

FEM4CFD Notes

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1 1D Advection Diffusion Equation

1.1 Governing Equation

The governing equation of the advection diffusion reaction is of type (1). The equation models the transport phenomena including all three advection, diffusion and reaction. In the equation (2), \mathbf{F} and \mathbf{G} represent the advection and diffusion coefficients, while the term \mathbf{Q} represents either a reaction or source term. The advection diffusion equation is of the type

$$\frac{\partial \Phi}{\partial t} + \frac{\partial \mathbf{F}_i}{\partial x_i} + \frac{\partial \mathbf{G}_i}{\partial x_i} + \mathbf{Q} = 0 \quad (1)$$

$$\begin{aligned} \mathbf{F}_i &= \mathbf{F}_i(\Phi) \\ \mathbf{G}_i &= \mathbf{G}_i \frac{\partial \Phi}{\partial x_j} \\ \mathbf{Q} &= \mathbf{Q}(x_i, \Phi) \end{aligned} \quad (2)$$

where in general, Φ is a basic dependent vector variable. A linear reaction between the source term and the scalar variable is referred to as the reaction term. In (2), x_i and i refer to Cartesian coordinates and the associated quantities and as a whole.

Thus, the equation in scalar terms becomes

$$\begin{aligned} \Phi &\rightarrow \phi, & \mathbf{Q} &\rightarrow Q(x_i, \phi) = s\phi \\ \mathbf{F}_i &\rightarrow F_i = a\phi, & \mathbf{G}_i &\rightarrow G_i = -k \frac{\partial \phi}{\partial x} \end{aligned} \quad (3)$$

$$\frac{\partial \phi}{\partial t} + \frac{\partial(a\phi)}{\partial x_i} - \frac{\partial}{\partial x_i} \left(k \frac{\partial \phi}{\partial x_i} \right) + Q = 0 \quad (4)$$

Here, U is the velocity field and ϕ is the scalar quantity being transported by this velocity. But, diffusion can also occur, and k is the diffusion coefficient.

A linear reaction term can be written associated, where c is a scalar parameter.

$$Q = c \phi$$

Here, a is the velocity field and ϕ is the scalar quantity being transported by this velocity. But, diffusion can also occur, and k is the diffusion coefficient. A linear reaction term can be associated, where c is a scalar parameter. The equation represented by (4) is the strong form or the differential form of the advection diffusion governing equation. For the steady state solution, the first term becomes zero, leaving only the advection, diffusion and reaction terms.

1.2 Weak Form

The use of 4 requires computation of second derivatives to solve the problem, as such a *weakened* form can be considered by solving the equation over a domain Ω using an integral, like

$$\int_{\Omega} w \left(a \cdot \frac{\partial \phi}{\partial x} \right) d\Omega - \int_{\Omega} w \frac{d}{dx} \left(k \frac{d\phi}{dx} \right) + \int_{\Omega} w Q = 0 \quad (5)$$

where w is an arbitrary weighting function, chosen such that $w = 0$ on Dirichlet boundary condition, Γ_D . Also at the same Dirichlet boundary condition, the variable $\phi = \phi_D$. Assuming a source term, s is present, the right hand side of the above equation changes resulting in the weak form the governing equation.

$$\int_{\Omega} w (a \cdot \nabla \phi) d\Omega - \int_{\Omega} w \nabla \cdot (k \nabla \phi) d\Omega + \int_{\Omega} w Q d\Omega = \int_{\Omega} w s d\Omega \quad (6)$$

Noting that, $w = 0$ on Γ_D , using divergence theore, we get

$$\int_{\Omega} w (a \cdot \nabla \phi) d\Omega - \int_{\Omega} \nabla w \cdot (k \nabla \phi) d\Omega + \int_{\Omega} w Q d\Omega = \int_{\Omega} w s d\Omega + \int_{\Gamma_N} w h d\Gamma \quad (7)$$

where Γ_N and h represent the Neumann boundary condition and the normal diffusive flux on the Neumann boundary condition.

1.3 Galerkin Approximation

The Galerkin approximation is a technique used to approximate numerical solutions of PDEs by replacing the infinite-dimensional spaces into finite dimensional spaces. The finite spaces are constructed using finite elements over a domain. Since spaces are finite-dimensional, the weighting function is a discrete weighting function w_h .

Using Galerkin approximation, ϕ can be written

$$\begin{aligned} \phi(x) &= N_1(x)\phi_1 + N_2(x)\phi_2 + \dots + N_n(x)\phi_n \\ \phi(x) &= \sum_{i=1}^{n_{el}} N_i(x) \phi_i \end{aligned} \quad (8)$$

Here, N_i is the shape function or basis function at that node, n_{el} is the total number of elements and ϕ is the solution, also known as degrees of freedom (DOFs). For Galerkin approximation, the weighting function is equal to the shape function i.e., $w_i = N_i$. Now, equation 7 becomes:

$$\int_{\Omega} a \left(N_a \frac{\partial N_b}{\partial N_t} \right) d\Omega + \int_{\Omega} k \left(\frac{\partial N_a}{\partial t} \frac{\partial N_b}{\partial t} \right) d\Omega \int_{\Omega} Q (N_a \cdot N_b) d\Omega = \int_{\Omega} f N_a d\Omega + \int_{\Gamma} h N_a d\Gamma \quad (9)$$

Here, in (9) f represents the source term and for problems with only Dirichlet boundary conditions, the second term on right hand vanishes, effectively giving us the weak form of the Galerkin approximation of the ADR equation.

Solving the equation for cell $Pe = 0.1$, where Pe is defined by $Pe = \frac{a \cdot h_e}{2k}$ with 10 linear elements, with the domain length 1 and (0, 1) Dirichlet boundary conditions on the left and the right of the domain respectively. The results of the comparison of the Galerkin solution with the analytical solution 11 without a source or a reaction term can be seen in Figure 1a.

1.3.1 Implementation

The following section explores the implementation of the Galerkin approximation for the one dimensional advection diffusion equation in MATLAB.

1. Initialization:

```

1      %% 1D steady state advection diffusion
2      clear;
3      clc;
4      close all;
5
6      xL = 0;
7      xR = 1;
8      nelem = 10;
9
10     L = xR - xL;
11     he = L / nelem;
12
13     % boundary conditions
14     uL = 0;
15     uR = 1;
16
17     Pe = 0.1;
18     mu = 1;
19     c = Pe * (2 * mu) / he;
20     f = 0;
21
22     nGP = 2;
23     [gpts, gwts] = get_Gausspoints_1D(nGP);
24
25     nnode = nelem + 1;
26

```

```

27 ndof = 1;
28
29 totaldof = nnode * ndof;
30
31 node_coords = linspace(xL, xR, nnode);
32
33 elem_node_conn = [1:nelem; 2:nnode]';
34 elem_dof_conn = elem_node_conn;
35
36 dofs_full = 1:totaldof;
37 dofs_fixed = [1, totaldof];
38 dofs_free = setdiff(dofs_full, dofs_fixed);
39
40 % solution array
41 soln_full = zeros(totaldof, 1);

```

The first section of the code is dedicated for the initial boundary values, domain properties and initializing the solution arrays for calculation. he is the elemental length, while L is the length of the domain. xL and xR are the left and the right boundaries of the domain and $nelem$ is the number of elements the domain will be discretized into. $totaldof$ is the total degrees of freedom of the entire system and $soln_full$ is the final solution array i.e., $\phi(x)$. This solution utilizes Gaussian points for numerical integration over an element. For the purpose of this solution, two Gausspoints (nGP) are considered (linear element) with xi and wt being $\pm \frac{1}{\sqrt{3}}$ and 1.0, respectively.

2. Processing:

```

1 %% Processing
2 for iter = 1:9
3
4     Kglobal_g = zeros(totaldof, totaldof);
5     Fglobal_g = zeros(totaldof, 1);
6
7     for elnum = 1:nelem
8         elem_dofs = elem_dof_conn(elnum, :);
9         Klocal = zeros(2, 2);
10        Flocal = zeros(2, 1);
11
12        %% Galerkin Approximation
13        [Klocal, Flocal] = galerkinApproximation(c, mu, he, s,
14            nGP, gpts, gwts, elem_dofs, node_coords, soln_full,
15            Klocal, Flocal);
16
17        Kglobal_g(elem_dofs, elem_dofs) = Kglobal_g(elem_dofs,
18            elem_dofs) + Klocal;
19        Fglobal_g(elem_dofs, 1) = Fglobal_g(elem_dofs, 1) +
20            Flocal;
21    end

```

```

18
19     Fglobal_g = forceVector(Kglobal_g, Fglobal_g, iter, uL, uR,
20                             totaldof);
21
22     rNorm = norm(Fglobal_g);
23
24     if (rNorm < 1.0e-10)
25         break;
26     end
27
28     Kglobal_g = stiffnessMatrix(Kglobal_g, totaldof);
29
30     soln_incr = Kglobal_g \ Fglobal_g;
31     soln_full = soln_full + soln_incr;
32 end

```

This solution uses an iterative solver to solve the advection diffusion equation. The solver iterates over the number of elements and calls the function *galerkinApproximation* on each iteration to calculate the terms of the global stiffness matrix. The global stiffness matrix is a combination of the advection, diffusion and reaction contribution to the global matrix. These are:

$$K_{ad} = \frac{a}{2} \begin{bmatrix} -1 & 1 \\ -1 & 1 \end{bmatrix}, K_{diff} = \frac{k}{he} \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix}, K_{re} = \frac{s \cdot he}{6} \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} \quad (10)$$

```

1  %% Galerkin Approximation function
2  function [Klocal, Flocal] = galerkinApproximation(a, mu, h, s,
3      nGP, gpts, gwts, elem_dofs, node_coords, soln_full, Klocal,
4      Flocal)
5
6      Klocal_g = zeros(2, 2);
7      Flocal_g = zeros(2, 1);
8
9      n1 = elem_dofs(n1);
10     n2 = elem_dofs(n2);
11
12     u1 = soln_full(n1);
13     u2 = soln_full(n2);
14     u = [u1 u2];
15     for gp = 1:nGP
16         xi = gpts(gp);
17         wt = gwts(gp);
18         N = [0.5 * (1 - xi), 0.5 * (1 + xi)];
19         dNdx = [-0.5, 0.5];
20         Jac = h / 2;
21         dNdx = dNdx / Jac;
22         du = dNdx * u';
23         x = N * [x1 x2];

```

```

22         % advection
23         Klocal = Klocal + (a * N' * dNdx) * Jac * wt;
24         % reaction
25         Klocal = Klocal + (s * N' * N) * Jac * wt;
26         % diffusion
27         Klocal = Klocal + (mu * dNdx' * dNdx) * Jac * wt;
28
29         % force vector
30         Flocal = Flocal + N' * f * Jac * wt;
31     end
32
33     Klocal_g = Klocal_g + Klocal;
34     Flocal_g = Flocal_g + Flocal;
35 end

```

```

1  %% Force vector assembly
2  function Fglobal = forceVector(Kglobal, Fglobal, iter, uL, uR,
   totaldof)
3
4      if iter == 1
5          Fglobal = Fglobal - Kglobal(:, 1) * uL;
6          Fglobal = Fglobal - Kglobal(:, totaldof) * uR;
7          Fglobal(1, 1) = uL;
8          Fglobal(end, 1) = uR;
9      else
10         Fglobal(1, 1) = 0.0;
11         Fglobal(end, 1) = 0.0;
12     end
13
14 end

```

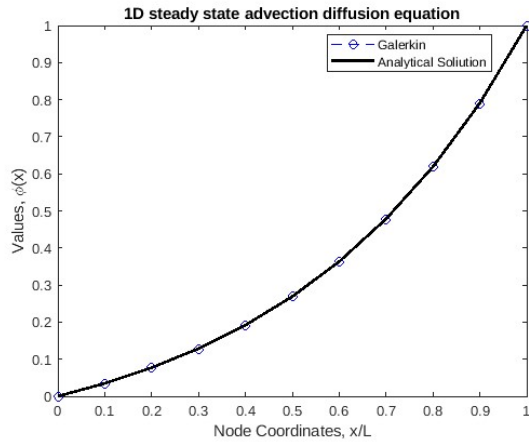
```

1  %% Stiffness Matrix Assembly
2  function Kglobal = stiffnessMatrix(Kglobal, totaldof)
3      Kglobal(1, :) = zeros(totaldof, 1);
4      Kglobal(:, 1) = zeros(totaldof, 1);
5      Kglobal(1, 1) = 1.0;
6
7      Kglobal(end, :) = zeros(totaldof, 1);
8      Kglobal(:, end) = zeros(totaldof, 1);
9      Kglobal(end, end) = 1.0;
10 end

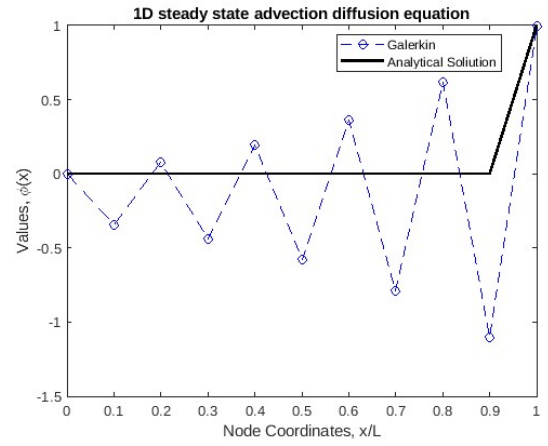
```

It can be seen the Galerkin approximation for the one dimensional advection diffusion equation closely follows the analytical solution. However, at higher Peclet numbers, or due to a finer mesh, spurious oscillations are introduced, as seen in Figure 1b.

$$\phi(x) = \frac{e^{axk} - 1}{e^{Pe} - 1} \quad (11)$$



(a) At $Pe = 0.1$, $L = 1$, number of elements = 10, $(0, 1)$ Dirichlet BCs



(b) At $Pe = 10$, $L = 1$, number of elements = 10, $(0, 1)$ Dirichlet BCs

Figure 1: Galerkin Approximation solution