

Reminder: Advection

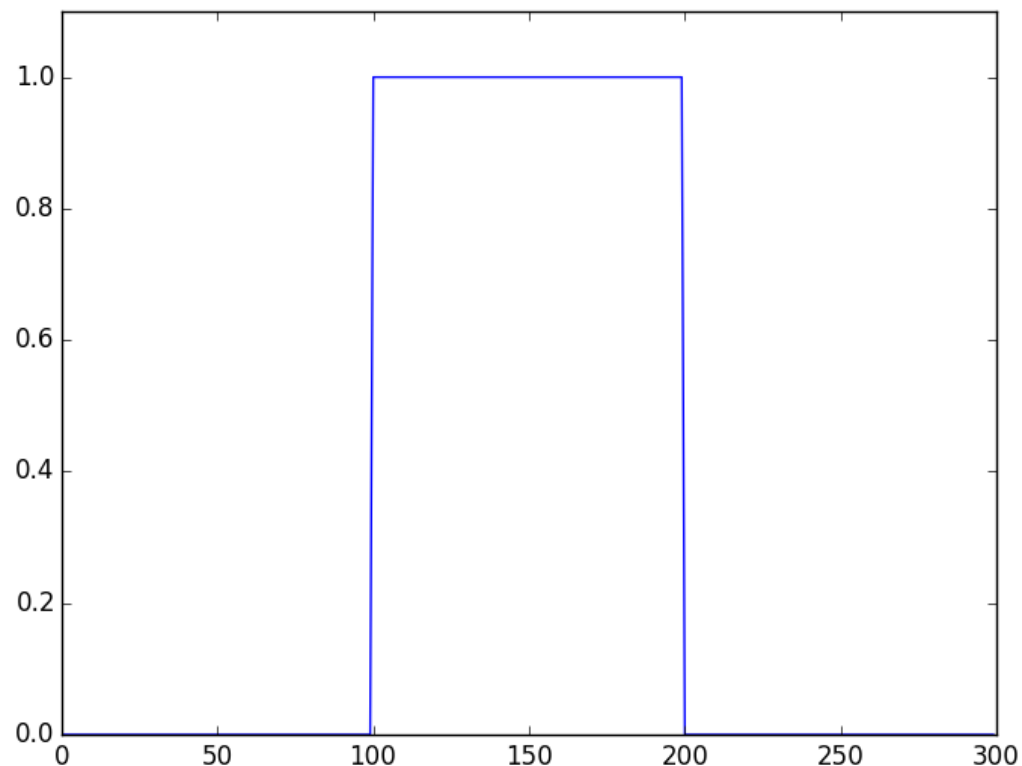
- Advection equation: $\partial f / \partial t + u \partial f / \partial x = 0$
- Trial: $f = f(ut - x)$: then $uf' + u(-f') = 0$. check
- So, any function of $(ut - x)$ will solve this equation.
- So, if we watch the spot in the function at x_0 when $t=0$, then at time t , the position will be: $ut - x = 0 - x_0$, or $x = x_0 + ut$. Information moves with velocity u .

Finite Volume Advection

```
#simple_advect_finite_volume.py
import numpy
from matplotlib import pyplot as plt
n=300
rho=numpy.zeros(n)
rho[n/3:(2*n/3)]=1
v=1.0
dx=1.0
x=numpy.arange(n)*dx

plt.ion()
plt.clf()
plt.plot(x,rho)
```

Left: set up initial conditions. Density is 1 in the middle third of region, zero otherwise. Below left: initial density plotted. Bottom: advection code.



```
dt=1.0
for step in range(0,50):
    #take the difference in densities
    drho=rho[1:]-rho[0:-1]
    #update density. We haven't said what happens at
    #cell 0 (since cell -1 doesn't exist), ignore for now
    rho[1:]=rho[1:]-v*dt/dx*drho
    plt.clf()
    plt.plot(x,rho)
    plt.draw()
```

Conservation Equation

- If a quantity is conserved, time rate of change in a volume is equal to net flow into/out volume.
- If conserved quantity is ρ and velocity is u then flow out of region is $\rho_+ u_+$ and flow in is $\rho_- u_-$. Net flux is then $-\partial(\rho u)/\partial x$.
- Equation then become $\partial \rho / \partial t = - \partial(\rho u) / \partial x$, or $\partial \rho / \partial t + \partial(\rho u) / \partial x = 0$
- If a quantity is created, then we pick up extra term for rate of creation:
- now $\partial \rho / \partial t = -\partial \rho / \partial x + q$, where q is the creation rate.

Euler Equations

- Now we're set to derive equations of fluid mechanics.
- The full fluid equations (Navier-Stokes) include forces from viscosity
- We will make approximation that viscosity is negligible
- Further, we will assume no energy flows between pieces of fluid (this is usually quite a good approximation)
- Leaves us with Euler equations. What equations should we have?

Mass Conservation

- Generally, no matter is created/destroyed, so mass is strictly conserved.
- Mass conservation becomes $\partial \rho / \partial t + \partial (u\rho) / \partial x = 0$
- Note that if you had source/sink of matter, it would appear as an extra term

Momentum

- Momentum is ρu . So conservation equation is $\partial(\rho u)/\partial t + \partial(\rho u^2)/\partial x = 0$
- Velocity appears squared, so equation is nonlinear
- Fluid pressure will exert a force, so force term must be added.
- Force on right side of a packet is $-P_+$, force on left is $+P_-$, so total net force is difference, limit is $-\partial P/\partial x$. This force has to go into momentum equation.
- Momentum equation: $\partial(\rho u)/\partial t + \partial(\rho u^2)/\partial x = -\partial P/\partial x$
- Conservation form: rewrite as $p = \rho u$, get $\partial p/\partial t + \partial(pu + P)/\partial x = 0$

Energy

- Two pieces of energy - internal thermal energy and bulk kinetic.
- Call total energy (thermal+kinetic) per unit mass E .
- Energy creation rate from pressure is power, or force * velocity
- Gives $\partial(\rho E)/\partial t + \partial(u\rho E)/\partial x = -\partial(uP)/\partial x$
- Rewrite into conservation form: $\partial(\rho E)/\partial t + \partial(u\rho E + uP)/\partial x = 0$

Euler So Far

- $\partial \rho / \partial t + \partial (u\rho) / \partial x = 0$ $\partial p / \partial t + \partial (pu + P) / \partial x = 0$ $\partial (\rho E) / \partial t + \partial (u\rho E + uP) / \partial x = 0$
- Three equations, how many unknowns? Solution needs velocity, density, energy, and pressure.
- So, need one more equation. Normally done by specifying a relation between pressure and energy. This is called an *equation of state*.
- Classic EoS is gamma law, $P \sim \rho^\gamma$. For ideal gas, $e = 3/2 nkT$, pressure is nKT , so $P = 2/3 \rho e$ (where $e = E - 1/2 \rho u^2$ is the thermal energy).

Derivation of γ

- Let's compress a volume of gas and see how energy changes.
- $dE = -PdV$. $E = aPV$ (where $a = 3/2$ for ideal gas)
- $a d(PV) = -PdV$. $aVdP + aPdV = -PdV$
- $dP(aV) = -dV(P(1+a))$, $a dP/P = -(1+a)dV/V$.
- $\log(P) \sim -(1+a)/a \log(V)$. $P \sim V^{-(1+a)/a}$. Density $\sim 1/V$, so $P \sim \rho^{1+1/a}$. The index is usually called γ (gamma). For ideal gas, a is $3/2$, so $\gamma = 1 + 2/3 = 5/3$.

Euler Equations with EoS

- We can now write down Euler equations in conservation form with EoS
- $E = 1/2 u^2 + e$, $\rho e = P/(\gamma - 1)$. So $P = \rho(\gamma - 1)(E - 1/2 u^2)$
- $\partial Q / \partial t + \partial (f(Q)) / \partial x = 0$
- $Q = [\rho, \rho u, \rho E]$, $f(Q) = [\rho u, \rho u^2 + P, \rho u E + u P]$
- using momentum $p = \rho u$: $Q = [\rho, p, \rho E]$, $f(Q) = [p, p u + P, p E + u P]$

Reminder: Time Steps

- Smaller time step normally more accurate.
- Let's look at solution for some different time steps.
- What happened?
- Behaviour of sharp features often very important - in practice, run test problems with known solutions to verify behaviour.

```
#advect_finite_volume_timestep.py
dt=1.0
big_rho=numpy.zeros(n+1)
big_rho[1:]=rho
del rho #we can delete the to save space
oversamp=10 #let's do finer timestamps
dt_use=dt/oversamp
for step in range(0,150):

    big_rho[0]=0
    for substep in range(0,oversamp):
        drho=big_rho[1:]-big_rho[0:-1]
        big_rho[1:]=big_rho[1:]-v*dt_use/dx*drho

plt.clf()
plt.axis([0,n,0,1.1])
plt.plot(x,big_rho[1:])
plt.draw()
```

Reminder: Stability

$$\rho_j^{\text{new}} = \rho_j - (\rho_j - \rho_{j-1})v\Delta t/\Delta x$$

- You can learn a lot by plugging in sine waves.
- If $\rho_j = \exp(ikj)$, $\rho_j^{\text{new}} = \text{what?}$ define $a = v\Delta t/\Delta x$
- $\rho_j^{\text{new}} = \exp(ikj) - a(\exp(ikj) - \exp(ik(j-1))) = \exp(ikj) - a(\exp(ikj) - \exp(-ik)\exp(ikj))$
- $\rho_j^{\text{new}} = \exp(ikj) * [1 - a(1 - \exp(-ik))]$
- If quantity in $[]$ gets bigger than unity, solution will grow with time. Our code would be *unstable* - this is bad!

Reminder: CFL Condition ($a=v\Delta t/\Delta x$)

- Look at $1-a(1-\exp(-ik\Delta x))$. $1-\exp(-ik\Delta x)$ is bounded by $(0,2)$
- if $0 \leq a \leq 1$, solution always stable.
- if $a > 2$, then $\lambda = 1-2a$ can have magnitude >1 for sufficiently large a .
- By construction, a is positive, so can't get $\lambda > 1$. But can get $\lambda < -1$: $1-2a < -1$, $2 < 2a$, or $a > 1$.
- For stability, $a \leq 1$, or $\Delta t \leq \Delta x/v$. In words, Δt has to be shorter than crossing time for cell.
- This is called the Courant–Friedrichs–Lewy (CFL) condition. $v\Delta t/\Delta x$ is the Courant number.

System of PDE's

- Let's take a system of 2 equations with constant coefficients:
- $\partial f / \partial t + c_{11} \partial f / \partial x + c_{12} \partial g / \partial x = 0$ and $\partial g / \partial t + c_{21} \partial f / \partial x + c_{22} \partial g / \partial x = 0$
- Solution to 1-D advection was $h(x-ut)$, so let's guess solution is $f = v_1 h(ut-x)$, $g = v_2 h(ut-x)$
- Plug in: system is then $uv_1 h' - c_{11} v_1 h' - c_{12} v_2 h' = 0$ and $uv_2 h' - c_{21} v_1 h' - c_{22} v_2 h' = 0$
- h' drops out, and we're left with system: $uv = Cv$

PDE Systems, Ctd:

- System $u_t = Cv$ is just eigenvalue problem. Get a solution for each eigenvector/eigenvalue pair, where propagation speed is eigenvalue.
- When eigenvalues are real, system is called *hyperbolic*, solutions of form $h(x-ut)$. Information propagates at finite speed.
- When eigenvalues are imaginary, system is *elliptical*, solutions of form $h(x-iut)$. You might expect treatment in numerical solvers to be different.
- Do you think fluid equations should be elliptical or hyperbolic?

CFL Condition Revisited

- Euler equations give us a system of 3 coupled equations.
- This means 3 eigenvalues. For CFL condition, want time step stable for largest velocity eigenvalue.
- What do you think the three eigenvalues are? You should be able to guess from physical intuition. (recall that the speed of sound $c_s^2 = \gamma P / \rho$)

Aside: Stiff Equations

- We get one eigenvalue for fluid velocity, and 2 for velocity \pm speed of sound.
- If $c_s \gg u$, then CFL means timestep has to be tiny compared to natural one from fluid velocity. When eigenvalues diverge like this, equations are called *stiff*. Different computational techniques required.
- Incompressible fluid mechanics - limit where $c_s \gg u$. Fluid has time to move out of the way. Otherwise it would compress.
- Techniques to solve stiff equations are different. If you hit a stiff set, look them up. Always check if your system is stiff!

Structure of a 1-D Fluid Code

- First, do boundary conditions
- If we use density, momentum, total energy as variables (the conservation quantities) then need to calculate velocity
- Now need to calculate pressure
- Next calculate gradients - we use upwind 1st order scheme, where I flow with my velocity
- Calculate CFL timestep
- Finally, update density, momentum, Energy

Shock Tube

- Classic testing problem is a shock tube: start with a density/pressure jump in the middle, with velocity=0.
- What should this look like? let's run `hydro1d.py`
- What answer *should* look like from wikipedia:

Shock Tube

