

Numerical Methods in Mechanics and Environmental Flows

OCT 27, 2017

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Outline for Environmental Flows

Oct 13

- Introduction
- Delft3D Introduction and Assignment 1: Spin-up?

Oct 20

- Box models and solution methods
- Delft3D Assignment 2 - Boundary conditions; initial conditions

Oct 27

- Solution methods: vertical layers / transport processes
- Delft3D Assignment 3 – stratification (wind-driven flows)

Nov 3

- Transport processes in flows (2)
- Delft3d Project

Nov 10

- Transport processes in flows (3)
- Delft3d assignment 4 – model extend (estuarine stratification as an example)

Nov 17

- Presentation of term assignment (5 groups)



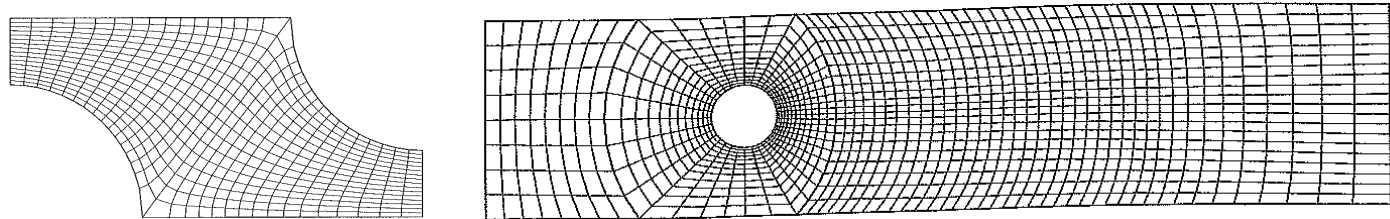
Last week

Looked at numerical solutions:

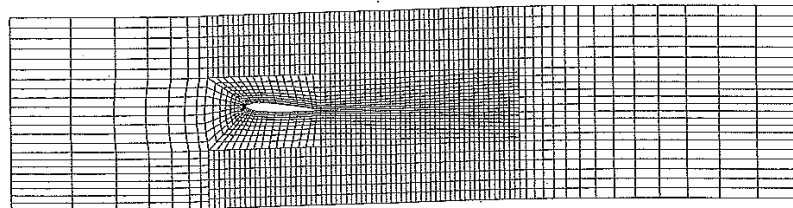
- What are needed for numerical solutions?
 - The Mathematical model
 - Discretization method
 - Solver
- Expected errors
 - Modeling
 - Discretization
 - Iteration
- Why? Due to the components which affect the solutions:
 - Grids
 - Approximations
 - Solution methods

Types of grid

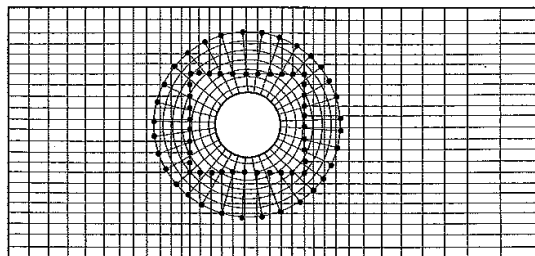
○ 1



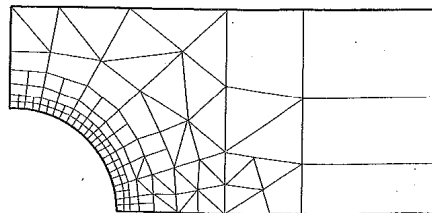
○ 2



○ 3



○ 4



Important concepts that arise due to the use of Numerical Methods

Convergence

Consistency

Stability

Conservation

Boundedness

Realizability

Similar concept

A quick look at the various discretization methods

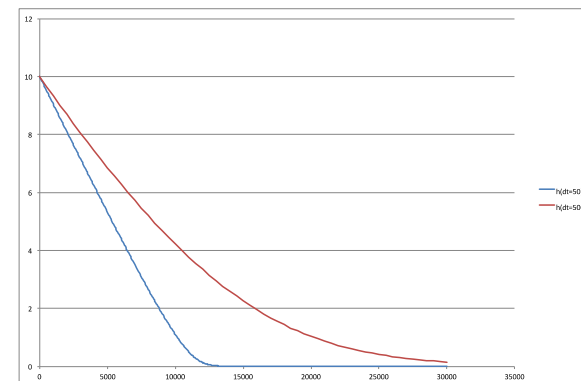
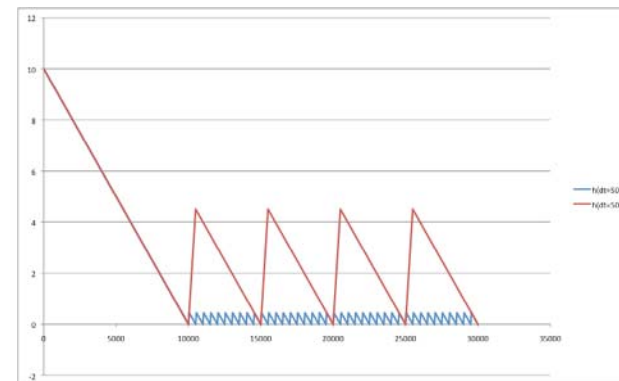
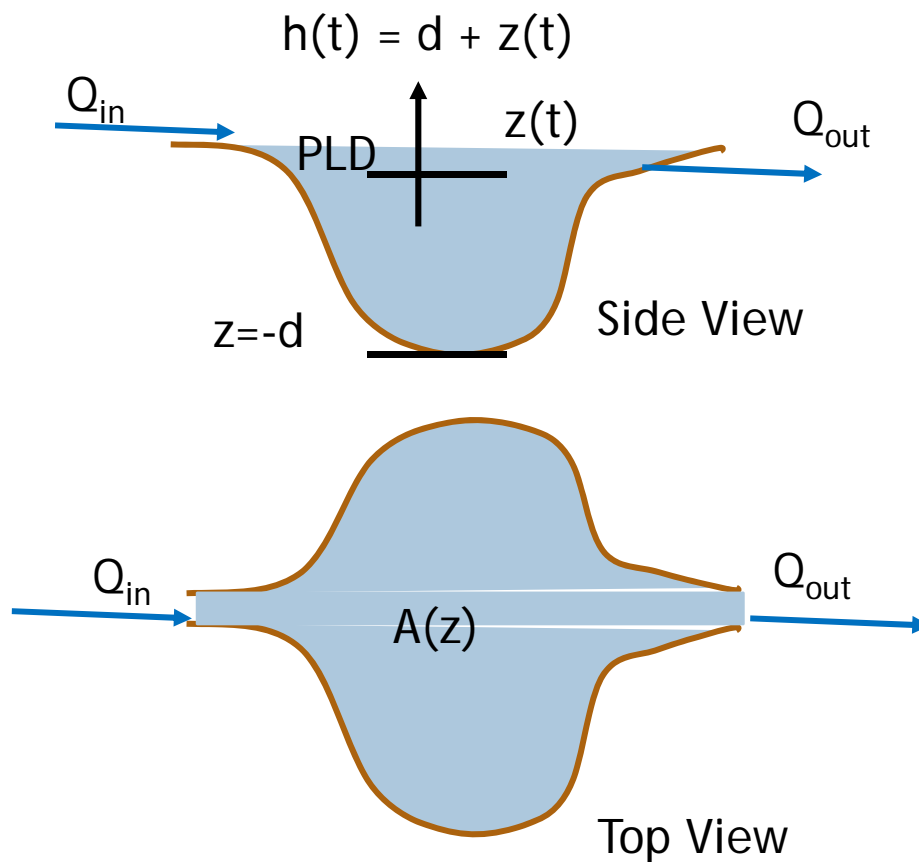
Mainly FV; FD; FE

- Their advantages and disadvantages

How to discretize in space and time

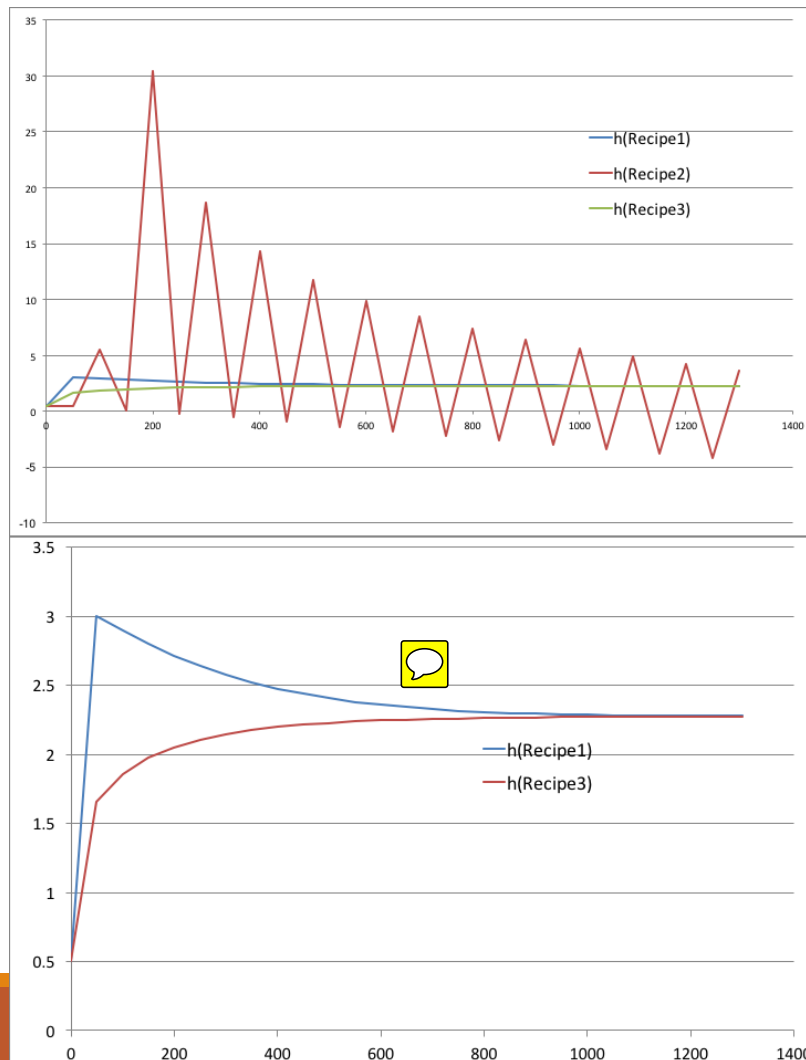
A look at the lake problem to explore solution issues (1) – Ill-posed

Why ill-posed?

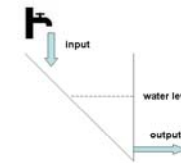


A look at the lake problem to explore solution issues (2) – Schematic problems

Is there a right scheme?



Example



$$\frac{dV(h(t))}{dt} = Q_{\text{input}} - Q_{\text{output}}(h(t))$$

$$h(0) = 0.5 \text{ m}$$

$$V(h) = 2 \times \frac{1}{2} h^2, Q_{\text{input}} = 0.05, Q_{\text{output}}(h) = 0.01 \sqrt{2g \max(0, h - 1.0)}, g = 9.81 \text{ m}^2/\text{s}$$

Recipe 1:
$$h_{n+1} = h_n + \Delta t \left(\frac{0.05 - 0.01 \sqrt{2g \max(0, h_n - 1.0)}}{2h_n} \right)$$

Recipe 2:
$$h_{n+1} = h_{n-1} + 2\Delta t \left(\frac{0.05 - 0.01 \sqrt{2g \max(0, h_n - 1.0)}}{2h_n} \right)$$

Recipe 3:
$$h_{n+1} = \sqrt{(h_n)^2 + \Delta t (0.05 - 0.01 \sqrt{2g \max(0, h_n - 1.0)})}$$

Take home from this part

Two different examples with different reasons for the results you have seen

- Example 1: Actual reason for the fluctuations was due to the problem being ill-posed. But that can be solved through a numerical trick (known as the Patankar trick)
- Example 2: The fluctuations are due to the choice of the numerical schemes

Reservoir with pollutant

Reservoir with following conditions:

- $V = 2 \times 10^5 \text{ m}^3$; $Q_{u/s} = 9 \times 10^4 \text{ m}^3/\text{yr}$; $Q_{\text{evap}} = 1 \times 10^4 \text{ m}^3/\text{yr}$;
Assume steady state; upstream $c = 6 \text{ mg/l}$; c decays at $K = 0.12/\text{year}$

Find c

- What is budget?
- What is then c ?

What if now upstream $c = 0$ due to changes in management?

- What is budget?
- How long does it take to drop to 50%
- How long does it take to reach 0.1 mg/l ?
- What is the main cause of the improvement in c ?

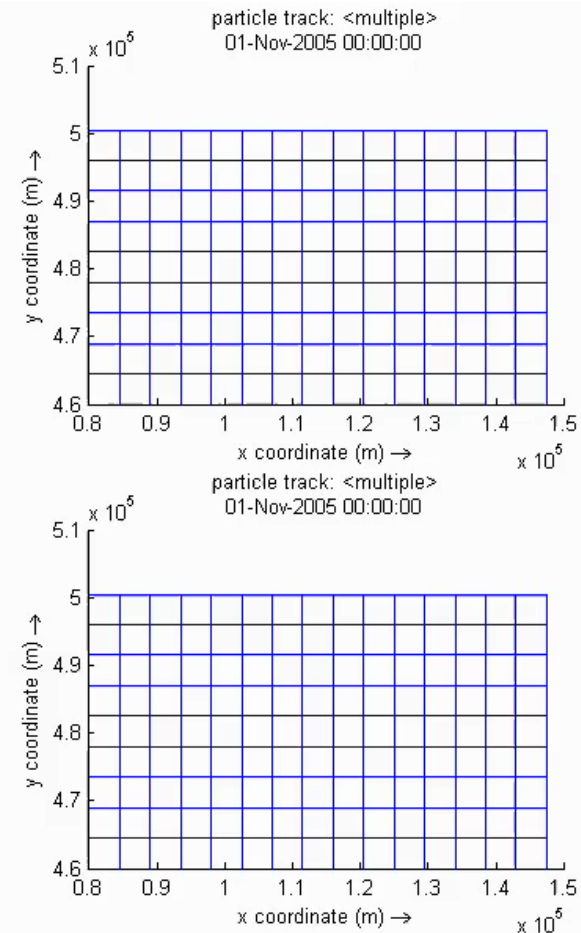
Basic Flow Transport Processes



Flow transport processes that affect fate of substances

Flow transport processes can be generally separated into

- Advection
- Diffusion
- Settling (Not shown here)



The box model for transport

The incompressible flow version of the transport equation can be written as:

$$\frac{\partial c}{\partial t} + \left[u \frac{\partial c}{\partial x} + v \frac{\partial c}{\partial y} + w \frac{\partial c}{\partial z} \right] = D \left(\frac{\partial^2 c}{\partial x^2} + \frac{\partial^2 c}{\partial y^2} + \frac{\partial^2 c}{\partial z^2} \right)$$


Does this equation look similar?

$$\frac{\partial u_i}{\partial t} + u_j \frac{\partial u_i}{\partial x_j} = \frac{\mu}{\rho} \frac{\partial^2 u_i}{\partial x_j^2} + g_i$$

What is the primary difference between advection and diffusion?



- Let's use a simple 1-D example: $\frac{\partial c}{\partial t} + u \frac{\partial c}{\partial x} = D_x \left(\frac{\partial^2 c}{\partial x^2} \right)$

What is diffusion?

$$\frac{\partial c}{\partial t} + u \frac{\partial c}{\partial x} + v \frac{\partial c}{\partial y} + w \frac{\partial c}{\partial z} = D \left(\frac{\partial^2 c}{\partial x^2} + \frac{\partial^2 c}{\partial y^2} + \frac{\partial^2 c}{\partial z^2} \right)$$


A fundamental transport process.

Diffusion occurs because of:

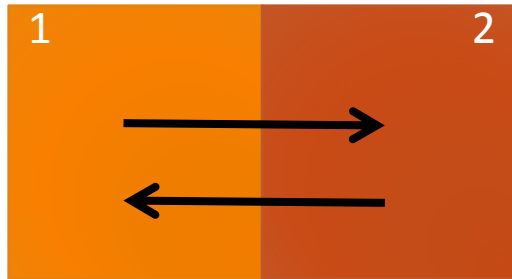
- Gradients → seeking to achieve an equilibrium
- Random motion due to:
 - A. 
 - B. 

Unfortunately when we introduce numerical schemes we can and often do create **artificial diffusion** 

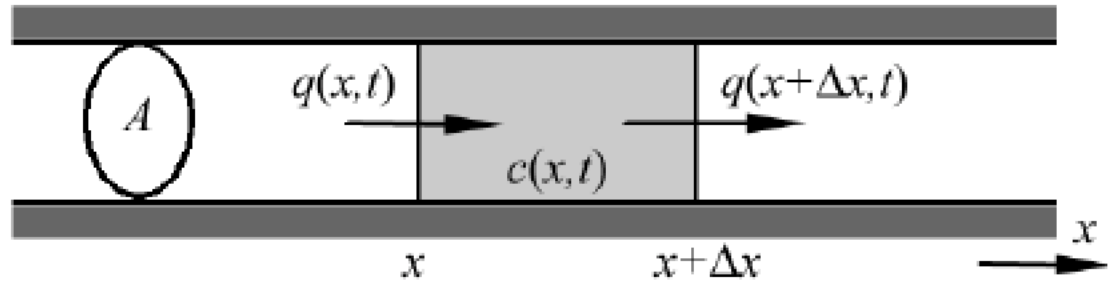
1-D Diffusion

WHY IT IS RELEVANT

1-D Diffusion Equation



Fick's law $q = -D \frac{\partial c}{\partial x}$



Conservation of mass $\frac{\partial c}{\partial t} = -\frac{\partial q}{\partial x}$

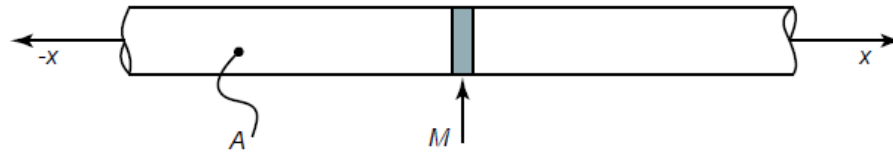
Putting both together you obtain $\frac{\partial c}{\partial t} = \frac{\partial}{\partial x} \left(D \frac{\partial c}{\partial x} \right)$

- Detailed derivation will be provided later

Why is this equation important?

Applications of the 1D Diffusion Equation (1)

Basic solution for 1D narrow infinite pipe



- Concentration at any location and time: $c(x, t) = \frac{M}{A\sqrt{4\pi Dt}} \exp\left(\frac{-x^2}{4Dt}\right)$

- Spread $\frac{c}{c_{\max}} = \exp\left[-\frac{1}{2}\left(\frac{x}{\sigma}\right)^2\right]$

So what?

- Well because it is a linear equation we can superimpose solutions and obtain solutions for **finite domains**!

Applications of the 1D Diffusion Equation (2)

Solution for finite domain

- Concentration at any location and time:

$$c(x,t) = \frac{M}{\sqrt{4\pi Dt}} \left[\exp\left(-\frac{(x-2mL-a)^2}{4Dt}\right) + \exp\left(-\frac{(x-2mL+a)^2}{4Dt}\right) \right]$$

- Estimate mixing time for an average final concentration depending on where the initial concentration of pollutant was released:

- For release in the middle of the domain; $L/2 \rightarrow T = 0.134 \frac{L^2}{D}$

- For release at $x=0$ or $x=L \rightarrow T = 0.536 \frac{L^2}{D}$

Applications of the 1D Diffusion Equation (3)

With Decay or Source

- Decay; simple to derive

$$c(x, t) = \frac{M}{\sqrt{4\pi Dt}} \exp\left(-\frac{x^2}{4Dt} - Kt\right)$$

- Source; requires simplification to steady state

$$c(x) = \frac{\dot{M}}{2\sqrt{DK}} \exp\left(+\sqrt{\frac{K}{D}}x\right) \text{ for } 0 > x$$



$$c(x) = \frac{\dot{M}}{2\sqrt{DK}} \exp\left(-\sqrt{\frac{K}{D}}x\right) \text{ for } 0 < x$$

Scales & the issue of physical diffusion (1)


Different D (or K, k) values depending on scale.

$$\frac{\partial c}{\partial t} + u \frac{\partial c}{\partial x} + v \frac{\partial c}{\partial y} + w \frac{\partial c}{\partial z} = D \left(\frac{\partial^2 c}{\partial x^2} + \frac{\partial^2 c}{\partial y^2} + \frac{\partial^2 c}{\partial z^2} \right)$$

- All scales solved: true $D \sim O(10^{-9}) \frac{m^2}{s} < \nu$ 

- Averaged 3D: $K_z \sim O(\quad) \frac{m^2}{s}$ 


- 2D Depth-average: $k_{x,y} \sim O(\quad) \frac{m^2}{s}$ 

- 1D : $K \sim O(\quad) \frac{m^2}{s}$ 

Scales & the issue of physical diffusion (2)

How does averaging create this difference?

- What is averaging? $u = \bar{u} + u' \text{ (etc.)}$

All scales solved:
$$\frac{\partial c}{\partial t} + u \frac{\partial c}{\partial x} + v \frac{\partial c}{\partial y} + w \frac{\partial c}{\partial z} = D \left(\frac{\partial^2 c}{\partial x^2} + \frac{\partial^2 c}{\partial y^2} + \frac{\partial^2 c}{\partial z^2} \right)$$

- Averaged 3D:
$$\frac{\partial c}{\partial t} + \frac{\partial(uc)}{\partial x} + \frac{\partial(vc)}{\partial y} + \frac{\partial(wc)}{\partial z} =$$

$$\frac{\partial}{\partial x} \left(K_x \frac{\partial c}{\partial x} \right) + \frac{\partial}{\partial y} \left(K_y \frac{\partial c}{\partial y} \right) + \frac{\partial}{\partial z} \left(K_z \frac{\partial c}{\partial z} \right)$$

- 2D Depth-average:
$$\frac{\partial(ch)}{\partial t} + \frac{\partial(uhc)}{\partial x} + \frac{\partial(vhc)}{\partial y} = \frac{\partial}{\partial x} \left(hk_x \frac{\partial c}{\partial x} \right) + \frac{\partial}{\partial y} \left(hk_y \frac{\partial c}{\partial y} \right)$$

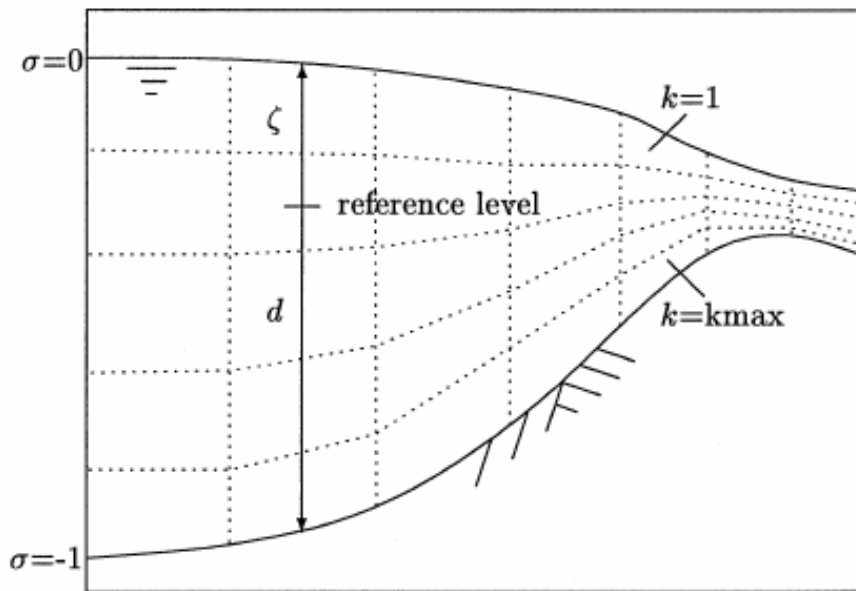
- 1D :
$$\frac{\partial(cA)}{\partial t} + \frac{\partial(uAc)}{\partial x} = \frac{\partial}{\partial x} \left(AK \frac{\partial c}{\partial x} \right)$$

Vertical Planes

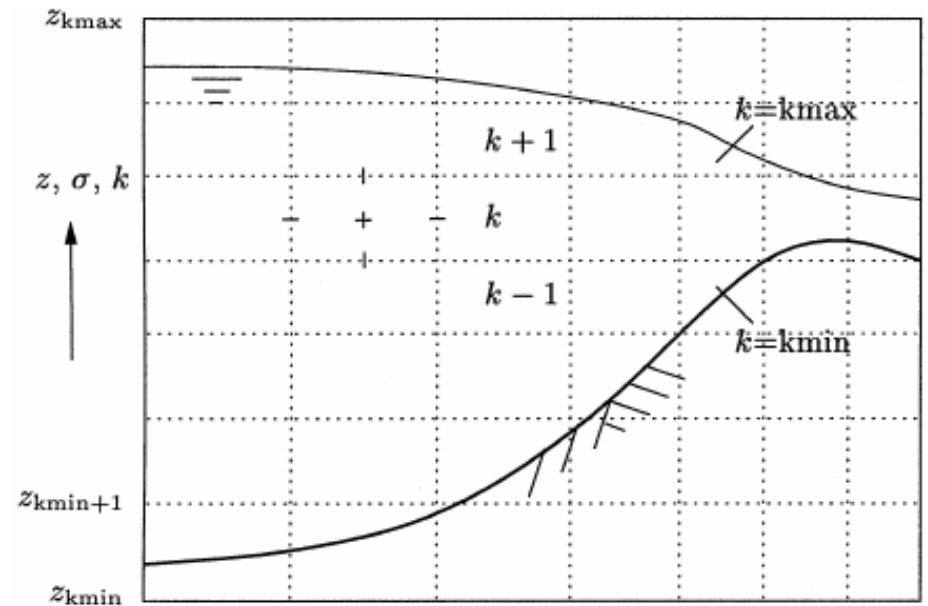
THE ISSUE OF ARTIFICIAL DIFFUSION

What is the difference?

Two primary vertical layer systems



a) Sigma-layer



b) z-layer

What is the issue?

Sigma layers essentially require transformation of the equations:

Transformation in
 σ coordinates

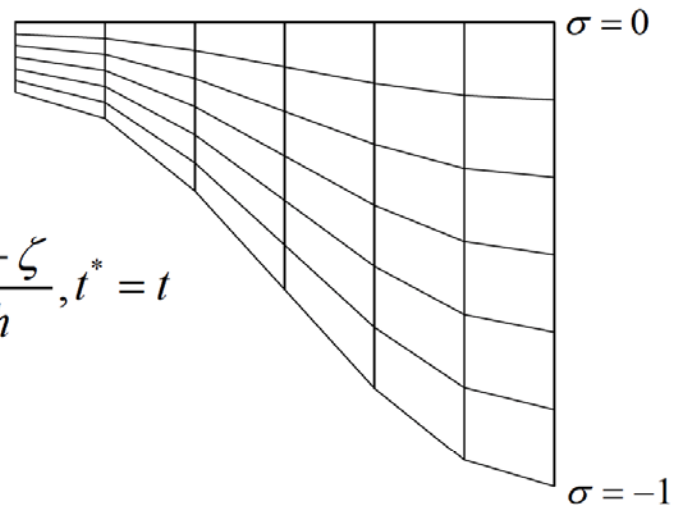
$$x^* = x, y^* = y, \sigma = \frac{z - \zeta}{h}, t^* = t$$

$$\frac{\partial}{\partial t} = \frac{\partial}{\partial t^*} + \frac{\partial \sigma}{\partial t} \frac{\partial}{\partial \sigma}$$

$$\frac{\partial}{\partial x_i} = \frac{\partial}{\partial x_i^*} + \frac{\partial \sigma}{\partial x_i} \frac{\partial}{\partial \sigma}, i = 1, 2$$

$$\frac{\partial}{\partial x_3} = \frac{1}{h} \frac{\partial}{\partial \sigma}$$

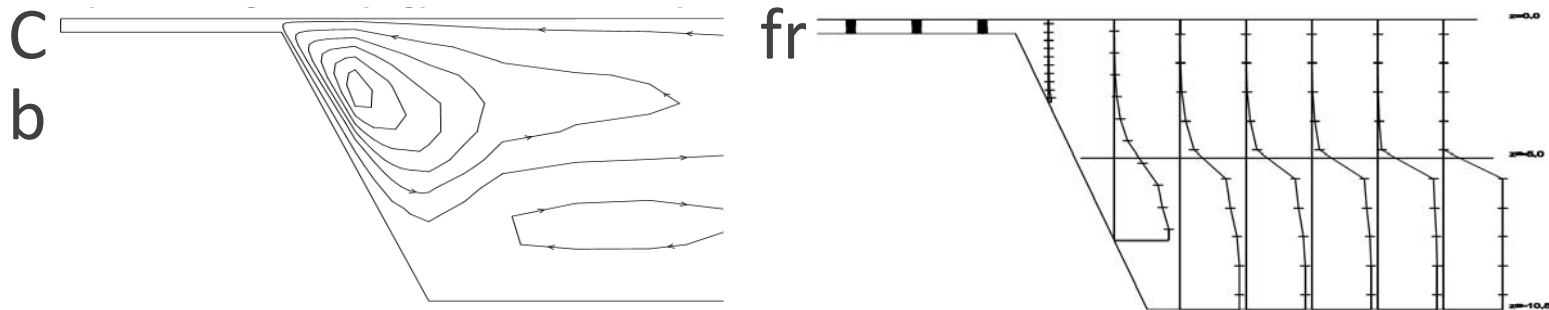
$$u_i^* = u_i, i = 1, 2 \quad u_3^* = \omega = h \frac{D\sigma}{Dt}$$



What is the issue (2)?

Transformation however results in incomplete transformation of the gradient transport. For example the pressure gradient can create artificial flow in regions of steep slopes. Why?

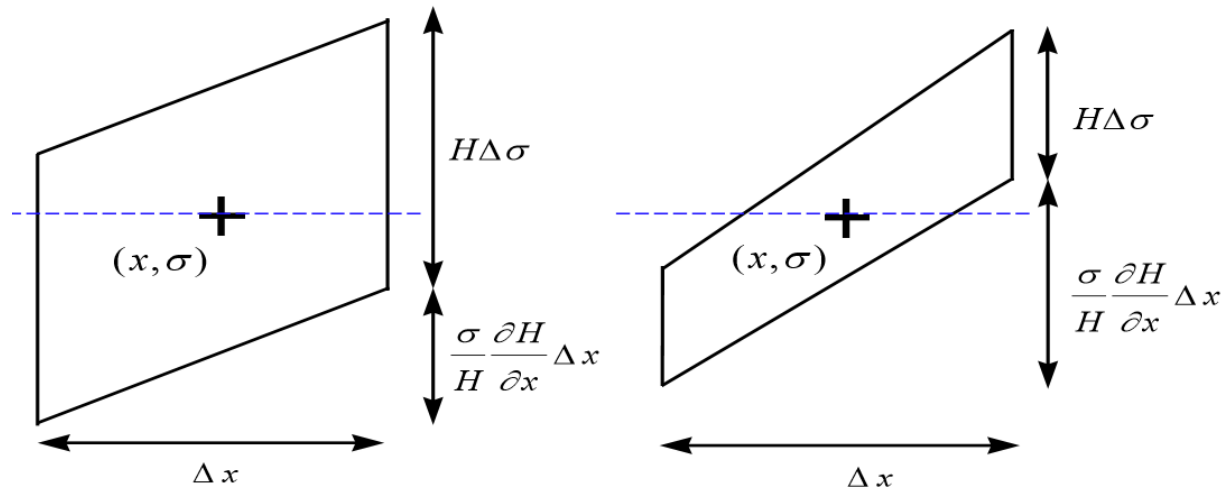
$$\frac{\partial p}{\partial x} = \frac{\partial p^*}{\partial x^*} + \frac{\partial \sigma}{\partial x} \frac{\partial p^*}{\partial \sigma} = \frac{\partial p^*}{\partial x^*} - \frac{1}{H} \left(\frac{\partial \zeta}{\partial x} + \sigma \frac{\partial H}{\partial x} \right) \frac{\partial p^*}{\partial \sigma}$$



- The issue: Hydrostatic inconsistency

Hydrostatic consistency?

The grid cell size changes too fast in the vertical



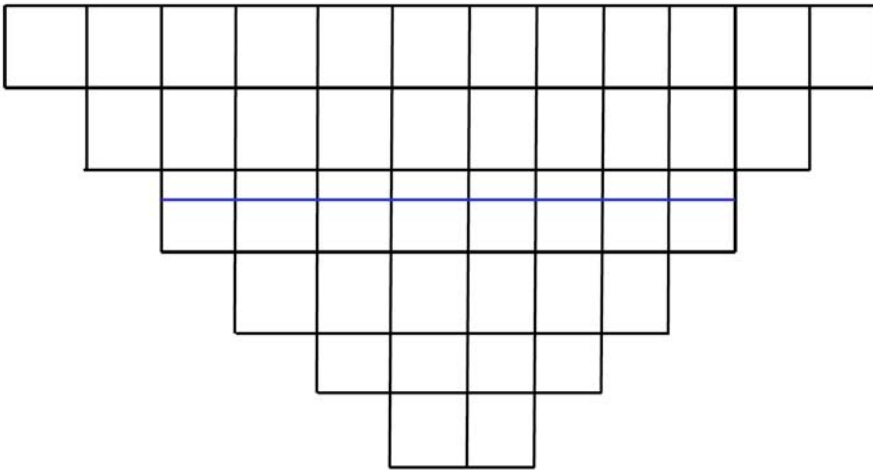
a. Hydrostatic consistent grid cell

b. Hydrostatic inconsistent grid

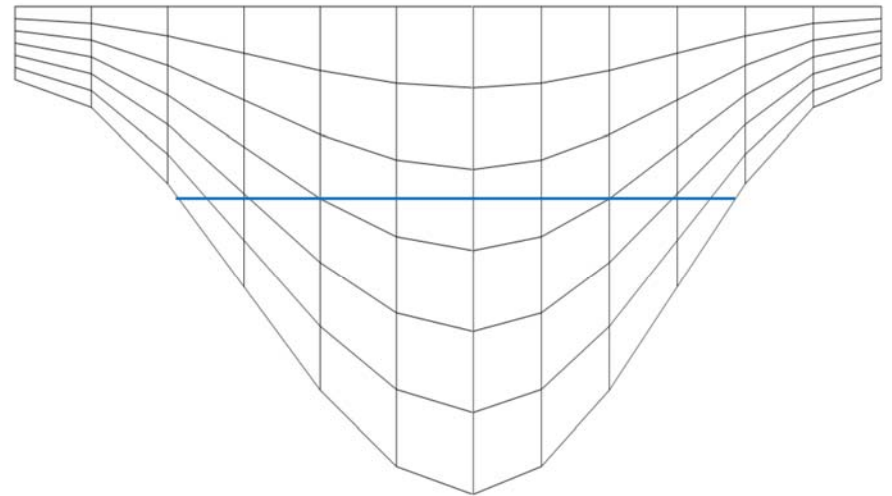
Essentially $\rightarrow \frac{\sigma}{H} \frac{\partial H}{\partial x} \Delta x < \Delta\sigma$

What is the issue (3)

This will result in artificial diffusion and mixing for weakly stratified systems e.g. lakes



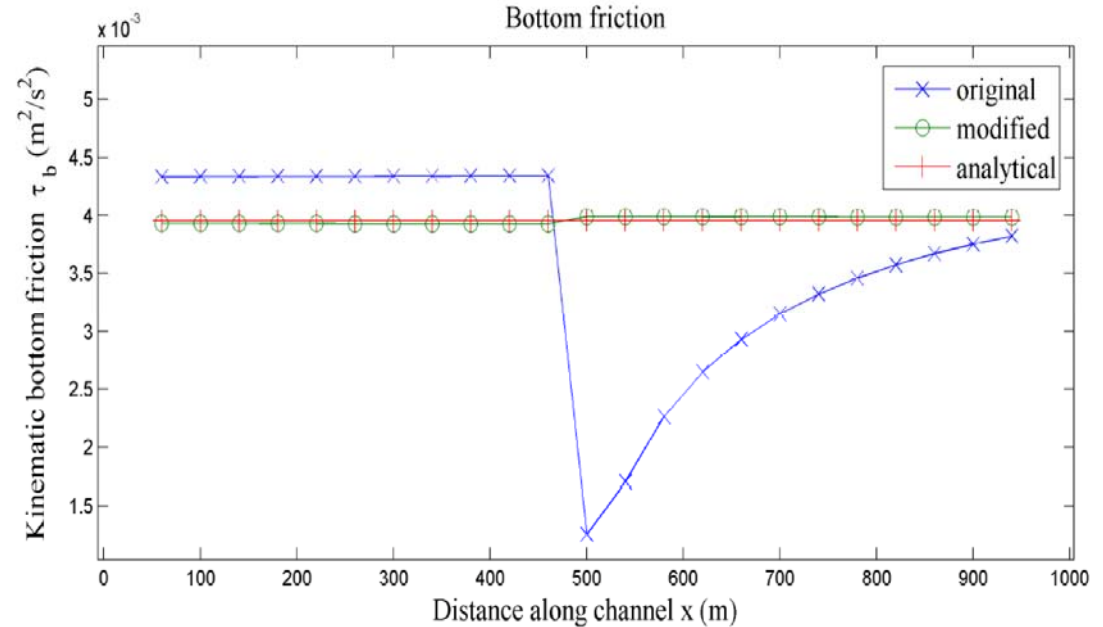
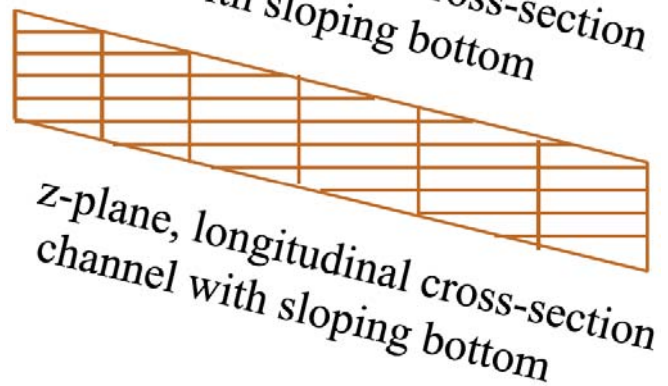
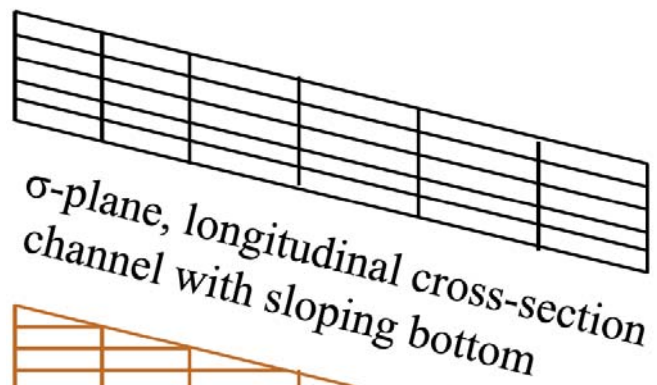
z-plane, cross-section estuary channel



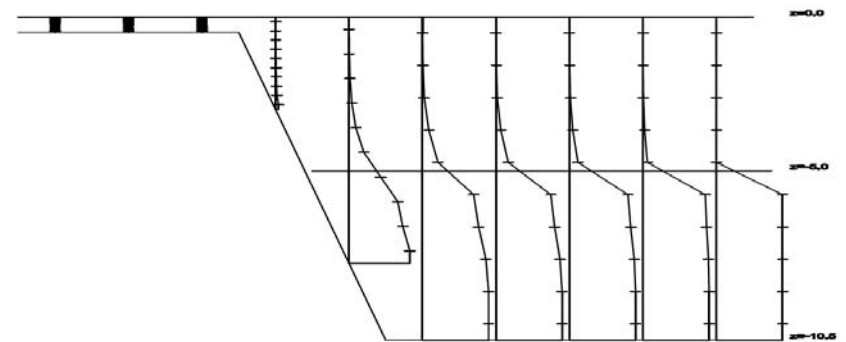
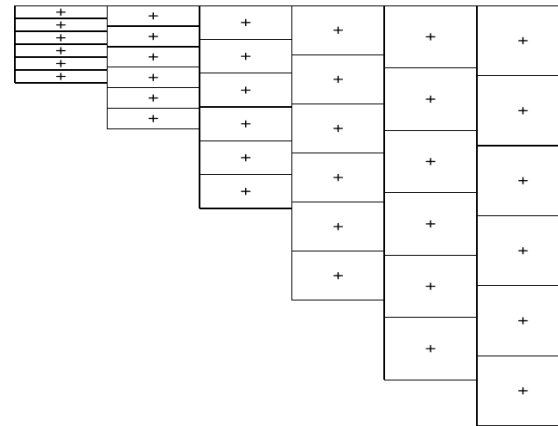
σ -plane, cross-section estuary channel

What is the issue (3)

The reverse can occur when constant slopes are in the domain e.g. a river



Stelling & Kester (1994); IJNMF 18(10)



Assignment 3

LAKES?

What are lakes/reservoirs?

Body of water surrounded by land



What affects them?



The issue of stratification

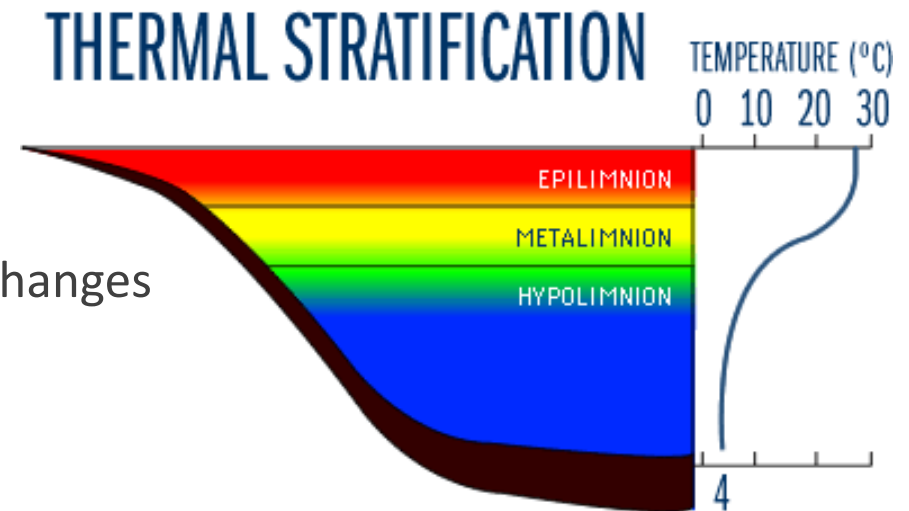
Lakes are normally thermally stratified (even in the tropics – where they have to be deep – but where temporal scales are the main difference)

What does stratification do?

- 3 layers
- Epilimnion (upper; well-mixed)
- Metalimnion (mid; temp [density] changes rapidly with depth)
- Hypolimnion

What does wind do?

- Influences the epilimnion depth




The issue of wind

Besides influencing the epilimnion depth. What else can wind do?

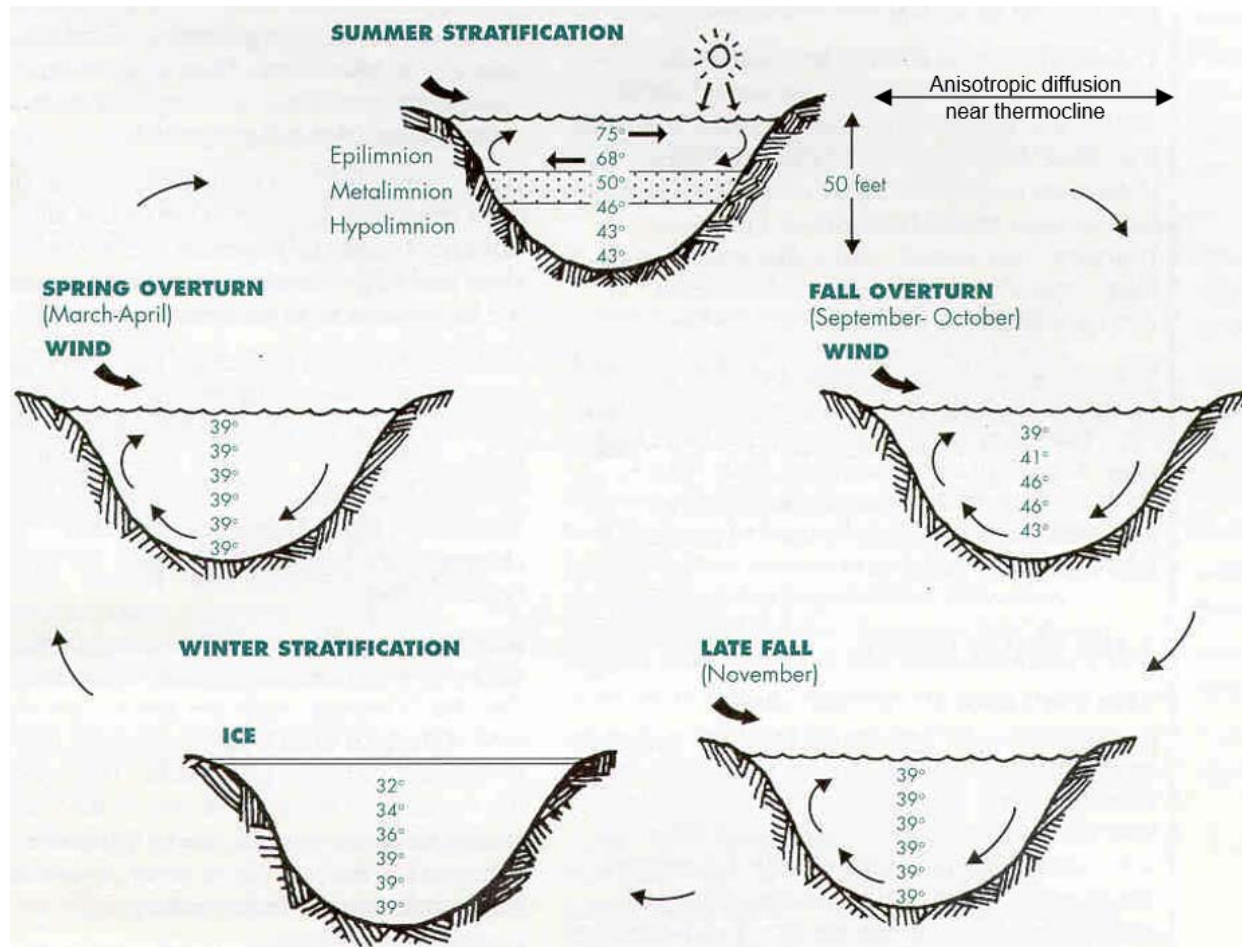
- Seiches
- Enhanced mixing (how?)

And how does it do this?

- Exerts drag force on water: $\tau = \rho_a C_d U_{10}^2$ 
- Explanation of all the terms

The issue of wind and mixing

Depends on heat from the sun as well







Mixing is influenced by diffusion

Remember that diffusion has 2 properties?

Well we have to deal with the 2nd property in Part 2

And because of averaging we have to deal with this with respect to both mixing and momentum.

There are 4 ways in Delft3D, 3 of which are based on this assumption: $\nu_t = C_\mu \sqrt{k} L$

- Constant viscosity 
- Zero equation 
- 1-equation 
- 2-equation 

So how does it impact us if we get the solution of turbulent viscosity?

Momentum

$$\begin{aligned} \frac{\partial u}{\partial t} + \frac{u}{\sqrt{G_{\xi\xi}}} \frac{\partial u}{\partial \xi} + \frac{v}{\sqrt{G_{\eta\eta}}} \frac{\partial u}{\partial \eta} + \frac{\omega}{d+\zeta} \frac{\partial u}{\partial \sigma} - \frac{v^2}{\sqrt{G_{\xi\xi}}\sqrt{G_{\eta\eta}}} \frac{\partial \sqrt{G_{\eta\eta}}}{\partial \xi} + \\ + \frac{uv}{\sqrt{G_{\xi\xi}}\sqrt{G_{\eta\eta}}} \frac{\partial \sqrt{G_{\xi\xi}}}{\partial \eta} - fv = -\frac{1}{\rho_0 \sqrt{G_{\xi\xi}}} P_\xi + F_\xi + \\ + \frac{1}{(d+\zeta)^2} \frac{\partial}{\partial \sigma} \left(\nu_V \frac{\partial u}{\partial \sigma} \right) + M_\xi, \quad (9.6) \end{aligned}$$

$$\begin{aligned} \frac{\partial v}{\partial t} + \frac{u}{\sqrt{G_{\xi\xi}}} \frac{\partial v}{\partial \xi} + \frac{v}{\sqrt{G_{\eta\eta}}} \frac{\partial v}{\partial \eta} + \frac{\omega}{d+\zeta} \frac{\partial v}{\partial \sigma} + \frac{uv}{\sqrt{G_{\xi\xi}}\sqrt{G_{\eta\eta}}} \frac{\partial \sqrt{G_{\eta\eta}}}{\partial \xi} + \\ - \frac{u^2}{\sqrt{G_{\xi\xi}}\sqrt{G_{\eta\eta}}} \frac{\partial \sqrt{G_{\xi\xi}}}{\partial \eta} + fu = -\frac{1}{\rho_0 \sqrt{G_{\eta\eta}}} P_\eta + F_\eta + \\ + \frac{1}{(d+\zeta)^2} \frac{\partial}{\partial \sigma} \left(\nu_V \frac{\partial v}{\partial \sigma} \right) + M_\eta. \quad (9.7) \end{aligned}$$

Basic Transport

$$\begin{aligned} \frac{\partial (d+\zeta)c}{\partial t} + \frac{1}{\sqrt{G_{\xi\xi}}\sqrt{G_{\eta\eta}}} \left\{ \frac{\partial [\sqrt{G_{\eta\eta}}(d+\zeta)uc]}{\partial \xi} + \frac{\partial [\sqrt{G_{\xi\xi}}(d+\zeta)vc]}{\partial \eta} \right\} + \frac{\partial \omega c}{\partial \sigma} = \\ \frac{d+\zeta}{\sqrt{G_{\xi\xi}}\sqrt{G_{\eta\eta}}} \left\{ \frac{\partial}{\partial \xi} \left[\frac{D_H}{\sigma_{c0}} \frac{\sqrt{G_{\eta\eta}}}{\sqrt{G_{\xi\xi}}} \frac{\partial c}{\partial \xi} \right] + \frac{\partial}{\partial \eta} \left[\frac{D_H}{\sigma_{c0}} \frac{\sqrt{G_{\xi\xi}}}{\sqrt{G_{\eta\eta}}} \frac{\partial c}{\partial \eta} \right] \right\} + \\ + \frac{1}{d+\zeta} \frac{\partial}{\partial \sigma} \left[\frac{\nu_{mol}}{\sigma_{mol}} + \max \left(\frac{\nu_{3D}}{\sigma_c}, D_V^{back} \right) \frac{\partial c}{\partial \sigma} \right] - \lambda_d (d+\zeta)c + S, \quad (9.29) \end{aligned}$$