

Discontinuous Galerkin method for direct numerical simulation of the Navier Stokes equation: Master Thesis Report

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Chapter 1

Introduction

1.1 Overview

The thesis deals with the numerical simulation of the Navier Stokes equation which is the core of Computational Fluid Dynamics or *CFD*. The thesis performs numerical simulation of the Navier Stokes equation through the Discontinuous Galerkin method.

The goal of the thesis is to derive, discretise and implement the Discontinuous Galerkin weak form of Navier Stokes equation and perform numerical simulation of the Navier Stokes equation. In the course of the numerical solution we measure the simulation efforts.

In chapter 2, the Navier Stokes equation is introduced. We first derive the Navier Stokes equation from the conservation equation or the Reynolds Transport Theorem. We discuss the flow classification and important issues related to numerical simulation of the Navier Stokes equation. At the end of the chapter we discuss boundary conditions and its consequences on well posedness.

In Chapter 3, we bring the problem from a continuous domain to a finite domain by introducing discretisation. We first introduce grid, constituents of elements and transformation between local and global geometry. Further the function spaces over the grid are discussed during which, the basis function or Ansatz function, different function spaces for pressure and velocity are discussed. We further introduce and discuss the weak form of the Navier Stokes equation, discrete form of the Navier Stokes equation with boundary condition and properties of weak form.

In Chapter 4, we discuss the implementation of the discrete form of the Navier Stokes equation in RBmatlab, an opensource software developed at the University of Stuttgart and the University of Münster, for numerical

simulation. During the chapter we discuss basis function evaluation in RB-matlab, matrix assembly, dimension of assembled matrices and boundary condition implementation. We further discuss Schur complement method and Newton method for non linearity.

In Chapter 5, we present results from numerical experiments, analyze results from benchmark problems, evaluate solver performance and draw related conclusions.

In the appendix, supplementary theoretical background is provided, which is expected to help the reader to better comprehend the thesis.

As future development, the equation can be parametrized for parameters such as fluid properties, geometry of domain or boundary conditions. This allows the approximation of the numerical solution, with approximation being with respect to parameter space. The solution of the parametrized form can be stored for reduced basis evaluations.

Model order reduction with method such as Proper Orthogonal decomposition or Greedy algorithm can be performed. As an example, Proper Orthogonal Decomposition sorts and segregates the stored solution at a parameter, based on eigen value. This sorted and segregated snapshots with parametrised form can be used for prediction of full numerical solution. In this process the evaluations are made faster but with increase in approximation error. Hence, time saving vs. induced error can be compared.

1.2 Mathematical preliminaries

1.2.1 Cholesky decomposition

Every symmetric Positive Definite Matrix can be expressed as product of Lower Triangular and transpose of that Lower Triangular Matrix. That is, if \mathcal{U} is symmetric positive definite matrix then,

$$\mathcal{U} = \mathcal{L}\mathcal{L}^T \quad (1.1)$$

where, \mathcal{L} is lower triangular matrix. It is to be noted that \mathcal{L}^T is an upper triangular matrix.

Cholesky decomposition is useful especially when inverting an Matrix in MATLAB. Since the back division operator (\backslash) recognises the lower triangular structure of matrix, it proceeds with division process.

We now explain the algorithm for Cholesky decomposition.

$$\begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix} = \begin{pmatrix} l_{11} & 0 & 0 \\ l_{21} & l_{22} & 0 \\ l_{31} & l_{32} & l_{33} \end{pmatrix} \begin{pmatrix} l_{11} & l_{21} & l_{31} \\ 0 & l_{22} & l_{32} \\ 0 & 0 & l_{33} \end{pmatrix} \quad (1.2)$$

$\mathcal{U} \qquad \qquad \mathcal{L} \qquad \qquad \mathcal{L}^T$

We see that,

$$a_{11} = l_{11}^2, \quad a_{22} = l_{21}^2 + l_{22}^2, \quad a_{33} = l_{31}^2 + l_{32}^2 + l_{33}^2 \quad (1.3)$$

and

$$a_{12} = a_{21} = l_{11}l_{21}, \quad a_{13} = a_{31} = l_{11}l_{31}, \quad a_{23} = a_{32} = l_{31}l_{21} + l_{32}l_{22} \quad (1.4)$$

We now see that for diagonal elements,

$$l_{kk} = \sqrt{a_{kk} - \sum_{j=1}^{k-1} l_{kj}^2} \quad (1.5)$$

and for elements below diagonal,

$$l_{ik} = \frac{1}{l_{kk}} \left(a_{ik} - \sum_{j=1}^{k-1} l_{ij}l_{kj} \right) \quad (1.6)$$

It is to be noted that similar theory is also applicable for Cholesky decomposition with upper triangular matrix instead of lower triangular matrix. Also, this algorithm can be extended to Matrix of any size.

In MATLAB the cholesky decomposition is performed by *chol*. The choice of upper triangular or lower triangular matrix can be adjusted by providing additional input argument '*lower*' or '*upper*'. More information can be found by *help* in MATLAB and MATLAB documentation.

1.2.2 Saddle point formulation

The saddle point problem has following form,

$$\begin{pmatrix} \mathcal{A} & \mathcal{B}_1 \\ \mathcal{B}_2 & \mathcal{C} \end{pmatrix} \begin{pmatrix} \mathcal{X} \\ \mathcal{Y} \end{pmatrix} = \begin{pmatrix} f \\ g \end{pmatrix} \quad (1.7)$$

$$\mathcal{A} \in \mathbb{R}^{n \times n}; \mathcal{B}_1, \mathcal{B}_2 \in \mathbb{R}^{m \times n}; \mathcal{C} \in \mathbb{R}^{m \times m} \quad (1.8)$$

with $n \geq m$.

We assume here that $\mathcal{A}, \mathcal{B}_1, \mathcal{B}_2$ are non zeros. Usually constituents $\mathcal{A}, \mathcal{B}_1, \mathcal{B}_2, \mathcal{C}$ satisfy one or more of following properties.

1. $\mathcal{A} = \mathcal{A}^T$ (Symmetric)
2. Symmetric part of \mathcal{A} is positive semi definite
3. $\mathcal{B}_1 = \mathcal{B}_2 = \mathcal{B}$
4. \mathcal{C} is symmetric and positive semidefinite
5. $\mathcal{C} = 0$ (Zero matrix)

Incompressible Stokes equation is an example of Saddle point problem with \mathcal{A} being symmetric positive definite matrix, $\mathcal{B}_2 = \mathcal{B}_1^T$ and $\mathcal{C} = 0$.

We consider following important factorisations :

$$\begin{pmatrix} \mathcal{A} & \mathcal{B}_1 \\ \mathcal{B}_2 & \mathcal{C} \end{pmatrix} = \begin{pmatrix} I & 0 \\ \mathcal{B}_2 \mathcal{A}^{-1} & I \end{pmatrix} \begin{pmatrix} \mathcal{A} & 0 \\ 0 & \mathcal{S} \end{pmatrix} \begin{pmatrix} I & \mathcal{A}^{-1} \mathcal{B}_1 \\ 0 & I \end{pmatrix} \quad (1.9)$$

$$\begin{pmatrix} \mathcal{A} & \mathcal{B}_1 \\ \mathcal{B}_2 & \mathcal{C} \end{pmatrix} = \begin{pmatrix} \mathcal{A} & 0 \\ \mathcal{B}_2 & \mathcal{S} \end{pmatrix} \begin{pmatrix} I & \mathcal{A}^{-1} \mathcal{B}_1 \\ 0 & I \end{pmatrix} \quad (1.10)$$

$$\begin{pmatrix} \mathcal{A} & \mathcal{B}_1 \\ \mathcal{B}_2 & \mathcal{C} \end{pmatrix} = \begin{pmatrix} I & 0 \\ \mathcal{B}_2 \mathcal{A}^{-1} & I \end{pmatrix} \begin{pmatrix} \mathcal{A} & \mathcal{B}_1 \\ 0 & \mathcal{S} \end{pmatrix} \quad (1.11)$$

Schur complement, $\mathcal{S} = \mathcal{C} - \mathcal{B}_2 \mathcal{A}^{-1} \mathcal{B}_1$, $\mathcal{S} \in \mathbb{R}^{m \times m}$

Identity matrix, $I \in \mathbb{R}^{n \times n}$

It can be seen if \mathcal{C} positive semi definite and \mathcal{A} is positive definite, \mathcal{S} is negative definite. For more details on the saddle point problems we refer to literature such as [2]. We make some important observations related to Saddle point problems as follow :

1. In case \mathcal{A} is symmetric positive definite the Schur complement is very useful method.

2. Saddle point systems obtained in practical problems can be poorly conditioned.

3. Also number of methods such as Krylov subspace methods, Multilevel methods have been developed for saddle point problems.

4. The Saddle point problem has positive as well as non positive eigen values. If \mathcal{A} is positive definite than number of positive eigen values is n and number of negative eigen values is m .

1.2.3 Sobolev spaces

[5]

Let Ω be an open subset of \mathbb{R}^d and k a positive integer. Let $L^2(\Omega)$ denote the space of square integrable functions on Ω .

1. The *Sobolev space of order k* on Ω is defined by

$$H^k(\Omega) = \{f \in L^2(\Omega) | D^\alpha f \in L^2(\Omega), |\alpha| \leq k\}, \quad (1.12)$$

where D^α is the partial derivative

$$D^\alpha = \frac{\partial^{|\alpha|}}{\partial x_d^{\alpha_1} \dots \partial x_d^{\alpha_d}} \quad (1.13)$$

in the sense of distributions for the multi-index $\alpha = (\alpha_1, \dots, \alpha_d) \in \mathbb{N}^d$ using the notation $|\alpha| = \alpha_1 + \dots + \alpha_d$.

It holds by construction that $H^{k+1}(\Omega) \subset H^k(\Omega)$ and that $H^0(\Omega) = L^2(\Omega)$. $H^k(\Omega)$ is a Hilbert space with the inner product

$$(f, g)_{H^k(\Omega)} = \sum_{\alpha \in \mathbb{N}^d, |\alpha| \leq k} \int_{\Omega} (D^\alpha f)(D^\alpha g) \quad (1.14)$$

and the induced norm

$$\|f\|_{H^k(\Omega)} = \sqrt{(f, f)_{H^k(\Omega)}} = \sqrt{\sum_{\alpha \in \mathbb{N}^d, |\alpha| \leq k} \int_{\Omega} |D^\alpha f|^2} \quad (1.15)$$

and the semi norm

$$\|f\|_{H^k(\Omega)} = \sqrt{\sum_{\alpha \in \mathbb{N}^d, |\alpha|=k} \int_{\Omega} |D^\alpha f|^2} \quad (1.16)$$

In case of the discontinuous Galerkin space we use the broken Sobolev norm (for symmetric interior penalty Galerkin), [6]

$$||f||_{1,h}^2 = \sum_{K \in \tau_h} ||\nabla f||_{L^2(K)}^2 + \sum_{E \in \varepsilon(\tau_h)} \kappa_E \nu ||[[u]]||_{L^2(E)}^2 \quad (1.17)$$

and inner product

$$(f, g) = \sum_{K \in \tau_h} (f, g)_{L^2(K)} + \sum_{E \in \varepsilon(\tau_h)} \kappa_E \nu ([u], [v])_{L^2(E)} \quad (1.18)$$

1.2.4 Basic definitions

[5]

We consider here vector space \mathbb{V} over \mathbb{R}

1. For a set $\{w_1, \dots, w_N\} \subset \mathbb{V}$ we denote by

$$\text{span}\{w_1, \dots, w_N\} = \{v \in \mathbb{V} | v = \sum_{n=1}^N \alpha_n w_n, \alpha_n \in \mathbb{R}\} \quad (1.19)$$

the linear subspace spanned by the elements w_1, \dots, w_N .

2. The space \mathbb{V} is of finite dimension if there exists a maximal a set of linearly independent elements v_1, \dots, v_N , otherwise \mathbb{V} is of infinite dimension.

3. A norm $||\cdot||_{\mathbb{V}}$ on \mathbb{V} is a function $||\cdot||_{\mathbb{V}} : \mathbb{V} \rightarrow \mathbb{R}$ such that

- A. $||v||_{\mathbb{V}} \geq 0 \forall v \in \mathbb{V}$ and $||v||_{\mathbb{V}} = 0$ iff $v = 0$
- B. $||\alpha v||_{\mathbb{V}} = |\alpha| ||v||_{\mathbb{V}} \forall \alpha \in \mathbb{R}, v \in \mathbb{V}$
- C. $||u + v||_{\mathbb{V}} \leq ||u||_{\mathbb{V}} + ||v||_{\mathbb{V}} \quad u, v \in \mathbb{V}$.

4. The pair $(\mathbb{V}, ||\cdot||_{\mathbb{V}})$ is a normed space and we can define a distance function $d(u, v) = ||u - v||_{\mathbb{V}}$ to measure the distance between two elements $u, v \in \mathbb{V}$.

5. A semi-norm on \mathbb{V} is a function $|\cdot|_{\mathbb{V}} : \mathbb{V} \rightarrow \mathbb{R}$ such that $|v|_{\mathbb{V}} \geq 0$ for all $v \in \mathbb{V}$ and B. and C. above are satisfied. In consequence a semi-norm is a norm iff $|v|_{\mathbb{V}} = 0$ implies $v = 0$.

6. Two norms $||\cdot||_1$ and $||\cdot||_2$ are equivalent if there exists two constants $C_1, C_2 > 0$ such that

$$C_1\|\cdot\|_1 \leq \|\cdot\|_2 \leq C_2\|\cdot\|_1 \forall v \in V \quad (1.20)$$

1.2.5 Linear forms

Let $(\mathbb{V}, \|\cdot\|_{\mathbb{V}})$ be a normed space. Then, we define the following notions.

1. A function $F : \mathbb{V} \rightarrow \mathbb{R}$ is said to be linear, a *functional* or a *linear form* if

$$F(u + v) = F(u) + F(v) \forall u, v \in \mathbb{V} \quad (1.21)$$

$$F(\alpha u) = \alpha F(u) \forall \alpha \in \mathbb{R}, u \in \mathbb{V} \quad (1.22)$$

2. F is *bounded* if there exists a constant $C > 0$ such that

$$|F(v)| \leq C\|v\|_{\mathbb{V}} \forall v \in \mathbb{V} \quad (1.23)$$

3. F is *continuous* if for all $\epsilon > 0$ there exists a $\delta_{\epsilon} > 0$ such that

$$\|u - v\|_{\mathbb{V}} \leq \delta_{\epsilon} \Rightarrow |F(u) - F(v)| < \epsilon \quad (1.24)$$

The notion of continuity and boundedness is equivalent for linear forms.

1.2.6 Bilinear forms

1. A bilinear form $a(\cdot, \cdot)$ acting on the vector spaces \mathbb{V} and \mathbb{W} is given as

$$a : \mathbb{V} \times \mathbb{W} \Rightarrow \mathbb{R} \quad (1.25)$$

$$(u, v) \mapsto a(u, v) \quad (1.26)$$

and is linear with respect to each of its arguments.

2. Let \mathbb{V} and \mathbb{W} be endowed with the norms $\|\cdot\|_{\mathbb{V}}$ and $\|\cdot\|_{\mathbb{W}}$. A bilinear form $a(\cdot, \cdot)$ is continuous if there exists a constant $\gamma > 0$ such that,

$$|a(\cdot, \cdot)| \leq \gamma\|u\|_{\mathbb{V}}\|v\|_{\mathbb{W}} \forall u, v \in \mathbb{V} \quad (1.27)$$

3. If $\mathbb{V} = \mathbb{W}$, a bilinear form $a(\cdot, \cdot)$ is *coercive* if there exists a constant $\alpha > 0$ such that

$$a(v, v) \geq \alpha\|v\|_{\mathbb{V}}^2 \forall v \in \mathbb{V} \quad (1.28)$$

Coercivity of bilinear form

A bilinear form $a(u, v)$ is said to be coercive if there exists a constant $c_{11} > 0$ such that

$$a(v, v) > c_{11} \|v\|^2 \exists c_{11} > 0 \quad (1.29)$$

Continuity of bilinear form

A bilinear form $a(u, v)$ is said to be continuous if there exists a constant $\gamma > 0$ such that

$$a_{IP}(u, v) \leq \gamma \|u\| \|v\| \exists \gamma > 0 \quad (1.30)$$

1.3 Important inequalities

1.3.1 Trace theorem

[9]

The trace inequalities are used to define restrictions of Sobolev function along the boundary of domain and used for proper treatment of Boundary conditions.

if l is the length of Γ and Ar is the area of τ , $\forall \phi \in P^D(\tau)$, $\forall \Gamma \subset \partial\Omega$

$$\|\phi\|_{L^2(\Gamma)} \leq \hat{C}_t l^{\frac{1}{2}} Ar^{\frac{-1}{2}} \|\phi\|_{L^2(\tau)} \quad (1.31)$$

$$\|\phi\|_{L^2(\Gamma)} \leq C_t |h_\tau|^{\frac{-1}{2}} \|\phi\|_{L^2(\tau)} \quad (1.32)$$

$$\|\nabla \phi \cdot n\|_{L^2(\Gamma)} \leq \hat{C}_t |l|^{\frac{1}{2}} |Ar|^{\frac{-1}{2}} \|\nabla \phi\|_{L^2(\tau)} \quad (1.33)$$

$$\|\nabla \phi \cdot n\|_{L^2(\Gamma)} \leq C_t |h_\tau|^{\frac{-1}{2}} \|\nabla \phi\|_{L^2(\tau)} \quad (1.34)$$

Here, \hat{C}_t and C_t are constants independent of h_τ and ϕ but dependent on polynomial degree D . The exact expressions for C_t are given in [10].

1.3.2 Cauchy-Schwarz inequality

$$\forall f, g \in L^2(\Omega), |(f, g)_\Omega| \leq \|f\|_{L^2(\Omega)} \|g\|_{L^2(\Omega)}$$

1.3.3 Young's inequality

$$\forall \epsilon > 0, \forall a, b \in \mathbb{R}, ab \leq \frac{\epsilon}{2}a^2 + \frac{1}{2\epsilon}b^2$$

1.4 List of symbols

Following is the list of symbols used throughout the Thesis and their respective meaning.

CFD Computational Fluid Dynamics

Ω Continuous domain

$\partial\Omega$ Continuous domain boundary

Γ_D Dirichlet boundary

Γ_N Neumann boundary

B' Extensive property under consideration

b' Intensive property corresponding to B'

t Neumann value

t' time

cv Control volume

cs Control system

ρ Density of fluid

u Velocity

p Pressure

M Momentum of fluid flowing through control volume

f Source/Sink/External force per unit volume

F External force acting on cv

σ Stress

ν Kinematic viscosity

u_D Velocity at Dirichlet boundary

n Unit normal vector pointing outward from element

DNS Direct Numerical Simulation

∇^s Symmetric tensor, $\frac{1}{2}(\nabla + \nabla^T)$

Re Reynolds number

L Characteristic length for Reynolds number

\mathcal{T} Grid or discretised domain

$\partial\mathcal{T}$ Grid boundaries

Γ Inter-element or internal boundary of grid

nel Total number of elements of grid

k Index of an element, $1 \leq k \leq nel$

n^+ Unit normal vector pointing from element itself to neighbouring element

- n^- Unit normal vector pointing from neighbouring element to element itself
- h_{τ_k} Diameter of element k
- θ Smallest angle of triangle among all triangles on \mathcal{T}
- r Coordinates of point in Barycentric coordinate system
- r_1, r_2, r_3 Coordinates of Vertices of triangle
- $\lambda_1, \lambda_2, \lambda_3$ Weights in barycentric coordinate system, (Equation 3.1)
- \mathbb{V} Function space for velocity
- \mathbb{Q} Function space for pressure
- P^D Polynomial of degree D
- D Polynomial degree
- ϕ Velocity basis function in global space
- ψ Pressure basis function in global space
- $\hat{\phi}$ Velocity basis function in local space
- $\hat{\psi}$ Pressure basis function in local space
- N Truth space dimension
- F_k Mapping from local coordinate system to global coordinate system, (Equation 3.10)
- \hat{T} Reference triangle
- τ_k Triangular element k
- J_k Jacobian, (Equation 3.10)
- \hat{X} Coordinates of point in local coordinate system , $\hat{X} \in \mathbb{R}^d$
- X Coordinates of point in global coordinate system, $X \in \mathbb{R}^d$
- C Translational vector for local to global mapping, (Equation 3.10)
- g Function in global space
- \hat{g} Function in local space
- g^{up} Upwind value of function g
- det Determinant of matrix
- $\hat{\Gamma}$ An edge of reference Triangle \hat{T}
- JIT Jacobian inverse transpose
- C_{11} Penalty parameter
- a_{IP} Term representing poisson operator of strong form in weak formulation of Navier Stokes equation (Equation (3.51))
- b Term representing gradient operator in weak formulation of Navier Stokes equation (Equation (3.51))
- c Term representing non linear terms in weak formulation of Navier Stokes equation (Equation (3.51))
- A Matrix terms corresponding to a_{IP}
- B Matrix terms in corresponding to b
- C Matrix terms in corresponding to c
- l_{IP} Term representing right hand side of strong form in weak formulation of Navier Stokes equation (Equation (3.51))

- u^{ext} External trace of Velocity (Equation 3.50)
- l Length of an edge on \mathcal{T}
- U Velocity solution vector
- P Pressure solution vector
- F_1 Discrete form of right hand side of equation (3.51)
- F_2 Discrete form of right hand side of equation (3.29)
- u_{ndofs} Total number of degrees of freedom of Velocity
- p_{ndofs} Total number of degrees of freedom of Pressure
- bicgstab* Biconjugate gradients stabilized method
- minres* Minimum residual method
- z Non zero vector
- $\{\cdot\}$ Average operator
- $[\cdot]$ Jump operator
- (\cdot, \cdot) L^2 scalar product
- c' Coercivity constant
- S Schur complement
- I Identity matrix
- u_{npe} Number of degrees of freedom per element for Velocity
- p_{npe} Number of degrees of freedom per element for Pressure
- d Dimension of problem

Chapter 2

Engineering perspective and mathematical formulation

The subject of mathematical applications in fluid mechanics starts with one of the variants of the Navier Stokes equation. Almost all processes of fluid mechanics require considerations related to the Navier Stokes equation. Hence the importance of the Navier Stokes equation is impossible to be ignored as far as mathematical approaches in fluid mechanics are concerned. The numerical method for the incompressible Navier Stokes equation is simpler as compared to the numerical method for the compressible Navier Stokes equation. This is due to removal of dependence on the equation of state. Throughout the thesis we discuss only incompressible Navier Stokes equation and hence, Navier Stokes equation refers always to incompressible Navier Stokes equation.

2.1 Derivation of the Navier Stokes equation

Before deriving the Navier Stokes equation we introduce some notations. The domain is denoted by $\Omega \subseteq \mathbb{R}^d$. The domain boundary is denoted by $\partial\Omega$. The domain boundary is divided into Dirichlet boundary Γ_D and Neumann boundary Γ_N i.e. $\Gamma_D \cup \Gamma_N = \partial\Omega$.

The governing equations for the incompressible Navier Stokes flow are the conservation equations: Mass conservation and Momentum conservation. The conservation equations are derived based on the concept of control volume and the control surface. The control volume is the volume, fixed or moving with constant velocity in space, through which the fluid moves. The control surface is the surface enclosing the control volume. All equations can be derived from the Reynold's transport equation as presented by White

F.M. [11]:

$$\frac{dB'}{dt'}|_{cs} = \frac{d}{dt'} \int_{cv} b' \rho dV + \int_{cs} (b' \rho) u \cdot dA \quad (2.1)$$

cv = Control volume

cs = Control surface

B' = Extensive property under consideration

b' = Intensive property corresponding to B

ρ = Density of fluid

u = Velocity of fluid

If in the above equation B' is substituted as momentum M , correspondingly b' as velocity u , we obtain the change in momentum which as per Newton's Second law of Motion is equal to the sum of external forces acting on the system.

$$F = \frac{dM}{dt'} = \frac{d}{dt'} \int_{cv} u \rho dV + \int_{cs} (u \rho) u \cdot dA \quad (2.2)$$

This sum of forces arises from stresses σ (shear stresses and normal stresses) and external force f such as weight.

$$F = \int_{cs} \sigma \cdot dA + \int_{cv} \rho f dV \quad (2.3)$$

σ = Stress

f = External force per unit volume

Equating external force with change in momentum i.e. equating (2.2) and (2.3) and with the application of Gauss divergence theorem we arrive at the Navier Stokes equation.

$$-2\nabla \cdot (\nu \nabla^s u) + (1/\rho) \nabla p + (u \cdot \nabla) u = f \quad \text{in } \Omega \quad (2.4)$$

The incompressible mass conservation equation can be written as

$$\nabla \cdot u = 0 \quad \text{in } \Omega \quad (2.5)$$

The boundary conditions are expressed as,

Dirichlet boundary:

$$u = u_D \quad \text{on } \Gamma_D \quad (2.6)$$

Neumann boundary:

$$-pn + 2\nu(n \cdot \nabla^s)u = t \quad \text{on} \quad \Gamma_N \quad . \quad (2.7)$$

u = flow velocity and $u : \Omega \rightarrow \mathbb{R}^d$

p = pressure and $p : \Omega \rightarrow \mathbb{R}$

ν = kinematic viscosity (fluid property) $\nu : \Omega \rightarrow \mathbb{R}$

ρ = density (fluid property) $\rho : \Omega \rightarrow \mathbb{R}$

f = external force $f : \Omega \rightarrow \mathbb{R}^d$

u_D = specified flow velocity at Dirichlet boundary $u_D : \Gamma_D \rightarrow \mathbb{R}^d$

n = normal unit vector $n : \partial\Omega \rightarrow \mathbb{R}^d$

t = specified Neumann flux $t : \Gamma_N \rightarrow \mathbb{R}^d$

$\nabla^s = \frac{1}{2}(\nabla + \nabla^T)$

The equation (2.4) is known as Strong form.

It can be seen that the steady state Navier Stokes equation is non linear and has two unknown variables, pressure p and velocity u . The additional equation, mass conservation equation, is hence necessary to obtain a sufficient number of equations for the number of unknowns.

We also introduce the dimensionless number Reynolds number, Re which is the most characteristic quantity of the flow. The Reynolds number is defined as the ratio of Inertial force to the viscous force,

$$Re = uL/\nu \quad (2.8)$$

Where, L is the Characteristic geometrical dimension, for example the diameter of a pipe in case of pipe flow or the span of the wing of an aircraft in case of flow over an aircraft wing.

2.1.1 Direct numerical simulation

We now differentiate between the type of flows, Laminar and Turbulent.

A Laminar flow is characterised by well defined velocity and pressure field and low Reynolds number. This flow has very low velocity and pressure fluctuations. The viscous force is balanced by the pressure force and the flow has negligible inertial force. Mathematically, the non linear term in (2.4) is no longer present. This equation is known as Stokes equation [White F.M.[11]]

The strong form of Stokes equation is as follow,

$$-\nu\Delta u + \nabla p = f \quad \text{in } \Omega \quad (2.9)$$

$$u = u_D \quad \text{on } \Gamma_D \quad (2.10)$$

$$-pn + \nu n \cdot \nabla u = t \quad \text{on } \Gamma_N \quad (2.11)$$

In contrast, the Turbulent flow is characterised by fluctuations in velocity and pressure field and a high Reynolds number. The flow has high velocity and an inertial force is present in addition to a viscous and a pressure force. This inertial force makes the Equation (2.4) non linear. The fluctuations of velocity and pressure are of the order of the Kolmogorov scale.

The method used for solving Equation (2.4) numerically is known as Direct Numerical Simulation, abbreviated as DNS. The direct numerical simulation could be computationally very expensive especially in applications such as turbulent flows as the time and space grid size is of the order of the Kolmogorov scale but the time period or space dimension over which the simulation is carried out are very large. In order to avoid such computational expenses alternate models are used replacing the original model. However, the alternate model can not explain the flow physics completely. The prediction of accurate flow physics description requires economical numerical solution of (2.4). It is to be noted that simulation of turbulent flow is always a compromise between required flow physics and computational efforts.

2.2 Wellposedness of strong form of Navier Stokes equation

Chapter 3

Discretisation and function spaces

3.1 Grid geometry

In numerical analysis a problem is solved on a finite domain. This domain is constructed by dividing the original domain. This divided domain is called grid. If the original domain is denoted by Ω , we denote the grid by \mathcal{T} . In the present case we use triangular grid and denote each triangle as τ_k with k as element index. If nel is the total number of elements in the grid, $1 \leq k \leq nel$. We note that $\mathcal{T} = \cup_{k=1}^{nel} \tau_k$. Each triangle is an 'Element' of the grid. The boundary between elements i.e. interelement boundary is denoted by Γ . In case of a grid, the boundary $\partial\mathcal{T}$ comprises of domain boundaries and interelement boundaries i.e. $\partial\mathcal{T} = \Gamma_D \cup \Gamma_N \cup \Gamma$. During discussion on jump operator and average operator we denote the element under consideration as τ_h^+ and neighbouring element as τ_h^- .

We also denote the normal pointing from element itself towards neighbouring element as n^+ and the normal pointing from neighbouring element towards element itself as n^- . Correspondingly every quantity on element itself is denoted by superscript $+$ and on neighbouring element is denoted by $-$. We denote by h_{τ_k} the diameter of element τ_k such that $h_{\tau_k} = \sup ||x - y||$ where, $(x, y) \in \tau_k$. We also denote by θ the smallest angle of element τ in the grid \mathcal{T} .

In case of a 2-dimensional domain the grid could be a triangular grid or a rectangular grid. The triangular grids are useful for irregular geometry and also on regular geometry if the solution is expected to be irregular due to complex flow physics. This flexibility requires additional efforts to define the grid accurately. That is, unlike a structured grid, an unstructured grid

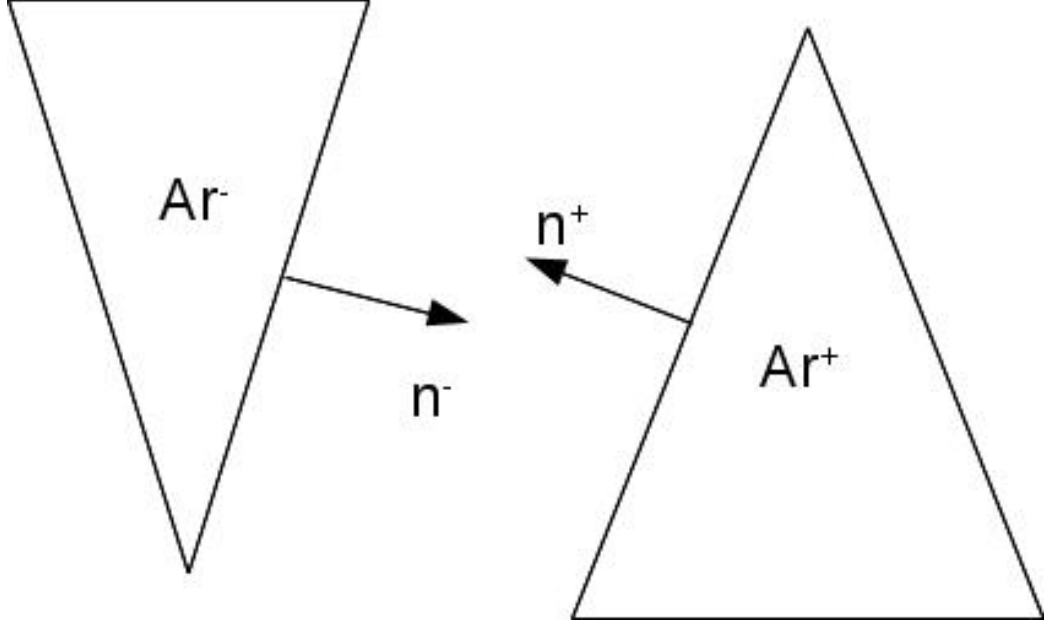


Figure 3.1: Element self (+) and neighbouring element (-)

needs to define connectivity of vertices, which form edges, which in turn form a face. In case of a 2-dimensional grids we have faces which are 2-dimensional entities, edges which are 1-dimensional entities and points or vertices which are 0-dimensional entities. In case of 3-dimensional grid, these faces constitute tetrahedral elements.

For triangular grids we also consider a Barycentric coordinate system. In Barycentric coordinate system any point r within a triangle is expressed in terms of vertices r_1, r_2, r_3 forming the triangle. This is represented as,

$$r = \lambda_1 r_1 + \lambda_2 r_2 + \lambda_3 r_3 \quad (3.1)$$

where, $\lambda_1, \lambda_2, \lambda_3$ are weights. The weights satisfy the criterion,

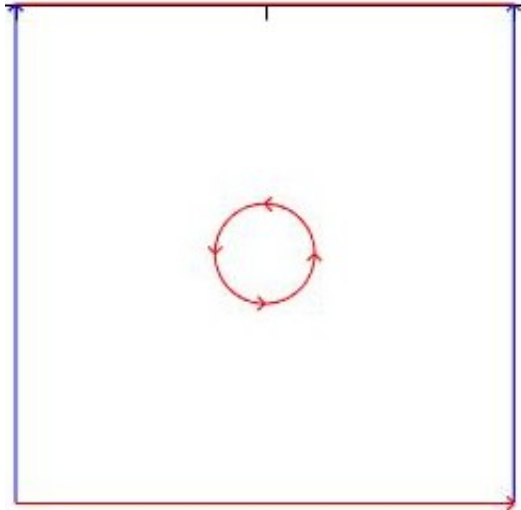
$$\lambda_1 + \lambda_2 + \lambda_3 = 1 \quad (3.2)$$

Hence, we only need to specify 2 values in 2-dimensional plane in order to fully define the position of point.

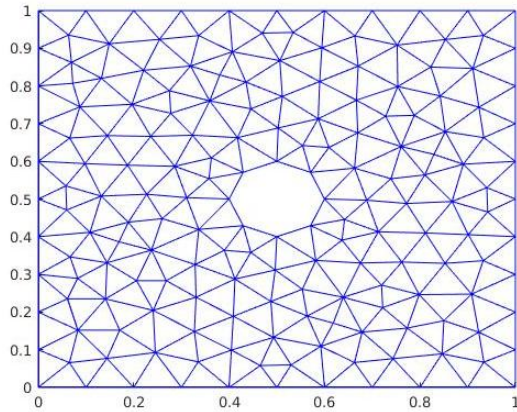
For example, the centroid of triangle will have $\lambda_1 = 1/3, \lambda_2 = 1/3$. By equation (3.2) we have $\lambda_3 = 1/3$.

3.2 Grid parameters

We refer to "Grid parameters" as the geometrical parameters which are dependent only on the geometry of the problem or the grid or both. These parameters do not depend upon the mathematical formulation but are supplementary to the mathematical formulation. On the triangular grid we have 3 entities : faces, edges, vertices as explained above. From faces we have the area (equivalent to volume of element in case of a 3-dimensional grid) and the Jacobian. As explained later in the weak form of the Navier Stokes Discontinuous Galerkin and transformation between local and global geometry the area of element is useful for volume integral terms and the Jacobian is useful for transformation between local and global geometry. From edges we derive the edge length l which is useful for boundary integral terms and normal vector n which is useful for flux calculation. The normal vector is the unit vector normal to the boundary pointing outward from the element. Every element has 3 neighbouring element and the element shares each of his edge with one of its neighbour. From vertices we derive the vertex index which helps to define the connectivity of the vertices which is useful especially in case of unstructured grid. In order to give clear visualization of domain or precisely, we refer to Figure 3.2a for the continuous domain and to Figure 3.2b for the grid.



(a) Continuous domain



(b) Discretised domain or grid

3.3 Discontinuous Galerkin method

In the context of the discontinuous Galerkin method we introduce the function spaces $V(\mathcal{T})$ and $Q(\mathcal{T})$ for analytical solution of velocity and analytical solution of pressure respectively. The space containing high fidelity solution (in this case Discontinuous Galerkin) is called truth space denoted by \mathbb{V} for velocity and \mathbb{Q} for pressure. The dimension of truth space is denoted as N_h .

$$V = \{\phi \in (L^2(\mathcal{T}))^{d_u} | \phi|_{\tau} \in P^D(\tau) \forall \tau \in \mathcal{T}\} \quad (3.3)$$

$$Q = \{\psi \in L^2(\mathcal{T})^{d_p} | \psi|_{\tau} \in P^{D-1}(\tau) \forall \tau \in \mathcal{T}\} \quad (3.4)$$

Here, $P^D(\tau)$ denotes space of polynomials of degree at most D over τ .

We apply a similar procedure as in the finite element method i.e. multiplying the partial differential equation by a test function and integration by parts. However, we note that our test function is not continuous on the interface. Hence, we require flux approximations and jumps at the interface. These requirements have given rise to different discontinuous Galerkin methods. For explanation of each method we refer to literatures such as [8] for local discontinuous Galerkin and [7] for the Compact discontinuous Galerkin and the Interior penalty method.

Discontinuous Galerkin methods for the Navier Stokes equation were compared by [7]. The local discontinuous Galerkin (LDG) method extends the computational stencil beyond immediate neighbours whereas compact discontinuous Galerkin (CDG) and interior penalty method (IPM) only connect to neighbouring elements. The CDG method provides more flexibility with respect to the stabilisation constant (citation needed) at the cost of additional simulation effort related to computation of the lifting operator, while the IPM method requires restrictions on penalty parameter in order to maintain coercivity of bilinear form. However, implementation of IPM simpler as compared to CDG. Both methods, CDG and IPM, have almost similar convergence rates.

3.4 Nodal basis function and Orthonormal basis function

The "Basis functions" are also known as "Ansatz function". There are two kinds of basis function which are used in the application of Finite element or Discontinuous Galerkin Method.

In order to define a polynomial of given degree completely, we need to calculate its co-efficients. A polynomial of degree D in a 1-dimensional domain has $D + 1$ coefficients. In case of a 2-dimensional domain the number of coefficients become $(D + 1)(D + 2)/2$. To define these coefficients the known values of function at a number of points equal to the number of coefficients is required. These points are known as nodes. In case of triangular element, the nodes are located as,

1. For polynomials of degree 1 i.e. $D = 1$, the nodes are selected as vertices of an element.
2. For polynomials of degree 2 i.e. $D = 2$, the nodes are selected as the vertices of an element and mid points of edges.

Similarly for higher order polynomials the nodes are located as shown in Figure 3.3.

The number of nodes per element or degrees of freedom per element n_{pe} can be calculated as,

$$u_{npe} = d_u \frac{(D + 1)(D + 2)}{2} \quad \text{for velocity} \quad (3.5)$$

$$p_{npe} = d_p \frac{(D)(D + 1)}{2} \quad \text{for pressure} \quad (3.6)$$

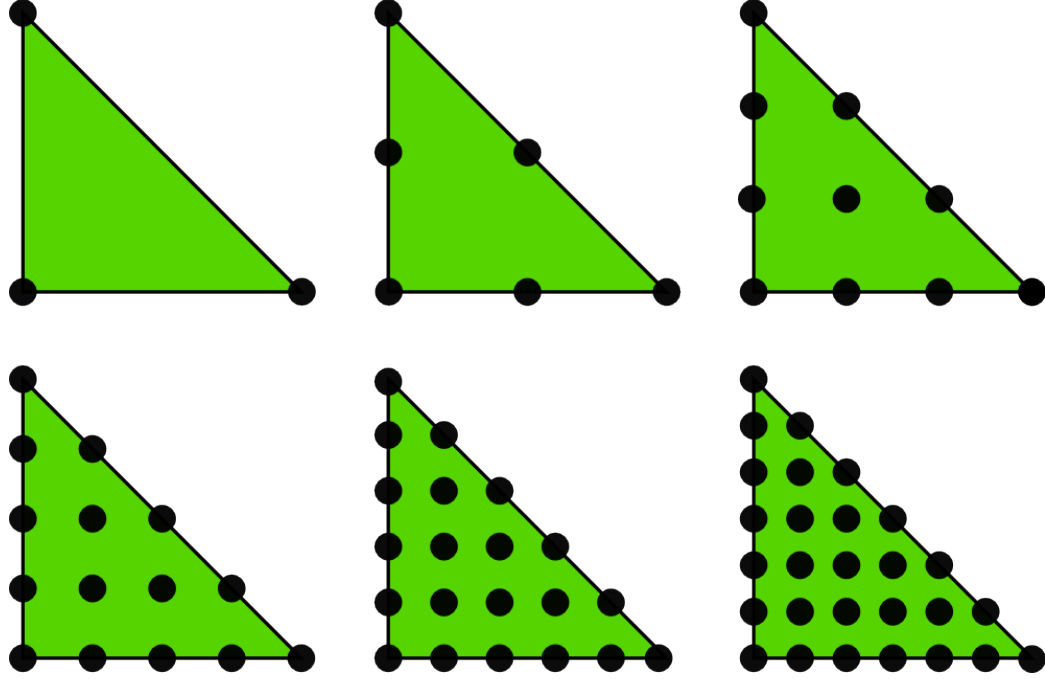


Figure 3.3: Finite Element nodes on triangle for polynomials of different degrees

http://hplgit.github.io/INF5620/doc/pub/sphinx-fem/.main_fem009.html

3.4.1 Nodal Basis Functions

Nodal basis functions are also known as "Shape function". Such a basis function has value of 1 at its respective node and 0 at other nodes. At all other points it is approximated based on the degree of the basis function. For example, Nodal basis of degree $D = 1$ in 1 dimensional can be represented as (To higher dimension and higher polynomial degree, the definition can be extended similarly),

$$\begin{aligned} \hat{\phi}_i &= \frac{x - x_{i-1}}{x_i - x_{i-1}} \quad \text{for } x_{i-1} \leq x \leq x_i \\ \hat{\phi}_i &= \frac{x_{i+1} - x}{x_{i+1} - x_i} \quad \text{for } x_i \leq x \leq x_{i+1} \\ \hat{\phi}_i &= 0 \quad \text{else} \end{aligned} \tag{3.7}$$

We do not use Nodal basis function in our analysis, instead we use orthonormal basis function.

3.4.2 Orthonormal Basis Functions

Orthonormal basis functions are the basis functions defined in such a way that all basis functions are orthonormal to each other with respect to suitable inner product. The number of orthonormal basis functions for a given element is the same as the number of nodal basis functions.

$$\begin{aligned} (\hat{\phi}_i, \hat{\phi}_j) &= \int_{\hat{T}} \hat{\phi}_i \hat{\phi}_j = 1 \quad \text{if } i = j \\ (\hat{\phi}_i, \hat{\phi}_j) &= \int_{\hat{T}} \hat{\phi}_i \hat{\phi}_j = 0 \quad \text{if } i \neq j \end{aligned} \quad (3.8)$$

In the present analysis, (\cdot, \cdot) represents L^2 scalar product and \hat{T} is reference triangle (Section 3.5).

3.5 Global and local co-ordinate system

Integral terms are evaluated on a reference triangle instead of the element itself. Accordingly, a coordinate transformation is performed for every element from a reference triangle for evaluating integrals. The coordinate system in which the reference triangle lies is called reference or local coordinate system and the coordinate system in which element itself lies is called global coordinate system. The reference triangle has vertices $(0,0), (1,0), (0,1) \in \mathbb{R}^2$ in order. The element is defined by vertex indices in order forming triangle. The mapping from reference triangle \hat{T} to each element τ_k is defined by the mapping,

$$F_k : \hat{T} \mapsto \tau_k \quad (3.9)$$

This mapping function is defined as,

$$F_k : X = J_k \hat{X} + C \quad (3.10)$$

Here,

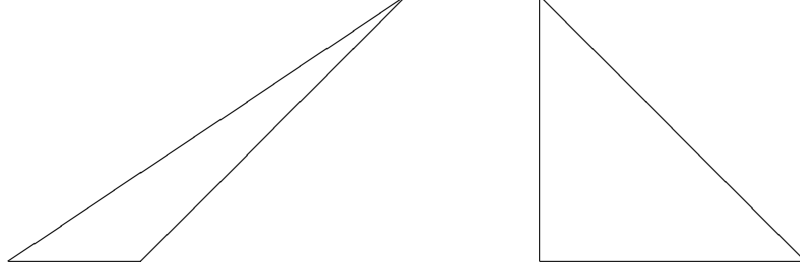
J_k = Jacobian matrix of element τ_k for transformation from local co-ordinate system to global co-ordinate system, $J_k \in R^{d \times d}$

C = Translational vector for transformation from local co-ordinate system to global co-ordinate system, $C \in R^d$

X = Co-ordinates of points of element in Global co-ordinate system, $X \in \tau_k$

\hat{X} = Co-ordinates of points of reference triangle in local co-ordinate system, $\hat{X} \in \hat{T}$

We represent the image of a global function space or grid constituent on reference triangle by superscript $\hat{\cdot}$. This function space is known as local basis function space.



Global geometry (left) to Local geometry (right)

The volume integral of a function $g(x)$ in global coordinates is related to volume integral on reference geometry as

$$\int_{\Omega} g(x) dx = \sum_{k=1}^{nel} \int_{\tau_k} g(x) dx = \sum_{k=1}^{nel} \int_{\hat{T}} g(\hat{x}) |\det(J_k)| d\hat{x} \quad (3.11)$$

The linear boundary integral of a function $g(x)$ on global coordinates is related to boundary integral on reference geometry as,

$$\int_{\Gamma} g(x) ds = \int_{\hat{\Gamma}} g(\hat{x}) l d\hat{s} \quad (3.12)$$

Also, the following holds,

$$\nabla g = J I T_k \quad \hat{\nabla} \hat{g} \quad (3.13)$$

where,

l = length of an edge on \mathcal{T}

g = A function in global co-ordinate system, $g : \Omega \mapsto \mathbb{R}$

\hat{g} = A function in local co-ordinate system corresponding to function in g in global coordinate system, $\hat{g} : \hat{T} \mapsto \mathbb{R}$

$J I T_k = J_k^{-1}$, Jacobian inverse transpose of element k

Here g and \hat{g} satisfy,

$$g(x) = \hat{g}(\hat{x}) \quad \text{for} \quad x = F_k(\hat{x}) \quad \text{according to equation (3.10)} \quad (3.14)$$

3.6 Jump operator

The jump operator of a quantity $[u]$ at an internal boundary is defined as,

$$[u] = u^+ \cdot n^+ + u^- \cdot n^- \quad (3.15)$$

where n is the unit normal to an edge of an element pointing outwards from the element.

As pointed out by [6] this jump representation has two disadvantages.

1. The function space of the quantity itself and the function space of the jump are different that is, the jump of a vector is scalar and jump of a scalar is vector.
2. The use of this definition camouflages the presence of a normal.

To overcome these disadvantages [6] modified jump representation as,

1.

$$\begin{aligned} [pn] &= p^+ n^+ + p^- n^- \text{ on } \Gamma \\ [pn] &= pn \text{ on } \Gamma_D \\ &\text{where } p \text{ is scalar.} \end{aligned}$$

2.

$$\begin{aligned} [n \otimes v] &= n^+ \otimes v^+ + n^- \otimes v^- \text{ on } \Gamma \\ [n \otimes v] &= n \otimes v \text{ on } \Gamma_D \\ &\text{or} \\ [n \cdot v] &= n^+ \cdot v^+ + n^- \cdot v^- \text{ on } \Gamma \\ [n \cdot v] &= n \cdot v \text{ on } \Gamma_D \\ &\text{where } v \text{ is vector and } n \otimes v = v_i n_j \end{aligned}$$

As can be seen the quantity and its jump are now in same space i.e. jump of vector is vector and jump of scalar is scalar.

3.7 Average operator

Similarly the average operator is defined as,

$$\{u\} = \frac{u^+ + u^-}{2} \quad (3.16)$$

As can be seen definition of average operator does not involve normal and hence, has simpler definition.

Also, the function space of u and u are in same function space i.e. average of a vector is vector and average of scalar is scalar.

3.8 L^2 scalar product

We denote the scalar product by (p, q) which refers to,

If p and q are scalars,

$$(p, q) = \int_{\Omega} pq d\Omega \quad (3.17)$$

If p and q are vectors,

$$(p, q) = \int_{\Omega} p \cdot q d\Omega \quad (3.18)$$

If p and q are tensors,

$$(p, q) = \int_{\Omega} p : q d\Omega \quad \text{where} \quad p : q = \text{trace}(pq^T) \quad (3.19)$$

3.9 Problem statement

With the above background we are now ready to derive weak formulation and define problem in weak form. Following the approach presented by [7] and [6] we arrive at weak form of Stokes and Navier Stokes interior penalty approximation.

3.9.1 Stokes strong, weak and discrete form

The strong form of the Stokes equation is as follow,

$$-\nu \Delta u + \nabla p = f \quad \text{in} \quad \Omega \quad (3.20)$$

$$u = u_D \quad \text{on} \quad \Gamma_D \quad (3.21)$$

$$-pn + \nu n \cdot \nabla u = t \quad \text{on} \quad \Gamma_N \quad (3.22)$$

The weak form of Stokes equation is as follow,

$$a_{IP}(u, \phi) + b(\phi, p) + (\{p\}, [n \cdot \phi])_{\Gamma \cup \Gamma_D} = l_{IP}(\phi) \quad (3.23)$$

$$\begin{aligned} a_{IP}(u, \phi) = & (\nabla u, \nabla \phi) + C_{11}([n \otimes u], [n \otimes \phi])_{\Gamma \cup \Gamma_D} \\ & - \nu(\{\nabla u\}, [n \otimes \phi])_{\Gamma \cup \Gamma_D} - \nu([n \otimes u], \{\nabla \phi\})_{\Gamma \cup \Gamma_D} \end{aligned} \quad (3.24)$$

It is to be noted that penalty paramter C_{11} is to be kept large enough to maintain coercivity of bilinear form.

$$b(\phi, \psi) = - \int_{\mathcal{T}} \psi \nabla \cdot \phi \quad (3.25)$$

$$l_{IP}(\phi) = (f, \phi) + (t, \phi)_{\Gamma_N} + C_{11}(u_D, \phi)_{\Gamma_D} - (n \otimes u_D, \nu \nabla \phi)_{\Gamma_D} \quad (3.26)$$

The discrete form of Stokes equation is written as,

$$AU + BP = F_1. \quad (3.27)$$

The strong form of continuity equation is as follow,

$$\nabla \cdot u = 0 \quad \text{in} \quad \Omega. \quad (3.28)$$

and the weak for of continuity equation is as follow,

$$b(u, \psi) + (\{\psi\}, [n \cdot u])_{\Gamma \cup \Gamma_D} = (q, n \cdot u_D)_{\Gamma_D}. \quad (3.29)$$

The discrete form of continuity equation is written as,

$$B^T U = F_2. \quad (3.30)$$

Discrete form of equations can be written in Matrix form as,

$$\begin{pmatrix} A & B \\ B^T & 0 \end{pmatrix} \begin{pmatrix} U \\ P \end{pmatrix} = \begin{pmatrix} F_1 \\ F_2 \end{pmatrix} \quad (3.31)$$

Stiffness matrix Solution vector Right hand side (Known)

Here, (\cdot, \cdot) is L^2 inner product, $\{\cdot\}$ is average operator, $[\cdot]$ is jump operator.

3.9.2 Properties of Stiffness matrix

We now write each element of matrix A . We represent components of Unit normal vector as $n = [n_1 \quad \dots \quad n_d]$

$$A_{ij} = \sum_{k=1}^d \left(\frac{\partial \phi_i}{\partial x_k}, \frac{\partial \phi_j}{\partial x_k} \right) + C_{11} \sum_{k=1}^d ([\phi_i n_k], [\phi_j n_k])_{\Gamma \cup \Gamma_D} - \nu \sum_{k=1}^d ([\phi_i n_k], \{ \frac{\partial \phi_j}{\partial x_k} \})_{\Gamma \cup \Gamma_D} - \nu \sum_{k=1}^d (\{ \frac{\partial \phi_i}{\partial x_k} \}, [\phi_j n_k])_{\Gamma \cup \Gamma_D} \quad (3.32)$$

We can see following properties of A :

1. $A_{ij} = A_{ji} \implies$ Symmetric
2. A is positive definite : As the penalty parameter C_{11} is adjusted to ensure coercivity of A (Section 1.2.6),
 $\exists \quad c' > 0$ and for non zero vector z

$$z^T A(\phi, \phi) z \geq c \|z\|^2 \implies z^T A(\phi, \phi) z > 0 \quad (3.33)$$

3. Size of matrix A : $A \in \mathbb{R}^{u_{ndofs} \times u_{ndofs}}$ (u_{ndofs} is total number of degrees of freedom of velocity)

Each element of B can be represented as,

$$B_{ij} = - \int_{\mathcal{T}} \frac{\partial \phi_i}{\partial x_i} \psi_j + (\{ \psi_j \}, [n \cdot \phi_i])_{\Gamma \cup \Gamma_D} \quad (3.34)$$

We notice that, Size of matrix B : $B \in \mathbb{R}^{u_{ndofs} \times p_{ndofs}}$ (p_{ndofs} is total number of degrees of freedom of pressure)

u_{ndofs} and p_{ndofs} on triangular grid and taylor-hood pressure velocity basis function can be calculated as below. In present analysis we have $d_u = 2$ and $d_p = 1$.

$$u_{ndofs} = 2 \left(\frac{(D+1)(D+2)}{2} \right) \quad nel \quad (3.35)$$

$$p_{ndofs} = \left(\frac{D(D+1)}{2} \right) \quad nel \quad (3.36)$$

With above considerations we arrive at following conclusions,

1. Stiffness matrix is symmertic.
2. Stiffness matrix $\in \mathbb{R}^{(u_{ndofs}+p_{ndofs}) \times (u_{ndofs}+p_{ndofs})}$

3. The number of positive eigen values of stiffness matrix is equal to number of velocity degrees of freedom and number of negative eigen values of stiffness matrix is equal to number of pressure degrees of freedom.

Proof:

From equation (1.9) we see that the congruent matrix of stiffness matrix for Stokes equation is,

$$\begin{pmatrix} A & 0 \\ 0 & S \end{pmatrix} \quad (3.37)$$

We look at the the eigen values of S as the number of positive and negative eigen values of congruent matrix and Stiffness matrix are same.

We see that $S \in \mathbb{R}^{p_{ndofs} \times p_{ndofs}}$, $S = -B^T A^{-1} B$.

For any non zero vector z , $z^T S z < 0$ i.e. S is symmetric negative definite and hence, all eigen values of S are negative.

Coercivity constant for equation for Stokes flow

We define a lower and upper bound for the viscosity such that

$$\nu_0 \leq \nu \leq \nu_1 \quad (3.38)$$

Using Cauchy Schwarz inequality

$$\sum_{e \in \Gamma \cup \Gamma_D} \int_e \nu [n \otimes \phi] \leq \sum_{e \in \Gamma \cup \Gamma_D} \|\nu \nabla \phi \cdot n\|_{L^2(e)} \|[\phi]\|_{L^2(e)} \leq \sum_{e \in \Gamma \cup \Gamma_D} \|\nu \nabla \phi \cdot n\|_{L^2(e)} \left(\frac{1}{l}\right)^{(1/2-1/2)} \|[\phi]\|_{L^2(e)}$$

Based on the Trace inequatlity and the lower and upper bound for viscosity, for neighbouring elements τ_{k_1} and τ_{k_2} sharing the edge e

$$\|\nu \nabla \phi \cdot n\|_{L^2(e)} \leq \frac{C_t \nu_1}{2} h_{\tau_{k_1}}^{-1/2} \|\nabla \phi\|_{L^2(\tau_{k_1})} + \frac{C_t \nu_1}{2} h_{\tau_{k_2}}^{-1/2} \|\nabla \phi\|_{L^2(\tau_{k_2})} \quad (3.39)$$

Again based on the trace inequality, for $e \in \Gamma \cup \Gamma_D$

$$\begin{aligned} \int_e \{\nu \nabla \phi\} [n \otimes \phi] &\leq \frac{C_t \nu_1}{2} h_{\tau_{k_1}}^{-1/2} \|\nabla \phi\|_{L^2(\tau_{k_1})} + \frac{C_t \nu_1}{2} h_{\tau_{k_2}}^{-1/2} \|\nabla \phi\|_{L^2(\tau_{k_2})} \\ &\quad l^{\beta_0/2} 1/l^{\beta_0/2} \|[\phi]\|_{L^2(e)} \end{aligned} \quad (3.40)$$

For $h_{\tau_k} \leq 1$ and the $\beta_0(d-1) \geq 1$ we obtain a similar bound for the boundary edges.

If n_0 denotes maximum number of neighbours $n_0 = 3$ for triangles,

$$\begin{aligned} \int_e \{\nu \nabla \phi\} [n \otimes \phi] &\leq C_t \nu_1 \left(\sum_{e \in \Gamma_h \cup \Gamma_D} \frac{1}{l_0^\beta} \|[\phi]\|_{L^2(e)}^2 \right)^{1/2} \\ &\times \left(\sum_{e \in \Gamma_h} \|\nabla \phi\|_{L^2(\tau_{k_1})}^2 + \|\nabla \phi\|_{L^2(\tau_{k_2})}^2 + \sum_{e \in \Gamma_D} \|\nabla \phi\|_{0, \tau_{k_1}}^2 \right) \end{aligned} \quad (3.41)$$

$$\begin{aligned} \int_e \{\nu \nabla \phi\} [n \otimes \phi] &\leq C_t \nu_1 \sqrt{n_0} \left(\sum_{e \in \Gamma_h \cup \Gamma_D} \frac{1}{l_0^\beta} \|[\phi]\|_{L^2(e)}^2 \right)^{1/2} \\ &\left(\sum_{e \in \Gamma_h \cup \Gamma_D} \|\nabla \phi\|_{L^2(\tau)}^2 \right) \end{aligned} \quad (3.42)$$

Using Young's inequality for $\delta > 0$

$$\sum_{e \in \Gamma \cup \Gamma_D} \int_e \{\nu \nabla \phi\} [n \otimes \phi] \leq \frac{\delta}{2} \sum_{\tau \in \mathcal{T}} \|\nu^{1/2} \nabla \phi\|_{L^2(\tau)}^2 + \frac{C_t^2 \nu_1^2 n_0}{2\delta \nu_0} \sum_{e \in \Gamma \cup \Gamma_D} \frac{1}{l_0^{\beta_0}} \|[\phi]\|_{L^2(e)}^2 \quad (3.43)$$

$$a_\epsilon(\phi, \phi) \geq \left(1 - \frac{\delta}{2} |1 - \epsilon|\right) \sum_{\tau \in \mathcal{T}} \|\nu^{1/2} \nabla v\|_{L^2(\tau)}^2 + \sum_{e \in \Gamma_h \cup \Gamma_D} \frac{\sigma_e^0 - \frac{C_t^2 \nu_1^2 n_0}{2\delta K_0} |1 - \epsilon|}{l_0^{\beta_0}} \| [v] \|_{L^2(e)}^2 \quad (3.44)$$

where, we have Penalty parameter $C_{11} = \frac{\sigma_e^0}{l}$

We can obtain exact expression for σ_e^0 for triangular mesh and Symmetric Interior Penalty Galerkin formulation $\epsilon = -1$ as,

$$\begin{aligned} \sigma_0 &= \frac{3(\nu_1^{\tau_{k_1}})^2}{2\nu_0^{\tau_{k_1}}} D(D+1) l^{\beta_0-1} \cot \theta^{\tau_{k_1}} \\ &+ \frac{3(\nu_1^{\tau_{k_2}})^2}{2\nu_0^{\tau_{k_2}}} D(D+1) l^{\beta_0-1} \cot \theta^{\tau_{k_2}} \end{aligned} \quad (3.45)$$

3.9.3 Upwinding

Upwinding is the method used to discretise the convective term. In case of discontinuous Galerkin method we define the upwinding as follow.

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} [9]

$$\begin{aligned} g^{up} &= g|_{\tau_1} \quad \text{if } g \cdot n_\tau \geq 0 \\ g^{up} &= g|_{\tau_2} \quad \text{if } g \cdot n_\tau < 0 \end{aligned} \quad (3.46)$$

In our analysis this is explicitly defined in the term $c(u, u, \phi)$ in section 3.9.4. The scheme is such that,

$$\begin{aligned} u^{up} &= u & \text{if } u \cdot n &\geq 0 \\ u^{up} &= u^{ext} & \text{if } u \cdot n < 0 \end{aligned} \quad (3.47)$$

3.9.4 Navier Stokes strong, weak and discrete form

Stokes flow is an example of the Navier Stokes flow with low Reynolds number, Re . In case of high Reynolds number the inertial force can no longer be neglected and hence we need to add inertial forces in Stokes flow.

The strong form of Navier Stokes equation can be written as,

$$-\nu \Delta u + \nabla p + (u \cdot \nabla)u = f \quad \text{in } \Omega \quad (3.48)$$

with Dirichlet and Neumann boundary condition as per section 3.9.1. Also the continuity equation as mentioned in section 3.9.1 is valid.

The inertial forces term in weak form with upwinding (section 3.9.3) is as below,

$$\begin{aligned} c(g; u, \phi) &= \sum_{i=1}^{nel} \int_{\partial\Omega_i \setminus \Gamma_N} \frac{1}{2} [(g \cdot n_i)(u^{ext} + u) - |g \cdot n_i|(u^{ext} - u)] \cdot \phi \\ &\quad + \int_{\Gamma_N} (g \cdot n)u \cdot \phi - ((g \cdot \nabla)\phi, u) \end{aligned} \quad (3.49)$$

$$u^{ext} = \lim_{\epsilon \rightarrow 0} u(x + \epsilon n_i) \quad \text{for } x \in \partial\mathcal{T}_i \quad (3.50)$$

Hence, the Navier Stokes equation can be written as,

$$a_{IP}(u, \phi) + c(u; u, \phi) + b(\phi, p) + (\{p\}, [n \cdot \phi])_{\Gamma \cup \Gamma_D} = l_{IP}(\phi) \quad (3.51)$$

Here, we can see that the $c(u, u, \phi)$ is non linear term.

In discrete form this equation can be written as,

$$AU + C(U)U + BP = F \quad (3.52)$$

Here, $C(U)$ is a matrix which is dependent on solution vector U and hence making the system of equation non linear.

In matrix form the Navier Stokes equation with Continuity equation can be written as,

$$\begin{pmatrix} A + C(U) & B \\ B^T & 0 \end{pmatrix} \begin{pmatrix} U \\ P \end{pmatrix} = \begin{pmatrix} F_1 \\ F_2 \end{pmatrix} \quad (3.53)$$

Stiffness matrix Solution vector Right hand side (Known)

In the present analysis, we use Newton method to solve non linear system of equations. We present the Newton scheme in section 3.9.5.

Our problem statement now reduces to, find $(u, p) \in (\mathbb{V}, \mathbb{Q})$ such that $\forall(\phi, \psi) \in (\mathbb{V}, \mathbb{Q})$ equation 3.23 for Stokes flow and 3.51 for Navier Stokes flow is satisfied.

3.9.5 Newton method

[1]

We derive newton method for solving non linear system of equation arising out of discrete form of Navier Stokes equation. For $u, \phi, h \in \mathbb{V}$ and $p, \psi, h' \in \mathbb{Q}$

$$S(u) = a(u, \phi) + b(\phi, p) + (\{p\}, [n \cdot \phi])_{\Gamma \cup \Gamma_D} - l_{IP}(\phi) \quad (3.54)$$

$$\begin{aligned} S(u+h) - S(u) &= (a(u+\delta h, \phi) + c(u+\delta h; u+\delta h, \phi) \\ &+ b(\phi, p+\delta h') + (\{p+\delta h'\}, [n \cdot \phi])_{\Gamma \cup \Gamma_D} - l_{IP}(\phi)) - (a(u, \phi) \\ &+ c(u, u, \phi) + b(\phi, p) + (\{p\}, [n \cdot \phi])_{\Gamma \cup \Gamma_D} - l_{IP}(\phi)) \end{aligned} \quad (3.55)$$

$$\begin{aligned} S(u+h) - S(u) &= 2\delta c(u, h, \cdot) + \delta^2 c(h, h, \cdot) + \delta a(h, \cdot) \\ &+ \delta b(h', \cdot) + \delta(\{h'\}, [n \cdot \phi])_{\Gamma \cup \Gamma_D} \end{aligned} \quad (3.56)$$

$$DS(u) = \lim_{\delta \rightarrow 0} \frac{S(u+h) - S(u)}{\delta} \quad (3.57)$$

$$DS(u) = 2c(u, h, \cdot) + a(h, \cdot) + b(h', \cdot) + (\{h'\}, [n \cdot \phi])_{\Gamma \cup \Gamma_D} \quad (3.58)$$

Following similar procedure we write for continuity equation:

$$S'(u) = b(u, \psi) + (\{\psi\}, [n \cdot u])_{\Gamma \cup \Gamma_D} - (\psi, n \cdot u_D)_{\Gamma_D} \quad (3.59)$$

$$S'(u + \delta h) = b(u + \delta h, \psi) + (\{\psi\}, [n \cdot u + \delta h])_{\Gamma \cup \Gamma_D} - (\psi, n \cdot u_D)_{\Gamma_D} \quad (3.60)$$

$$DS'(u) = b(h, \psi) + (\{\psi\}, [n \cdot \delta h])_{\Gamma \cup \Gamma_D} \quad (3.61)$$

Algorithm for the above newton method is as follow:

1. Select $u^{iter} \in \mathbb{V}$ at iteration $iter$
2. Verify $DS_{u^{iter}}(h^{iter}) = -S(u^{iter})$
3. Set $u^{iter+1} := u^{iter} + h^{iter}$ till $\|u^{iter+1} - u^{iter}\| < tol$ where tol is specified tolerance.

In discrete form newton method means, solving the equation

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

Stiffness matrix ^{$iter$} Solution vector ^{$iter+1$} Right hand side (Known function)

(3.62)

to reach convergence i.e. $\|U^{iter+1} - U^{iter}\| < tol$

For success of Newton method it is important to have good initial guess. For Navier Stokes method we use solution of Stokes equation as initial guess.

3.9.6 Properties of matrix Stiffness matrix

Each element of C can be represented as at newton iteration $iter + 1$,

$$C_{IJ} = \sum_{i=1}^{nel} \int_{\partial \mathcal{T}_i \setminus \Gamma_N} \frac{1}{2} [[(U^{iter} \cdot n_i)(\phi_J^{ext} + \phi_J) - |U^{iter} \cdot n_i|(\phi_J^{ext} - \phi_J)]] \cdot \phi_I$$

$$+ \int_{\Gamma_N} (U^{iter} \cdot n) \phi_J \cdot \phi_I - ((U^{iter} \cdot \nabla) \phi_J, \phi_I)$$

(3.63)

We notice that matrix C is not symmetric and size of matrix $C \in \mathbb{R}^{u_{ndofs} \times u_{ndofs}}$.

We now can conclude that whereas Stiffness matrix of Stokes equation is symmetric and has Symmetric positive definite part A , the Stiffness matrix of Navier Stokes equation is non symmetric.

3.9.7 Boundary condition

We impose in our analysis boundary condition weakly. This is done by the linear terms on right hand side of equation $(t, \phi)_{\Gamma_N}$, $(u_D, \phi)_{\Gamma_D}$, $(n \otimes u_D, \nu \nabla \phi)_{\Gamma_D}$ in equation 3.51 and equation 3.23.

3.10 Selection of solver

In order to solve variation form of Stokes equation we use Biconjugate gradients stabilized method popularly known as *bicgstab*, Minimum residual method better known as *minres* and Schur complement method. The *bicgstab* and *minres* are in built solvers of MATLAB [?]. Schur complement method (Section 3.10.3) is implemented separately based on Cholesky decomposition (Section 1.2.1).

3.10.1 Biconjugate gradients stabilized method

The *bicgstab* works to minimise residual of linear equation of the form:

$$KX = B \quad (3.64)$$

with K = Coefficient matrix, X = Vector of unknowns and B = vector of value of known function. The coefficient matrix A need not be symmetric.

In the present analysis it was found that the *bicgstab* stops before converging to specified tolerance level or reaching maximum number of iterations. We expect that this is due to reaching a point which has zero Gradient but is not local optimal i.e. Saddle point formulation (Section 1.2.2).

3.10.2 Minimum residual method

The *minres* method is special kind of Conjugate gradient method but does not require LU decomposition. It also solves the equations 3.64. However, the co-efficient matrix K must be symmetric.

As the co-efficient matrix in case discrete form of Stokes equation is symmetric, the minres is suitable solver. Moreover, it has shown to coverage to

required convergence level, provided sufficient number of iterations, when *bicgstab* is not able to reach required level of convergence.

3.10.3 Schur complement method

[3]

We subdivide the matrix form of Stokes equation (1.2) into smaller dimension system by Schur complement. We also note that matrix A is symmetric positive definite and matrix K is symmetric. Here, $A \in \mathbb{R}^{u_{ndofs} \times p_{ndofs}}$; $B \in \mathbb{R}^{u_{ndofs} \times p_{ndofs}}$; $U, F_1 \in \mathbb{R}^{u_{ndofs}}$; $P, F_2 \in \mathbb{R}^{p_{ndofs}}$.

We solve equation (1.2) in following steps,

STEP 1:

$$U = A^{-1}(F_1 - BP) \quad (3.65)$$

The matrix A is inverted by Cholesky decomposition (section 1.2.1).

STEP 2 :

We substitute now equation (3.65) into equation (3.30) and (3.27)

$$(0 - B^T A^{-1} B)P = F_2 - B^T A^{-1} F_1 \quad (3.66)$$

STEP 3 :

We now back substitute P in equation (3.65) and compute U in order to eventually obtain the solution vector.

The success of this method primarily depends upon sparsity pattern of B and efforts required for inverting A . The Cholesky decomposition provides faster approach for inverting A due to symmetric positive definite nature of A .

In the present analysis, we find that Schur complement is much faster and in fact, for low flow velocities accurate method. Also Cholesky decomposition provides error message in case A is not symmetric positive definite, indicating improper choice of penalty parameter. However, for high flow velocity this method is not very accurate.

Chapter 4

Implementation aspects

We discuss now the implementation of the discrete formulation of the Navier Stokes discontinuous Galerkin weak formulation in RBmatlab, A MATLAB library containing all our reduced simulation approaches for linear and non-linear, affine or arbitrarily parameter dependent evolution problems with finite element, finite volume or local discontinuous Galerkin discretizations. [4]

Before we discuss details of the implementation it is important to understand some frequently used terminologies and the data type of Basis Function and derivative of basis function in RBmatlab.

4.1 Terminology

A. *params* and *paramsP* : *params* and *paramsP* are structures corresponding to velocity and pressure respectively and primarily containing following fields

<i>params</i>			
Fieldname	Representation	Size	Description
<i>dimrange</i>	d_u	\mathbb{N}	User defined field
<i>pdeg</i>	D	\mathbb{N}	User defined field
<i>ndofs_per_element</i>	u_{npe}	\mathbb{N}	Calculated as per equation 3.5
<i>ndofs</i>	u_{ndofs}	\mathbb{N}	Calculated as per equation 3.35
<i>dofs</i>	U	$\mathbb{R}^{u_{ndofs}}$	Calculated after solving 3.51 and 3.23
<i>show_sparsity</i>	-	Bool variable	User defined switch to plot sparsity pattern

paramsP

Fieldname	Representation	Size	Description
<i>dimrange</i>	d_p	\mathbb{N}	User defined field
<i>pdeg</i>	$D - 1$	\mathbb{N}	Calculated as taylor hood element
<i>ndofs_per_element</i>	p_{npe}	\mathbb{N}	Calculated as per equation 3.51
<i>ndofs</i>	p_{ndofs}	\mathbb{N}	Calculated as per equation 3.51
<i>dofs</i>	P	$\mathbb{R}^{p_{ndofs}}$	Calculated after solving 3.51 and 3.52
<i>show_sparsity</i>	-	Bool variable	User defined switch to plot sparsity

B. *grid* : *grid* is the structure containing fields relevant to information stored in grid. Below are the fields of grid.

<i>grid</i>			
Fieldname	Representation	Size	Description
<i>nelement</i>	<i>nel</i>	\mathbb{N}	User defined or generated field
<i>NBI</i>	—	$\mathbb{R}^{nel \times n_0}$	$NBI(i, j)$ is the j^{th} neighbour of element i
<i>NX</i>	n_x	$\mathbb{R}^{nel \times d}$	x -component of unit normal vector
<i>NY</i>	n_y	$\mathbb{R}^{nel \times d}$	y -component of unit normal vector
<i>A</i>	Ar	\mathbb{R}^{nel}	Area of element
<i>EL</i>	l	$\mathbb{R}^{nel \times n_0}$	edge length
<i>JIT</i>	<i>JIT</i>	$\mathbb{R}^{nel \times n_0 \times d}$	Jacobian inverse transpose

C. Some other variables

Name	Representation	Size	Description
<i>k</i>	<i>k</i>	\mathbb{N}	element number, $1 \leq k \leq nel$
<i>ids</i>	—	\mathbb{R}^{npe}	indices of degrees of freedom in global vector

4.2 Basis Function in RBmatlab

The Basis functions in RBmatlab can be point evaluated by a routine called *ldg_evaluate_basis.m*.

We approximate the solution at any point from solution of degrees of freedom in orthonormal basis. In matrix formulation this means basis function is matrix of the size,

$$\phi_h \in \mathbb{R}^{u_{npe} \times d_u} \quad (4.1)$$

$$\psi_h \in \mathbb{R}^{p_{npe} \times d_p} \quad (4.2)$$

This representation creates many zeros in matrix, however, it does not require new evaluation for each component of vector quantity. Due to the zeros in the basis function, derivative of basis functions also has many zeros.

The derivative of the basis functions is provided by a routine *ldg_evaluate_basis_derivative*. The derivative of basis function $(\phi_h)_i$, where $1 \leq i \leq \text{nodfs_per_element}$ is a cell containing matrix $\nabla(\phi_h)_i$ of size,

$$\nabla(\phi_h)_i \in \mathbb{R}^{d_u \times d} \quad (4.3)$$

where the columns of the matrix correspond to $\nabla_x(\phi_h)_i$ and $\nabla_y(\phi_h)_i$.

The derivative of basis function $(\psi_h)_i$, where $1 \leq i \leq \text{nodfs_per_element}$ is a cell containing matrix $\nabla(\psi_h)_i$ of size,

$$\nabla(\psi_h)_i \in \mathbb{R}^{d_p \times d} \quad (4.4)$$

where the columns of the matrix correspond to $\nabla_x(\psi_h)_i$ and $\nabla_y(\psi_h)_i$.

4.3 Assembly of average operator

Average of quantity, A_h in discrete form is assembled as,

$$\{A_h\} = (A_h^+ + A_h^-)/2 \quad (4.5)$$

The assembly of the average operator is relatively simple as compared to the jump operator which is explained in Section 4.5.

4.4 Assembly of jump operator

The jump of the quantity A_h in discrete form is assembled as,

$$[A_h] = A_h^+ n^+ + A_h^- n^- \quad (4.6)$$

In case of terms such as $[A_h], [B_h]$ we assemble matrices as,
For internal edges Γ ,

$$[A_h], [B_h] = A_h^+ n^+ B_h^+ n^+ + A_h^+ n^+ B_h^- n^- + A_h^- n^- B_h^+ n^+ + A_h^- n^- B_h^- n^- \quad (4.7)$$

and for Dirichlet edges Γ_D

$$[A_h], [B_h] = A_h^+ n^+ B_h^+ n^+ \quad (4.8)$$

4.5 Matrix assemblies

It is to be noted that $\hat{\phi}_h$ is evaluated at local coordinate corresponding to global coordinate in accordance with equation 3.14.

The matrices from weak form of Navier Stokes equation have been assembled in 3 steps,

1. Evaluating function at vertex of local element and transform to global geometry.
2. Performing integral of function over local element and transform to global geometry (if not done in step 1).
3. Performing a loop over all elements and allocate integral at position in global matrix(for bilinear terms)/global vector(for linear terms) according to index of element degree of freedom in global degree of freedom vector.

We also perform numerical integration over domain Ω as,

$$\int_{\Omega} f(x) = \sum_{i=1}^{nop} f(x_i) w_i \quad (4.9)$$

Where,

x_i = Location of function evaluation

w_i = Weight at corresponding point

nop = Number of points

The location of function evaluation, number of points and weights are based on Gaussian quadrature rule.

Also the determinant of the Jacobian is twice the area of triangle.

$$\det J(k) = 2Ar(k) \quad (4.10)$$

With this preliminary informations we discuss now the assembly of matrices.

1. $(\nabla\phi, \nabla\phi)$:

Step 1: Evaluation of $(\nabla\phi, \nabla\phi)$,

We first evaluate the derivative of $\hat{\phi}$ and $JIT(k, :, :)$ at point x_i through *ldg_evaluate_basis_derivative* and grid structure. We also perform elementary operation so as to receive one global basis function in each row. The matrix transformation from local derivative to global derivative is based on the equation 3.13.

We then assemble matrix $res_1[i, j] = \phi_i \phi_j^T$ for $1 \leq i, j \leq u_{npe}$

Step 2: Performing integration in global co-ordinate system,

We perform the numerical integration as per 4.9

$$res_2 = \int_{\hat{T}} (res_1)(2A(k))$$

Step 3: Looping over each element and performing following operation in each loop $res_3[ids_velocity, ids_velocity] = res_2$

2. $([n \otimes \phi_h], [n \otimes \phi_h])_{\Gamma \cup \Gamma_D} :$

Step 1: On local element following matrices are evaluated,

$$\begin{aligned} res_1^{++} &= [n \otimes \hat{\phi}_h]^+ [n \otimes \hat{\phi}_h]^+ \\ res_1^{+-} &= [n \otimes \hat{\phi}_h]^+ [n \otimes \hat{\phi}_h]^- \\ res_1^{-+} &= [n \otimes \hat{\phi}_h]^- [n \otimes \hat{\phi}_h]^+ \\ res_1^{--} &= [n \otimes \hat{\phi}_h]^- [n \otimes \hat{\phi}_h]^- \end{aligned}$$

Please note that $\hat{\phi}_h$ is evaluated at local coordinate corresponding to global coordinate.

Step 2: In step 2 we perform following integration, We perform the numerical integration as per equation 3.12

$$\begin{aligned} res_2^{++} &= \int_{\Gamma} res_1^{++} grid.EL(i, j) \\ res_2^{+-} &= \int_{\Gamma} res_1^{+-} grid.EL(i, j) \\ res_2^{-+} &= \int_{\Gamma} res_1^{-+} grid.EL(i, j) \\ res_2^{--} &= \int_{\Gamma} res_1^{--} grid.EL(i, j) \end{aligned}$$

Step 3: Loop over all elements, define the global assembly matrix as zero matrix and perform following operation in each loop,

$$\begin{aligned} res_3^{++}[ids_velocity_self, ids_velocity_self] &= res_2^{++} \\ res_3^{+-}[ids_velocity_self, ids_velocity_neighbour] &= res_2^{+-} \\ res_3^{-+}[ids_velocity_neighbour, ids_velocity_self] &= res_2^{-+} \\ res_3^{--}[ids_velocity_neighbour, ids_velocity_neighbour] &= res_2^{--} \end{aligned}$$

Finally,

$$res_3 = res_3^{++} + res_3^{+-} + res_3^{-+} + res_3^{--}$$

It is to be noted that on dirichlet boundary only $res_1^{++}, res_2^{++}, res_3^{++}$ is evaluated as all other terms are zero.

3. $(\nabla u_h, [n \otimes \phi_h])_{\Gamma \cup \Gamma_D} :$

Step 1: On local element following matrices are evaluated,

$$\begin{aligned} res_1^{++} &= \nabla u_h^+ [n \otimes \hat{\phi}_h]^+ \\ res_1^{+-} &= \nabla u_h^+ [n \otimes \hat{\phi}_h]^- \end{aligned}$$

$$\begin{aligned} res_1^{-+} &= \nabla u_h^- [n \otimes \hat{\phi}_h]^+ \\ res_1^{--} &= \nabla u_h^- [n \otimes \hat{\phi}_h]^- \end{aligned}$$

Step 2: In step 2 we perform following integration, We perform the numerical integration as per equation 3.12

$$\begin{aligned} res_2^{++} &= \int_{\Gamma} res_1^{++} grid.EL(i, j) \\ res_2^{+-} &= \int_{\Gamma} res_1^{+-} grid.EL(i, j) \\ res_2^{-+} &= \int_{\Gamma} res_1^{-+} grid.EL(i, j) \\ res_2^{--} &= \int_{\Gamma} res_1^{--} grid.EL(i, j) \end{aligned}$$

Step 3: Loop over all elements, define the global assembly matrix as zero matrix and perform following operation in each loop,

$$\begin{aligned} res_3^{++}[ids_velocity_self, ids_velocity_self] &= res_2^{++} \\ res_3^{+-}[ids_velocity_self, ids_velocity_neighbour] &= res_2^{+-} \\ res_3^{-+}[ids_velocity_neighbour, ids_velocity_self] &= res_2^{-+} \\ res_3^{--}[ids_velocity_neighbour, ids_velocity_neighbour] &= res_2^{--} \end{aligned}$$

Finally,

$$res_3 = res_3^{++} + res_3^{+-} + res_3^{-+} + res_3^{--}$$

It is to be noted that on Dirichlet boundary only $res_1^{++}, res_2^{++}, res_3^{++}$ is evaluated as all other terms are zero.

The same routine is also used in case of $([n \otimes \phi], \nabla u)_{\Gamma \cup \Gamma_D}$

4. $(\psi_h, [n \cdot \phi_h])_{\Gamma \cup \Gamma_D}$:

Step 1: On local element following matrices are evaluated,

$$\begin{aligned} res_1^{++} &= \psi_h^+ [n \cdot \hat{\phi}_h]^+ \\ res_1^{+-} &= \psi_h^+ [n \cdot \hat{\phi}_h]^- \\ res_1^{-+} &= \psi_h^- [n \cdot \hat{\phi}_h]^+ \\ res_1^{--} &= \psi_h^- [n \cdot \hat{\phi}_h]^- \end{aligned}$$

Please note that $\hat{\phi}$ is evaluated at local coordinate corresponding to global coordinate in accordance with 3.14.

Step 2: In step 2 we perform following integration, We perform the numerical integration as per equation 3.12

$$\begin{aligned} res_2^{++} &= \int_{\Gamma} res_1^{++} grid.EL(i, j) \\ res_2^{+-} &= \int_{\Gamma} res_1^{+-} grid.EL(i, j) \\ res_2^{-+} &= \int_{\Gamma} res_1^{-+} grid.EL(i, j) \\ res_2^{--} &= \int_{\Gamma} res_1^{--} grid.EL(i, j) \end{aligned}$$

Step 3: Loop over all elements, define the global assembly matrix as zero

matrix and perform following operation in each loop,

$$\begin{aligned} res_3^{++}[ids_velocity_self, ids_velocity_self] &= res_2^{++} \\ res_3^{+-}[ids_velocity_self, ids_velocity_neighbour] &= res_2^{+-} \\ res_3^{-+}[ids_velocity_neighbour, ids_velocity_self] &= res_2^{-+} \\ res_3^{--}[ids_velocity_neighbour, ids_velocity_neighbour] &= res_2^{--} \end{aligned}$$

Finally,

$$res_3 = res_3^{++} + res_3^{+-} + res_3^{-+} + res_3^{--}$$

It is to be noted that on Dirichlet boundary only $res_1^{++}, res_2^{++}, res_3^{++}$ is evaluated as all other terms are zero.

5. $-\int_{\hat{T}} \psi \nabla \cdot \phi$ We note that, In accordance with equation 3.13

$$\nabla \phi = JIT \hat{\nabla} \hat{\phi} \quad (4.11)$$

and in accordance with equation 3.14

$$\psi(x) = \hat{\psi}(\hat{x}) \quad (4.12)$$

Step 1 : We first evaluate $JIT, \hat{\nabla} \hat{\phi}$ and ψ and assemble following local matrix

$$res_1 = \hat{\psi}_i \hat{\nabla} \cdot \hat{\phi}_j$$

Step 2 : We integrate the function over domain

$$res_2 = -\int_{\hat{T}} (res_1)(2A(k))$$

Step 3: Assemble the global matrix

$$res_3[ids_pressure, ids_velocity] = res_2$$

We use the same routine for $-\int_{\hat{T}} \nabla \cdot \phi_i \psi_j$

6. $(t, \phi)_{\Gamma_N}$:

Step 1: On local element following function is evaluated $res_1 = \hat{\phi}_i \cdot t$ in accordance with equation 3.14

Step 2: An integral is performed over an element $res_2 = \int_{\Gamma_N} res_1 grid.EL(i, j)$

Step 3: Loop over element having Neumann boundary and perform following operation in each loop $res_3[ids] = res_2$

7. $(u_D, \phi)_{\Gamma_D}$:

Step 1: On local element following function is evaluated $res_1 = \hat{\phi}_i u_D$ in accordance with equation 3.14

Step 2: An integral is performed over an element $res_2 = \int_{\Gamma_D} res_1 grid.EL(i, j)$

Step 3: Loop over element having Dirichlet boundary and perform following operation in each loop $res_3[ids] = res_2$

8. $(\psi, n \cdot u_D)_{\Gamma_D}$:

Step 1: On local element following function is evaluated $res_1 = \hat{\psi} n \cdot u_D$ in accordance with equation 3.14

Step 2: An integral is performed over an element $res_2 = \int_{\Gamma_D} res_1 grid.EL(i, j)$

Step 3: Loop over element having Dirichlet boundary and perform following operation in each loop $res_3[ids] = res_2$

9. (f, ϕ) :

Step 1: On local element following function is evaluated $res_1 = \hat{\phi} f$ in accordance with equation 3.14

Step 2: An integral is performed over an element $res_2 = \int_{\hat{\Omega}} res_1 2A(k)$

Step 3: Loop over element having Dirichlet boundary and perform following operation in each loop $res_3[ids] = res_2$

10. $(n \otimes u_D, \nabla \phi)_{\Gamma_D}$:

Step 1: On local element following function is evaluated $res_1 = n \otimes u_D \nabla \phi$ in accordance with equation 3.14

Step 2: An integral is performed over an element $res_2 = \int_{\Gamma_D} res_1 grid.EL(i, j)$

Step 3: Loop over element having Dirichlet boundary and perform following operation in each loop $res_3[ids] = res_2$

We discuss now assembly of non linear terms. We now introduce initial guess u_k which will be iterated further.

11. $-((u_k \cdot \nabla) \phi, \phi)$:

Step 1: On local element following function is evaluated $res_1 = (u_k \cdot \nabla \hat{\phi}_i \hat{\phi}_j)$ in accordance with equation 3.14

Step 2: An integral is performed over an element $res_2 = -\int_{\hat{T}} (res_1)(2A(k))$

Step 3: Loop over all elements and perform following operation in each loop $res_3[ids, ids] = res_2$

12. $-((u_k \cdot n) \phi, \phi)$:

Step 1: On local element following function is evaluated $res_1 = (u_k \cdot n) \hat{\phi}_i \hat{\phi}_j$ in accordance with equation 3.14

Step 2: An integral is performed over an element $res_2 = \int_{\Gamma_N} res_1 grid.EL(i, j)$

Step 3: Loop over all Neumann edge and perform following operation in each

loop $res_3[ids, ids] = res_2$

13. $((u_k \cdot n)\phi, \phi)$:

Step 1: On local element following function is evaluated $res_1 = (u_k \cdot n)\hat{\phi}_i\hat{\phi}_j$ in accordance with equation 3.14

Step 2: An integral is performed over an element $res_2 = \frac{1}{2} \int_{\Gamma_N} res_1 grid.EL(i, j)$

Step 3: Loop over all Neumann edge and perform following operation in each loop $res_3[ids, ids] = res_2$

14. $((u_k \cdot n)\phi, \phi^{ext})_{\Gamma_N}$:

Step 1: On local element following function is evaluated $res_1 = (u_k \cdot n)\hat{\phi}_i\hat{\phi}_j^{ext}$ in accordance with equation 3.14

Step 2: An integral is performed over an element $res_2 = \frac{1}{2} \int_{\Gamma_N} res_1 grid.EL(i, j)$

Step 3: Loop over all Neumann edge and perform following operation in each loop $res_3[ids, ids^{ext}] = res_2$

15. $((u_k \cdot n)\phi, \phi^{ext})_{\partial T \setminus \Gamma_N}$:

Step 1: On local element following function is evaluated $res_1 = (u_k \cdot n)\hat{\phi}_i\hat{\phi}_j^{ext}$ in accordance with equation 3.14

Step 2: An integral is performed over an element $res_2 = \frac{1}{2} \int_{\Gamma} res_1 EL$

Step 3: Loop over all internal edge and Dirichlet edge and perform following operation in each loop $res_3[ids, ids^{ext}] = res_2$

16. $(|u_k \cdot n|\phi, \phi^{ext})_{\partial T \setminus \Gamma_N}$:

Step 1: On local element following function is evaluated $res_1 = (|u_k \cdot n|)\hat{\phi}_i\hat{\phi}_j^{ext}$ in accordance with equation 3.14

Step 2: An integral is performed over an element $res_2 = \frac{1}{2} \int_{\Gamma} res_1 EL$

Step 3: Loop over all internal edge and Dirichlet edge and perform following operation in each loop $res_3[ids, ids^{ext}] = res_2$

17. $((u_k \cdot n)\phi, \phi)_{\partial T \setminus \Gamma_N}$:

Step 1: On local element following function is evaluated $res_1 = (u_k \cdot n)\hat{\phi}_i\hat{\phi}_j$ in accordance with equation 3.14

Step 2: An integral is performed over an element $res_2 = \frac{1}{2} \int_{\Gamma} res_1 EL$

Step 3: Loop over all internal edge and Dirichlet edge and perform following operation in each loop $res_3[ids, ids] = res_2$

18. $(|u_k \cdot n|\phi, \phi)_{\partial T \setminus \Gamma_N}$:

Step 1: On local element following function is evaluated $res_1 = (|u_k \cdot n|)\hat{\phi}_i\hat{\phi}_j$ in accordance with equation 3.14

Step 2: An integral is performed over an element $res_2 = \frac{1}{2} \int_{\Gamma} res_1 EL$

Step 3: Loop over all internal edge and Dirichlet edge and perform following operation in each loop $res_3[ids, ids] = res_2$

4.6 Setting boundary conditions

We extract the Dirichlet boundary edges and Neumann boundary edges by routine *tria_edge_index_Dirichlet* and *tria_edge_index_Neumann* respectively.

We set the Dirichlet and Neumann boundary values in routine *Dirichlet_values* and *Neumann_values* respectively as column vectors.

4.7 Setting source term

We set the source term values in routine *func_rhs* as column vectors.

4.8 Program flow

4.8.1 Grid Preparation

We use *pdegrid* tool to generate grid. We generate mesh and export parameters *point(p)*, *edge(e)* and *triangle(t)*. *params.bnd_rect_corner1* marks the lower corner of to be marked boundary and *params.bnd_rect_corner2* marks the upper corner of to be marked boundary. *params.bnd_rect_index* marks the type of boundary. -1 represents Dirichlet boundary and -2 represents Neumann boundary. *params.gridtype* defines the type of grid. *construct_grid(params)* constructs the grid as struct containing necessary fields for grid.

In case of creating rectangular grid without using *pdegrid*, we define fields *xrange*, *yrange*, *xnumintervals* and *ynumintervals* defining range of x co-ordinates of domain, range of y co-ordinates of domain, number of intervals for x division and number of intervals for y division respectively and call routine *construct_grid*.

4.8.2 Function space formulation

We now define fields for constructing function spaces for pressure and velocity. We define now two structures *params* for velocity and *paramsP* for

pressure. These structures contain fields (as relevant to function space formulation) *pdeg* and *dimrange*. *pdeg* represents polynomial degree of Ansatz function and *dimrange* represents dimension of quantity i.e. 2 for velocity and 1 for pressure. The field *paramsP.pdeg* is calculated as *paramsP.pdeg* = *params.pdeg* - 1 in accordance with Taylor hood element. Based on these fields *ndofs_per_element*, *ndofs* are calculated. Number of elements in grid can be read from *grid.nelements*. We also define degree for integration *qdeg* and kinematic viscosity in *params.kinematic.viscosity*. Variable *mu* also holds the value of kinematic viscosity. we define penalty parameter in variable *C11*. *show_sparsity* is the field used to plot sparsity pattern of each matrix if set to true.

4.8.3 Matrix assembly

We now assemble all the matrices as explained in chapter 4.

params.bilinear_side contains A or assembly of $a(u, \phi)$
params.bilinear_side_pressure_terms contains assembly of B or assembly of $b(\phi, \psi)$
params.lhs_continuity contains assembly of B^T
rhs is the right hand side matrix $[F_1; F_2]$ as
 $[params.linear_side; params.rhs_continuity]$.

4.8.4 Solving assembled form

We now define the solver specific variables. *required_residual_tol* specifies the required accuracy from solver in solution and *max_iter* specifies the maximum number of iterations that is used to stop the solver in case the solver does not converge. We call the routine *solve_plot_solution* for *bicgstab,minres* (The solver is specified in *solve_plot_solution*). In case of Schur complement method, routine *solve_plot_solution_schur* is used. The output variable *achieved_residual_tol* contains residual value, *params* and *paramsP* are given new values *dofs* which contain degree of freedom. *actual_iter* is the value of number of iterations at the end of iterations process. *flag* specifies the criteria for end of iteration process.

4.8.5 Post processing

We now enter into *stiffness_matrix_test*, explained in section ???. Then we enter into error measurement which measures the error in L^2 or H_0 norm. *params.dof_analytical*, *paramsP.dof_analytical* contain analytical expression against which numerical solution is to be compared. *params.dof_derivative_analytical* and *paramsP.dof_derivative_analytical* contain analytical expression for derivative to be used for H_0 norm.

4.8.6 Newton method

We now enter into newton method *newton_script*. We define again solver specific variables *tol_newton*, *max_iter_newton*, *tol_solver*, *max_iter_solver*. *tol_newton*, *max_iter_newton* are variables for ending newton method and *tol_solver*, *max_iter_solver* are variables for solver to solve h^k in each newton loop. We again measure the error in L^2 and H_0 norm.

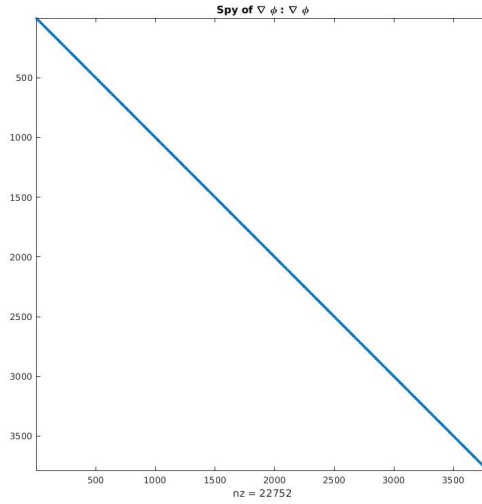
4.8.7 Additional remarks

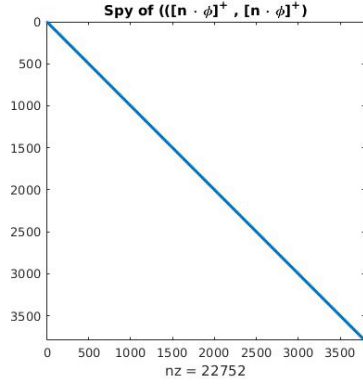
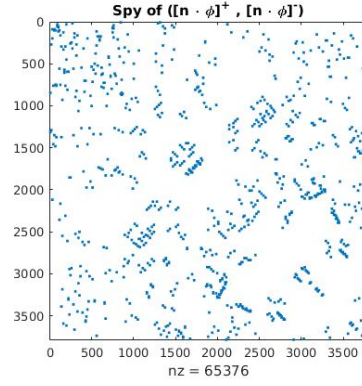
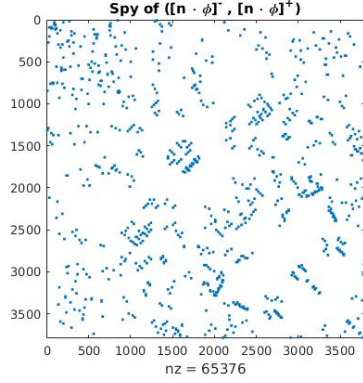
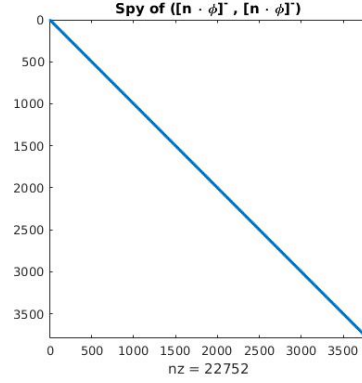
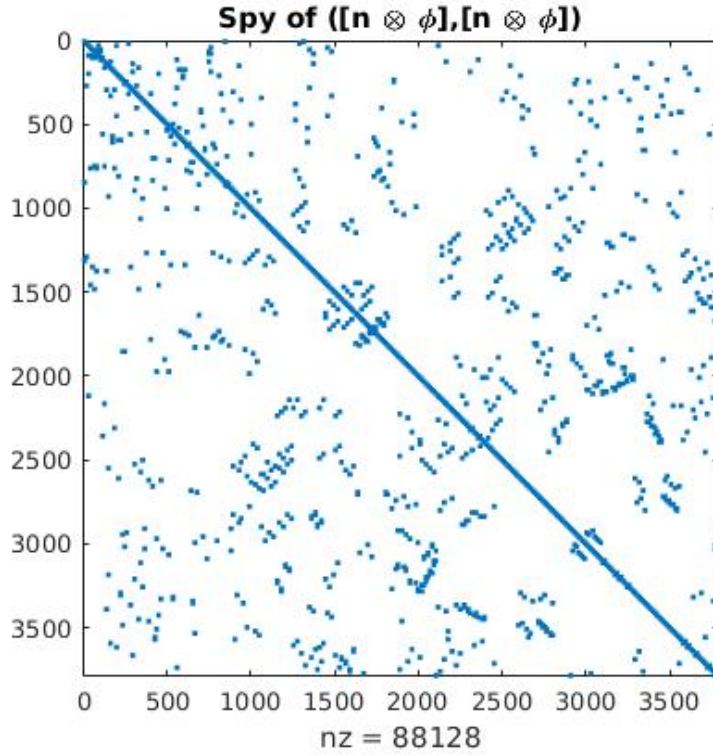
We plot the solution using *ldg_plot* written for plotting discontinuous functions. The Dirichlet values are defined in *dirichlet_values*, the Neumann values are defined in *neumann_values* and source function is defined in *func_rhs*.

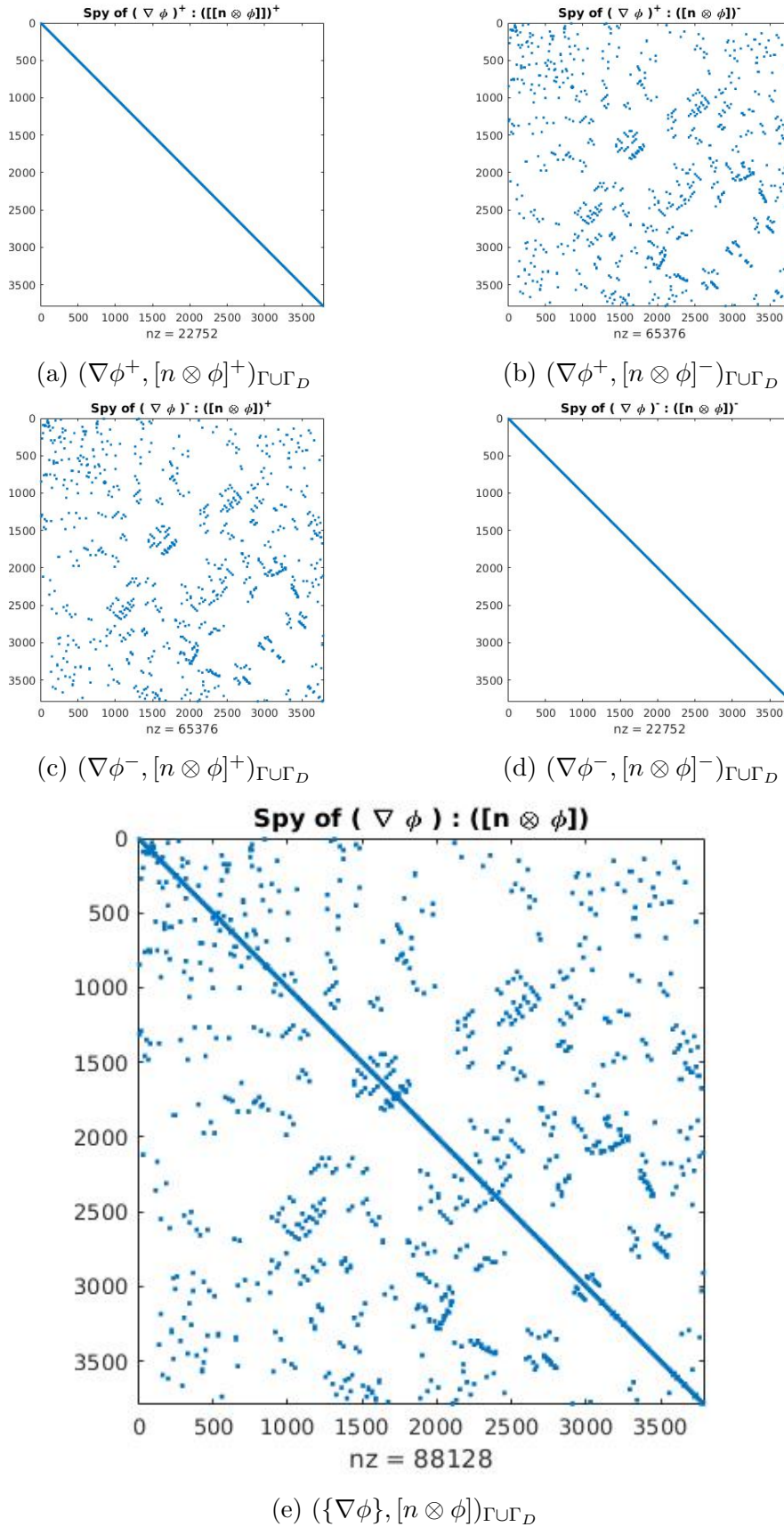
4.9 Sparsity pattern

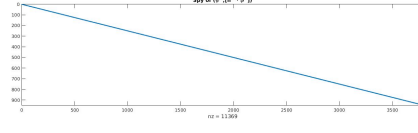
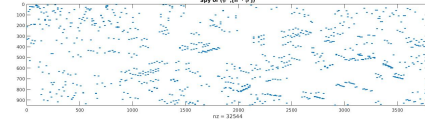
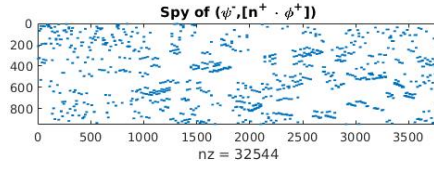
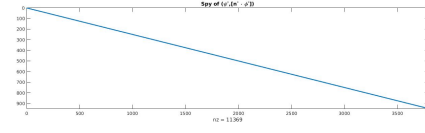
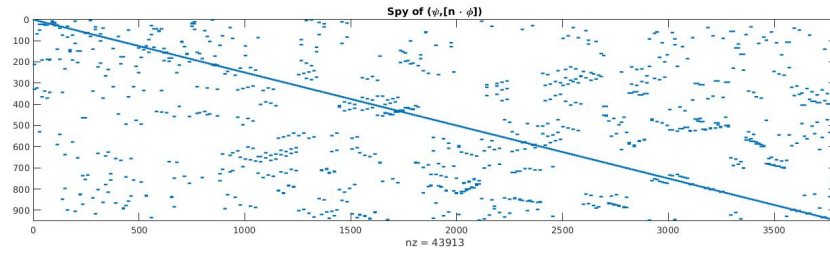
It is the connectivity of a node with neighbouring nodes that gives rise to different discontinuous Galerkin formulations. In general the flux terms are responsible for connecting to other nodes. This is also demonstrated in assembly process in chapter 4.

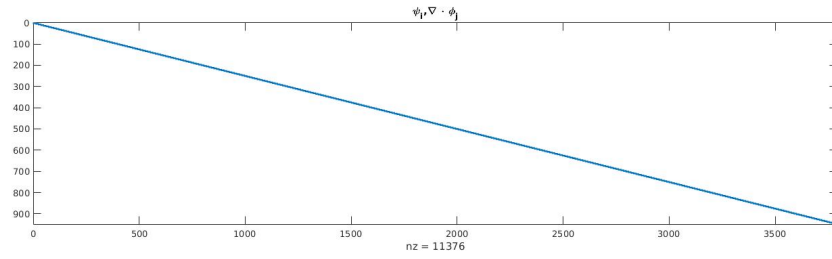
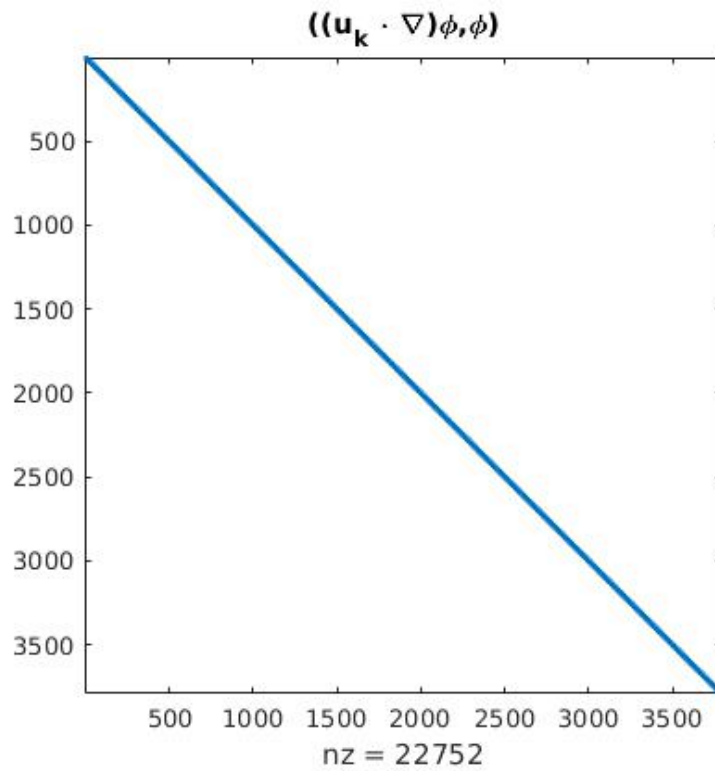
Matrix term	Size	Sparsity pattern
$(\nabla \phi_h, \nabla \phi_h)$	$\mathbb{R}^{u_{ndofs} \times u_{ndofs}}$	Figure 4.1
$([n \otimes \phi_h], [n \otimes \phi_h])_{\Gamma \cup \Gamma_D}$	$\mathbb{R}^{u_{ndofs} \times u_{ndofs}}$	Figure 4.2
$(\{\nabla u_h\}, [n \otimes \phi_h])_{\Gamma \cup \Gamma_D}$	$\mathbb{R}^{u_{ndofs} \times u_{ndofs}}$	Figure 4.3
$(\{\psi\}, [n \cdot \phi_h])_{\Gamma \cup \Gamma_D}$	$\mathbb{R}^{p_{ndofs} \times u_{ndofs}}$	Figure 4.4
$(-\int_{\hat{T}} \psi \nabla \cdot \phi)$	$\mathbb{R}^{p_{ndofs} \times u_{ndofs}}$	Figure 4.5
$-((u_k \cdot \nabla) \phi, \phi)$	$\mathbb{R}^{u_{ndofs} \times u_{ndofs}}$	Figures 4.6
$((u_k \cdot n) \phi, \phi)_{\Gamma_N}$	$\mathbb{R}^{u_{ndofs} \times u_{ndofs}}$	Figures 4.7
$((u_k \cdot n) \phi^{ext}, \phi)_{\partial T \setminus \Gamma_N}$	$\mathbb{R}^{u_{ndofs} \times u_{ndofs}}$	Figures 4.8a
$(u_k \cdot n \phi^{ext}, \phi)_{\partial T \setminus \Gamma_N}$	$\mathbb{R}^{u_{ndofs} \times u_{ndofs}}$	Figures 4.9a
$((u_k \cdot n) \phi, \phi)_{\partial T \setminus \Gamma_N}$	$\mathbb{R}^{u_{ndofs} \times u_{ndofs}}$	Figures 4.8b
$(u_k \cdot n \phi, \phi)_{\partial T \setminus \Gamma_N}$	$\mathbb{R}^{u_{ndofs} \times u_{ndofs}}$	Figures 4.9b

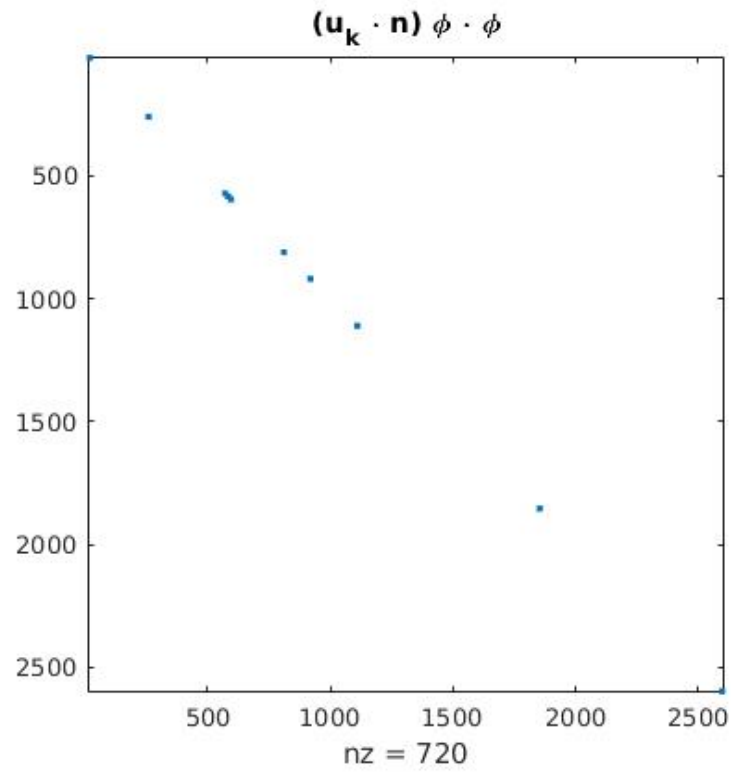
Figure 4.1: Sparsity pattern of (ϕ, ϕ)

(a) $([n \otimes \phi]^+, [n \otimes \phi]^+)_{\Gamma \cup \Gamma_D}$ (b) $([n \otimes \phi]^+, [n \otimes \phi]^-)_{\Gamma \cup \Gamma_D}$ (c) $([n \otimes \phi]^-, [n \otimes \phi]^+)_{\Gamma \cup \Gamma_D}$ (d) $([n \otimes \phi]^-, [n \otimes \phi]^-)_{\Gamma \cup \Gamma_D}$ (e) $([n \otimes \phi], [n \otimes \phi])_{\Gamma \cup \Gamma_D}$ Figure 4.2: Sparsity patterns of constituents of $([n \otimes \phi], [n \otimes \phi])_{\Gamma \cup \Gamma_D}$

Figure 4.3: Sparsity patterns of constituents of $(\{\nabla\phi\}, [n \otimes \phi])_{\Gamma \cup \Gamma_D}$

(a) $(\psi^+, [n \cdot \phi]^+)_{\Gamma \cup \Gamma_D}$ (b) $(\psi^+, [n \cdot \phi]^-)_{\Gamma \cup \Gamma_D}$ (c) $(\psi^-, [n \cdot \phi]^+)_{\Gamma \cup \Gamma_D}$ (d) $(\psi^-, [n \cdot \phi]^-)_{\Gamma \cup \Gamma_D}$ (e) $(\{\psi\}, [n \cdot \phi])_{\Gamma \cup \Gamma_D}$ Figure 4.4: Sparsity patterns of constituents of $(\{\psi\}, [n \cdot \phi])_{\Gamma \cup \Gamma_D}$

Figure 4.5: Sparsity pattern of $(\psi, \nabla \cdot \phi)$ Figure 4.6: Sparsity pattern of $((u_k \cdot \nabla)\phi, \phi)$

Figure 4.7: Sparsity pattern of $((u_k \cdot n)\phi, \phi)_{\Gamma_N}$

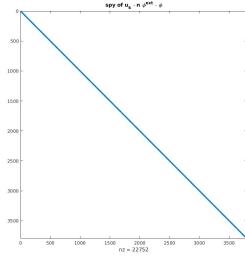
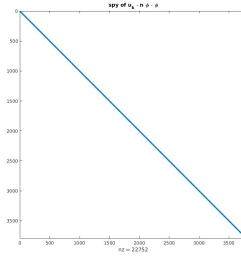
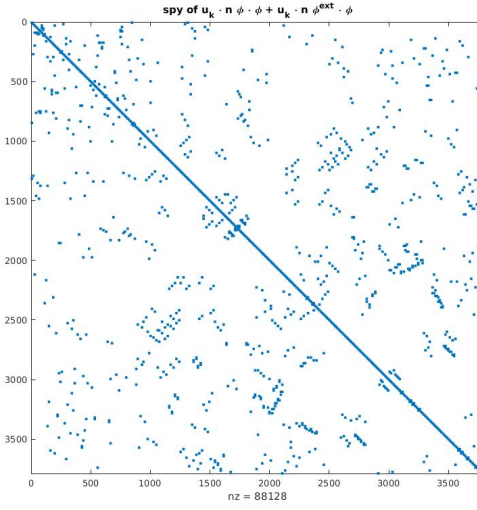
(a) $((u_k \cdot n)\phi^{ext}, \phi)_{\partial T \setminus \Gamma_N}$ (b) $((u_k \cdot n)\phi, \phi)_{\partial T \setminus \Gamma_N}$ (c) $((u_k \cdot n)\phi^{ext}, \phi)_{\partial T \setminus \Gamma_N} + ((u_k \cdot n)\phi, \phi)_{\partial T \setminus \Gamma_N}$

Figure 4.8: Sparsity patterns of constituents of $((u_k \cdot n)\phi^{ext}, \phi)_{\partial T \setminus \Gamma_N} + ((u_k \cdot n)\phi, \phi)_{\partial T \setminus \Gamma_N}$

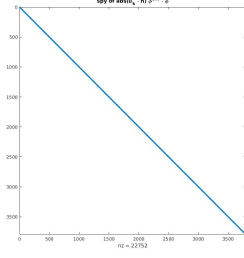
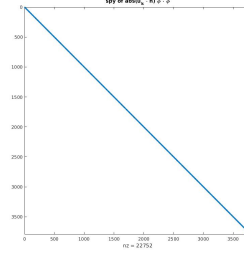
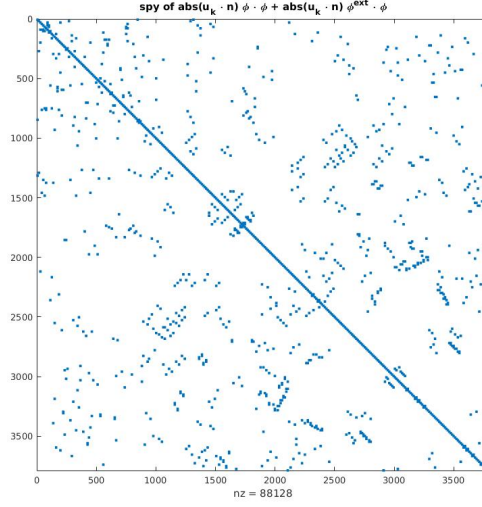
(a) $((abs(u_k \cdot n)\phi^{ext}, \phi)_{\partial T \setminus \Gamma_N})$ (b) $((abs(u_k \cdot n)\phi, \phi)_{\partial T \setminus \Gamma_N})$ (c) $(abs(u_k \cdot n)\phi^{ext}, \phi)_{\partial T \setminus \Gamma_N} + (abs(u_k \cdot n)\phi, \phi)_{\partial T \setminus \Gamma_N}$

Figure 4.9: Sparsity patterns of constituents of $(abs(u_k \cdot n)\phi^{ext}, \phi)_{\partial T \setminus \Gamma_N} + (abs(u_k \cdot n)\phi, \phi)_{\partial T \setminus \Gamma_N}$

Chapter 5

Numerical experiments

The chapter discusses results obtained by performing numerical experiments on Discontinuous Galerkin formulation of Stokes equation and Navier Stokes equation.

5.1 Error definitions

Error is the difference, measured in suitable norm, between true solution and approximated or computed solution. It is also a measure of how closely the used scheme simulates the physical nature of problem. A correct numerical scheme should converge to actual solution when number of degrees of freedom are increased. The degrees of freedom can be increased by discretizing the domain further (h -convergence) or by increasing degree of Ansatz function (p -convergence). If P_h is the computed solution and P is the true solution, error in W -norm is defined as,

$$P_{error} = ||P - P_h||_W \quad (5.1)$$

In present analysis, we measure error in L^2 norm and present results of h -convergence test.

The L^2 norm of error is measured as,

$$P_{error} = \int_{\Omega} |P - P_h|^2 \quad (5.2)$$

the H_0 norm of error is defined as,

$$P_{error} = \sum_{k=1}^{nel} \int_{\tau_k} |\nabla P - \nabla P_h|^2 \quad (5.3)$$

We use notations from section 3.51 and 3.23.

5.2 Stokes flow

5.2.1 Properties of Stiffness matrix

We recall now some conclusions from section 3.9.2 and section 3.9.6. The present code provides routine *stiffness_matrix_test* which,

1. checks whether co-efficient matrix K is symmetric and number of non positive eigen values. The number of non positive eigen values should be same number of pressure degree of freedom. It also provides eigen values and eigen vectors as output.

2. calculates condition number of co-efficient matrix K .

3. rank of co-efficient matrix K .

The same routine can also be used for matrix A by giving matrix A as input. In this case the matrix should be symmetric and all eigen values should be positive.

Please note that matrix with very small non symmetry (for example, error in symmetry of order of $2.2204e-16$) should be considered symmetric due to round-off errors.

5.2.2 Analytical example

The domain considered for this example is Unit square $[0,1] \times [0,1]$ in $x - y$ plane. 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 Neumann boundary with zero Neumann value i.e. $t = (0, 0)$. The source term is $f = (2\nu - 1, 0)$. The analytical solution for pressure and velocity reads as,

$$p = (1 - x) \tag{5.4}$$

$$u = (y(1 - y), 0) \tag{5.5}$$

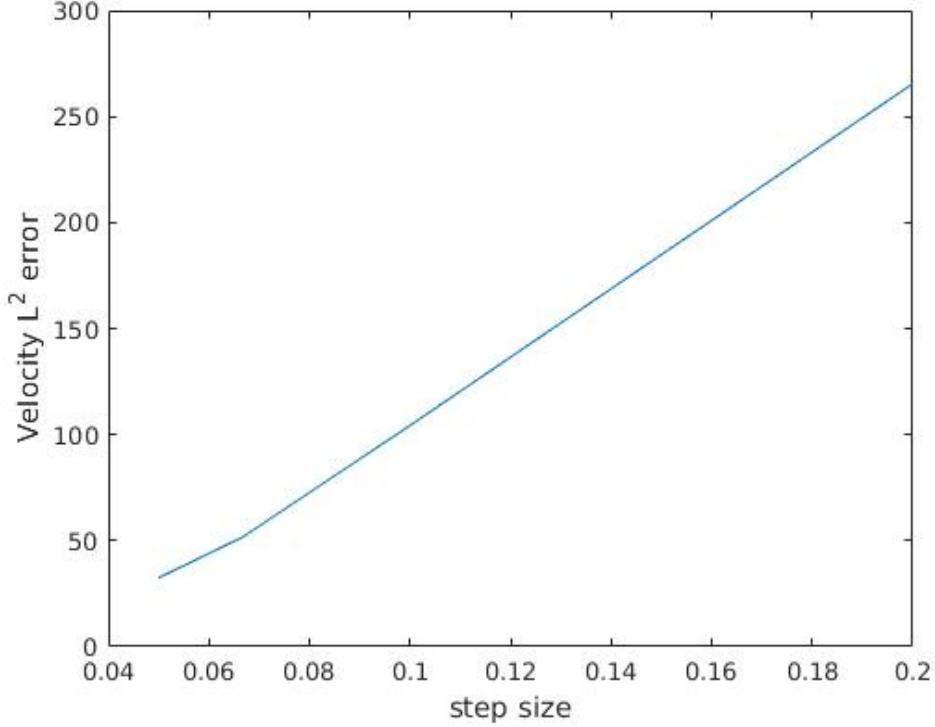


Figure 5.1: h -convergence test for velocity in L^2 norm

The grid is equally divided in both directions with number of divisions in each direction as 5, 10, 15, 20 giving step size of each element in each of $x - y$ direction as 0.2, 0.1, 0.067, 0.05.

The results of h -convergence test in L^2 norm is presented in figure 5.1 for velocity and in figure 5.2 for pressure.

We now present additional examples and check whether the implementation of Stokes flow is capable of reproducing physics of the problem.

5.2.3 Lid-driven cavity problem

We next present benchmark *CFD* problem, Lid-driven cavity flow from [7]. We solve the Stokes flow on Unit square $[0,1] \times [0,1]$ in $x - y$ plane. On 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,

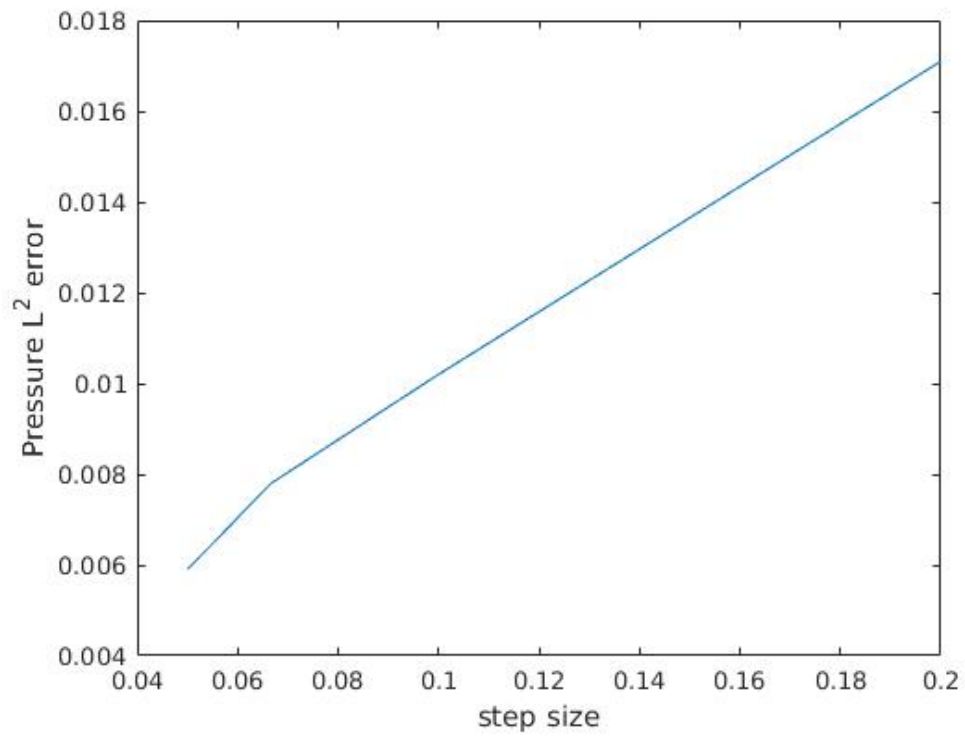


Figure 5.2: h -convergence test for pressure in L^2 norm

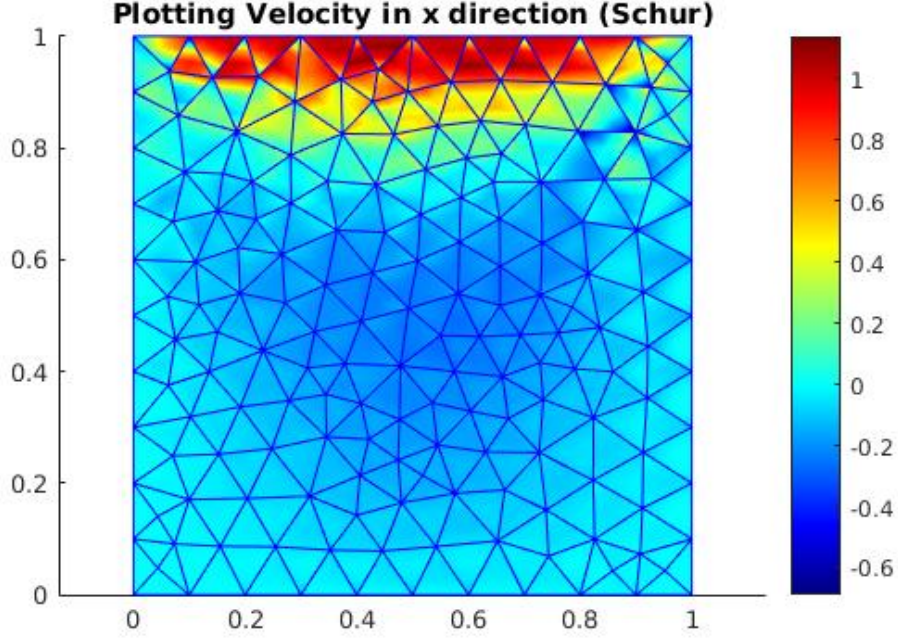


Figure 5.3: x-velocity for Stokes flow for lid driven cavity problem

$$u = (10x, 0)^T \quad \text{for } 0 \leq x \leq 0.1 \quad (5.6)$$

$$u = (1, 0)^T \quad \text{for } 0.1 \leq x \leq 0.9 \quad (5.7)$$

$$u = (10 - 10x, 0)^T \quad \text{for } 0.9 \leq x \leq 1 \quad (5.8)$$

The results are found to reproduce the physics of the problem. The plots of pressure are shown in figure 5.5, for x -velocity in figure 5.3 and for y -velocity in figure ??

5.2.4 Flow over cylinder

The domain considered for this example is Unit square $[0,1] \times [0,1]$ in $x - y$ plane with cylinder of diameter 0.2 centered at $(0.5, 0.5)$ i.e. the center of

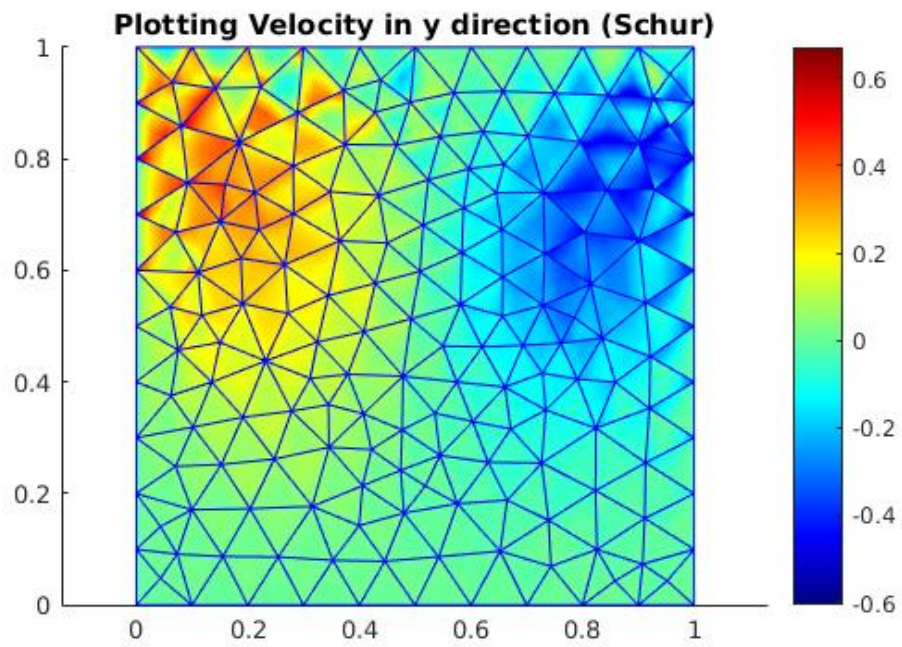


Figure 5.4: y-velocity for Stokes flow for lid driven cavity problem

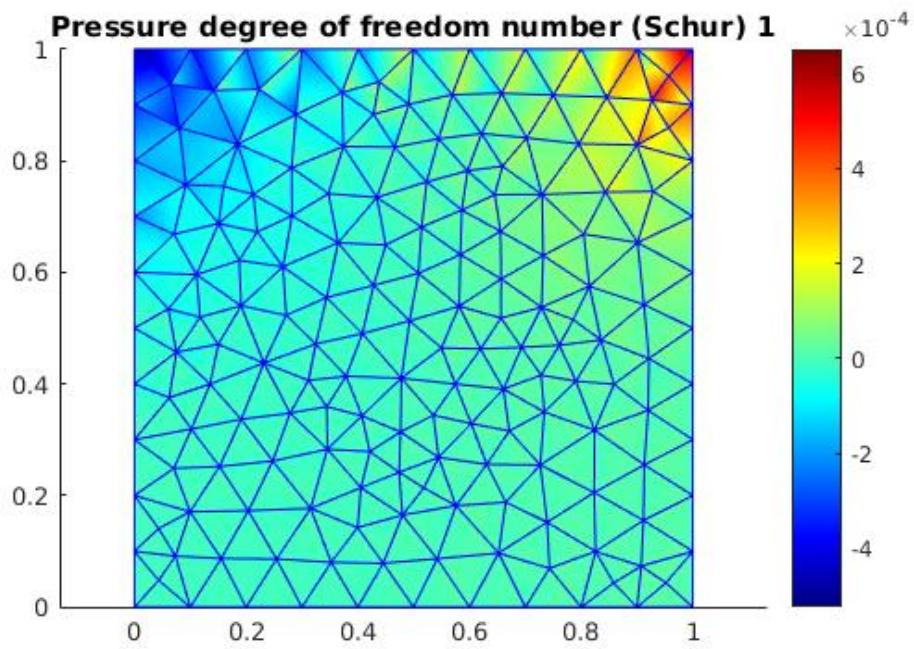


Figure 5.5: pressure for Stokes flow for lid driven cavity problem

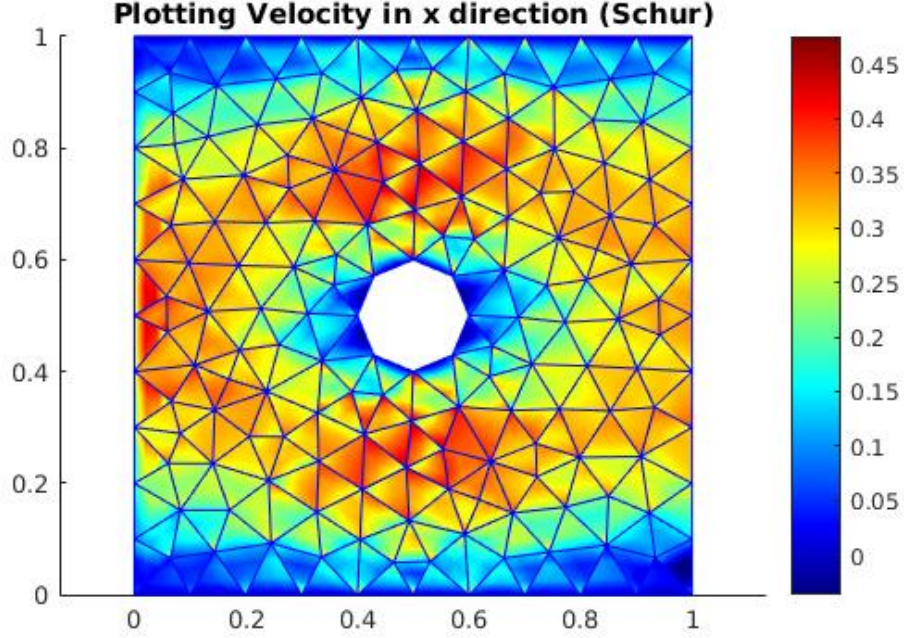


Figure 5.6: x -velocity for Stokes flow for flow over cylinder (Schur complement)

cylinder coincides with center of square. 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 Neumann boundary with zero Neumann value i.e. $t = (0, 0)$. The source term is $f = (2\nu - 1, 0)$. The results give physically relevant result for example, low pressure zone after cylinder, high pressure zone before cylinder and wake zone after cylinder for velocity.

The results are shown in figure ?? for pressure, figure ?? for x -velocity, ?? for y -velocity with solver *minres* and in figure 5.11 for pressure, figure 5.9 for x -velocity, 5.10 for y -velocity with Schur complement method.

5.3 Penalty parameter

We now measure the effect of Penalty parameter on condition number of matrix. While coercivity provides lower limit for penalty parameter, the up-

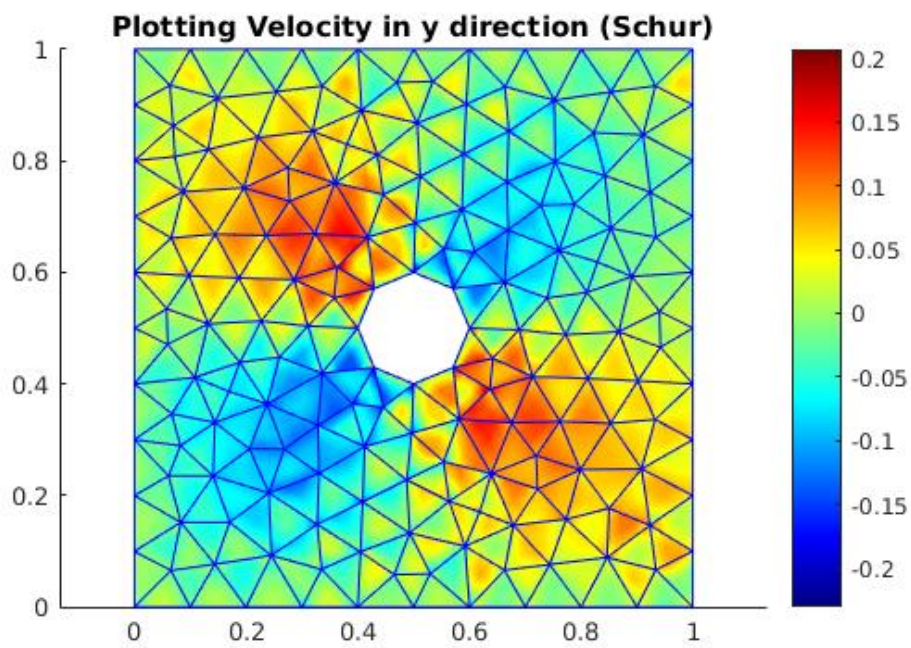


Figure 5.7: y -velocity for Stokes flow for flow over cylinder (Schur complement)

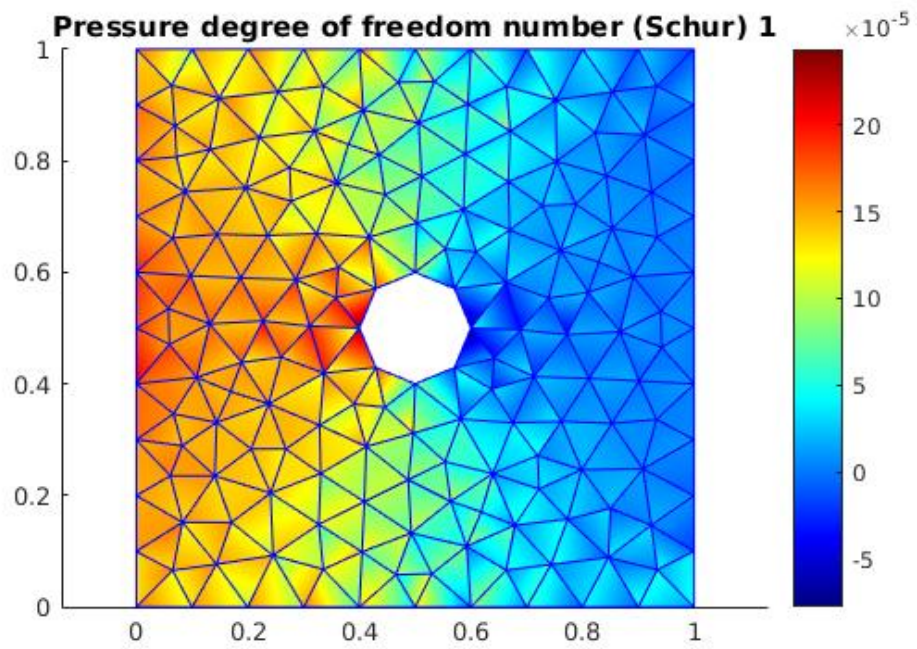


Figure 5.8: pressure for Stokes flow for flow over cylinder (Schur complement)

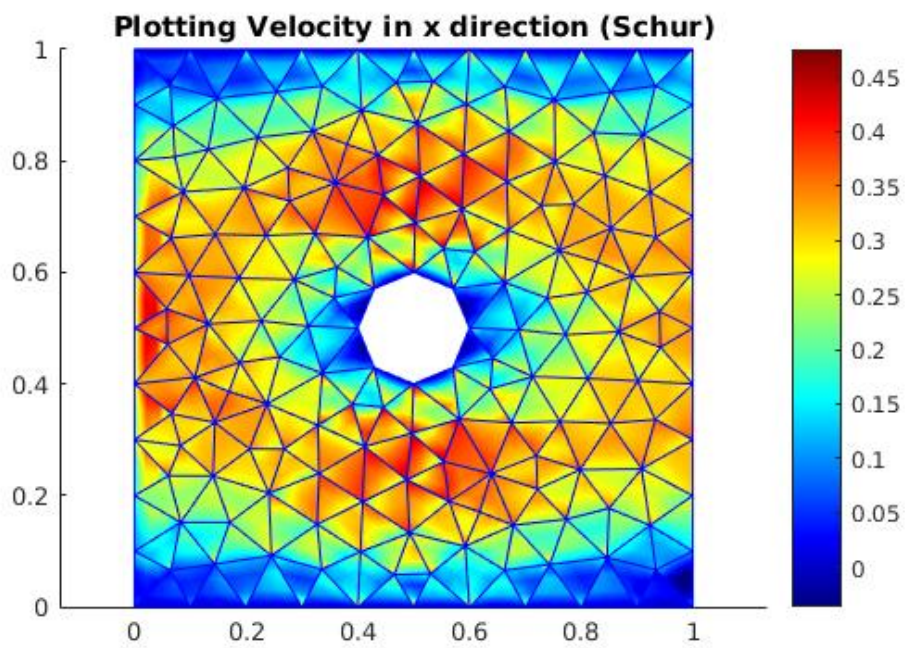


Figure 5.9: x -velocity for Stokes flow for flow over cylinder (Schur complement)

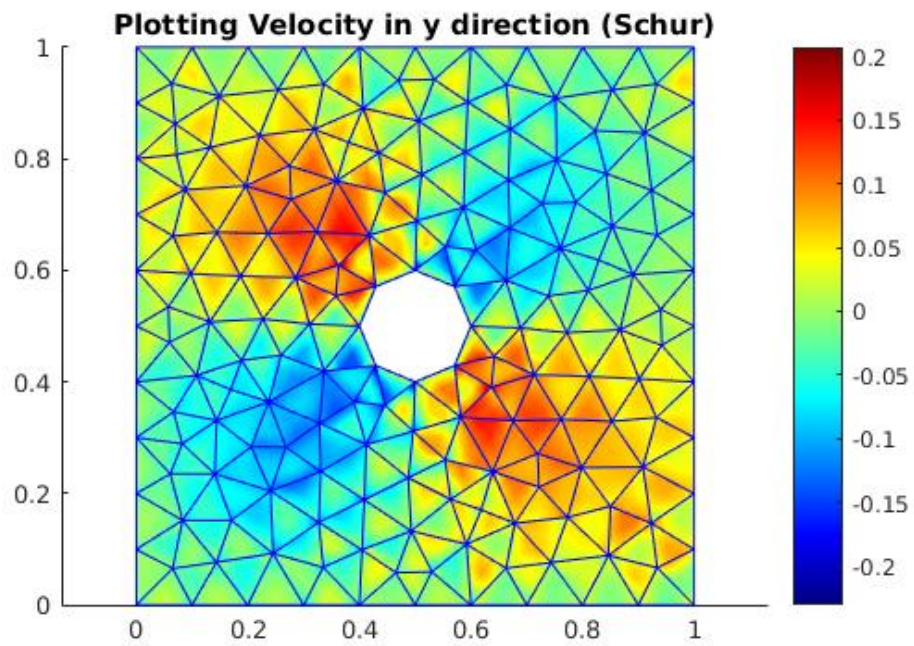


Figure 5.10: y -velocity for Stokes flow for flow over cylinder (Schur complement)

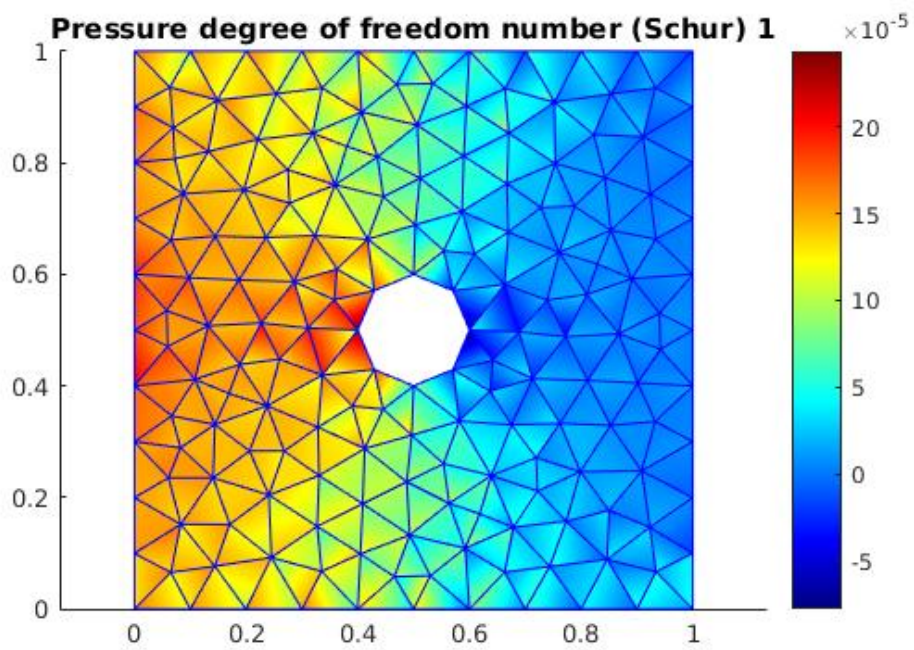


Figure 5.11: pressure for Stokes flow for flow over cylinder (Schur complement)

per limit is based on affordable condition number of stiffness matrix. As shown in figure *vnjkhjkhjkgh*, the condition number of stiffness matrix increases with increasing penalty parameter. The condition number is measured on Unit square $[0,1] \times [0,1]$ in $x - y$ plane on *horizontalinterval* \times *verticalinterval*.

Add figure here and cite figure above

5.4 Navier Stokes flow

We recall that we use initial guess from Stokes equation and the Newton method presented in section 3.9.5. We also note that Stiffness matrix in case of Navier Stokes equation is non symmetric we can not use solver applicable only for symmetric matrix.

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