

SCHÉMAS NUMÉRIQUES ET MÉCANIQUE DES FLUIDES

R. Abgrall I-MATH Universität Zürich

















April 10, 2015









April 10, 2015











Merci Alain !

April 10, 2015





RAE2822 AIRFOIL, TURBULENT **M=0.734**, **R**=6.5 10⁶, **A**OA=2.79°





GOALS

$$\frac{\partial W}{\partial t} + \operatorname{div} \left(F(W) - F_{v}(W, \nabla W) \right) = S(\mathbf{x}, W)$$

- Emphasis on the structure of the operators: multidimensional, symetries, structure of differential operators, equilibriums, etc: role of conservation in the large
- Easy implementation: very local structures (geometrical+memory-wise) → compact stencil
- Truly high order
- Stable and parameter free, including for strong shocks



GOALS

$$\frac{\partial W}{\partial t} + \operatorname{div} \left(F(W) - F_{v}(W, \nabla W) \right) - S(\mathbf{x}, W) = 0$$

- Emphasis on the structure of the operators: multidimensional, symetries, structure of differential operators, equilibriums, etc: role of conservation in the large
- Easy implementation: very local structures (geometrical+memory-wise) → compact stencil
- Truly high order
- Stable and parameter free, including for strong shocks



COLLABORATIVE WORK

- INRIA: M. Ricchiuto, M. Mezine, A. Larat, D. de Santis, A. Froehly, L. Nouveau, P. Jacq, etc
- U. Bordeaux: K. Mer-Nkonga, H. Beaugendre
- VKI: H. Deconinck,
- U. Michigan: P.L. Roe
- Curved meshes: C. Dobrzynski (U. Bordeaux), A. Froehly (Inria)



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OUTLINE

FORMULATIONS: CONSERVATION AND ACCURACY ISSUES

Residual distribution framework

APPLICATION TO STEADY TURBULENT FLOW PROBLEMS

EXTENSIONS: SHALLOW WATER

CONCLUSION



OVERVIEW

FORMULATIONS: CONSERVATION AND ACCURACY ISSUES

RESIDUAL DISTRIBUTION FRAMEWORK

APPLICATION TO STEADY TURBULENT FLOW PROBLEMS

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MODEL PROBLEM, FRAMEWORK FOR STEADY SCALAR CONSERVATION LAWS.

div
$$f(u) = 0$$
 in Ω

$$u = g$$
 on Γ^{-}



SOME NOTATIONS...

- Consider \mathcal{T}_h triangulation of Ω (can do with quads...)
- Unknowns (Degrees of Freedom, DoF) : $u_i \approx u(M_i)$
- $M_i \in \mathcal{T}_h$ a given set of nodes (vertices +other dofs)
- Denote by *u_h* continuous piecewise approximation (for example *P^k* Lagrange triangles/quads)

 $\overset{\text{April 10, 2015}}{=} \sum \varphi_i U_i$



VARIATIONAL FORMULATION OF CONVECTED DOMINATED PROBLEMS,1

Continuous finite elements: Galerkin+stabilisation.: Choose $V^h = U^h = \bigoplus \{ u^h_{|K} \in \mathbb{P}^k(K) \text{ and globally continuous} \}$

STREAMLINE DIFFUSION (HUGHES ET AL.)

$$\sum_{\kappa} \left(-\int_{\kappa} \nabla v^{h} \cdot f(u^{h}) dx + \int_{\partial \kappa} v^{h} f(u^{h}) \cdot \mathbf{n} \right. \\ \left. + h_{\kappa} \int_{\kappa} \left(\nabla f_{u}(u^{h}) \cdot \nabla v^{h} \right) \mathcal{T} \left(\nabla f_{u}(u^{h}) \cdot \nabla u^{h} \right) dx \right) = 0, \quad \mathcal{T} \ge 0.$$

JUMP OPERATOR (BURMAN ET AL.)

$$\sum_{K} \left(-\int_{K} \nabla v^{h} \cdot f(u^{h}) dx + \int_{\partial K} v^{h} f(u^{h}) \cdot \mathbf{n} \right)$$
April 10, 2015
$$+ \sum_{e \in \mathcal{O}} \Gamma h_{e}^{2} \int_{e} ||\nabla_{u} f(u^{h})|| [\nabla u^{h}] [\nabla v^{h}] = 0, \quad \Gamma \geq 0$$



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$$\sum_{K\ni i} \left(-\int_{K} \nabla \varphi_{i} \cdot f(u^{h}) dx + \int_{\partial K} \varphi_{i} f(u^{h}) \cdot \mathbf{n} \right. \\ \left. + h_{K} \int_{K} \left(\nabla f_{u}(u^{h}) \cdot \nabla \varphi_{i} \right) \mathcal{T} \left(\nabla f_{u}(u^{h}) \cdot \nabla u^{h} \right) dx \right) = 0, \quad \mathcal{T} \ge 0.$$

JUMP OPERATOR (BURMAN ET AL.)

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$$+ \sum_{e \neq q \neq q} \left[\Gamma h_{e}^{2} \int_{\varphi} \left| \left| \nabla_{u} f(u^{h}) \right| \right| \left[\nabla u^{h} \right] \left[\nabla \varphi_{i} \right] = 0, \quad \Gamma \geq 0$$



REMARK

for all degree of freedom,
$$\sum_{\substack{K \\ \Phi_i^K}} \Phi_i^K = \mathbf{0}$$

$$\sum_{i \in K} \left(\overbrace{-\int_K \nabla \varphi_i \cdot f(u^h) d\mathbf{x} + \int_{\partial K} \varphi_i f(u^h) \cdot \mathbf{n} + h_K \int_K (\nabla f_u(u^h) \cdot \nabla \varphi_i) \mathcal{T}(\nabla f_u(u^h) \cdot \nabla u) \right)$$

$$= \int_{\partial K} f(u^h) \cdot \mathbf{n}$$

Jump stabilisation

$$\sum_{i \in K} \left(\overbrace{-\int_{K} \nabla \varphi_{i} \cdot f(u^{h}) d\mathbf{x} + \int_{\partial K} \varphi_{i} f(u^{h}) \cdot \mathbf{n} + \sum_{edges \subset K} \Gamma h_{e}^{2} \int_{e} ||\nabla_{u} f(u^{h})|| [\nabla u^{h}] [\nabla \varphi_{i}]} \right)$$

$$= \int_{\partial K} f(u^{h}) \cdot \mathbf{n}$$
because $\sum_{i \in K} \varphi_{i} = 1 \longrightarrow \sum_{i \in K} \nabla \varphi_{i} = 0$
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VARIATIONAL FORMULATION OF CONVECTED DOMINATED PROBLEMS,2

Discontinuous finite elements: Stabilisation via the jumps accross edges $V^h = U^h = \bigoplus \{u_{|K}^h \in \mathbb{P}^k(K)\}$

$$\sum_{K} \left(-\int_{K} \nabla v^{h} \cdot f(u^{h}) dx + \int_{\partial K} \hat{f}(u^{h}_{+}, u^{h}_{-}, \mathbf{n}) v^{h} dl \right) = 0$$

Choice of numerical flux \hat{f} : E-scheme implies entropy stability.



VARIATIONAL FORMULATION OF CONVECTED DOMINATED PROBLEMS,2

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$$\sum_{K \ni i} \int_{K} \left(-\int_{K} \nabla \varphi_{i} \cdot f(u^{h}) dx + \int_{\partial K} \hat{f}(u^{h}_{+}, u^{h}_{-}, \mathbf{n}) \varphi_{i} dl \right) = 0$$

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REMARK

for all degree of freedom,
$$\sum_{K \ni} \Phi_i^K = 0$$

DG

$$\sum_{i\in K} \left(\overbrace{-\int_{K} \nabla \varphi_{i} \cdot f(u^{h}) dx + \int_{\partial K} \hat{f}(u^{h}_{+}, u^{h}_{-}, \mathbf{n}) \varphi_{i} dl}^{\Phi_{i}^{K}} \right)$$
$$= \int_{\partial K} \hat{f}(u^{h}_{+}, u^{h}_{-}, \mathbf{n}) dl$$

because again $\sum_{i \in K} \varphi_i = 1 \longrightarrow \sum_{i \in K} \nabla \varphi_i = 0$







div $\mathbf{f}(u) = 0$

k $n_{ik}^$ n_{ij}^+

$$\sum_{K \ni i} \left[\hat{f}(u_i, u_j, \mathbf{n}_{ij}^+) + \hat{f}(u_i, u_k, \mathbf{n}_{ik}^-) \right] = 0$$





$$\sum_{K \ni i} \left[\hat{f}(u_i, u_j, \mathbf{n}_{ij}^+) + \hat{f}(u_i, u_k, \mathbf{n}_{ik}^-) - \mathbf{f}(u_i) \cdot (\mathbf{n}_{ij}^+ + \mathbf{n}_{ik}^-) \right] = 0$$





 n_{jk} G n_i n_{ii}

Again, we have

div $\mathbf{f}(u) = 0$

 $\sum_{K\ni i} \Phi_i^K = \mathbf{0}$

with

$$\begin{split} \Phi_i &:= \hat{f}(u_i, u_j, \mathbf{n}_{ij}^+) + \hat{f}(u_i, u_k, \mathbf{n}_{ik}^-) \\ &- \mathbf{f}(u_i) \cdot \left(\mathbf{n}_{ij}^+ + \mathbf{n}_{ik}^-\right) \\ &= \hat{f}(u_i, u_j, \mathbf{n}_{ij}^+) + \hat{f}(u_i, u_k, \mathbf{n}_{ik}^-) \\ &- \mathbf{f}(u_i) \cdot \frac{\mathbf{n}_i}{2} \end{split}$$



CASE OF FINITE VOLUME FORMULATION





PARTIAL CONCLUSION:

We can rephrase many/all known schemes as:

$$\sum_{K\ni i}\Phi_i^K(u^h)=0$$

where

- The $\Phi_i^{\kappa}(u^h)$ are residuals, i.e. basically difference of fluxes,
- They all satisfy a conservation relation:

$$\sum_{i\in K} \Phi_i^{\kappa}(u^h) = \int_{\partial K} \hat{f}(u^+, u^-, \mathbf{n})$$

 \hat{f} numerical flux, take into account continuous/discontinuous element



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 \hat{f} numerical flux, take into account continuous/discontinuous element Can we exploit this to design schemes: yes !



FURTHER REMARKS ON THE TRUNCATION ERROR

Consider for example the residuals of SUPG for Steady problem

- div $\mathbf{f}(u^{ex}) = 0$ and assume u^{ex} smooth enough.
- Call u^h some interpolant of u^{ex} , $u^h u^{ex} = O(h^{r+1}_K)$, $u^h \in \mathbf{\Phi}^r(K)$
- Denote $\delta \mathbf{f} = \mathbf{f}(u^h) \mathbf{f}(u^{ex})$

$$\Phi_{i}^{K}(u^{h}) = -\int_{K} \nabla \varphi_{i} \cdot \mathbf{f}(u^{h}) d\mathbf{x} + \int_{\partial K} \varphi_{i} \mathbf{f}(u^{h}) \\ h_{K} \int_{K} (\nabla f_{u}(u^{h}) \cdot \nabla \varphi_{i}) \mathcal{T} (\nabla f_{u}(u^{h}) \cdot \nabla u^{h}) d\mathbf{x} \\ = -\int_{K} \nabla \varphi_{i} \cdot \delta \mathbf{f} d\mathbf{x} + \int_{\partial K} \varphi_{i} \delta \mathbf{f} \\ h_{K} \int_{K} (\nabla f_{u}(u^{h}) \cdot \nabla \varphi_{i}) \mathcal{T} (\operatorname{div} \delta \mathbf{f}) d\mathbf{x} \\ = O(h^{k+1+d-1}) + O(h^{k+1+d-1}) + O(h^{1+d-1+k}) = O(h^{k+d})$$



FURTHER REMARKS ON THE TRUNCATION ERROR

ASSUMPTIONS AND FACTS:

Under steady problem+ smooth solution approximated in $\Phi^k(K)$

$$\Phi_i^K(u^h) = O(k^{k+d}).$$

- Same true for stabilisation with jumps
- Same true for DG (thanks to flux consistency) BUT violated when limiting: extrema problem.
- Wrong in general for FV, or difficult to achieve (very large stencils)
- Can be shown as the basis of a systematic truncation error analysis.



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NEXT STEP

Dual situation

- Combine the conservation relation

$$\sum_{i\in K} \Phi_i^K(u^h) = 0$$

- and the residual property

$$\Phi_i^K(u^h) = O(k^{k+d}).$$

to construct compact, stable, accurate, non oscillatory schemes: Residual distribution scheme



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RESIDUAL DISTRIBUTION SCHEMES

HISTORY

- Ni scheme, 1981. Engineer at Bombardier
- Roe, 1981(−x)-today
- Deconinck, Ricchiuto, Nishikawa, Caraeni, ...
- Strong connections with stabilized FEM methods for convection-diffusion problems.

- ...

AIMS

- Combine ideas from finite volume schemes (non oscillatory, L^∞ stability, upwinding with finite element methods
- Simple implementation: no fancy limiters, no Riemann solvers, compact stencil, no tunable parameters

April 10, 2015 something else than DG and high order finite volume



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 $_{\mbox{\sc April \sc 10,\sc 20}} \mbox{\sc Something else than DG and high order finite volume}$



MODEL EQUATION: SCALAR STEADY CONVECTION-DIFFUSION

 $\mathsf{div}\;\mathsf{f}(u)-\mathsf{div}\;(\mathbb{K}\nabla u)=0\qquad\text{on}\;\Omega\subset\mathbb{R}^d\;\text{boundary conditions on}\;\partial\Omega$

- $\mathbf{f}(u) = (f_1(u), \cdots, f_d(u)), f_i \text{ smooth enough.}$
- Boundary conditions: Dirichlet or inflow/outflow depending on $\ensuremath{\mathbb{K}}$

- Scalar problem



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Analysis done for non viscous problems first



MODEL PROBLEM, FRAMEWORK FOR SCALAR CONSERVATION LAWS.





SOME NOTATIONS...

- Consider \mathcal{T}_h triangulation of Ω (can do with quads...)
- Unknowns (Degrees of Freedom, DoF) : $u_i \approx u(M_i)$
- $M_i \in T_h$ a given set of nodes (vertices +other dofs)
- Denote by *u_h* continuous piecewise approximation (for example *P^k* Lagrange triangles/quads)

 $-\underbrace{U_h}_{\text{April 10, 2015}} = \sum_i \frac{\varphi_i}{U_i} U_i$



PRINCIPLE FOR HIGHER ORDER

1.
$$\forall K \in \mathcal{T}_h \text{ compute} : \Phi^K = \int_{\partial K} f_h(u_h) \cdot \mathbf{n}$$

2. Distribution :

$$\Phi^{K}(u^{h}) = \sum_{i \in K} \Phi^{K}_{i}$$

Distribution coeff.s :

$$\Phi_i^K(u^h) =$$
sub-residuals

3. Compute nodal values : solve algebraic system

∀ degree of freedom i

$$\sum_{K|i\in K} \Phi_i^K(u^h) = 0,$$









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$$\sum_{K|i\in K} \Phi_i^K(u^h) = 0,$$

 $\underset{\mbox{\tiny April 10, 2015}}{\mbox{\scriptsize Solved}}$ by some iterative technique.









DESIGN PROPERTIES

STRUCTURAL CONDITIONS, BASIC PROPERTIES

Under which conditions on the Φ_i^K s we get

- Correct weak solutions (if convergent with h)
- Formal kth order of accuracy
- Monotonicity (discrete max principle)
- Convergence



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Under which conditions on the Φ_i^K s we get

- Correct weak solutions (if convergent with h)
- Formal kth order of accuracy
- Monotonicity (discrete max principle)
- Convergence

Notation: DOF: σ_i or M_i or simply *i*



CONDITION 1 : CONSERVATION

CONSERVATION PRINCIPLE If there is a f_h , continuous approximation of f such that $\Phi^{K} = \sum_{j \in K} \Phi_j^{K} = \oint_{\partial K} \mathbf{f}(u^h) \cdot \mathbf{n}$

Implies convergence to a (weak) solution of the problem $\operatorname{div} \mathbf{f}(u) = 0$ under standard stability conditions



CONDITION 2 : ACCURACY.

 $u^{ex,h}$ interpolant of exact sol. assumed smooth Truncation error

$$\mathcal{E}(u^{ex,h};v) := \sum_{i \in \mathcal{T}_h} v_i \Big(\sum_{K \mid i \in K} \Phi_i^K(u^{ex,h}) \Big)$$

GUIDING PRINCIPLE

$$\mathcal{E}(u^{\text{ex},h}; v) = \overbrace{\int_{\Omega} \nabla v_h \cdot f_h(u^{\text{ex},h})}^{I \equiv \mathcal{E}^{\text{Galerkin}}} + \overbrace{\sum_{K \in \mathcal{T}_h} \frac{1}{N_K} \sum_{i,j \in K} (v_i - v_j) (\Phi_i^K - \Phi_i^{\text{Gal}}) (u^{\text{ex},h})}^{II}}^{II}$$
$$\Phi_i^{\text{Gal},K} = \int_K \Phi_i \text{div } f(u^h) dx = -\int_K \nabla \Phi_i \cdot \mathbf{f}(u^h) dx + \int_{\partial K} \Phi_i \mathbf{f}(u^h) \cdot \mathbf{n} d\sigma$$



CONDITION 2 : ACCURACY.

KEY REMARK
div
$$\mathbf{f}(w) = 0 \Longrightarrow \Phi_i^{Gal,K}(u^{ex,h}) = \int_T \nabla \psi_i \cdot \mathbf{f}_h(u^{ex,h}) dx - \int_{\partial K} \Phi_i \mathbf{f}_h(u^{ex,h}) \cdot \mathbf{n} = O(h^{k+d})$$



CONDITION 2 : ACCURACY.

FINAL RESULT Truncation error : $|\mathcal{E}(u^{ex,h};v)| \leq C'(\mathcal{T}_h, u^{ex}) \|\nabla v\|_{\infty} h^{k+1}$

 $\text{if (in d-D)} \qquad |\Phi_i^{\mathsf{K}}(u^{ex,h})| \leq \mathcal{C}''(\mathcal{T}_h, u^{ex})h^{\mathsf{k}+\mathsf{d}} = \mathcal{O}(h^{\mathsf{k}+\mathsf{d}})$



CONDITION 2 : ACCURACY

"LINEARITY" (ACCURACY) PRESERVING SCHEMES Since $\Phi^{K}(u^{h}) = \int_{\partial K} f^{h}(u^{h}) \cdot \mathbf{n} = \mathcal{O}(h^{k+d})$ schemes for which $\Phi_{i}^{K} = \beta_{i}^{K} \Phi^{K}$ with β_{i}^{K} uniformly bounded distribution coeff.s

are formally $k + 1^{\text{th}}$ order accurate (for $k + 1^{\text{th}}$ order spatial interpolation)



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HOWEVER: GODUNOV'S THEOREM

The β_i^{κ} must depend on the solution : A scheme cannot be both high order accurate and linear for a linear problem.



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SOLUTION METHOD

- Start from a monotone scheme
- Use a 'limiter' that produce a set of residuals that enables the residual property for any elements and any degree of freedom



ONE EXAMPLE OF MONOTONE SCHEME: THE RUSANOV SCHEME (LOCAL LAX FRIEDRICHS)

First order distribution :

$$\Phi_{i}^{\mathsf{Rv}} = \frac{\Phi^{\mathsf{K}}}{n_{\mathsf{K}}} + \frac{\alpha}{n_{\mathsf{K}}} \sum_{\substack{j \in \mathsf{K} \\ j \neq i}} (u_{i} - u_{j}), \ \alpha \geq \max_{j \in \mathsf{K}} \left| \int_{\mathsf{K}} \nabla_{u} f(u^{h}) \cdot \nabla \psi_{j} \right|$$

- n_K number of DoF per element
- φ_j Lagrange basis fcn. relative to node j

WHY THIS SCHEME ?

- 1. The Rv scheme is cheap and has general formulation
- 2. The Rv scheme is monotone and energy stable in the P^1 case.
- 3. By far one of the most dissipative ones



ONE EXAMPLE OF MONOTONE SCHEME: THE RUSANOV SCHEME (LOCAL LAX FRIEDRICHS)

Choice of Rusanov : not essential at all ! First order distribution :

$$\Phi_{i}^{\mathsf{Rv}} = \frac{\Phi^{\mathsf{K}}}{n_{\mathsf{K}}} + \frac{\alpha}{n_{\mathsf{K}}} \sum_{\substack{j \in \mathsf{K} \\ j \neq i}} (u_{i} - u_{j}), \ \alpha \geq \max_{j \in \mathsf{K}} \left| \int_{\mathsf{K}} \nabla_{u} f(u^{h}) \cdot \nabla \psi_{j} \right|$$

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SOLUTION METHOD SUMMARY

- For any K
- Start from Rusanov' residuals,
- Use Struijs' limiter

$$\beta_i^H = \frac{\max(0, \Phi_i^{R\nu} / \Phi^{\kappa})}{\sum\limits_{j \in \kappa} \max(0, \Phi_j^{R\nu} / \Phi^{\kappa})}$$

- Define: $\Phi_i^H = \beta_i^H \Phi^K$.
- $-\theta = 0$ is u_i is a local extrema, $u_i = 1$ else
- This scheme satisfies a local maximum/minimum property and is formaly k-th order accurate



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- Start from Rusanov' residuals,
- Use Struijs' limiter

$$eta_i^H = rac{\max(0, \Phi_i^{Rv}/\Phi^K)}{\sum\limits_{j \in K} \max(0, \Phi_j^{Rv}/\Phi^K)}$$

– Define:

 $\Phi_i^H = \beta_i^H \Phi^K + \theta(u^h) \times h_K \int_K \left(\nabla \mathbf{f}_u(u^h) \cdot \nabla \varphi_i \right) \tau \left(\nabla \mathbf{f}_u(u^h) \cdot \nabla u^h \right) dx$

- $-\theta = 0$ is u_i is a local extrema, $u_i = 1$ else
- This scheme satisfies a local maximum/minimum property and is formaly k-th order accurate



SOLUTION METHOD SUMMARY

- For any K
- Start from Rusanov' residuals,
- Use Struijs' limiter

$$\beta_i^{H} = \frac{\max(0, \Phi_i^{R\nu} / \Phi^{\kappa})}{\sum\limits_{j \in \kappa} \max(0, \Phi_j^{R\nu} / \Phi^{\kappa})}$$

- Define: $\Phi_i^H = \beta_i^H \Phi^K$
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MOTIVATION FOR THIS TERM

Solve $\frac{\partial u}{\partial x} = 0$ on $[0, 1]^2$



- In both cases, $\Phi^{K} = 0$: these are steady solutions when $\Phi_{i}^{H} = \beta_{i}^{K} \Phi^{K}$.

- Cure :

 $\Phi_i^{H,K} = \beta_i^K \Phi^K \longrightarrow \beta_i^K \Phi^K + \theta(u^h) \times h_K \int_K \left(\nabla f_u(u^h) \cdot \nabla \varphi_i \right) \tau \left(\nabla f_u(u^h) \cdot \nabla u^h \right) dx$



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NUMERICAL EXAMPLE : ROTATION





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GRID CONVERGENCE

h	$\epsilon_{L^2}(P^1)$	$\epsilon_{L^2}(P^2)$	$\epsilon_{L^2}(P^3)$
1/25	0.50493E-02	0.32612E-04	0.12071E-05
1/50	0.14684E-02	0.48741E-05	0.90642E-07
1/75	0.74684E-03	0.13334E-05	0.16245E-07
1/100	0.41019E-03	0.66019E-06	0.53860E-08
	$\mathcal{O}_{L^2}^{ls} = 1.790$	$\mathcal{O}_{L^2}^{ls} = 2.848$	$\mathcal{O}_{L^2}^{ls} = 3.920$



NUMERICAL EXAMPLE : BURGER'S EQ.N



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NUMERICAL EXAMPLE : BURGER'S EQ.N





ALGORITHM

The scheme consists in 4 steps :

- 1. Evaluate the total residual, local (continuous interpolant)
- 2. Evaluate monotone residual (Rusanov) : local,
- 3. Evaluate high order residual : local
- 4. Gather residual : indirections, importance of good numering of the degrees of freedom

The scheme is local and easy to parallelise

SOLUTION METHOD Jacobian free + LUSGS-ILU



RD WITH VISCOUS TERMS: WHAT ARE THE PROBLEMS?

$$\text{div } \mathbf{f}^{a}(u) - \text{div } (\mathbb{K}(u).\nabla u) = \text{div } \left(\mathbf{f}^{a}(u) - \mathbb{K}(u).\nabla u\right) = 0$$

- Accuracy: coupling of convection and diffusion: one single operator
- Total residual:

$$\Phi^{K}(u^{h}) = \int_{\partial K} \left(\mathbf{f}^{a}(u) - \mathbb{K}(u^{h}) \nabla u^{h} \right) \cdot \mathbf{n} d\partial K.$$

- Major issue: ∇u^h not single valued on edges.
- Reconstruct the gradients using out-of-element information, and keeping the compacness of the stencil
- experimental fact: ∇u^h should be reconstructed with the same accuracy as $u^h...$


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GRADIENT RECOVERY

IDEA

- Obtained from super-convergent patch recovery introduced by O. C. Zienkiewicz and J. Z. Zhu, *Int. J. Numer. Meth. Eng.*, *33*, *1992*: Use of superconvergent points: $\nabla u^h(x_q) \nabla u(x_q) = O(h^{k+1})$ instead of $O(h^k)$ as it should be
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LINEAR ADVECTION-DIFFUSION EQUATION

$$\boldsymbol{a} \cdot \nabla \boldsymbol{u} = \nu \operatorname{div} (\nabla \boldsymbol{u}), \quad \operatorname{on} \quad \Omega = [0, 1]^2,$$

the exact solution of the problem reads

$$u = -\cos(2\pi\eta)\exp\left(rac{\xi\left(1-\sqrt{1+16\pi^2
u^2}
ight)}{2
u}
ight),$$

with $\eta = a_y x - a_x y$ and $\xi = a_x x + a_y y$. Here $\boldsymbol{a} = (0, 1)^K$ and $\nu = 0.01$



LINEAR ADVECTION-DIFFUSION EQUATION



 L^2 error in the solution of the linear advection-diffusion problem on triangular girds with quadratic elements. Error of the solution (first column), error of the *x*-component of the gradient (second column) error of the *y*-component of the gradient (third column).



ANISOTROPIC PURE DIFFUSION

$$-\operatorname{div}(\mathbb{K}\nabla \boldsymbol{u}) = 0, \quad \text{on } \Omega = [0, 1]^2,$$

with

$$\mathbb{K} = \begin{pmatrix} \mathsf{1} & \mathsf{0} \\ \mathsf{0} & \delta \end{pmatrix},$$

the problem has the following exact solution

$$\boldsymbol{u}=\sin(2\pi x)\,\boldsymbol{e}^{-2\pi y\sqrt{1/\delta}},$$

and in the numerical simulations $\delta = 10^3$.



ANISOTROPIC DIFFUSION



 L^2 error in the solution of the anisotropic diffusion problem on triangular girds with linear (dashed lines) and quadratic (solid lines) elements. Error of the solution (first column), error of the *x*-component of the gradient (second column) error of the *y*-component of the gradient (third column). April 10, 2015



OVERVIEW

FORMULATIONS: CONSERVATION AND ACCURACY ISSUES

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MANUFACTURED SOLNS: ACCURACY TEST Sol made of trigs functions



Observed order

- Top: linear scheme;
- Bottom: non linear scheme
- Left: error on solution;
- Right: error on gradients



SHOCK-WAVE/LAMINAR BOUNDARY LAYER INTERACTION M=2.15, $\theta = 30, 8^{\circ}, Re = 10^{5}$



FIGURE : Left: contours of the pressure obtained with the third order scheme for the shock/boundary layer interaction. Right: zoom of the solution near the impinging point of the shock with the boundary layer, streamlines are also reported to show the separation bubble.



RAE2822 AIRFOIL, TURBULENT M=0.734, RE=6.5 10⁶, A0A=2.79°



Mach





Delta wing, turbulent, IDIHOM project M=0.734, Re=6.5 10^6 , A0A=2.79°





L1T2 AIRFOIL, TURBULENT M=0.197, RE=3.52 10⁶, **AOA=4.01°**



Experiment
 P2



L1T2 AIRFOIL, TURBULENT M=0.197, RE=3.52 10⁶, **AOA=4.01°**





HYPERSONICS $M = 10, Re = 3 \times 10^5, T_{wall}, \mathbb{P}^2$





Pressure contour



HYPERSONICS $M = 10, Re = 3 \times 10^5, T_{wall}, \mathbb{P}^2$



 C_p

heat transfert



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SHALLOW WATER, MODEL

$$\frac{\partial W}{\partial t} + \operatorname{divf}(W) - S(x, W) = 0$$

- $W = (h, h\mathbf{u}), S(x, W)$ depends on the bathymetry and W

- issues:
 - "lake at rest problem", i.e and coupling between div f and S
 - $-h \ge 0$: dry bed

Shallow water: Mario Ricchiuto (INRIA)



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 - $-h \ge 0$: dry bed

Total residual to be distributed:

$$\Phi^{K} = \int_{\partial K} \mathbf{f}(u^{h}) \cdot \mathbf{n} - \int_{K} S(x, u^{h})$$

plus coherent integration formula for accuracy

Shallow water: Mario Ricchiuto (INRIA)



3rd Int. workshop on long-wave run-up models. Bathymetry, inlet wave profile, experimental data on the workshop web.





3rd Int. workshop on long-wave run-up models. Bathymetry, inlet wave profile, experimental data on the workshop web.

Parameters :

- Amplitude : $\pm 10\%$, uniform PDF
- Manning coefficient : ±50%, uniform PDF
- Wave phase : $\pm 10\%$, uniform PDF



UQ: Pietro-Marco Congédo (INRIA)



Deterministic result (parameters prescribed in the workshop)

April 10, 2015



Deterministic result (parameters prescribed in the workshop)

April 10, 2015





Deterministic result : run-up plot





Deterministic run-up vs statistical average (mesh) plus deviation





Deterministic run-up vs statistical average (mesh) minus deviation



UNSTEADY SHOCK CALCULATION

Image !

April 10, 2015



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CONCLUSIONS

- High order finite element like method
- All see from the discrete point of view: no natural variational formulation
- in the scalar case: L^{∞} and L^2 /entropy stable, and still formaly high order
- Applications for compressible flows, turbulent, shallow water, ...
- Some perspective on h p adaption (in progress)
- Unsteady high order: in progress.



