

HOMEWORK UNSTEADY CONVECTION

-FINITE ELEMENTS IN FLUIDS-

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For a transient advective, non-convective, non-reactive, system:

$$u_t + au_x = 0 \quad x \in (0, 1) \quad t \in (0, 0.6)$$

$$u(x, 0) = u_0(x) \quad x \in (0, 1)$$

$$u(0, t) = 1 \quad t \in (0, 0.6)$$

with initial condition:

$$u_0(x) = 1 \text{ if } x \leq 0.2$$

$$u_0(x) = 0 \text{ otherwise}$$

$$a = 1;$$

$$h = \Delta x = 2 \cdot 10^{-2}$$

$$\Delta t = 1,5 \cdot 10^{-2}$$

Where $\mathbf{A}^* \Delta \mathbf{u} = (-\mathbf{B} \mathbf{u}^n + \mathbf{f})$ is the LINEAR SYSTEM to solve.

- Compute Courant Number.
- Solve Problem using C-N in time and linear finite element for the Galerkin scheme in space. Is the solution accurate?
- Solve problem using 2nd order Lax-Wendroff method.
Can we expect the solution to be accurate? If not, what changes are necessary?
- Solve problem with a 3d order Taylor-Galerkin method.

COURANT NUMBER

$$C = |a| \cdot \Delta t / h = 1 \cdot 1,5 \cdot 10^{-2} / 2 \cdot 10^{-2} = 0,75$$

$$C^2 = 0,5625$$

- C-N (1D) unconditional stability
- TG2 (1D) stable if $C^2 < 1/3 \rightarrow$ **Possible instabilities!**
- TG3 (1D) stable if $C^2 < 1$

Defining the matrices: M, K, & C:

$$\begin{aligned} M_e &= M_e + w_{ig} \cdot (N_{ig} \cdot N_{ig}) \\ K_e &= K_e + w_{ig} \cdot (N_x_{ig} \cdot N_x_{ig}) \\ C_e &= C_e + w_{ig} \cdot (N_{ig} \cdot N_x_{ig}) \end{aligned}$$

We choose problem type =4, which adequates program to initial conditions of this homework.

THETA METHOD+GALERKIN with C-N

Following a time stepping discretization, truncating 2nd order term $\frac{u(t^{n+1}) - u(t^n)}{\Delta t} = u_t(t^n)$.

and combining with advection formulae $u_t + (\mathbf{a} \cdot \nabla)u = s$,

we obtain:

$$\begin{aligned} \left(w, \frac{\Delta u}{\Delta t} \right) - \theta (\nabla w, \mathbf{a} \Delta u) + \theta ((\mathbf{a} \cdot \mathbf{n})w, \Delta u)_{\Gamma_{out}} \\ = (\nabla w, \mathbf{a} u^n) - ((\mathbf{a} \cdot \mathbf{n})w, u^n)_{\Gamma_{out}} \\ + (w, \theta h^{n+1} + (1 - \theta)h^n)_{\Gamma_{in}} + (w, \theta s^{n+1} + (1 - \theta)s^n) \end{aligned}$$

recall: Galerkin $W=N$ & $\Delta u = N_j \Delta u_j$ $U = N_j U_j$, developing a bit and considering $s=0$ we obtain:

$$\begin{aligned} \mathbf{A} &= \mathbf{M} + 1/2 \cdot \mathbf{a} \cdot \Delta t \cdot \mathbf{C}; \\ \mathbf{B} &= -\mathbf{a} \cdot \Delta t \cdot \mathbf{C}; \end{aligned}$$

To evaluate accuracy we compare exact and calculated solution at last step and compare each point the function 'u' calculated to the exact solution.

$$\begin{aligned} u_{calc} &= u(:, nStep+1) \\ X &= u_{calc} - u; \\ Dif &= \text{sum}(\text{abs}(X)) / nPt \text{ (SQUARED DIFFERENCES)} \end{aligned}$$

Mean squared error=**0.0751**

THETA METHOD+GALERKIN with C-N LUMPED MASS MATRIX

Analogously,

```
% Loop on Gauss points
for ig = 1:ngaus
    N_ig = N(ig,:);
    Nx_ig = Nx(ig,:)*2/h;
    w_ig = wgp(ig)*h/2;

    Me = Me + w_ig*(N_ig*N_ig);
    Ke = Ke + w_ig*(Nx_ig*Nx_ig);
    Ce = Ce + w_ig*(N_ig*Nx_ig);

    MLe(1,1)=w_ig*N_ig(1);
    MLe(2,2)=w_ig*N_ig(2);
```

$$\mathbf{A} = \mathbf{ML} + 1/2*\mathbf{a}*\Delta t*\mathbf{C};$$

$$\mathbf{B} = -\mathbf{a}*\Delta t*\mathbf{C};$$

Now the Mean squared error is **0.2677**, some accuracy has been lost with the approximation of M to M_L .

TG2 (OR L-W) +GALERKIN (2ND ORDER)

Following a time stepping discretization, truncating 3rd order terms,

$$\frac{u(t^{n+1}) - u(t^n)}{\Delta t} = u_t(t^n) + \frac{1}{2}\Delta t u_{tt}(t^n) -$$

and combining with advection formulae $u_t + (\mathbf{a} \cdot \nabla)u = s$,

we obtain:

$$\begin{aligned} \left(w, \frac{\Delta u}{\Delta t}\right) &= \left(\mathbf{a} \cdot \nabla w, u^n + \frac{\Delta t}{2}[s^n - (\mathbf{a} \cdot \nabla)u^n]\right) \\ &\quad - \left((\mathbf{a} \cdot \mathbf{n})w, u^n + \frac{\Delta t}{2}[s^n - (\mathbf{a} \cdot \nabla)u^n]\right)_{\Gamma_{out}} \\ &\quad + \left(w, h^{n+1/2}\right)_{\Gamma_N^{in}} + \left(w, s^n + \frac{\Delta t}{2}s_t^n\right) \end{aligned}$$

recall: Galerkin $W=N$ & $\Delta u=N_j*\Delta u_j$ $U=N_jU_j$, developing a bit and considering $s=0$ we obtain:

$$\mathbf{A} = \mathbf{M};$$

$$\mathbf{B} = -\mathbf{a} \cdot \mathbf{C} \cdot \Delta t - \mathbf{K} \cdot \Delta t^2 \cdot \mathbf{a}^2 / 2;$$

Mean squared error makes no sense, it's 10^{18} **NOT STABLE**

$C^2=0,5625$, so it's bigger than $\frac{1}{3}$. In order to make it a stable method we should change Courant number, diminish it. ***This could be done by decreasing Δt (e.g. $1,5 \cdot 10^{-2} \rightarrow 1 \cdot 10^{-2}$) or increasing h (e.g. $2 \cdot 10^{-2} \rightarrow 4 \cdot 10^{-2}$).*** For example doing the latter, the number of elements is 25, -the half- , and it becomes stable: 0,0542.

TG2 (OR L-W) + GALERKIN (2ND ORDER) LUMPED MASS MATRIX

Recall:

$$MLe(1,1) = w_{ig} \cdot N_{ig}(1);$$

$$MLe(2,2) = w_{ig} \cdot N_{ig}(2);$$

$$\mathbf{A} = \mathbf{ML};$$

$$\mathbf{B} = -\mathbf{a} \cdot \mathbf{C} \cdot \Delta t - \mathbf{K} \cdot \Delta t^2 \cdot \mathbf{a}^2 / 2;$$

Considering the new Courant number from the beginning, Mean squared error is , **0.9128**. some accuracy has been lost with the approximation of M to M_L .

Again, In order to make it a stable method we should change Courant number, diminish it.

TG3 + GALERKIN (3D ORDER)

Following a time stepping discretization, truncating 4th order terms,

$$\frac{u(t^{n+1}) - u(t^n)}{\Delta t} = u_t(t^n) + \frac{1}{2} \Delta t u_{tt}(t^n) + \frac{1}{6} \Delta t^2 u_{ttt}(t^n)$$

and combining with advection formulae $u_t + (\mathbf{a} \cdot \nabla)u = s$,

we obtain:

$$\begin{aligned} & \left(w, \frac{\Delta u}{\Delta t} \right) + \frac{\Delta t^2}{6} \left(\mathbf{a} \cdot \nabla w, \mathbf{a} \cdot \nabla \frac{\Delta u}{\Delta t} \right) - \frac{\Delta t^2}{6} \left((\mathbf{a} \cdot \mathbf{n})w, \mathbf{a} \cdot \nabla \frac{\Delta u}{\Delta t} \right)_{\Gamma_{out}} \\ & = \left(\mathbf{a} \cdot \nabla w, u^n - \frac{\Delta t}{2} (\mathbf{a} \cdot \nabla u^n) \right) - \left((\mathbf{a} \cdot \mathbf{n})w, u^n - \frac{\Delta t}{2} (\mathbf{a} \cdot \nabla u^n) \right)_{\Gamma_{out}} \\ & \quad + \frac{\Delta t}{2} \left(\mathbf{a} \cdot \nabla w, s^{n+1/3} \right) - \frac{\Delta t}{2} \left((\mathbf{a} \cdot \mathbf{n})w, s^{n+1/3} \right) \\ & \quad + \left(w, \frac{3}{4} s^{n+2/3} + \frac{1}{4} s^n \right) + \left(w, \frac{3}{4} h^{n+2/3} + \frac{1}{4} h^n \right)_{\Gamma_N^{in}} \end{aligned}$$

recall: Galerkin $W=N$ & $\Delta u=N_j \Delta u_j$, $U=N_j U_j$, developing a bit and considering $s=0$ we obtain:

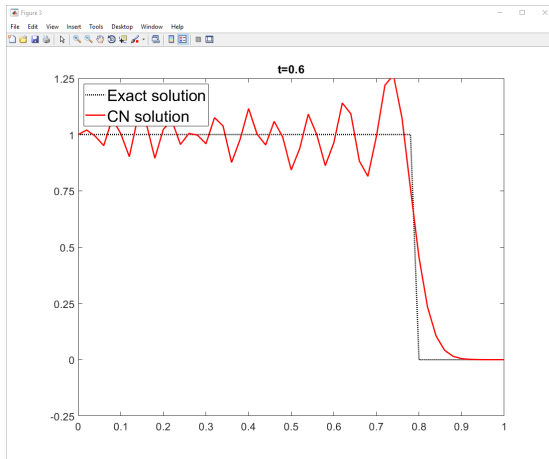
$$A = M + \Delta t^2 a^2 K/6;$$

$$B = -a^* C \Delta t + \Delta t^2 a^2 K/2;$$

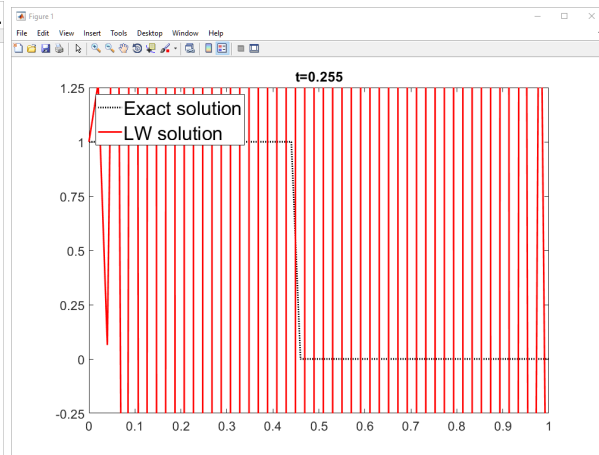
Mean squared error is **0.0265**.

RESULTS

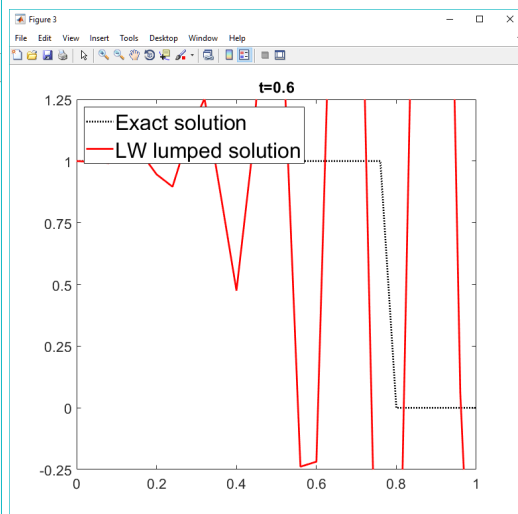
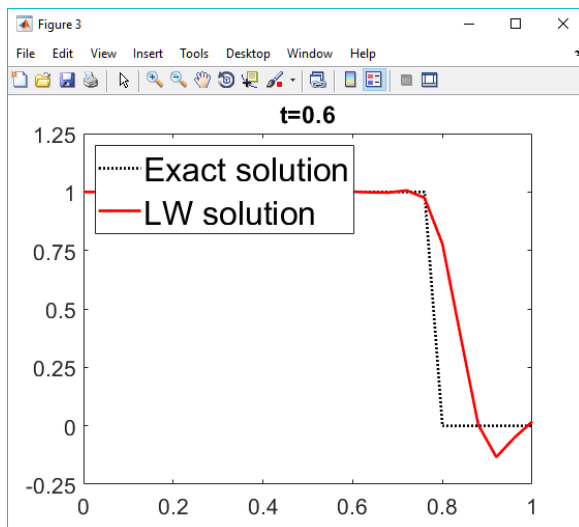
Lumped matrix comparison and change of Courant for L-W case in or to stabilize it. TW3 appears to be the most precise method.



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LW WITH COURANT > 1/3

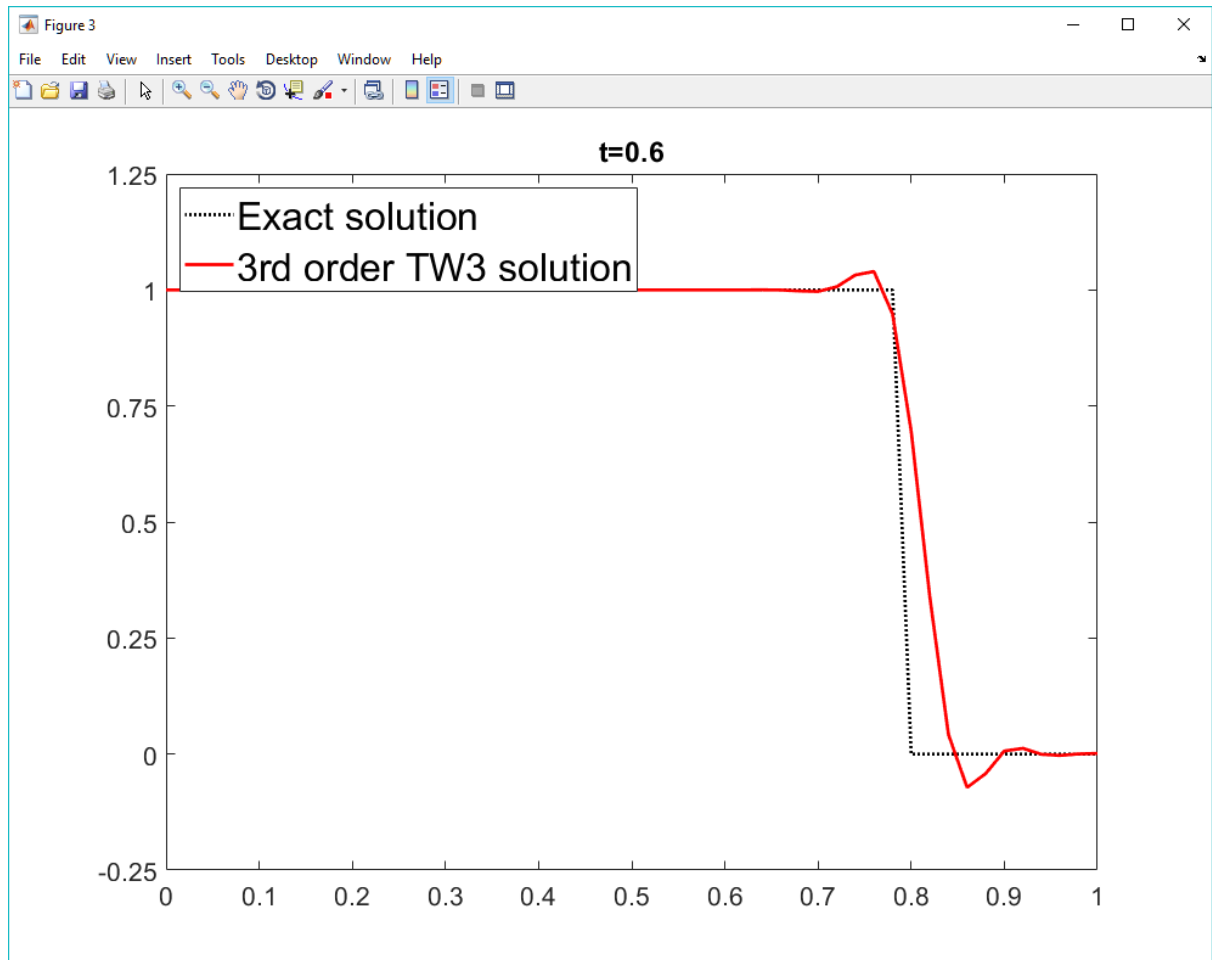


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LW WITH COURANT < 1/3

LW LUMPED MASS MATRIX WITH COURANT < 1/3



TW3