Discontinuous Galerkin Method for Direct Numerical Simulation of the Navier Stokes Equation

Nirav V. Shah Prof. Dr. Bernard Haasdonk

Universität Stuttgart niravshah.svnit@gmail.com

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Overview

- Introduction
- 2 Engineering perspectives and mathematical formulation
- 3 Discretisation and function spaces
- 4 Implementation aspects
- 5 Numerical experiments
- 6 Conclusions and outlook

Importance of the Navier Stokes equation

- ullet Computational fluid dynamics \Longrightarrow One of the variants of the Navier Stokes equation
- The Navier Stokes equation involves state variables
- ullet Incompressible condition \Longrightarrow state variables constant \Longrightarrow Equation of state not required
- Solved along with continuity equation
- Depends on time (Unsteady fluid flow) or independent of time (Steady fluid flow)
- Non linear coupled system of equations
- The Stokes equation is linearized form of the Navier Stokes equation

Governing equations

Reynolds transport theoreom (White F.M. [4])

$$\frac{dB'}{dt'}|_{cs} = \frac{d}{dt'} \int_{CV} b' \rho dV + \int_{CS} (b' \rho) u \cdot dA. \tag{1}$$

Momentum conservation equation

$$F = \frac{dM}{dt'} = \frac{d}{dt'} \int_{CV} u\rho dV + \int_{CS} (u\rho)u \cdot dA. \tag{2}$$

$$F = \int_{cs} \sigma \cdot dA + \int_{cv} \rho f dV. \tag{3}$$

Governing equations

Navier Stokes equation

$$-2\nabla\cdot(\nu\nabla^{s}u)+(1/\rho)\nabla\rho+(u\cdot\nabla)u=f\quad\text{in}\quad\Omega.$$

Dirichlet boundary:

Neumann boundary:

$$-pn + 2\nu(n\cdot\nabla^s)u = t$$
 on Γ_N .

 $u = u_D$ on Γ_D .

$$\nabla \cdot u = 0$$
 in Ω .

$$-2\nabla \cdot (\nu \nabla^s u) + (1/\rho)\nabla p = f$$
 in Ω .

(8)

(4)

(5)

(6)

Flow classification (Kundu P.K [5])

Reynolds number

$$Re = \frac{uL}{\nu}. (9)$$

Laminar flow

- Well defined velocity and pressure profile.
- Low Reynolds number.

Turbulent flow

- Fluctuations in velocity and pressure.
- Fluctuations are of the order of Kolmogrov scale.
- High Reynolds number.

Grid

- Continuous domain $(\Omega) \implies Grid(\mathcal{T})$.
- Triangular element, τ_k , $\cup_{k=1}^{nel} \tau_k = \mathcal{T}$.
- Grid boundary includes interelement boundaries.

$$\partial \mathcal{T} = \Gamma_D \cup \Gamma_N \cup \Gamma \tag{10}$$

Barycentric coordinate

For a triangle with vertices, r_1, r_2, r_3

$$r = \lambda_1 r_1 + \lambda_2 r_2 + \lambda_3 r_3. \tag{11}$$

Weights, $\lambda_1, \lambda_2, \lambda_3$ satisfy,

$$\lambda_1 + \lambda_2 + \lambda_3 = 1. \tag{12}$$

Discontinuous Galerkin method

- Multiply with test function and integrate.
- Discontinuous at the interface of elements.
- $P^D(\tau_k)$ denotes space of polynomials of degree at most D over τ_k .

Function space for velocity

$$\mathbb{V} = \{ \phi \in (L^2(\mathcal{T}))^{d_u} | \quad \phi \in (P^D(\tau_k))^{d_u} \quad \forall \quad \tau_k \in \mathcal{T} \}.$$
 (13)

Function space for pressure

$$\mathbb{Q} = \{ \psi \in (L^2(\mathcal{T}))^{d_p} | \quad \psi \in (P^{D-1}(\tau_k))^{d_p} \quad \forall \quad \tau_k \in \mathcal{T} \}.$$
 (14)

• We use Orthonormal basis function

Jump operator, Average operator

Jump operator

If p is scalar and u is vector,

$$[pn] = p^{+}n^{+} + p^{-}n^{-} \quad \text{on} \quad \Gamma, \quad [pn] = pn \quad \text{on} \quad \Gamma_{D}.$$

$$[n \otimes u] = n^{+} \otimes u^{+} + n^{-} \otimes u^{-} \quad \text{on} \quad \Gamma, \quad [n \otimes u] = n \otimes u \quad \text{on} \quad \Gamma_{D}.$$

$$[n \cdot u] = n^{+} \cdot u^{+} + n^{-} \cdot u^{-} \quad \text{on} \quad \Gamma, \quad [n \cdot u] = n \cdot u \quad \text{on} \quad \Gamma_{D}.$$

$$(15)$$

Average operator

The average operator is defined as,

$$\{u\} = \frac{u^+ + u^-}{2}.\tag{16}$$

Stokes equation

Strong form

$$-\nu\Delta u + \nabla p = f \quad \text{in} \quad \Omega.$$

$$\nabla \cdot u = 0 \quad \text{in} \quad \Omega.$$
(17)

Weak form (Montlaur et al. [1])

$$a_{IP}(u,\phi) + b(\phi,p) + (\{p\}, [n \cdot \phi])_{\Gamma \cup \Gamma_D} = l_{IP}(\phi).$$

$$b(u,\psi) + (\{\psi\}, [n \cdot u])_{\Gamma \cup \Gamma_D} = (q, n \cdot u_D)_{\Gamma_D}.$$
(18)

Stokes equation

Weak form

$$a_{IP}(u,\phi) = (\nabla u, \nabla \phi) + C_{11}([n \otimes u], [n \otimes \phi])_{\Gamma \cup \Gamma_{D}}$$

$$-\nu(\{\nabla u\}, [n \otimes \phi])_{\Gamma \cup \Gamma_{D}} - \nu([n \otimes u], \{\nabla \phi\})_{\Gamma \cup \Gamma_{D}}.$$

$$b(\phi, \psi) = -\int_{\mathcal{T}} \psi \nabla \cdot \phi. \tag{19}$$

$$l_{IP}(\phi) = (f, \phi) + (t, \phi)_{\Gamma_{N}} + C_{11}(u_{D}, \phi)_{\Gamma_{D}}$$

$$-(n \otimes u_{D}, \nu \nabla \phi)_{\Gamma_{D}}.$$

Discrete form

$$\begin{pmatrix} A & B \\ B^T & 0 \end{pmatrix} \begin{pmatrix} U \\ P \end{pmatrix} = \begin{pmatrix} F_1 \\ F_2 \end{pmatrix} \tag{20}$$

Stiffness matrix

Matrix A

$$A_{ij} = \sum_{k=1}^{d} \left(\frac{\partial \phi_i}{\partial x_k}, \frac{\partial \phi_j}{\partial x_k}\right) + C_{11} \sum_{k=1}^{d} \left([\phi_i n_k], [\phi_j n_k]\right)_{\Gamma \cup \Gamma_D}$$

$$-\nu \sum_{k=1}^{d} \left([\phi_i n_k], \left\{\frac{\partial \phi_j}{\partial x_k}\right\}\right)_{\Gamma \cup \Gamma_D} - \nu \sum_{k=1}^{d} \left(\left\{\frac{\partial \phi_i}{\partial x_k}\right\}, [\phi_j n_k]\right)_{\Gamma \cup \Gamma_D}$$
(21)

Matrix B

$$B_{ij} = -\int_{\mathcal{T}} \frac{\partial \phi_i}{\partial x_i} \psi_j + (\{\psi_j\}, [n \cdot \phi_i])_{\Gamma \cup \Gamma_D}$$
 (22)

Navier Stokes equation: Upwinding

• If n_{τ} is the unit normal from τ_1 to τ_2 and if we denote the upwind value of function g as g^{up} [3],

$$g^{up} = g|_{\tau_1} \quad \text{if} \quad g \cdot n_{\tau} \ge 0$$

$$g^{up} = g|_{\tau_2} \quad \text{if} \quad g \cdot n_{\tau} < 0$$
(23)

• For the weak form of the Navier Stokes equation (Montlaur et al. [2]),

$$c(g; u, \phi) = \sum_{i=1}^{nel} \int_{\partial \Omega_i \setminus \Gamma_N} \frac{1}{2} [[(g \cdot n_i)(u^{\text{ext}} + u) - |g \cdot n_i|(u^{\text{ext}} - u))] \cdot \phi + \int_{\Gamma_N} (g \cdot n)u \cdot \phi - ((g \cdot \nabla)\phi, u).$$
(24)

$$u^{ext} = \lim_{\epsilon \to 0} u(x + \epsilon n_i), \quad \epsilon \to 0^+ \quad \text{for} \quad x \in \partial \mathcal{T}_i$$
 (25)

Newton method

Algotrithm for the Newton method is as follow:

- 1. Calculate $u^{iter} \in \mathbb{V}$ at iteration *iter*,
- 2. Rewrite weak form as S = 0 and verify $DS_{u^{iter}}(h^{iter}) = -S(u^{iter})$,
- 3. Set $u^{iter+1} := u^{iter} + h^{iter}$ till $||u^{iter+1} u^{iter}|| < tol$.

We use the solution from the Stokes equation as initial guess. In discrete form the Newton method means, solving the equation,

$$\begin{pmatrix} A + C(U^{iter}) & B \\ B^T & 0 \end{pmatrix} \qquad \begin{pmatrix} U^{iter+1} \\ P^{iter+1} \end{pmatrix} = \begin{pmatrix} F_1 \\ F_2 \end{pmatrix} \qquad . \tag{26}$$

Stiffness matrix iter Solution vector iter+1 Right hand side

Schur complement method

STEP 1:

$$U = A^{-1}(F_1 - BP), (27)$$

STEP 2:

$$-B^{T}A^{-1}BP = F_2 - B^{T}A^{-1}F_1, (28)$$

STEP 3:

Backsubstitution in equation (27).

Data types

- params : Structure with fields u_{npe} , u_{ndofs} , d_u , D, U.
- paramsP : Structure with fields p_{npe} , p_{ndofs} , d_p , D-1, P.
- grid : Structure containing informations related to grid.

Basis function in RBmatlab

$$\phi \in \mathbb{R}^{u_{npe} \times d_u},\tag{29}$$

• The derivative of basis function $(\phi)_i$, where $1 \le i \le u_{npe}$ is cell.

Derivative of basis function in RBmatlab

$$\nabla(\phi)_i \in \mathbb{R}^{d_u \times d}.\tag{30}$$

Matrix assemblies: Jump operator and average operator

Jump operator

$$[A_h \cdot n], [B_h \cdot n] = A_h^+ n^+ B_h^+ n^+ + A_h^+ n^+ B_h^- n^- + A_h^- n^- B_h^+ n^+ + A_h^- n^- B_h^- n^-.$$
(31)

Average operator

$$\{A_h\} = \frac{(A_h^+ + A_h^-)}{2}.$$
 (32)

Sparsity pattern

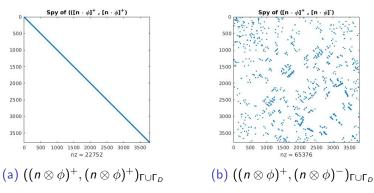


Figure: Sparsity pattern of constituents of $([n \otimes \phi], [n \otimes \phi])_{\Gamma \cup \Gamma_D}$

Sparsity pattern

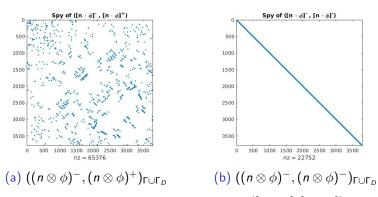


Figure: Sparsity pattern of constituents of $([n \otimes \phi], [n \otimes \phi])_{\Gamma \cup \Gamma_D}$

Sparsity pattern

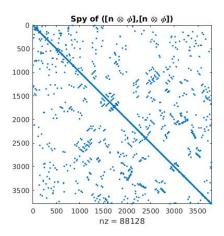


Figure: Sparsity pattern of constituents of $([n \otimes \phi], [n \otimes \phi])_{\Gamma \cup \Gamma_D}$

Error definition

 If P_h is the computed solution and P is the true solution, we define following errors:

L^2 error

$$P_{error,L^2} = \left(\int_{\Omega} |P - P_h|^2 \right)^{\frac{1}{2}}.$$
 (33)

H_0 error

$$P_{error, H_0} = \sum_{l=1}^{nel} (\int_{T_k} |\nabla P - \nabla P_h|^2)^{\frac{1}{2}}.$$
 (34)

- Domain: unit square $[0,1] \times [0,1]$.
- x = 0 is dirichlet boundary with inflow velocity at point (0, y) as u = (y(1 y), 0).
- The boundaries y=0 and y=1 are Dirichlet boundaries with no slip or zero velocity condition. The boundary x=1 is a Neumann boundary with zero Neumann value i.e. t=(0,0).
- The source term is $f = (2\nu 1, 0)$.

Analytical solution

$$p = (1 - x), \tag{35}$$

$$u = (y(1-y), 0).$$
 (36)

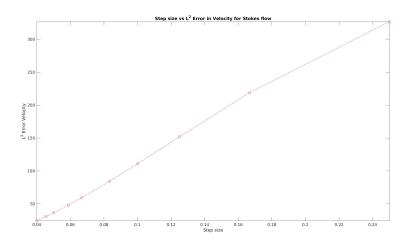


Figure: h—convergence test for velocity in L^2 error

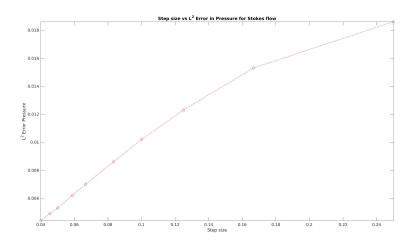


Figure: h—convergence test for pressure in L^2 error

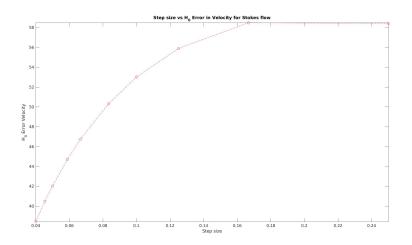


Figure: h-convergence test for velocity in H_0 error

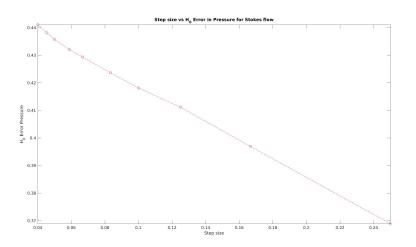
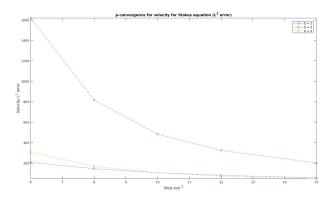
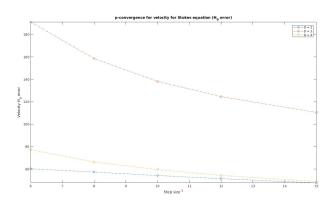


Figure: h—convergence test for pressure in H_0 error



(a) p-convergence for velocity in L^2 error



(a) p-convergence for velocity in H_0 error

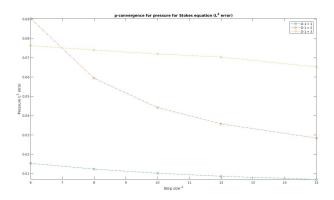


Figure: p—convergence for pressure in L^2 error

Stokes equation: Flow around cylinder

- Domain: $[0,1] \times [0,1]$ with a cut out cylinder of diameter 0.2 centered at (0.5,0.5).
- The boundary x = 0 is Dirichlet boundary with inflow velocity at point (0, y) as u = (y(1 y), 0).
- The boundaries y=0 and y=1 are Dirichlet boundaries with no slip or zero velocity condition. The boundary x=1 is a Neumann boundary with zero Neumann value i.e. t=(0,0).
- The source term is f = (0,0).

Stokes equation: Flow around cylinder

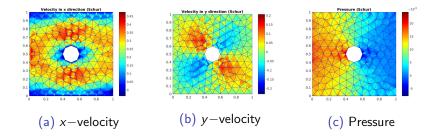


Figure: Flow over cylinder

Stokes equation: Lid driven cavity

- Domain: unit square $[0,1] \times [0,1]$.
- Boundaries x = 0, x = 1 and y = 0, we impose no slip or zero velocity Dirichlet condition.
- On y = 1, we impose Dirichlet condition with Dirichlet velocity,

$$u = (10x, 0)$$
 for $0 \le x \le 0.1$,
 $u = (1, 0)$ for $0.1 \le x \le 0.9$, (37)
 $u = (10 - 10x, 0)$ for $0.9 \le x \le 1$.

Stokes equation: Lid driven cavity

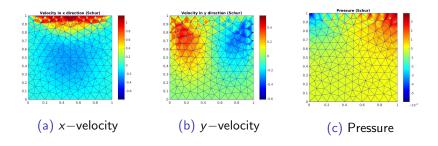


Figure: Lid driven cavity problem (Schur complement method)

Stokes equation: Lid driven cavity

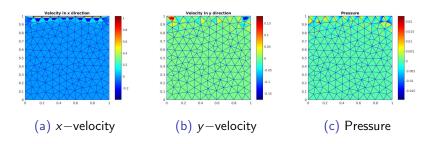
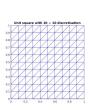


Figure: Lid driven cavity problem (bicgstab solver)

Penalty parameter



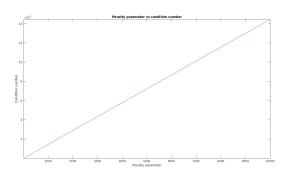


Figure: Effect of penalty parameter

Solver performance

Relative residual is measured as $\frac{||B-AX||_2}{||B||_2}$ for equation AX=B.

Solver/Method	Relative residual	Run time
Schur complement method	2.4436e-08	6.6253 Seconds
minres	2.4618e-05	35.7372 Seconds
bicgstab	9.0071e-05	58.3472 Seconds

- Domain: unit square $[0,1] \times [0,1]$.
- x = 0 is dirichlet boundary with inflow velocity at point (0, y) as u = a * (y(1 y), 0).
- The boundary x = 1 is a Neumann boundary with zero Neumann value i.e. t = (0,0).
- Specified source term

Analytical solution

$$p = x(1-x), \tag{38}$$

$$u = (x^{2}(1-y)^{2}(2y-6y^{2}+4y^{3}),$$

$$-y^{2}(1-y)^{2}(2x-6x^{2}+4x^{3}).$$
 (39)

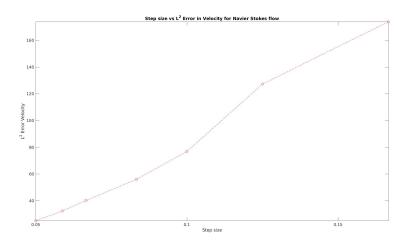


Figure: h—convergence test for velocity L^2 error

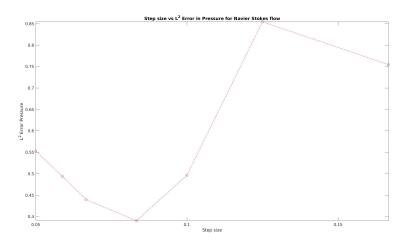


Figure: h—convergence test for pressure in L^2 error

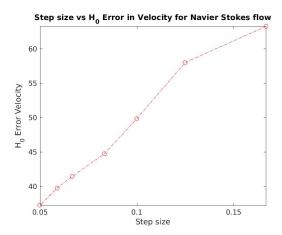


Figure: h—convergence test for velocity H_0 error

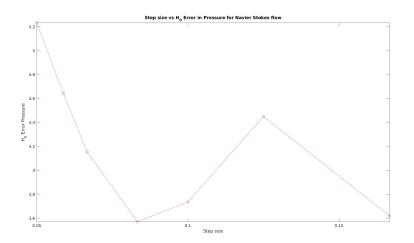


Figure: h—convergence test for pressure in H_0 error

Navier-Stokes equation: Flow around cylinder

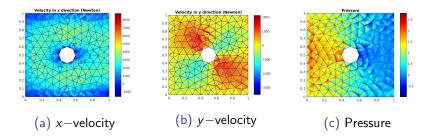


Figure: Flow over cylinder (Initial guess by Schur complement method)

Navier-Stokes equation: Lid driven cavity

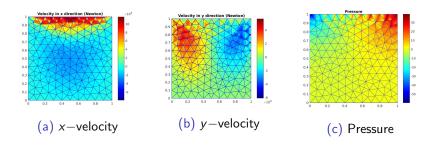


Figure: Lid driven cavity flow (Initial guess by Schur complement method)

Conclusions

Numerical considerations

- The higher polynomial degree does not always guarantee better accuracy. However, the convergence rate increases with increase in polynomial degree.
- The initial guess, here, solution of the Stokes equation, is crucial for success of the Newton method for the Navier Stokes equation.
- Convergence of solution.

Solvers performance

- The Schur complement method: Efficient and accurate.
- The *minres* solver : Slow convergence
- The bicgstab: Convergence failure.

Outlook

Discontinuous Galerkin method

- Test for higher Reynold's number.
- Further solvers/methods.
- Time dependent cases.

Model order reduction

- Parametrization.
- Reduced order modelling.

References

- [1] Montlaur A., Fernandez-Mendez S., and Huerta A. Discontinuous Galerkin methods for the Stokes equations using divergence-free approximations. International Journal for Numerical Methods in Fluids, 57(9):1071–1092, 2008.
- [2] Montlaur A., Fernandez-Mendez S., Peraire J., and Huerta A. Discontinuous Galerkin methods for the Navier Stokes equations using solenoidal approximations. International Journal for Numerical Methods in Fluids, 64(5):549-564, 2010.
- [3] Riviere B. Discontinuous Galerkin Methods for Solving Elliptic and Parabolic Equations: Theory and Implementation. Frontiers in Applied Mathematics. Cambridge University Press, 2008.
- White F.M. Fluid mechanics. Second edition, 97-99, 2002. Academic press.
- [5] Kundu P. K. and Cohen I. M. Fluid Mechanics. Academic Press, 2002.

Notations

```
\Omega = Continuous domain.
\Gamma_D = \text{Dirichlet boundary}
\Gamma_N = \text{Neumann boundary}
cv = Control volume.
cs = Control surface.
B' = Extensive quantity under consideration,
b' = Intensive quantity corresponding to B',
u = \text{flow velocity and } u : \Omega \to \mathbb{R}^d.
p = \text{pressure and } p : \Omega \to \mathbb{R},
\nu = \text{kinematic viscocity (fluid property) and } \nu : \Omega \to \mathbb{R},
f = \text{external force and } f : \Omega \to \mathbb{R}^d.
u_D = specified flow velocity at Dirichlet boundary and u_D: \Gamma_D \to \mathbb{R}^d,
n = \text{normal unit vector and } n : \partial\Omega \to \mathbb{R}^d.
\rho = \text{density (fluid property) and } \rho : \Omega \to \mathbb{R},
t = specified Neumann flux and t : \Gamma_N \to \mathbb{R}^d.
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Grid

R1

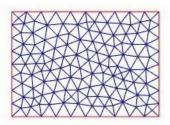


Figure: Continuous domain (left) and discretised domain or grid (right)

Grid

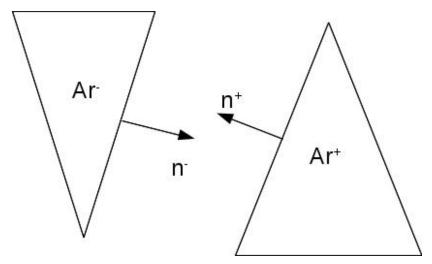


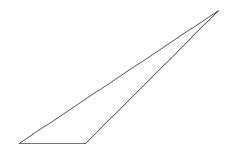
Figure: Element self (+) and neighbouring element (-)

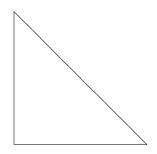
Global and local coordinate system

ullet The transformation from local coordinate \hat{X} to global coordinate X is defined by the mapping,

$$F_k: \hat{X} \mapsto X \quad \forall \quad \hat{X} \in \hat{T} \quad \text{and} \quad X \in \mathcal{T}$$

$$F_k(\hat{X}): X = J_k \hat{X} + C \tag{40}$$





Global geometry (left) to Local geometry (right)

Matrix assemblies

Assembly of $([n \otimes \phi], [n \otimes \phi])_{\Gamma \cup \Gamma_D}$

Step 1:

$$res_{1}^{++} = (n \otimes \hat{\phi})^{+} (n \otimes \hat{\phi})^{+},$$

$$res_{1}^{+-} = (n \otimes \hat{\phi})^{+} (n \otimes \hat{\phi})^{-},$$

$$res_{1}^{-+} = (n \otimes \hat{\phi})^{-} (n \otimes \hat{\phi})^{+},$$

$$res_{1}^{--} = (n \otimes \hat{\phi})^{-} (n \otimes \hat{\phi})^{-}.$$

$$(41)$$

Step 2:

$$res_{2}^{++} = \int_{\Gamma} res_{1}^{++} EL(i,j),$$

$$res_{2}^{+-} = \int_{\Gamma} res_{1}^{+-} EL(i,j),$$
(42)

Matrix assemblies

Assembly of $([n \otimes \phi], [n \otimes \phi])_{\Gamma \cup \Gamma_D}$

$$res_{2}^{-+} = \int_{\Gamma} res_{1}^{-+} EL(i,j),$$
 $res_{2}^{--} = \int_{\Gamma} res_{1}^{--} EL(i,j).$
(43)

Step 3:

$$res_{3}^{++}[ids_velocity_self, ids_velocity_self] = res_{2}^{++},$$

$$res_{3}^{+-}[ids_velocity_self, ids_velocity_neighbour] = res_{2}^{+-},$$

$$res_{3}^{-+}[ids_velocity_neighbour, ids_velocity_self] = res_{2}^{-+},$$

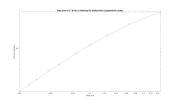
$$res_{3}^{--}[ids_velocity_neighbour, ids_velocity_neighbour] = res_{2}^{--}.$$

$$(44)$$

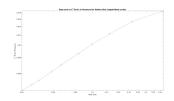
$$res_3 = res_3^{++} + res_3^{+-} + res_3^{-+} + res_3^{--}.$$
 (45)

Program flow

- Grid preparation
- Fomrulating function space
- Matrix assembly
- Solving assembled form
- Post processing
- Newton method

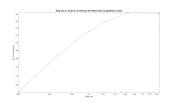


(a) h—convergence test for velocity L^2 error (Logarithmic scale)

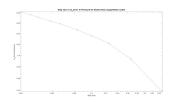


(b) h—convergence test for pressure in L^2 error (Logarithmic scale)

Figure: h—convergence in L^2 norm for the Stokes flow (Logarithmic scale)



(a) h—convergence test for velocity H_0 error (Logarithmic scale)



(b) h—convergence test for pressure in H_0 error (Logarithmic scale)

Figure: h—convergence in H_0 norm for the Stokes flow (Logarithmic scale)

Stokes equation: Lid driven cavity

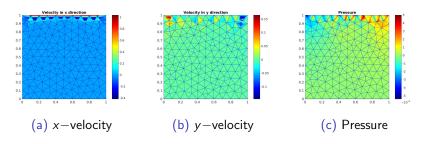
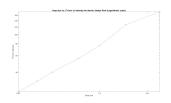
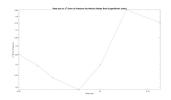


Figure: Lid driven cavity problem (minres solver)

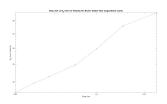


(a) h—convergence test for velocity L^2 error (Logarithmic scale)

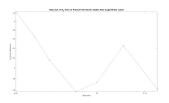


(b) h—convergence test for pressure in L^2 error (Logarithmic scale)

Figure: h—convergence for the Navier Stokes flow in L^2 error (Logarithmic scale)



(a) h—convergence test for velocity H_0 error (logarithmic scale)



(b) h—convergence test for pressure in H_0 error (Logarithmic scale)

Figure: h—convergence for the Navier Stokes flow in H_0 error (Logarithmic scale)

Navier-Stokes equation: Flow around cylinder

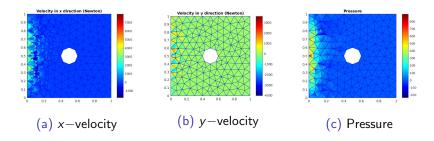


Figure: Flow over cylinder (Initial guess by bicgstab solver)

Navier-Stokes equation: Flow around cylinder

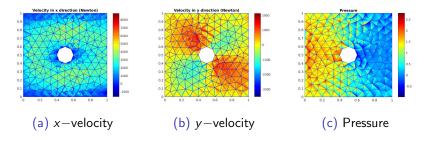


Figure: Flow over cylinder (Initial guess by minres solver)

Navier-Stokes equation: Lid driven cavity

- Domain: unit square $[0,1] \times [0,1]$.
- Boundaries x = 0, x = 1 and y = 0, we impose no slip or zero velocity Dirichlet condition.
- On y = 1, we impose Dirichlet condition with Dirichlet velocity,

$$u = a * (10x, 0)$$
 for $0 \le x \le 0.1$,
 $u = a * (1, 0)$ for $0.1 \le x \le 0.9$, (46)
 $u = a * (10 - 10x, 0)$ for $0.9 \le x \le 1$.

Navier-Stokes equation: Flow around cylinder

- Domain: $[0,1] \times [0,1]$ with a cut out cylinder of diameter 0.2 centered at (0.5,0.5).
- The boundary x = 0 is Dirichlet boundary with inflow velocity at point (0, y) as u = a * (y(1 y), 0).
- The boundaries y=0 and y=1 are Dirichlet boundaries with no slip or zero velocity condition. The boundary x=1 is a Neumann boundary with zero Neumann value i.e. t=(0,0).
- The source term is f = (0,0).