	High order local time-stepping		Conclusions Outlook

A Space-Time Expansion Discontinuous Galerkin Scheme with Local Time-Stepping for the Ideal and Viscous MHD Equations

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Numerical Flow Models for Controlled Fusion, April 16th, 2007



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- Discontinuous Galerkin schemes
 - Principles
 - Space-time expansion technique
- High order local time-stepping
- The MHD equations and their implementation
- Numerical results
- Conclusions and outlook



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Basic information								

General formulation

The Discontiniuous Galerkin (DG) method is an L_2 projection method allowing discontinuities at cell boundaries:

$$\|u-u_h\|_{L_2} \to min.$$

- Finite element context: Solution is initialized as a set of different base-functions and tested with space-dependent test-functions.
- Finite volume context: Discontinuities impose numerical flux at the element boundaries.



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Classical DG-scheme							

DG-Approach

Hyperbolic PDE

$$u_t+f(u)_x=0.$$

Local polynomial Ansatz

$$u_i(x,t) := \sum_{j=1}^{p+1} \hat{u}^i_j(t) \phi^i_j(x)$$
 with the DOF \hat{u}^i_j

Multiplication with test function φ = φ(x) and integration over cell Ω_i

$$\int_{\Omega_i} (u_t + f(u)_x) \cdot \phi \, dx = 0.$$



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Classical DG-scheme								

DG-Approach

Integration by parts

$$\int_{\Omega_i} u_t \phi \, dx + \int_{\Omega_i} f(u)_x \phi \, dx = 0 \Rightarrow \int_{\Omega_i} u_t \phi \, dx + [f(u)\phi]_{\partial\Omega_i} - \int_{\Omega_i} f(u)\phi_x \, dx = 0.$$

- Approximate surface fluxes
- Perform high order time update (usually Runge-Kutta for transient problems) up to 4th order



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STE-DG-scheme								

STE-DG-Approach

Multiplication with test function φ = φ(x) and integration over an arbitrary space-time cell Ω_{iⁿ} := Q_i × [tⁿ, tⁿ⁺¹]

$$\int_{\Omega_{i^n}} (u_t + f(u)) \phi \, dx dt = 0$$

- Integration in space and in time from t_n to t_{n+1}
- Gauss quadrature in space and time



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STE-DG-scheme								

STE-DG-Approach

- For every time Gauss point the semi discrete DG operator (with appropriate numerical fluxes) has to be computed (for time order p + 1, only ^{p+1}/₂ Gauss points are needed!)
- Space time Taylor expansion at the barycenter (x_i, t_n)

$$\widetilde{u}(x,t) = \sum_{j=1}^{p+1} \frac{1}{j!} \left(x \frac{\partial}{\partial x} + t \frac{\partial}{\partial t} \right)^j u_i \big|_{(x_i,t_n)}$$



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STE-DG-scheme								

STE-DG-Approach

 Approximate pure time and mixed space-time derivatives with already known pure space derivatives using the governing equation: Cauchy-Kowalewskaya procedure

$$u_t = -(f(u))_{\times}$$
$$u_{t\times} = -(f(u))_{\times\times}$$
$$u_{t\times\times} = -(f(u))_{\times\times\times}$$
$$\Rightarrow u_{tt} = -(f(u))_{\times t}$$



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STE-DG-scheme								

STE-DG-Advantages

- Properties of the DG space discretization
 - Arbitrary high order accurate in space
 - Only direct neighbors are needed
 - High flexibility (hp adaptation)
 - Locally conservative
- Properties of the STE-DG scheme
 - All standard DG advantages and additionally
 - Arbitrary high order accurate in space and time
 - Explicit, preserves locality (parallelization)
 - Natural consistent local time stepping



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Overview				

Overview

- Current time discretizations:
 - All explicit schemes have a time step restriction to guarantee stability: $\Delta t \sim \frac{\Delta x}{p}$ for advection, $\Delta t \sim \left(\frac{\Delta x}{p}\right)^2$ for diffusion
 - Efficiency of explicit schemes with global time step decrease if locally varying meshes and/or polynomial orders are used (variations of x and p)
 - Implicit schemes are unconditional stable (arbitrary Δt)
 - But implicit schemes are lacking in locality (parallelization) and are usually only first/second order accurate in time



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Overview			 	

Overview

- Advantages of the STE-DG scheme in that matter:
 - Explicit
 - Arbitrary high order accurate in time
 - Due to the locality of the DG scheme (only direct neighbor data is needed) and the space-time character of the STE approach, we are able to run every element with its local time step restriction, using small time steps only where they are needed



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- We give up the assumption that every grid cell runs with the same time step
 - \Rightarrow no common time levels $t_n!$
- We introduce local time levels tⁱ_{ni} and time step Δtⁿⁱ_i for element Q_i
- We use the STE approach, this time with $t_n \rightarrow t_{n_i+1}^i$ instead of $t_n \rightarrow t_{n+1}$
- Volume integral could be integrated with Gauss quadrature as before (because depends only on data in the element)



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Technique					

- Surface integrals need neighbor data and therefore have to be treated a little bit more carefully
- To calculate the integrals, the element Q_i at its local time level tⁱ_{ni} has to satisfy the evolve condition

$$t_{n_i+1}^i \le \min\{t_{n_{i-1}+1}^{i-1}, t_{n_{i+1}+1}^{i+1}\}$$

This ensures that all data needed to perform the element update is available



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Technique			

Functionality





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Technique				





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Animation

Visualization of the local time step algorithm

- 1D Euler equation
- irregular grid cells
- time step depends on the solution



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Ideal MHD ea	auation System			

(3D) Ideal MHD equation System

Implemented within the STE-DG framework

$$\begin{array}{ll} \frac{\partial \rho}{\partial t} &= -\nabla \cdot (\rho \mathbf{v}) \\ \frac{\partial (\rho \mathbf{v})}{\partial t} &= -\nabla \cdot (\rho \mathbf{v} \mathbf{v}^t - \mathbf{B} \mathbf{B}^t + (p + \frac{1}{2} |\mathbf{B}|^2) I) \\ \frac{\partial E}{\partial t} &= -\nabla \cdot ((E + \rho) \mathbf{v} + (\frac{1}{2} |\mathbf{B}|^2 I - \mathbf{B} \mathbf{B}^t) \cdot \mathbf{v}) \\ \frac{\partial \mathbf{B}}{\partial t} &= -\nabla \times (\mathbf{B} \times \mathbf{v}) \end{array}$$

with

$$p = (\gamma - 1) \cdot \left(
ho E - rac{1}{2}
ho \left(|\mathbf{v}^2| - |\mathbf{B}^2|
ight)
ight)$$



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Viscous MHD	equation System			

(3D) Viscous MHD equation System

Also implemented within the STE-DG framework

$$\begin{array}{lll} \frac{\partial \rho}{\partial t} &=& -\nabla \cdot (\rho \mathbf{v}) \\ \frac{\partial (\rho \mathbf{v})}{\partial t} &=& -\nabla \cdot (\rho \mathbf{v} \mathbf{v}^t - \mathbf{B} \mathbf{B}^t + \left(p + \frac{1}{2} |\mathbf{B}|^2 \right) \mathbf{I} - \tau \right) \\ \frac{\partial E}{\partial t} &=& -\nabla \cdot \left((E + p) \mathbf{v} + \left(\frac{1}{2} |\mathbf{B}|^2 \mathbf{I} - \mathbf{B} \mathbf{B}^t \right) \cdot \mathbf{v} \\ & & -\mathbf{v} \tau + \eta \left(\mathbf{B} \cdot \nabla \mathbf{B} - \nabla \left(\frac{1}{2} |\mathbf{B}|^2 \right) \right) - \mu \frac{1}{Pr} \nabla T \right) \\ \frac{\partial \mathbf{B}}{\partial t} &=& -\nabla \times \left(\mathbf{B} \times \mathbf{v} + \eta \nabla \times \mathbf{B} \right) \end{aligned}$$

and

$$\tau = \mu \left(\partial_j \mathbf{v}_i + \partial_i \mathbf{v}_j \right) - \frac{2}{3} \nabla \cdot \mathbf{v} \delta_{ij}$$



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Viscous MHD	equation System			

(3D) Viscous MHD equation System

- Implementation of viscous terms is done according to Warburton and Karniadakis, Journal of Computational Physics 152, 608-641 (1999)
- For the ideal part, the HLLC riemann-solver is used at the moment, the HLLD riemann solver will be implemented soon
- For the viscous part, the approach (inluding the generalized diffusive riemann problem (dGRP)) as described in Gassner et al., *Journal of Computational Physics* in press (2006) is left unchanged



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Convergence	tables				

Convergence Test Case

- Dissipation of torsional Alfven waves under different angles to the mesh
- The direction of wave propagation is along the unit vector

$$\hat{n} = n_x\hat{i} + n_y\hat{j} = \frac{1}{\sqrt{r^2 + 1}}\hat{i} + \frac{r}{\sqrt{r^2 + 1}}\hat{j}.$$

 Useful convergence test since no additional source terms are necessary



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Convergence	tables			

MHD Alfven Wave Decay Convergence Test

t=0.1, Bz, exact boundaries

Order	7	STE-DG MHD	
Zellen	DOF's	L2	L2 order
2	112	7,68E-04	
4	448	6,52E-06	6,9
8	1792	5,28E-08	6,9
16	7168	4,58E-10	6,8
32	28672	4,06E-12	6,8
Order	8	STE-DG MHD	
Order Zellen	8 DOF's	STE-DG MHD L2	L2 order
Order Zellen 1	8 DOF's 36	STE-DG MHD L2 1,23E-02	L2 order
Order Zellen 1 2	8 DOF's 36 144	STE-DG MHD L2 1,23E-02 1,09E-04	L2 order 6,8
Order Zellen 1 2 4	8 DOF's 36 144 576	STE-DG MHD L2 1,23E-02 1,09E-04 6,68E-07	L2 order 6,8 7,3
Order Zellen 1 2 4 8	8 DOF's 36 144 576 2304	STE-DG MHD L2 1,23E-02 1,09E-04 6,68E-07 3,16E-09	L2 order 6,8 7,3 7,7

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1D Test Case						

1D Test Case

- The ideal MHD compound shocks test-case
- Special shock capturing strategy used that adds artificial viscosity to smear the shock profile. See Persson and Perraire, Proc. of the 44th AIAA Aerospace Sciences Meeting and Exhibit, January 2006





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2D Test Case						



- Interaction of a shock with a magnetic cloud
- Persson shock-capturing strategy used again



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2D Test Case						

Zoom into a 5th order calculation on a very coarse grid (too coarse for small rool-up vortices)



Animation of the 2D density plot



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Conclusions				

Conclusions

- A high order numerical scheme in both space and time
- High order accurate local timestepping to dramatically increase efficiency
- Code ready for parallelization
- Ideal and viscous MHD equations implemented
- Code ready for h/p-adaptation and shock capturing techniques
- Implementation of astrophysical test-cases imminent



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Outlook

- Extension to 3D and parallelization necessary (with local timestepping)
- Extensive testing of the viscous MHD equtions
- Implementation of other non-ideal MHD terms
- Extensive stability analysis (under way)
- Incorporation of more test-cases (not only in the context of astrophysics)



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Questions?			

Questions?



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