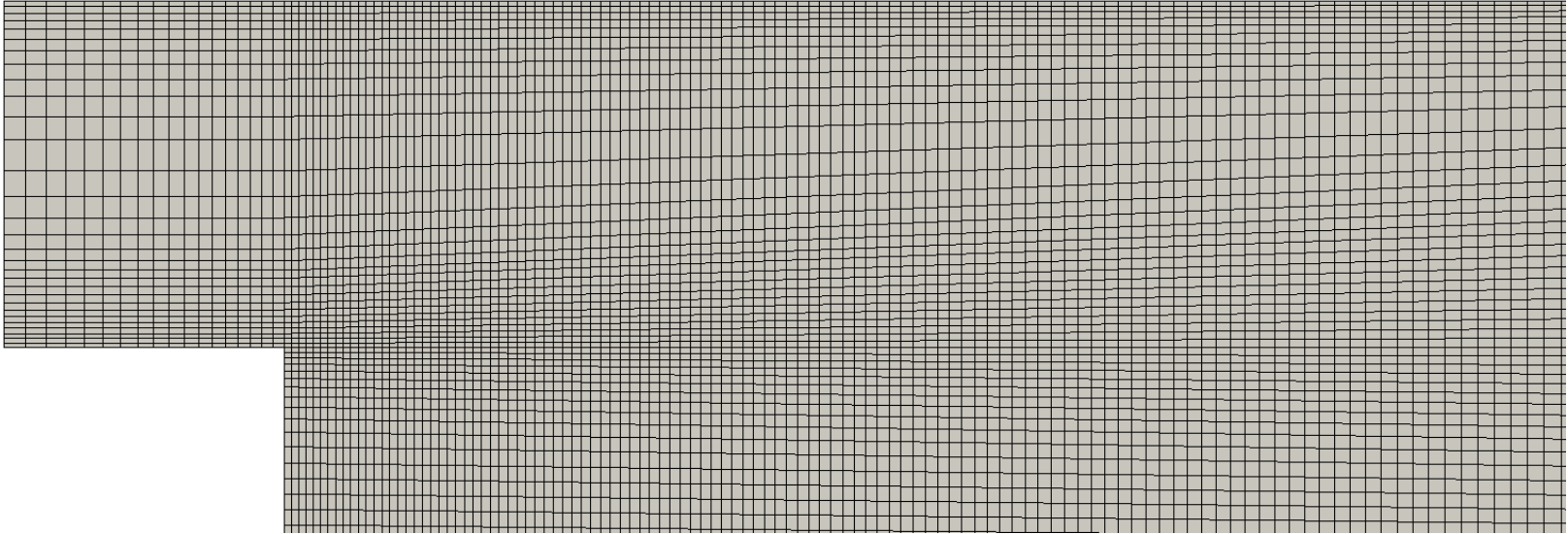
- Classical test case by Pitz and Daily (1981)



Mesh



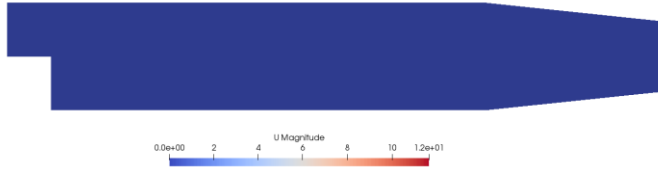
Mesh close up



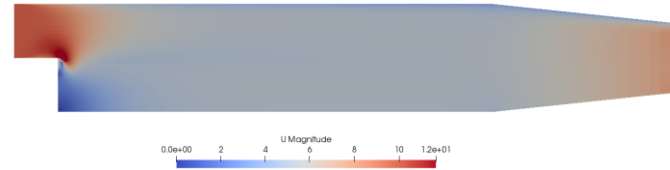
Unsteady

$$\frac{\partial u_i}{\partial t} + u_j \frac{\partial u_i}{\partial x_j} = -\frac{1}{\rho} \frac{\partial p}{\partial x_i} + \nu \left(\frac{\partial^2 u_i}{\partial x_j^2} \right)$$

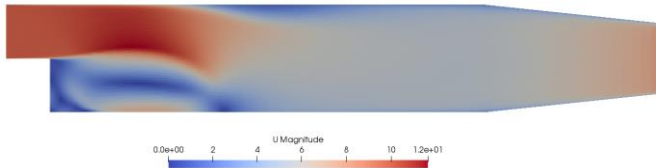
$t = 0s$



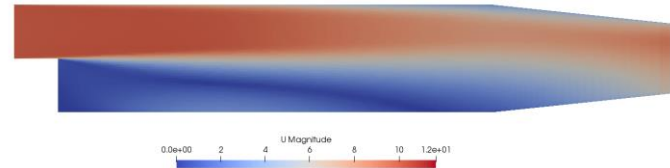
$t = 0.001s$



$t = 0.03s$



$t = 0.3s$

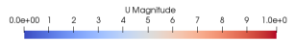


Steady state

$$\cancel{\frac{\partial u_i}{\partial t}} + u_j \frac{\partial u_i}{\partial x_j} = -\frac{1}{\rho} \frac{\partial p}{\partial x_i} + \nu \left(\frac{\partial^2 u_i}{\partial x_j^2} \right)$$

k is iteration step

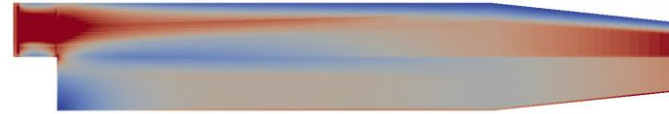
$k = 0$



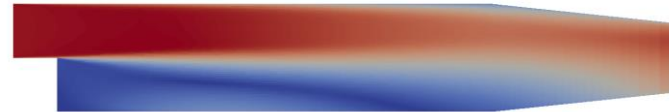
$k = 70$



$k = 1$



$k = 287$





WIKIPEDIA
The Free Encyclopedia

Main page
Contents
Featured content
Current events
Random article
Donate to Wikipedia
Wikipedia store

Interaction

Help
About Wikipedia
Community portal
Recent changes
Contact page

Tools

What links here
Related changes
Upload file
Special pages
Permanent link
Page information
Wikidata item
Cite this page

Print/export

Create a book
Download as PDF
Printable version

Not logged in [Talk](#) [Contributions](#) [Create account](#) [Log in](#)

Article [Talk](#)

Read

[Edit](#)

[View history](#)

Search Wikipedia



Linear equation

From Wikipedia, the free encyclopedia



This article **relies largely or entirely on a single source**. Relevant discussion may be found on the [talk page](#). Please help [improve this article](#) by introducing [citations](#) to additional sources. *(January 2016)*



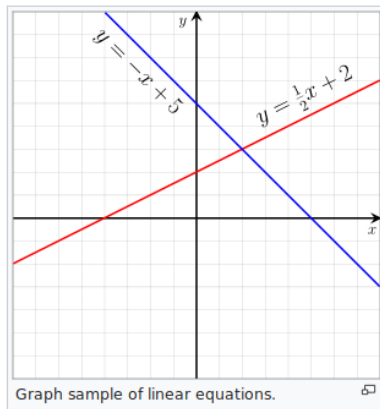
This article **needs additional citations for verification**. Please help [improve this article](#) by [adding citations to reliable sources](#). Unsourced material may be challenged and removed. *(January 2016)* ([Learn how and when to remove this template message](#))

A **linear equation** is an algebraic equation in which each term is either a constant or the product of a constant and (the first power of) a single variable (however, different variables may occur in different terms). A simple example of a linear equation with only one variable, x , may be written in the form: $ax + b = 0$, where a and b are constants and $a \neq 0$. The constants may be [numbers](#), [parameters](#), or even non-linear [functions](#) of parameters, and the distinction between variables and parameters may depend on the problem (for an example, see [linear regression](#)).

Linear equations can have one or more variables. An example of a linear equation with three variables, x , y , and z , is given by: $ax + by + cz + d = 0$, where a , b , c , and d are constants and a , b , and c are non-zero. Linear equations occur frequently in most subareas of [mathematics](#) and especially in [applied mathematics](#). While they arise quite naturally when modeling many phenomena, they are particularly useful since many [non-linear equations](#) may be reduced to linear equations by assuming that quantities of interest vary to only a small extent from some "background" state. An equation is linear if the sum of the exponents of the variables of each term is one.

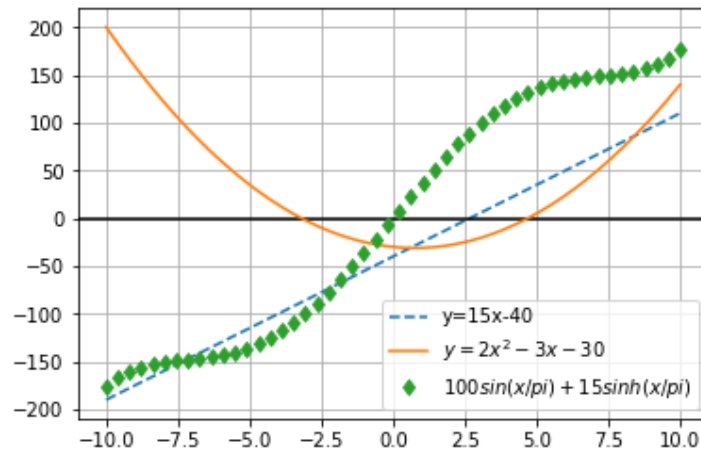
Equations with exponents greater than one are non-linear. An example of a non-linear equation of two variables is $axy + b = 0$, where a and b are constants and $a \neq 0$. It has two variables, x and y , and is non-linear because the sum of the exponents of the variables in the first term, axy , is two.

This article considers the case of a single equation for which one searches the [real](#) solutions. All its content applies for [complex](#) solutions and, more generally for linear equations with [coefficients](#) and solutions in any [field](#).



Linear vs. nonlinear

- ...all else is nonlinear
- Nonlinear equations don't always have analytical solutions
- May be difficult to solve numerically
- The same ideas can be extended to systems of equations





WIKIPEDIA
The Free Encyclopedia

Main page
Contents
Featured content
Current events
Random article
Donate to Wikipedia
Wikipedia store

Interaction
Help
About Wikipedia
Community portal
Recent changes
Contact page

Tools
What links here
Related changes
Upload file
Special pages
Permanent link
More information

Not logged in [Talk](#) [Contributions](#) [Create account](#) [Log in](#)

Article [Talk](#)

[Read](#) [Edit](#) [View history](#)

System of linear equations

From Wikipedia, the free encyclopedia



This article includes a [list of references](#), but **its sources remain unclear** because it has **insufficient inline citations**. Please help to [improve](#) this article by [introducing](#) more precise citations. *(October 2015)*
(Learn how and when to remove this template message)

In **mathematics**, a **system of linear equations** (or **linear system**) is a collection of two or more **linear equations** involving the same set of **variables**.^[1] For example,

$$3x + 2y - z = 1$$

$$2x - 2y + 4z = -2$$

$$-x + \frac{1}{2}y - z = 0$$

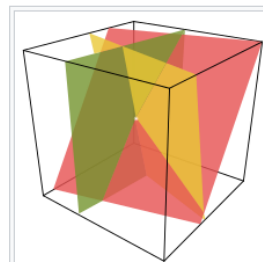
is a system of three equations in the three variables x , y , z . A **solution** to a linear system is an assignment of values to the variables such that all the equations are simultaneously satisfied. A **solution** to the system above is given by

$$x = 1$$

$$y = -2$$

$$z = -2$$

since it makes all three equations valid. The word "*system*" indicates that the equations are to be considered collectively, rather than individually.



A linear system in three variables determines a collection of **planes**. The intersection point is the **solution**.

$$\begin{bmatrix} 3 & 2 & -1 \\ 2 & -2 & 4 \\ -1 & 1/2 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ -2 \\ 0 \end{bmatrix} \Leftrightarrow \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ -2 \\ -2 \end{bmatrix}$$



Why are we talking about matrices?

- The governing equations of fluid flow can be approximated with systems of algebraic equations
- Linear matrix systems are easily solved with computer algorithms
- Understanding the methods of how to do this is understanding CFD

Nonlinear system

$$\begin{aligned} 3xz + 2y - z &= 1 \\ 2x - 2y - 4 &= -2 \\ -x + 0.5y - z &= 0 \end{aligned}$$

Or in matrix form

$$\begin{bmatrix} 3z & 2 & -1 \\ 2 & -2 & 4 \\ -1 & 0.5 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ -2 \\ 0 \end{bmatrix}$$



Iterative solution

- Example non-linear equation

$$-\frac{1}{\sqrt{f}} = -2 \log_{10} \left(\frac{\epsilon}{3.7d_h} + \frac{2.51}{Re\sqrt{f}} \right)$$

- A naive iteration example on the right
- In CFD we use case specific methods

```
73 Re = 10000
74 d = 1e-2
75 eps = 0
76
77 f = 1e-2
78 n = 10
79 for k in range(n):
80     print(f)
81     f = (-2*sp.log10(eps/3.7/d
82                 +2.51/(Re*f**0.5))
83          )**-2
```

Out:

```
0.01
0.0369729683343
0.0300516729306
0.0310119800116
0.030863305431
0.030885950164
0.0308824924841
0.0308830202442
0.0308829396853
0.0308829519819
```



Nonlinear system solution

- Naive iteration for matrix system

$$\begin{bmatrix} 3z & 2 & -1 \\ 2 & -2 & 4 \\ -1 & 0.5 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ -2 \\ 0 \end{bmatrix}$$

- Gives $x = [1 \ 4 \ 1]$
- Error
 $Ax - b = [0 \ 0 \ -2e-16]$

```
70 b = sp.array([1,-2,0])
71 x = sp.array([2,1,1])
72
73 n = 100
74 for k in range(n):
75     A = sp.array([[3*x[2],2,-1],
76                  [2,-2,4],
77                  [-1,0.5,-1],
78                  ])
79     x = linalg.solve(A,b)
80
81 # Print solution
82 print(x)
83 # Test solution, @ is matrix multiplication
84 print(A@x-b)
```



Disclaimer

- It might be difficult to find the answer for a nonlinear system
- Better methods for general nonlinear equations can be found from nearly any programming language
- The naive method is used here for simplicity
- In CFD, case special methods are used
 - Most quite similar to the naive example before



Nonlinear PDE

- In CFD, we mostly deal with nonlinear partial differential equations
- Steady state incompressible flow N-S, x-direction

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

- All directions

$$u_j \frac{\partial u_i}{\partial x_j} = -\frac{1}{\rho} \frac{\partial p}{\partial x_i} + \nu \left(\frac{\partial^2 u_i}{\partial x_j^2} \right)$$



Solution strategy

1. Linearize the PDE
2. Approximate PDE with a system of algebraic equations
3. Solve iteratively

Simple linearization

- Original equation

$$u_j \frac{\partial u_i}{\partial x_j} = -\frac{1}{\rho} \frac{\partial p}{\partial x_i} + \nu \left(\frac{\partial^2 u_i}{\partial x_j^2} \right)$$

- Linearized equation

$$u_j^* \frac{\partial u_i}{\partial x_j} = -\frac{1}{\rho} \frac{\partial p}{\partial x_i} + \nu \left(\frac{\partial^2 u_i}{\partial x_j^2} \right)$$

where u_j^* is velocity from previous iteration

Iterative solution of NS

$$u_j^* \frac{\partial u_i}{\partial x_j} = -\frac{1}{\rho} \frac{\partial p}{\partial x_i} + \nu \left(\frac{\partial^2 u_i}{\partial x_j^2} \right)$$

- The above equation is approximated using a system of algebraic equations

$$A\mathbf{x} = \mathbf{b}$$

using methods we will learn later on this course. The system is solved iteratively

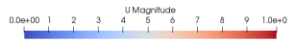


Iterations

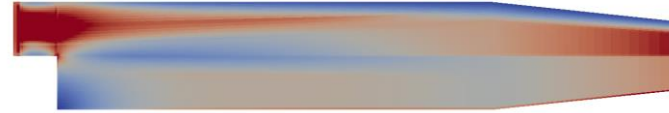
$$u_j^* \frac{\partial u_i}{\partial x_j} = -\frac{1}{\rho} \frac{\partial p}{\partial x_i} + \nu \left(\frac{\partial^2 u_i}{\partial x_j^2} \right)$$

k is iteration step

$k = 0$



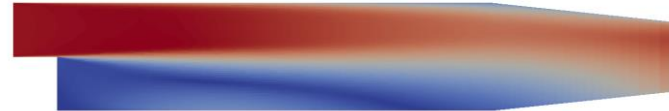
$k = 1$



$k = 70$

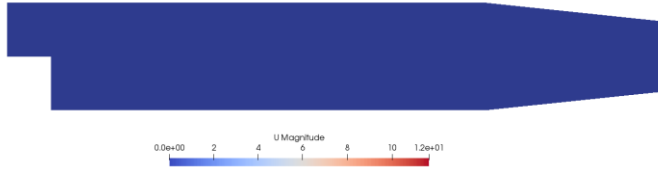


$k = 287$

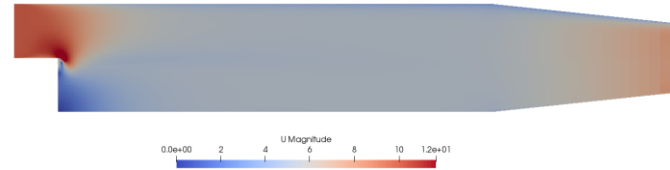


Development in time

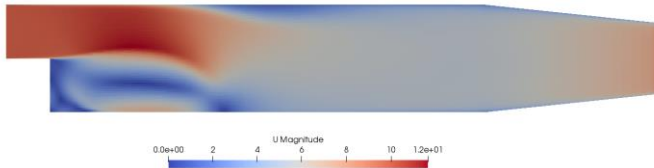
$t = 0s$



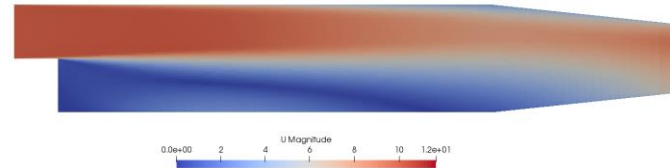
$t = 0.001s$



$t = 0.03s$



$t = 0.3s$



NEXT TOPIC

- Time stepping



Time derivative term

$$\left(\frac{\partial u_i}{\partial t} \right) + u_j \frac{\partial u_i}{\partial x_j} = - \frac{1}{\rho} \frac{\partial p}{\partial x_i} + \nu \left(\frac{\partial^2 u_i}{\partial x_j^2} \right)$$

Explicit time stepping

- From Taylor expansion

$$\underbrace{f(t_0 + \Delta t) = f(t_0) + \Delta t f'(t_0)}_{\text{Explicit Euler}} + \frac{1}{2} \Delta t^2 f''(t_0) + \dots$$

small

- Simple to implement but rarely used
- Easily becomes unstable

Implicit time stepping

- The function values are taken “from the future”

$$f(t_0 + \Delta t) = f(t_0) + \Delta t f'(t_0 + \Delta t)$$

- Might require iteration because of $f'(t_0 + \Delta t)$
- Commonly used in CFD
- Stable and simple to implement but inaccurate
- If possible, use Runge-Kutta. Rarely used in CFD.

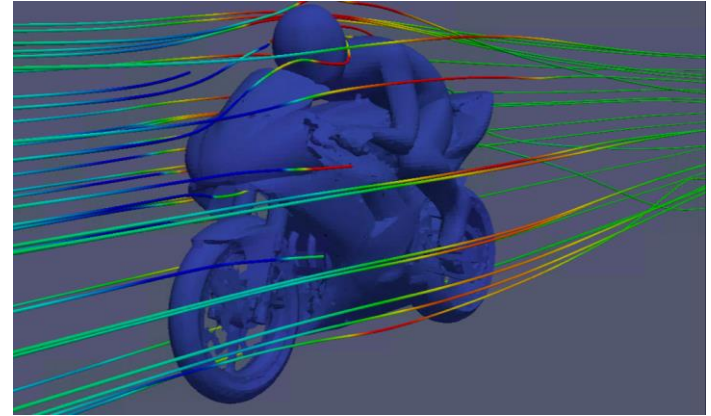


NEXT TOPIC

- Steps of CFD

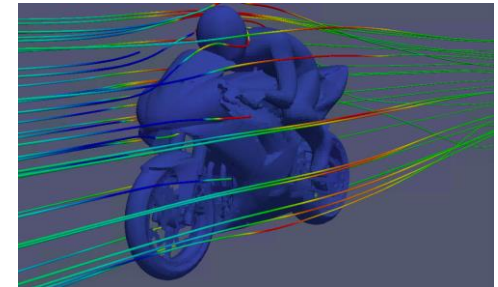
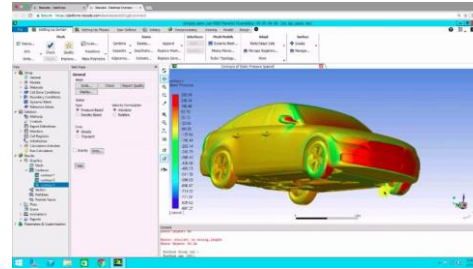
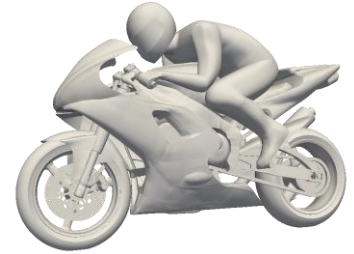


Steps of CFD solution

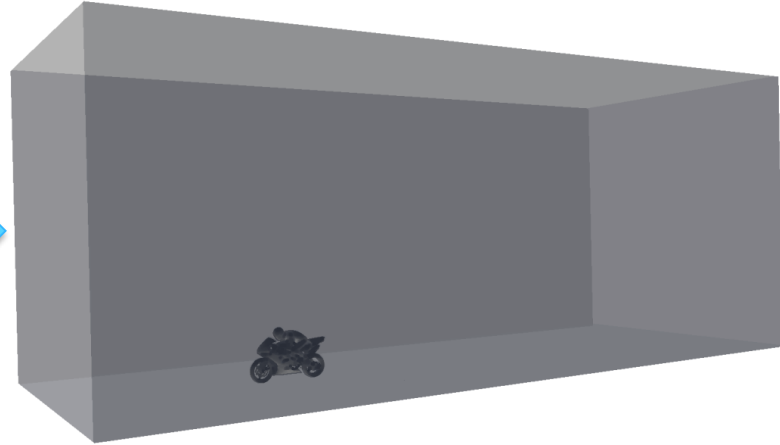


Steps of CFD solution

1. Preprocessing
2. Solver
3. Post processing



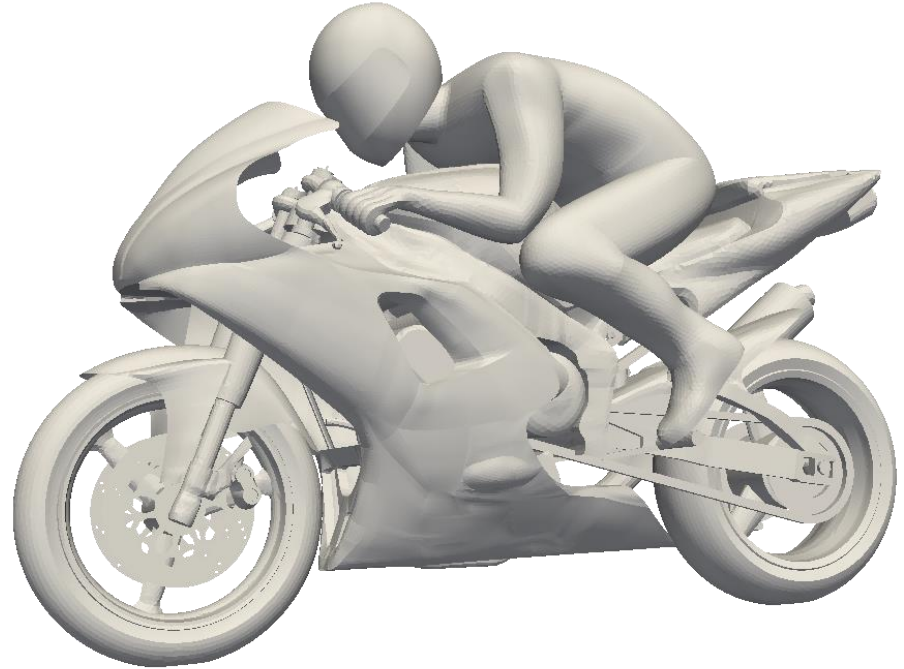
Preprocessing



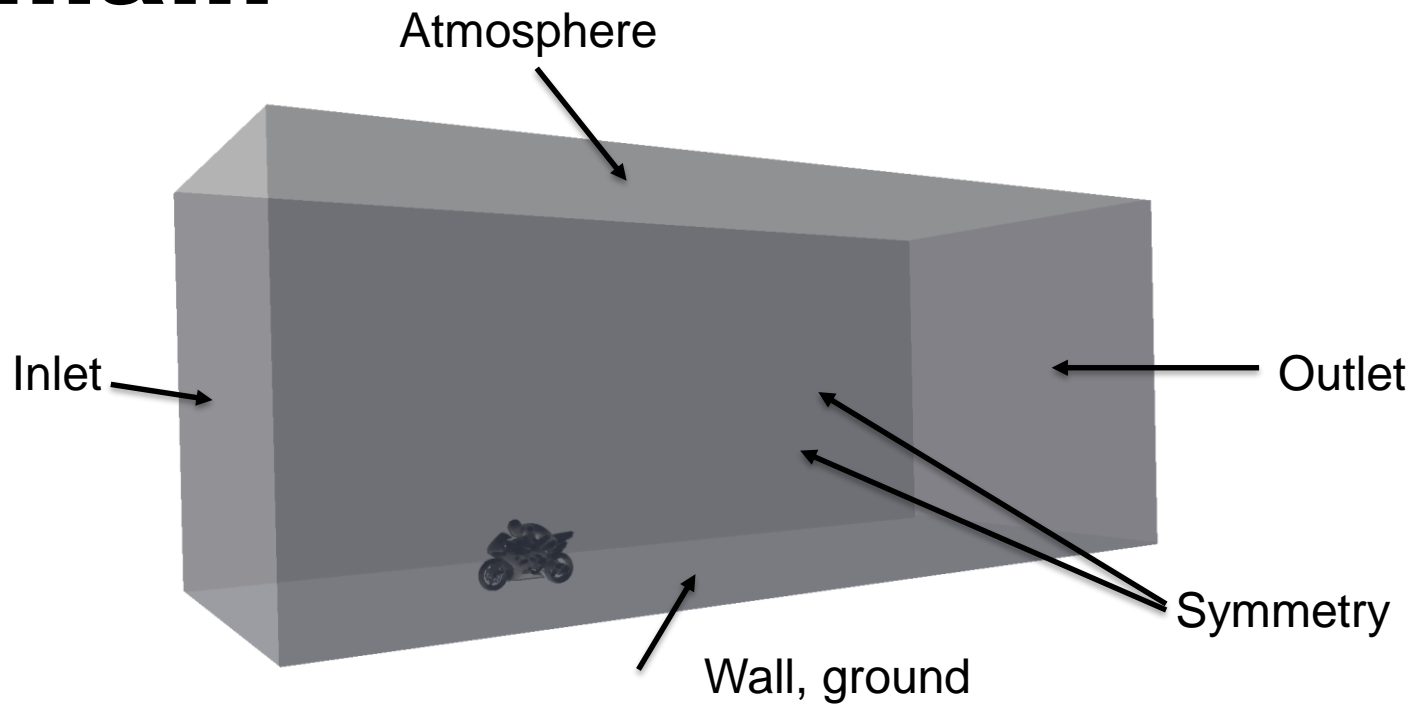
Preprocessing

- CAD
 - Geometry with suitable detail
 - Draw by yourself or prepare existing CAD for CFD
- Meshing
 - Creating the mesh for CFD solution
 - Often the most time consuming part

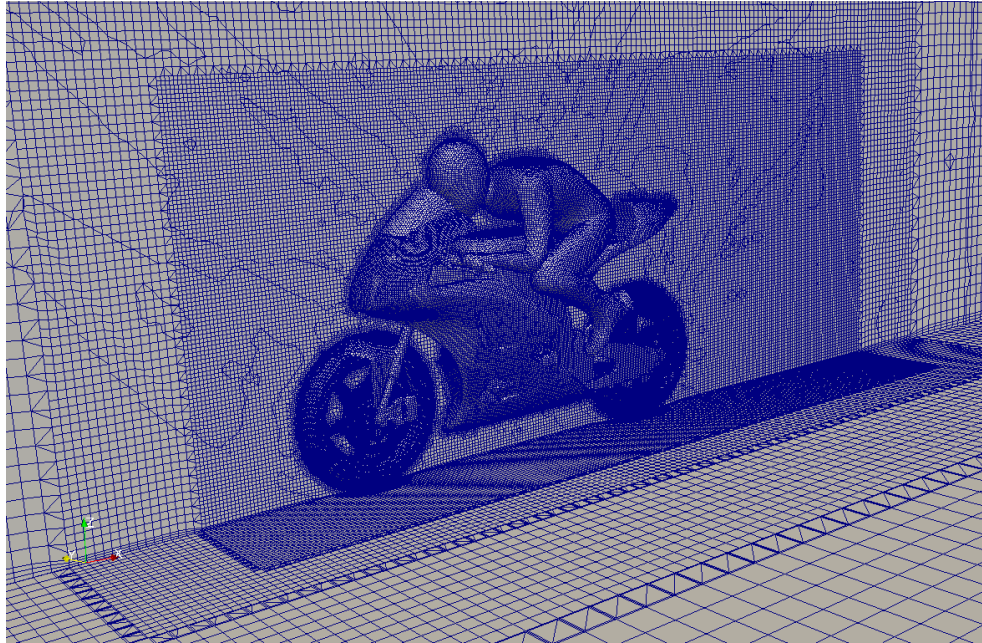
Suitable level of detail



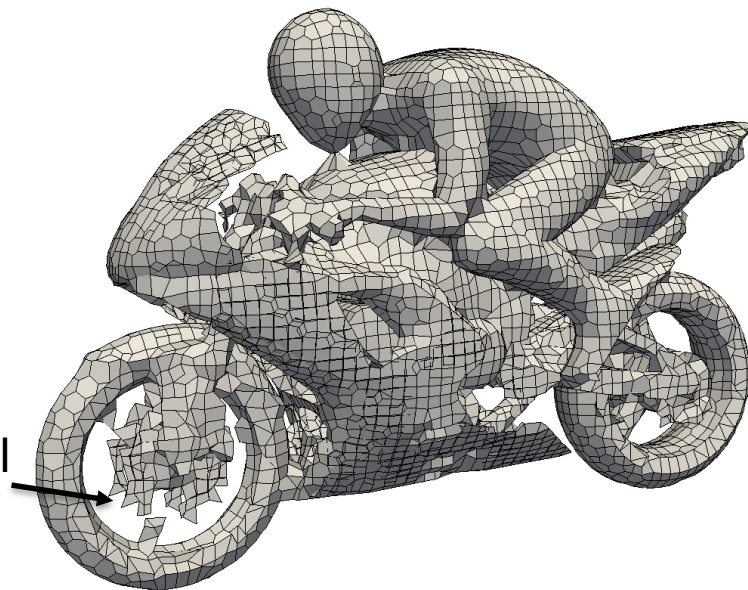
Domain



Meshing



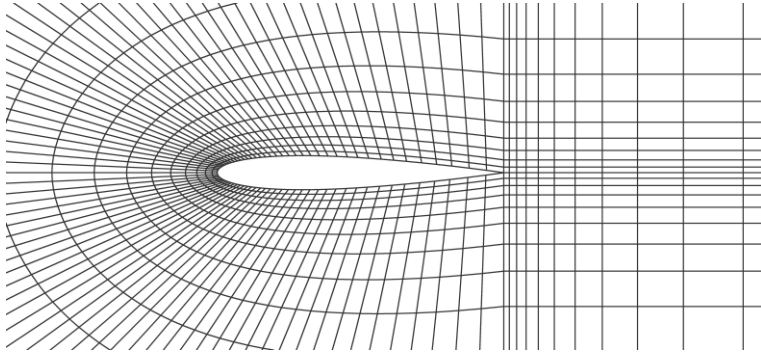
Surface details



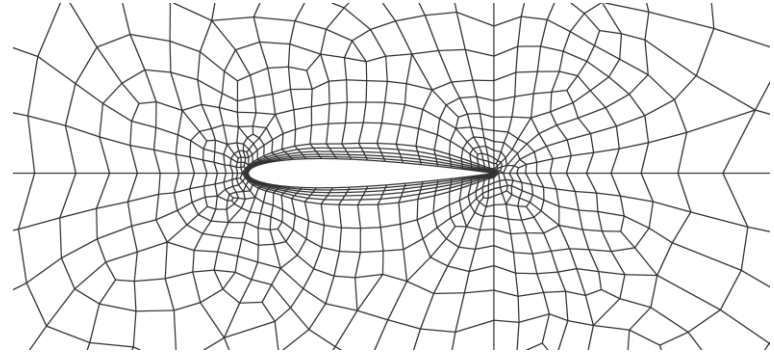
Insufficient level of detail



Mesh types



Structured mesh



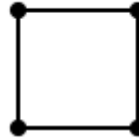
Unstructured mesh

Cell types

2D Cell types

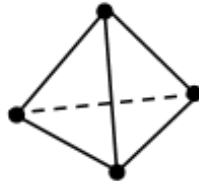


Triangle

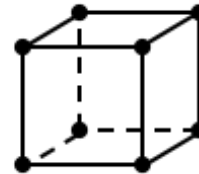


Rectangle

3D Cell types



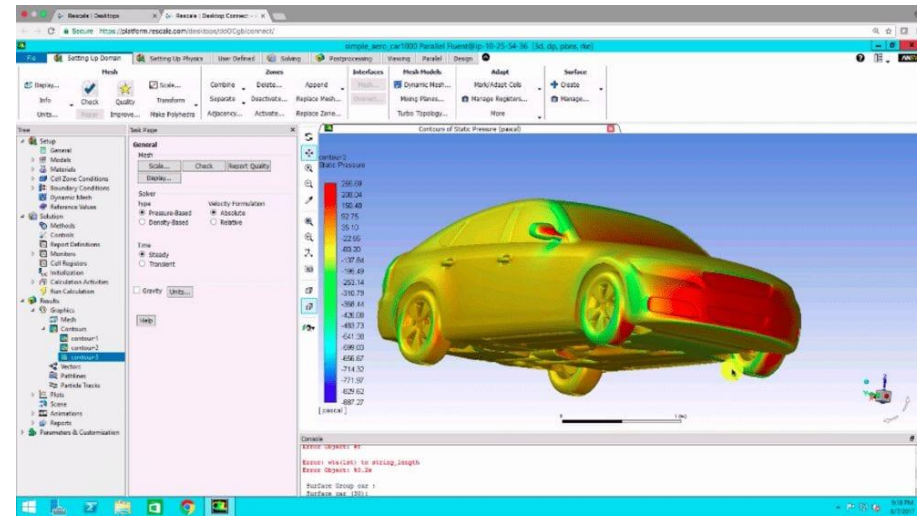
Tetrahedron



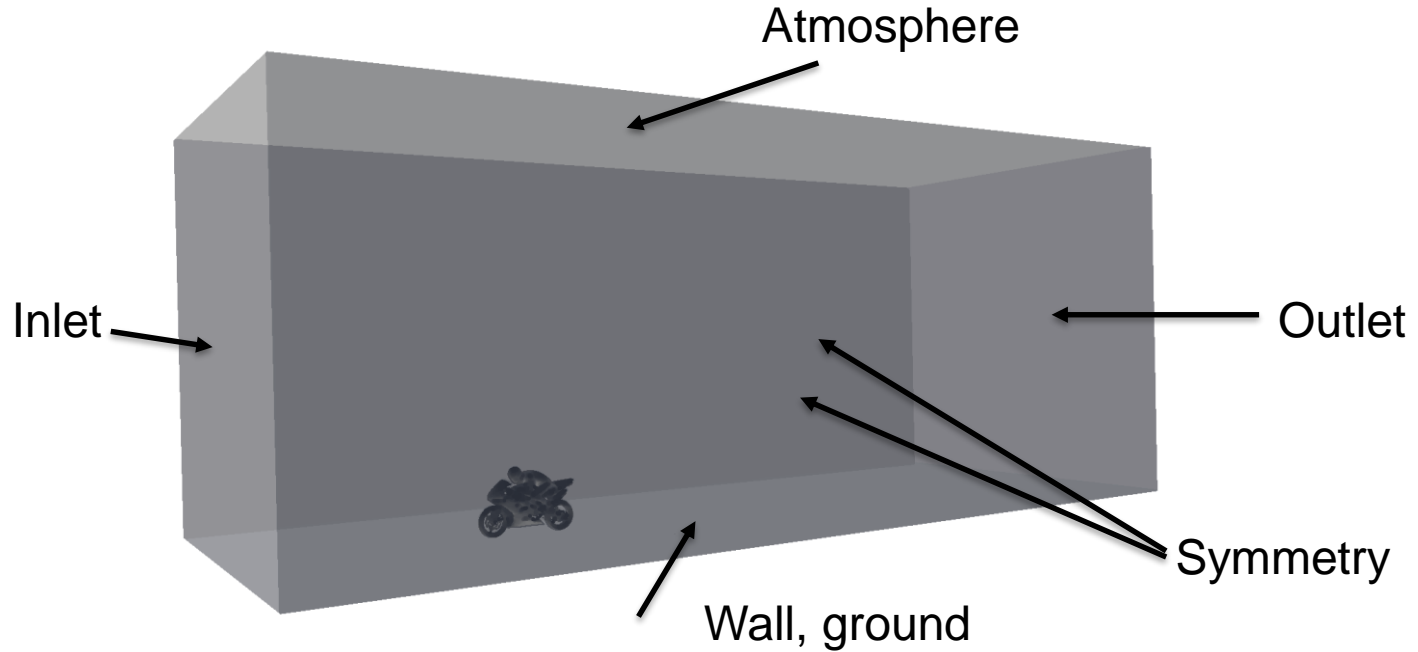
Hexahedron

Solver

- Governing equations
- Boundary conditions
- Numerical methods
- Turbulence model
- Material properties
- Saving of results



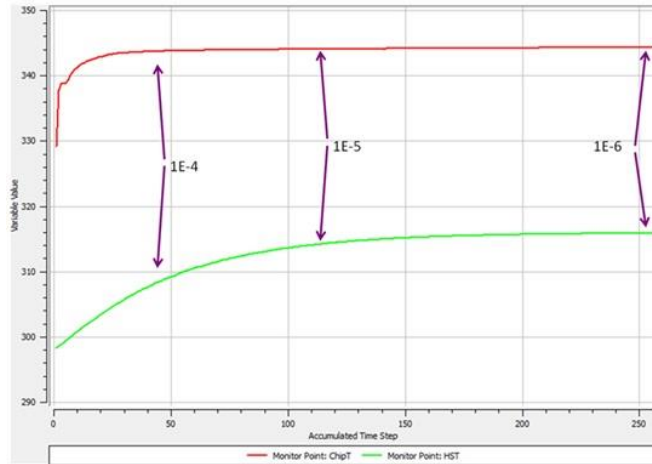
Boundary conditions



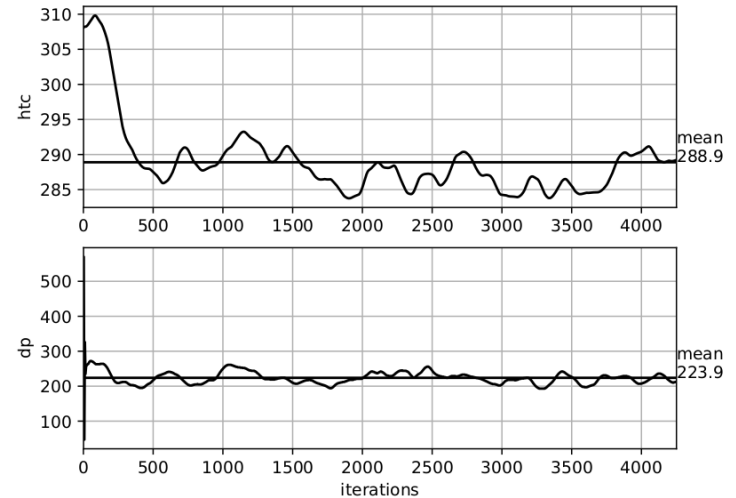
Post processing

- Is the result reasonable?
- Is the solution converged?
- Is the solution grid independent?
- How to present the results
 - Mean heat transfer coefficient vs. video

Convergence



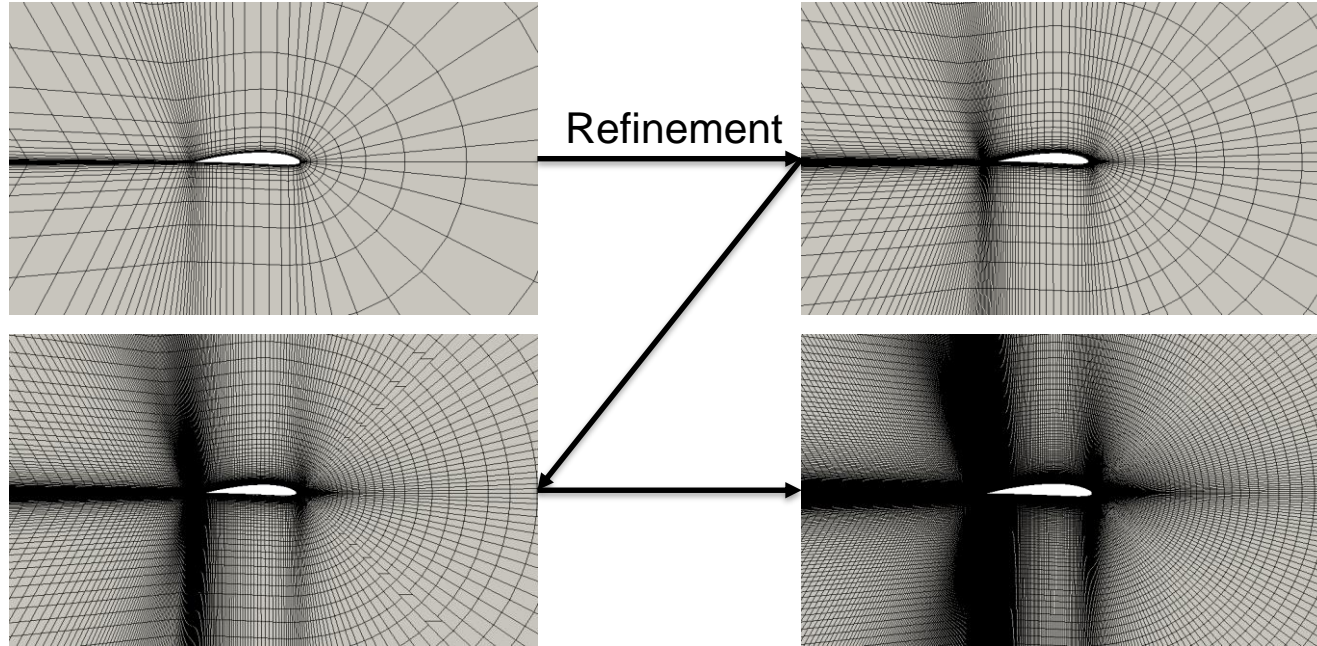
Converged solution



Pseudo converged solution



Grid independency



Does the solution change?