

Computational Fluid Dynamics

Daniel M. Siegel^{1, 2}

¹*Perimeter Institute for Theoretical Physics, Waterloo, Ontario, Canada, N2L 2Y5*

²*Department of Physics, University of Guelph, Guelph, Ontario, Canada, N1G 2W1*

October 10, 2020

Contents

Preface and recommended literature	i
1 Basic Notions of Partial Differential Equations	1
1.1 PDEs of 2nd order	1
1.2 PDEs of 1st order	1
1.3 Some properties of 1st order hyperbolic systems	1
1.3.1 Characteristics	1
1.3.2 Domain of dependence and range of influence	1
2 Basic Equations of Computational Fluid Dynamics	3
2.1 Continuous media and the Boltzmann equation	3
2.2 From the Boltzmann equation to the Euler equations	3
2.3 Navier-Stokes equations	3
2.4 Magnetohydrodynamics	3
2.5 Radiation transfer	3
2.6 Relativistic Hydrodynamics	3
2.7 Relativistic radiation transfer	3
3 Finite Difference methods for PDEs	5
3.1 Basic notions of discretization	5
3.2 Finite difference approximations	5
3.2.1 Partial derivatives & differential operators	5
3.2.2 Sample discretizations	5
3.3 Consistency, stability, convergence	5
3.4 Stability analysis and the CFL condition	5
3.5 Diffusion and dispersion	5
3.6 Error analysis and convergence	5
4 Properties of Conservation Laws	7
5 Riemann Problem for the Euler Equations	9
6 Numerical Schemes for Conservation Laws	11
7 Approximate Riemann Solvers	13
7.1 The Riemann Solver of Roe	13
7.2 The HLL family of Riemann solvers	13

7.2.1	The HLL solver	13
7.2.2	The HLLC solver	13
7.2.3	Wave speed estimates	13
8	Extensions to Balance Laws and multi-D, higher-order methods	15
8.1	Source terms	15
8.2	Multidimensional systems of conservation laws	15
8.2.1	Dimensional splitting	15
8.2.2	Unsplit finite volume schemes	15
8.2.3	Higher-order multi-D schemes: MUSCL-Hancock methodsa	15

Preface and recommended literature

These lecture notes have been prepared for a new graduate course on computational fluid dynamics in the Guelph–Waterloo Institute for Physics (GWIP), the joint graduate school of the Universities of Guelph and Waterloo, as well as Perimeter Institute for Theoretical Physics (Fall 2020). Many textbooks helped me compose these lectures and lecture notes. Some suggested textbooks include:

Numerical Methods

- [Toro \(2009\)](#): *Riemann Solvers and Numerical Methods for Fluid Dynamics* (Springer, 3rd edition, 2009)
- [Leveque \(2002\)](#): *Finite Volume Methods for Hyperbolic Problems* (Cambridge Univ. Press, Cambridge Texts in Applied Mathematics, 2002)

Mathematically inclined literature:

- [Kröner \(1997\)](#): *Numerical Schemes for Conservation Laws* (Wiley, 1997)
- [Evans \(2010\)](#): *Partial Differential Equations* (Graduate Studies in Mathematics, American Mathematical Society, 2nd edition, 2010)

Other recommended literature

- [Bodenheimer et al. \(2006\)](#): *Numerical Methods in Astrophysics* (Taylor & Francis, 2007)
- [Anile \(1989\)](#): *Relativistic fluids and magneto-fluids* (Cambridge Univ. Press, 1990)
- [Rieutord \(2015\)](#): *Fluid Dynamics* (Springer, 2015)
- [LeVeque \(2007\)](#): *Finite Difference Methods for Ordinary and Partial Differential Equations* (SIAM, 2007)

Chapter 1

Basic Notions of Partial Differential Equations

1.1 PDEs of 2nd order

Recommended reading: [Evans \(2010\)](#) Chap. 1, Chap. 6.1, 7.1.1, 7.2.1, [Strauss \(2007\)](#) Chap. 1.6, most introductory books on PDEs.

1.2 PDEs of 1st order

Recommended reading: [Evans \(2010\)](#) Chap. 7.3.1, 11.1, [Toro \(2009\)](#) Chap. 2.

1.3 Some properties of 1st order hyperbolic systems

Recommended reading: [Toro \(2009\)](#) Chap. 2, [Leveque \(2002\)](#) Chap. 2.9–2.11, 3.1–3.6, 11.2, 18.5.

1.3.1 Characteristics

1.3.2 Domain of dependence and range of influence

Chapter 2

Basic Equations of Computational Fluid Dynamics

Recommended reading: [Bodenheimer et al. \(2006\)](#) Chap. 1, [Rieutord \(2015\)](#) Chap. 11, [Lifshitz & Pitaevskii \(1981\)](#) Chap. 1, [Anile \(1989\)](#) Chap. 2.

2.1 Continuous media and the Boltzmann equation

More on the N -body approach: [Bodenheimer et al. \(2006\)](#) Chap. 3

A compilation of the largest cosmological N -body simulations accomplished to date can be found in Tab. II of [Cheng et al. \(2020\)](#).

2.2 From the Boltzmann equation to the Euler equations

2.3 Navier-Stokes equations

More on viscosity: [Landau & Lifshitz \(2004\)](#) §15, [Shakura & Sunyaev \(1973\)](#), [Balbus & Hawley \(1991\)](#).

2.4 Magnetohydrodynamics

2.5 Radiation transfer

2.6 Relativistic Hydrodynamics

Recommended reading: [Gourgoulhon \(2012\)](#) Chaps. 4 & 6, [Gourgoulhon \(2006\)](#), [Baumgarte & Shapiro \(2010\)](#) Chap. 5, [Alcubierre \(2008\)](#) Chap. 2.2 & 7.

2.7 Relativistic radiation transfer

Recommended reading: [Thorne \(1981\)](#), [Shibata et al. \(2011\)](#), [Straumann \(2013\)](#) Sec. 3.11.

Chapter 3

Finite Difference methods for PDEs

Recommended reading: [LeVeque \(2007\)](#) Chap. 1, 9, 10, [Bodenheimer et al. \(2006\)](#) Chap. 2, [Choptuik \(2006\)](#) Sec. 1., [Kröner \(1997\)](#) Chap. 2.4, [Toro \(2009\)](#) Chap. 5.1.

3.1 Basic notions of discretization

3.2 Finite difference approximations

3.2.1 Partial derivatives & differential operators

3.2.2 Sample discretizations

3.3 Consistency, stability, convergence

Recommended reading: [Morton & Mayers \(2005\)](#) Chap. 5.

3.4 Stability analysis and the CFL condition

3.5 Diffusion and dispersion

3.6 Error analysis and convergence

Chapter 4

Properties of Conservation Laws

Chapter 5

Riemann Problem for the Euler Equations

Chapter 6

Numerical Schemes for Conservation Laws

Chapter 7

Approximate Riemann Solvers

Recommended reading: [Toro \(2009\)](#) Chaps. 10 & 11, [Kröner \(1997\)](#) Chap. 4.4, [Leveque \(2002\)](#) Chap. 15.3

7.1 The Riemann Solver of Roe

Recommended reading: [Roe \(1981\)](#), [Roe & Pike \(1985\)](#)

7.2 The HLL family of Riemann solvers

Recommended reading: [Harten \(1983\)](#), [Davis \(1988\)](#), [Einfeldt \(1988\)](#), [Einfeldt et al. \(1991\)](#)

7.2.1 The HLL solver

7.2.2 The HLLC solver

7.2.3 Wave speed estimates

Chapter 8

Extensions to Balance Laws and multi-D, higher-order methods

Recommended reading: [Toro \(2009\)](#) Chap. 15–17, [Leveque \(2002\)](#) Chap. 17–19

8.1 Source terms

8.2 Multidimensional systems of conservation laws

8.2.1 Dimensional splitting

8.2.2 Unsplit finite volume schemes

8.2.3 Higher-order multi-D schemes: MUSCL-Hancock methodsa

Bibliography

- Alcubierre, M. 2008, Introduction to 3+1 Numerical Relativity (Oxford, UK: Oxford University Press)
- Anile, A. M. 1989, Relativistic fluids and magneto-fluids: with applications in astrophysics and plasma physics, Cambridge Monographs on Mathematical Physics (New York: Cambridge University Press)
- Balbus, S. A. & Hawley, J. F. 1991, ApJ, 376, 214
- Baumgarte, T. W. & Shapiro, S. L. 2010, Numerical Relativity: Solving Einstein's Equations on the Computer (Cambridge University Press, Cambridge UK)
- Bodenheimer, P., Laughlin, G. P., Rozyczka, M., & Yorke, H. W. 2006, Numerical Methods in Astrophysics : An Introduction, Series in Astronomy and Astrophysics (CRC Press Taylor & Francis)
- Cheng, S., Yu, H.-R., Inman, D., et al. 2020, arXiv e-prints, 2003, arXiv:2003.03931
- Choptuik, M. W. 2006, Lectures for VII Mexican School on Gravitation and Mathematical Physics: Relativistic Astrophysics and Numerical Relativity Numerical Analysis for Numerical Relativists, <http://laplace.physics.ubc.ca/People/matt/Teaching/06Mexico/mexico06.pdf>
- Davis, S. F. 1988, SIAM Journal on Scientific and Statistical Computing, 9, 445, publisher: SIAM
- Einfeldt, B. 1988, SIAM J. Numer. Anal., 25, 294
- Einfeldt, B., Roe, P. L., Munz, C. D., & Sjogreen, B. 1991, J. Comp. Phys., 92, 273
- Evans, L. C. 2010, Graduate Studies in Mathematics, Vol. 19, Partial Differential Equations, 2nd edn. (American Institute of Physics)
- Gourgoulhon, E. 2006, 21, 43, eAS Publications Series, eprint: arXiv:gr-qc/0603009
- Gourgoulhon, E. 2012, Lecture Notes in Physics, Berlin Springer Verlag, Vol. 846, 3+1 Formalism in General Relativity
- Harten, A. 1983, J. Comp. Phys., 49, 357
- Kröner, D. 1997, Numerical Schemes for Conservation Laws (Wiley-Teubner)
- Landau, L. D. & Lifshitz, E. M. 2004, Fluid Mechanics, Course of Theoretical Physics, Volume 6 (Oxford: Elsevier Butterworth-Heinemann)

- Leveque, R. J. 2002, *Finite Volume Methods for Hyperbolic Problems* (New York: Cambridge University Press)
- LeVeque, R. J. 2007, *Finite Difference Methods for Ordinary and Partial Differential Equations: Steady State and Time Dependent Problems* (Society for Industrial and Applied Mathematics (SIAM))
- Lifshitz, E. M. & Pitaevskii, L. P. 1981, *Course of Theoretical Physics, Vol. 10, Physical Kinetics* (Amsterdam: Butterworth-Heinemann)
- Morton, K. W. & Mayers, D. F. 2005, *Numerical Solution of Partial Differential Equations: An Introduction*, 2nd edn. (Cambridge: Cambridge University Press)
- Rieutord, M. 2015, *Fluid Dynamics: An Introduction*, Graduate Texts in Physics (Springer International Publishing)
- Roe, P. L. 1981, *J. Comput. Phys.*, 43, 357
- Roe, P. L. & Pike, J. 1985, in *Proc. of the sixth int'l. symposium on Computing methods in applied sciences and engineering, VI* (Amsterdam, The Netherlands, The Netherlands: North-Holland Publishing Co.), 499–518, event-place: Versailles, France
- Shakura, N. I. & Sunyaev, R. A. 1973, *A&A*, 24, 337
- Shibata, M., Kiuchi, K., Sekiguchi, Y., & Suwa, Y. 2011, *Progress of Theoretical Physics*, 125, 1255
- Straumann, N. 2013, *General Relativity* (Dordrecht, Netherlands: Springer)
- Strauss, W. A. 2007, *Partial Differential Equations: An Introduction* (John Wiley & Sons), google-Books-ID: m2hvDwAAQBAJ
- Thorne, K. S. 1981, *MNRAS*, 194, 439
- Toro, E. F. 2009, *Riemann Solvers and Numerical Methods for Fluid Dynamics*, 3rd edn. (Springer-Verlag)