

Homework 8 Finite Volume

ATSC 507

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Question 1

(/5) Show that T_i (i.e. $T(x)$ at the centroid of control-volume CV_i) and \bar{T}_i (i.e. the control-volume averaged value of $T(x)$ in CV_i) are the same only to second-order accuracy.

Hint 1 : Try expanding \bar{T}_i at $x = x_i$

Hint 2 : $x_i = \frac{x_{i+\frac{1}{2}} + x_{i-\frac{1}{2}}}{2}$

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In [1]: from __future__ import print_function
from sympy import *
from devito import *

x, x0, h = symbols('x, x_i, h')
Fi, Fim1, Fip1 = symbols('F_{i}, F_{i-1}, F_{i+1}')
n = 3 # there are the coefficients c_0=Fi, c_1=dF/h, c_2=d**2F/h**2
c = symbols('c:3')
# define a polynomial of degree n
def P(x, x0, c, n):
    return sum( ((1/factorial(i))*c[i] * (x-x0)**i for i in range(n)) )
# now we make a matrix consisting of the coefficients
# of the c_i in the nth degree polynomial P
# coefficients of c_i evaluated at x_i
m11 = P(x0, x0, c, n).diff(c[0])
m12 = P(x0, x0, c, n).diff(c[1])
m13 = P(x0, x0, c, n).diff(c[2])
# coefficients of c_i evaluated at x_i - h
m21 = P(x0-h, x0, c, n).diff(c[0])
m22 = P(x0-h, x0, c, n).diff(c[1])
m23 = P(x0-h, x0, c, n).diff(c[2])
# coefficients of c_i evaluated at x_i + h
m31 = P(x0+h, x0, c, n).diff(c[0])
m32 = P(x0+h, x0, c, n).diff(c[1])
m33 = P(x0+h, x0, c, n).diff(c[2])
# matrix of the coefficients is 3x3 in this case
M = Matrix([[m11, m12, m13], [m21, m22, m23], [m31, m32, m33]])

# matrix of the function values...actually a vector of right hand sides
R = Matrix([[Fi], [Fim1], [Fip1]])
# matrix form of the three equations for the c_i is M*X = R
# solution directly inverting the 3x3 matrix M:
X = M.inv() * R
# note that all three coefficients make up the solution
# the first derivative is coefficient c_1 which is X[1].
print("The finite difference third-order accurate approximation for the first derivative is: ")
print(together(X[1]))

#####

#####

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Fi, Fim1, Fip1 = symbols('F_{i}, F_{i-1/2}, F_{i+1/2}')
```

now we make a matrix consisting of the coefficients

of the c_i in the nth degree polynomial P

coefficients of c_i evaluated at x_i

```

m11 = P(x0, x0, c, n).diff(c[0])
m12 = P(x0, x0, c, n).diff(c[1])
m13 = P(x0, x0, c, n).diff(c[2])
# coefficients of c_i evaluated at (x_i - h/2) / 2
# x0_h_n1 = (x0-(h/2)/2)

```

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h_2 = h/2
m21 = P(x0-h_2, x0, c, n).diff(c[0])
m22 = P(x0-h_2, x0, c, n).diff(c[1])
m23 = P(x0-h_2, x0, c, n).diff(c[2])
# coefficients of c_i evaluated at (x_i + h/2) / 2
# x0_h_p1 = (x0+(h/2)/2)
m31 = P(x0+h_2, x0, c, n).diff(c[0])
m32 = P(x0+h_2, x0, c, n).diff(c[1])
m33 = P(x0+h_2, x0, c, n).diff(c[2])
# matrix of the coefficients is 3x3 in this case
M = Matrix([[m11, m12, m13], [m21, m22, m23], [m31, m32, m33]])

# matrix of the function values...actually a vector of right hand sides
R = Matrix([[Fi], [Fim1], [Fip1]])
# matrix form of the three equations for the c_i is M*X = R
# solution directly inverting the 3x3 matrix M:
X = M.inv() * R
# note that all three coefficients make up the solution
# the first derivative is coefficient c_1 which is X[1].
print("The finite volume third-order accurate approximation for the first derivative is: ")
print(together(X[1]))

d = symbols('c:8')
dfdxcheck1 = (P(x0+h, x0, d, 8) - P(x0-h, x0, d, 8))/(2*h)
print(simplify(dfdxcheck1)) # so the appropriate cancellation of terms involving `h` happens

dfdxcheck2 = (P(x0+h_2, x0, d, 8) - P(x0-h_2, x0, d, 8))/(2*h_2)
print(simplify(dfdxcheck2)) # so the appropriate cancellation of terms involving `h` happens

```

The finite difference third-order accurate approximation for the first derivative is:

$$(F_{i+1} - F_{i-1})/(2h)$$

The finite volume third-order accurate approximation for the first derivative is:

$$(F_{i+1/2} - F_{i-1/2})/h$$

$$c_1 + c_3 h^2/6 + c_5 h^4/120 + c_7 h^6/5040$$

$$c_1 + c_3 h^2/24 + c_5 h^4/1920 + c_7 h^6/322560$$

Q1 answer

From the print statement above we can see that the finite difference and finite volume approximations differ for second-order accurate approximation for the first derivative.

The finite difference third-order accurate approximation for the first derivative:

$$\frac{2c_1 h + \frac{c_3 h^3}{3} + \frac{c_5 h^5}{60} + \frac{c_7 h^7}{2520}}{2h}$$

The finite volume third-order accurate approximation for the first derivative:

$$\frac{c_1 h + \frac{c_3 h^3}{24} + \frac{c_5 h^5}{1920} + \frac{c_7 h^7}{322560}}{h}$$

Question 2

(/15) Derive the 2nd-order centred difference form for the 3-dimensional Poisson's equation using the finite-volume method:

$$\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} + \frac{\partial^2 T}{\partial z^2} = S$$

where $T = T(x, y, z)$ is the temperature, and $S = S(x, y, z)$ is the source/sink term. Assume the mesh is structured and rectangular, with CV dimensions $\Delta x \times \Delta y \times \Delta z$

```

In [2]: from devito import Grid, Function, TimeFunction, Operator, configuration
        , Eq, solve

        nx = 50
        ny = 50
        nz = 50
        nt = 100

        # Silence the runtime performance logging
        configuration['log-level'] = 'ERROR'

        # Now with Devito we will turn `p` into `TimeFunction` object
        # to make all the buffer switching implicit
        grid = Grid(shape=(nx, ny, nz))
        p = Function(name='p', grid=grid, space_order=2)
        pd = Function(name='pd', grid=grid, space_order=2)
        p.data[:] = 0.
        pd.data[:] = 0.

        # Initialise the source term `b`
        b = Function(name='b', grid=grid)
        b.data[:] = 0.
        b.data[int(nx / 4), int(ny / 4)] = 100
        b.data[int(3 * nx / 4), int(3 * ny / 4)] = -100

        # Create Laplace equation base on `pd`
        eq = Eq(pd.laplace, b, subdomain=grid.interior)
        # Let SymPy solve for the central stencil point
        stencil = solve(eq, pd)
        # Now we let our stencil populate our second buffer `p`
        eq_stencil = Eq(p, stencil)
        print(eq_stencil)

Eq(p(x, y, z), -0.5*(h_x**2*h_y**2*h_z**2*b(x, y, z) - h_x**2*h_y**2*pd
(x, y, z - h_z) - h_x**2*h_y**2*pd(x, y, z + h_z) - h_x**2*h_z**2*pd(x,
y - h_y, z) - h_x**2*h_z**2*pd(x, y + h_y, z) - h_y**2*h_z**2*pd(x - h_
x, y, z) - h_y**2*h_z**2*pd(x + h_x, y, z))/(h_x**2*h_y**2 + h_x**2*h_z
**2 + h_y**2*h_z**2))

```

Q2 answer

Stencil of the 2nd-order centered difference form for the 3-D Poisson's equation using the finite-volume method:

$$p(x, y, z) = - \frac{0.5 \left(h_x^2 h_y^2 h_z^2 b(x, y, z) - h_x^2 h_y^2 \text{pd}(x, y, z - h_z) - h_x^2 h_y^2 \text{pd}(x, y, z + h_z) - h_x^2 h_z^2 \text{pd}(x, y - h_y, z) - h_x^2 h_z^2 \text{pd}(x, y + h_y, z) - h_y^2 h_z^2 \text{pd}(x - h_x, y, z) - h_y^2 h_z^2 \text{pd}(x + h_x, y, z) \right)}{h_x^2 h_y^2 + h_x^2 h_z^2 + h_y^2 h_z^2}$$