

No lecture Thursday 17 February 2011

Next lecture Tuesday 22 February

Chapter 6

Numerics

Discretisation

Finite Elements

Spectral

Finite Differences

Pressure

Fractional time-step

FE pressure problems

Elliptic and hyperbolic

Elliptic part

Hyperbolic

Bench marks

Numerical problems

Discretisation

▶ Finite Elements

- ▶ good for complex geometry
- ▶ need good elliptic solver on unstructured grid
- ▶ commercial code : POLYFLOW

▶ Spectral

- ▶ very accurate
- ▶ only for periodic geometry
 - wavy-wall tube, turbulent drag reduction

▶ Finite differences

- ▶ simple, so good for understanding underlying difficulties
- ▶ only for simple geometry (but mappable)

Finite Elements

- ▶ Divide domain into elements – triangles, quadrilaterals
- ▶ Represent unknowns by simple functions over elements

$$\mathbf{u}(\mathbf{x}) = \sum^N \mathbf{f}_i \phi_i(\mathbf{x})$$

E.G. for a triangle $(\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3)$,

$\phi_1(\mathbf{x}) = 1$ at vertex $\mathbf{x} = \mathbf{x}_1$ and vanishing at \mathbf{x}_2 and \mathbf{x}_3

$$\phi_1(\mathbf{x}) = \frac{(\mathbf{x} - \mathbf{x}_2) \times (\mathbf{x}_3 - \mathbf{x}_2) \cdot \hat{\mathbf{z}}}{(\mathbf{x}_1 - \mathbf{x}_2) \times (\mathbf{x}_3 - \mathbf{x}_2) \cdot \hat{\mathbf{z}}}$$

Finite Elements 2

- ▶ Substitute into momentum/mass/stress equation and **project** (Galerkin)

$$\int \left(\rho \frac{Du}{Dt} - \nabla \cdot \sigma \right) \cdot \phi_s(\mathbf{x}) dV = 0, \quad s = 1, 2, \dots, N$$

- ▶ Typical finite elements have less pressure modes than velocity, and sometimes more stress than velocity

Spectral

- ▶ Spectral representation (Fourier, or Chebyshev, or Stokes' eigensolutions)

$$f(x) = \sum^n f_n e^{inx}$$

- ▶ Possible problems with boundary conditions.
- ▶ Then differentiation

$$f'(x) = \sum^n f_n i n e^{inx} + O(e^{-N}) \quad \text{good}$$

- ▶ but products

$$f(x)g(x) = \sum_n \sum_k f_k g_{n-k} e^{inx} \quad \text{bad}$$

- ▶ So use pseudo-spectral – evaluate products in real space and derivatives in Fourier space.

Spectral 2

- ▶ Galerkin or collocation to satisfy governing equations
- ▶ Fast Transforms useful
- ▶ Smooth OK, discontinuities bad (hidden at boundaries?)
- ▶ Aliasing – chop top $\frac{1}{3}$ of spectrum

Finite Differences

- ▶ Simple
- ▶ Needs coordinate grid
 - ▶ gives organised labelling
 - ▶ consider conformal map
- ▶ Differentiation – central 2nd order

$$f'' \approx \frac{f(x+h) - 2f(x) + f(x-h)}{h^2}$$

- ▶ Conservative, e.g.

$$\nabla^4 \psi = \nabla \times \nabla \cdot (\nabla + \nabla^T) \nabla \times \psi \neq \nabla^2 \nabla^2 \psi$$

Fractional time-step

Pressure ensures incompressibility

Half step to u^* using no-slip BC

$$\frac{u^* - u^n}{\Delta t} = -(u \cdot \nabla u)^n + \nabla \cdot \sigma^n$$

Project to incompressible

$$u^{n+1} = u^* - \Delta t \nabla p^{n+1}, \quad \text{so} \quad \nabla \cdot u^{n+1} = 0$$

i.e. solve

$$\Delta t \nabla^2 p^{n+1} = \nabla \cdot u^*$$

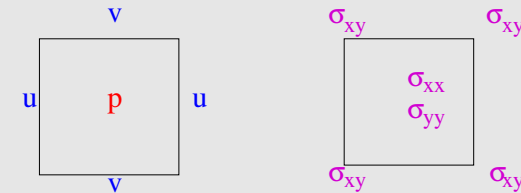
Also pressure update $O(\Delta t^2)$

FD pressure problems

Spurious pressure modes

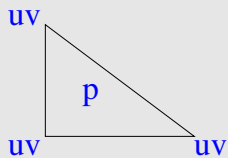
$$\begin{array}{ccc} + & - & + \\ - & + & - \\ + & - & + \end{array} \quad \text{"}\nabla p = 0\text{"}$$

Avoided by staggered grid

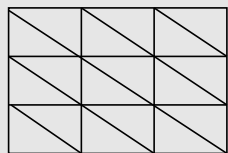


FE pressure problems

- ▶ Spurious pressure modes with " $\nabla p = 0$ " – no staggered FE
- ▶ Locking



One Δ has $1p + 3u + 3v$



All grid has $18p + 4u + 4v$
if no-slip bc

Use 'bubble elements' with extra u, v at centre of triangles

Elliptic

Write EVSS = Elastic Viscous Split Stress

$$\sigma = -pI + 2\mu E + \sigma^{\text{elastic}},$$

where μ can be arbitrary and σ^{elastic} the remainder.

Then instantaneous Stokes flow driven by elastic stress

$$-\nabla p + \mu \nabla^2 u = -\nabla \cdot \sigma^{\text{elastic}}$$

Need fast elliptic solver

- ▶ conjugate gradients
- ▶ multigrid
- ▶ domain decomposition

Elliptic part 2

- ▶ Possible $\mu(x)$
- ▶ Possible anisotropic μ , e.g. FENE $AI + IA$
- ▶ Fast relaxed modes

$$\mu = \mu_0 + \sum_{\tau_i \ll \dot{\gamma}^{-1}} G_i \tau_i$$

Hyperbolic part

Stress equation is **hyperbolic** PDE

$$\frac{D\sigma}{Dt} = F(\sigma, \nabla u) \quad \text{minor difficulty}$$

or **streamwise** integral equation (but DE better)

$$\sigma(t) = \int^t G(t-s) A^T A_{ts} Ds$$

Finite Differences

- ▶ second-order with 'flux-limiters', e.g. MINMOD
- ▶ use characteristics = streamlines

Hyperbolic part 2

Finite Elements

- ▶ PUPG – Streamline Upwinding Petrov Galerkin:

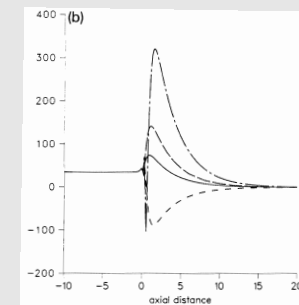
$$\int (\text{stress equation}) \cdot (\phi + h\hat{u} \cdot \nabla \phi) dV = 0,$$

but large numerical diffusion

- ▶ Lagrangian FE
 - ▶ exact $\int \nabla u Ds$
 - ▶ needs regriding
 - ▶ no fast elliptic solver

Hyperbolic part 3

Typical erroneous treatment of hyperbolic stress equation



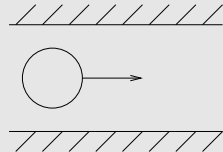
Continuous curve is correct solution.
Others have spurious oscillations.

Bench marks

International campaign tackling bench-mark problems

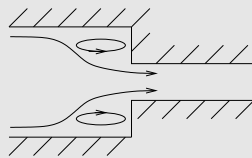
1. Sphere in a tube, 2:1 diam

Dominated by shear



2. Contraction, 4:1

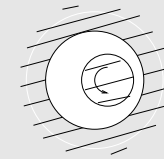
Difficult sharp corner



Bench marks 2

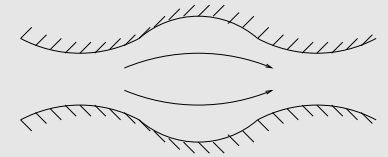
3. Journal bearing

Good for spectral



4. Wavy-wall pipe

Good for spectral



Eventually different algorithms produced the same results!

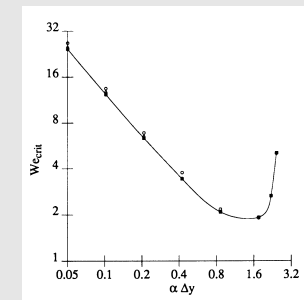
Numerical problems

- ▶ Convergence tests rarely done (well)
- ▶ New numerical instability
- ▶ Corner singularity → mess downstream
- ▶ Thin layers of high stress
- ▶ Limiting (maximum) value of De , e.g. sphere in a tube:
 - ▶ UCM $De_{max} = 2.17$
 - ▶ O-B $De_{max} = 1.28$ Fan (2003) JNNFM 110

Numerical problems 2

New numerical instability

Plotting σ_{xx}/σ_{xy} vs $\Delta y/\Delta x$

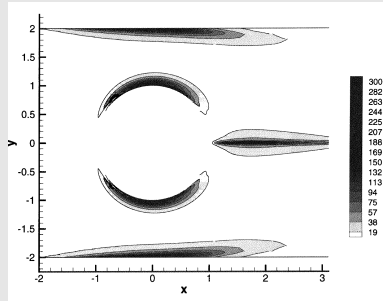


Need $\Delta y < \Delta x \frac{\sigma_{xy}}{\sigma_{xx}}$ to resolve direction of large N_1

Numerical problems 3

Thin layers of high stress

Flow past a sphere in a tube



Need to resolve

Other problems

- ▶ Need FENE modification of Oldroyd-B to avoid negative viscosities
- ▶ Smooth corners in contraction flow
- ▶ Contraction → Expansion, avoids long relaxation distance
- ▶ Micro-Macro Brownian fields, with same random Brownian forces in all spatial blocks, see later