MAIDESC M42, mai 2017 A priori error-based mesh adaptation in CFD

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Accueil 9:00 café
Début 9:30
E. Hachem Titre non parvenu
Y. Mesri Titre non parvenu
A. Boilley Maillage d'objets complexes avec couche limite
E. Gauci Adaptation ALE
12:00 Repas salle club
Début seconde session 13:30
B. Koobus Progrès en multi-rate
O. Allain Progrès en adaptation
A. Dervieux Exposé de C. Dobrzynski:
An immersed boundary method for NS equations on unstructured
anisotropic mesh

A. Dervieux Adaptation basée erreur pour Navier-Stokes

Error reduction

Several approaches for evaluating the effect of an anisotropic mesh change on the final approximation error

 $u - u_h$:

Apply local deformations:

- A priori estimates.

Formaggia, Perotto,...

- Local discrete perturbation.

Yano, Darmofal.

Our proposition: express the approximation error in terms of interpolation errors.



• Three families of adaptation criteria (elliptic case)

- Feature-based (or Hessian-based)
- Goal-oriented
- Norm-oriented
- Application to Euler, Navier-Stokes
- Higher-order, unsteady case

I. Feature-based mesh adaptation

Mesh parameterization Metric \mathscr{M} : $\mathscr{M}(\mathbf{x}) = \mathscr{R}^{t}(x,y) \begin{pmatrix} \frac{1}{\Delta \xi^{2}(x,y)} & 0\\ 0 & \frac{1}{\Delta \eta^{2}(x,y)} \end{pmatrix} \mathscr{R}(x,y)$ $\Delta \xi(x,y), \Delta \eta(x,y)$: mesh sizes in characteristic directions. $\mathscr{R}(x,y) =$ matrix of eigenvectors. Number of vertices: $\mathscr{C}(\mathscr{M}) = \int_{\Omega} \sqrt{det(\mathscr{M}(\mathbf{x}))} \, d\mathbf{x}$

Which mesh?

A **unit mesh for** \mathcal{M} has *any* edge *ij* of length 1:

Feature-based mesh adaptation

Minimize the P^1 interpolation error in L^p : $\mathcal{E}^p_{\mathcal{M}} = ||u - \Pi_{\mathcal{M}}u||_{L^p}^p \approx \int_{\Omega} [\operatorname{trace}(\mathcal{M}^{-\frac{1}{2}}(\mathbf{x}) |H_u(\mathbf{x})| \mathcal{M}^{-\frac{1}{2}}(\mathbf{x}))]^p d\mathbf{x}$ under the constraint: $\mathscr{C}(\mathcal{M}) = N$. H_u is the Hessian matrix of u.

 $(...magic wand...) \Leftrightarrow optimal metric field :$



$$\mathscr{M}_{L^{p},opt}(\mathbf{x}) = \mathscr{K}_{p}(1, H_{u_{\mathscr{M}}}^{(*)})$$

$$\mathscr{K}_{p}(k, H_{u_{\mathscr{M}}}) = \mathscr{D}_{L^{p}} det(|kH_{u_{\mathscr{M}}}(\mathbf{x})|)^{\frac{-1}{2p+dim}} |kH_{u_{\mathscr{M}}}(\mathbf{x})|$$

$$\mathscr{D}_{L^p} = N^{\frac{2}{dim}} \left(\int_{\Omega} det(|kH_{u,\mathscr{M}}(\mathbf{x})|)^{\frac{p}{2p+dim}} \, \mathrm{d}\mathbf{x} \right)^{-\frac{2}{dim}} \quad (\text{here } dim = 2)$$

(*): evaluated by **recovery**.

Step 1: solve PDE for *state* $u_{\mathcal{M}}$, **Step 2**: evaluate $\mathcal{M}_{L^{p},opt}$, **Step 3**: build new unit mesh for $\mathcal{M}_{L^{p},opt}$; go to 1. The main *a priori* limitation of a feature-based method is the delicate choice of the feature(s) (="sensor"), in particular for systems.

Further, the feature-based method doesn't take into account the state PDE (only sensors from the solution). In particular, reducing the L^2 interpolation error does reduce as much the approximation error.

Example : Poisson problem with 1D boundary layer as solution.









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The goal-oriented formulation is probably the first formulation in which the mesh adaptation problem is completely set on a rigorous mathematical form: *Find the mesh which minimizes the approximation error committed on a specified scalar output* (g, u):

$$\min_{\mathscr{M}} \delta j_{goal}(\mathscr{M}) = |(g, u - u_{\mathscr{M}})|, \mathscr{C}(\mathscr{M}) = N$$
$$\Psi(\mathscr{M}, u_{\mathscr{M}}) = 0 \quad \text{, state equation}$$

A. LOSEILLE, A. DERVIEUX and F. ALAUZET, Fully anisotropic goal-oriented mesh adaptation for 3D steady Euler equations, Journal of Computational Physics, Vol. 229, Issue 8, pp. 2866-2897, 2010.

Goal-Oriented mesh adaptation : Poisson problem

State:
$$\Psi(\mathcal{M}, u_{\mathcal{M}}) = 0 \Leftrightarrow \Delta u = f, \ u | \partial \Omega = 0.$$

Adjoint state: $\frac{\partial \Psi^*}{\partial u} u^* = \frac{\partial J}{\partial u} \Leftrightarrow \Delta u^* = g, \ u^* | \partial \Omega = 0$
(...)
 $\mathcal{M}_{opt,goal} = \mathcal{H}_1(|\rho(H(u_{g,\mathcal{M}}^*))|, H_{u_{\mathcal{M}}}).$
 $\rho(H(u_{g,\mathcal{M}}^*))$: max eigenvalue of Hessian of $u_{g,\mathcal{M}}^*.$

Step 1: solve state Step 2: solve adjoint state Step 3: evaluate metric : $\mathcal{M}_{opt,goal} = \mathcal{K}_1(|\rho(H(u^*))|, H_u)$ Step 4: generate unit mesh for $\mathcal{M}_{opt,goal}$. Go to 1.

But:

- only features influencing the scalar functional will be refined,

- then we have lost the convergence to the PDE solution!

Supersonic business aircraft at farfield Mach number 1.6.

Bottom: mesh adaptation based on the feature "Mach number".

Top: mesh adaptation based on the goal of pressure integral at ground.



A goal-oriented adaptation method is not field-convergent. Functionals generally express *mean* properties while many engineering applications are interested in space or time fluctuations.

Why being satisfied with an accurate single scalar output when the numerical methods claims field convergence?

III. Norm-Oriented mesh adaptation

Minimize:

$$j(\mathcal{M}) = ||u - u_{\mathcal{M}}||_{L^2(\Omega)}^2.$$

We evaluate a **corrector** $g_{corr} \approx u - u_{\mathcal{M}}$ by *coarse-fine Defect Correction*.

$$g_{corr} = \frac{4}{3} \frac{A_h^{-1}}{R_h} R_{h/2 \to h} (A_{h/2} P_{h \to h/2} u_h - f_{h/2})$$

$$\Rightarrow j(\mathcal{M}) \approx (g_{corr}, u - u_{\mathcal{M}}).$$

Freezing g_{corr} , we get the goal-oriented context: Adjoint:

$$a(\boldsymbol{\psi}, \boldsymbol{u}_{corr}^*) = (g_{corr}, \boldsymbol{\psi})$$

Optimal metric:

$$\mathcal{M}_{opt,norm} = \mathscr{K}_1(|\rho(H(u_{corr}^*))|, H_{u_{\mathcal{M}}})$$

Norm-Oriented Adaptation

Step 1: solve state equation Step 2: solve corrector equation Step 3: solve adjoint equation Step 4: evaluate optimal metric : $\mathcal{M}_{opt,norm} = \mathcal{K}_1(|\rho(H(u_{corr}^*))|, H_{u_{\mathcal{M}}}).$ Step 5: generate unit mesh for $\mathcal{M}_{opt,norm}$ and go to 1.

Convergence, in the prescribed norm, towards the PDE solution.

G. Brèthes, A. Dervieux, Anisotropic Norm-Oriented Mesh Adaptation for a Poisson problem, Journal of Computational Physics 322 (2016) 804-826. A. Loseille, A., Dervieux, F. Alauzet, Anisotropic Norm-Oriented Mesh Adaptation for a compressible inviscid flow, AIAA paper, 2015-2037

An example : 2D boundary layer, Poisson problem (Formaggia-Perotto-2003 test case)





2D boundary layer, cont'd In practice, we have not $u - u_h$.

We use $u' = g_{coor}$ as an estimate of $u - u_h$.



Mesh adaptation should manage small scales and singularities.

Example: discontinuous derivative along a curve (in 2D). *Barrier lemma*: With adapted anisotropic meshes, convergence can be second-order and not better.

Continuous analysis: It can be shown that: $\int_{\Omega} \det (|H_u|)^{\frac{p}{2p+dim}} < \infty$

Then the optimal error is **second-order**:

$$\|u - \pi_{\mathcal{M}_{\mathbf{L}^{p}}} u\|_{\mathbf{L}^{p}} \approx N^{-\frac{2}{dim}} \left(\int_{\Omega} \det\left(|H_{u}|\right)^{\frac{p}{2p+dim}} \right)$$

2p+dim

Solution with a discontinuous gradient





More complex physics : Euler equations

$$\begin{aligned} \frac{\partial \mathscr{F}^{x}(u)}{\partial x} + \frac{\partial \mathscr{F}^{y}(u)}{\partial y} + \frac{\partial \mathscr{F}^{z}(u)}{\partial z} &= 0 + b. \ cond. \Leftrightarrow \Psi^{E}(u, \mathscr{M}) = 0 \\ j(\mathscr{M}) &= J(u, \mathscr{M}) \ ; \ [\frac{\partial \Psi^{E}}{\partial u}]^{-*}u^{*} = \frac{\partial J}{\partial u} \end{aligned}$$

(...)
Min $\int_{\Omega} \operatorname{trace}(\mathscr{M}^{-\frac{1}{2}}(\mathbf{x}) |\bar{H}(u, u^{*})(\mathbf{x})| \mathscr{M}^{-\frac{1}{2}}(\mathbf{x})) d\mathbf{x} \\ \bar{H}(u, u^{*}) &= \sum_{\Sigma} |\frac{\partial u^{*j}}{\partial x}| |H(\mathscr{F}_{j}^{x})| + |\frac{\partial u^{*j}}{\partial y}| |H(\mathscr{F}_{j}^{y})| + |\frac{\partial u^{*j}}{\partial z}| |H(\mathscr{F}_{j}^{z})| \end{aligned}$

Then $\mathcal{M} = \mathcal{K}_1(1, \overline{H})$

Feature-based adaptation for minimizing the L^1 norm of the interpolation error on the density, velocity and pressure.



There is not much mesh concentration on the body in the wake of wing.

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Feature-based adaptation (cont'd).



Adaptation for minimizing the norm $||W - Wh||_{L^2}$ with the **norm-oriented** approach.

Near-body mesh is finer, and show much more details on the aircraft body.

Norm-oriented, concl'd

Compressible Navier-Stokes model

$$(\Psi(W), \Phi) = \int_{\Omega \times [0,T]} \Phi W_t dv dt$$

$$-\int_{\Omega \times [0,T]} (\nabla \Phi \cdot \mathscr{F}_E(W) + \nabla \Phi \cdot \mathscr{F}_V(W)) dv dt$$

$$+ \int_{\partial \Omega \times [0,T]} \Phi \widehat{\mathscr{F}}(W) d\sigma dt$$

$$\mathscr{F}_E = [\rho \mathbf{u}, \rho \mathbf{u} \mathbf{u} + \rho \mathbf{I}, \rho \mathbf{u} H]^T$$

$$\mathscr{F}_V = [0, \sigma(\nabla \mathbf{u}), -(\mathbf{q}(\lambda \nabla T) - \mathbf{u}. \sigma(\nabla \mathbf{u}))]^T.$$

$$\sigma = \mu(\nabla \mathbf{u} + \nabla \mathbf{u}^T) - \frac{2}{3}\mu \nabla .\mathbf{u} \mathbf{I} ; \mathbf{q} = -\lambda \nabla T$$

A error analysis applies (similar to elliptic case).

Flow around a NACA0012, Mach number = 1.4, $\alpha = 0$ deg Medium Reynolds number: 1000. Shock reflection on Γ , wall at bottom.

Goal-oriented adaptation with:

$$j = \int_{\Gamma} (p - p_{\infty})^2 / p_{\infty} \mathrm{d}\Gamma.$$

Meshes from 10K to 40K vertices.

2D example (cont'd)

Adaptive mesh for laminar flow with $Rey = 10^3 (20K \text{vertices})$.

2D example (end'd)

Convergence analysis:

Pressure footprint output functional vs. Mesh size

Case : flow around a Falcon aircraft, UMRIDA test case, Mach number =0.8, $\alpha = 2$ deg. Spalart Allmaras turbulence model,

Norm-oriented mesh adaptation (except in close boundary layer),

3D example

Top, Mach solution field. Bottom, final adapted mesh. Shape: courtesy of Dassault Aviation.
Compressible Navier-Stokes model (end'd)

- Mesh convergence \Leftrightarrow 415K vertices ("current")
- Comparison with a very fine mesh (10M vertices, "final")
- C_p cut on wing,
- Use of the corrector by visualizing: "pressure ± | corrected pressure – pressure |" for estimating the accuracy.



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Higher order (and unsteady) approximations

Central Essentially Non Oscillating (T. Barth, C. Groth) Vertex, dual cell, 2-exact quadratic reconstruction



Given $\bar{u}_i \forall$ cell *i* of centroid G_i , find the $c_{i,\alpha}$, $|\alpha| \leq 2$ s.t.: $R_2^0 \bar{u}_i(x) = \bar{u}_i + \sum_{|\alpha| \leq 2} c_{i,\alpha} [(X - G_i)^{\alpha} - \int_{Cell_i} (X - G_i)^{\alpha} d\mathbf{x}]$ $\overline{R_2^0 \bar{u}} = \int_{Cell_i} R_2^0 \bar{u}_{i,i} d\mathbf{x} = \overline{u_i}$ $\sum_{j \in N(i)} (\overline{R_2^0 \bar{u}_{i,j}} - \overline{u_j})^2 = Min$.

Same treatment as interpolation

*R*₂: 2D quadratic ENO reconstruction:

$$|u(\mathbf{x}) - R_2^0 u(\mathbf{x})| \approx |\sum_{i=0}^{i=3} {k \choose i} a_i x^i y^{k-i}| \leq \left(|D_3 u(\delta \mathbf{x})^3| \right)$$

 $a(u)_i$ are third derivatives of u.

CENO2 Scheme (1)

Variational statement of the Euler model

$$B(u,v) = \int_{\Omega} v \nabla \cdot \mathscr{F}(u) \, \mathrm{d}\Omega - \int_{\Gamma} v \mathscr{F}_{\Gamma}(u) \, \mathrm{d}\Gamma,$$

B is linear with respect to *v*.

Find $u \in \mathscr{V}$ such that $B(u, v) = 0 \forall v \in \mathscr{V}$.

CENO discrete statement (after C. Groth), vertex version

 $\mathscr{V}_0 = \{v_0, V_0 |_{\mathbf{Cell_i}} = const \ \forall \ i \ \mathbf{vertex}\}$ Find $u_0 \in \mathscr{V}_0$ such that $B(R_2^0 u_0, v_0) = 0 \ \forall \ v_0 \in \mathscr{V}_0$

CENO2 Scheme (2)

2-exact flux integration

The integral on a cell interface $C_{ij} = C_i \cap C_j$ is split into the integrals on the two segments of C_{ij} .

On each segment $C_{ij}^{(1)}$ and $C_{ij}^{(2)}$ a numerical integration with two Gauss points (two Riemann solvers) is applied.



A priori error analysis (1)

Scalar output j(u) = (g, u). Projection $\pi_0: \mathscr{V} \to \mathscr{V}_0, v \mapsto \pi_0 v$ $\forall C_i, \text{dual cell}, \quad \pi_0 v|_{C_i} = \int_C v dx/meas(C_i).$ Output error $\delta i = (g, R_2^0 \pi_0 u - R_2^0 u_0).$ The adjoint state $u_0^* \in \mathscr{V}_0$ is the solution of: $\frac{\partial B}{\partial u}(R_2^0 u_0)(R_2^0 v_0, u_0^*) = (g, R_2^0 v_0), \ \forall \ v_0 \in \mathscr{V}_0.$

Simpler case:

B(u,v) = F(v) where *B* is bilinear, *F* is linear, for example: $B(u,v) = \int_{\Omega} v div(\mathbf{V}u) d\Omega + \int_{\Gamma} uv \mathbf{V} \cdot \mathbf{n} d\Gamma$ and

 $F(v) = \int_{\Gamma} u_B v \mathbf{V} \cdot \mathbf{n} d\Gamma.$

$$B(R_2^0 u_0, v) = F(v) \quad \text{(discrete state eq.)} B(v, u_0^*) = (g, v) \quad \text{(discrete adjoint. eq.)}$$

Simpler case (cont'd):

$$(g, R_2^0 \pi_0 u - R_2^0 u_0) =$$

$$B(R_2^0 \pi_0 u - R_2^0 u_0, u_0^*) \quad \text{(discr.adj. eq.)}$$

$$= B(R_2^0 \pi_0 u, u_0^*) - B(R_2^0 u_0, u_0^*)$$

$$\approx B(R_2^0 \pi_0 u, u_0^*) - F(u_0^*) \quad \text{(discr.state eq.)}$$

$$\approx B(R_2^0 \pi_0 u, u_0^*) - B(u, u_0^*) \quad \text{(cont.state eq.)}$$

$$\approx B(R_2^0 \pi_0 u - u, u_0^*)$$

 \Rightarrow

Unsteady Euler: $W = (\rho, \rho u, \rho v, \rho E)$

For the case of Euler eqs, we get after some calculations:

$$|B(R_{2}^{0}\pi_{0}W - W, W_{0}^{*})| \approx \leq 2 \int_{\Omega} \sum_{q} K_{q}(W, W^{*}) |R_{2}^{0}\pi_{0}u_{q} - u_{q}| \, \mathrm{d}\Omega$$

with $(u_q)_{q=1,8} = (W, W_t)$, and in which the $K_q(W, W^*)$ are built from space derivatives of W^* and Euler fluxes derivatives with respect to dependent variable W.

$$|R_2^0 \pi_0 u_q - u_q| \approx \left(|D_3 u_q(\boldsymbol{\delta} \mathbf{x})^3| \right) \; .$$

Third derivatives are evaluated by reconstruction.

An equivalent pseudo-Hessian S_q is computed by a **least** square fitting on the neighboring cells *j*:

$$S_{q,i} = Argmin \sum_{j=1}^{N(i)} \left(S_{q,i}(\vec{\mathbf{ij}})^2 - (|(D_3 u_q)_i(\vec{\mathbf{ij}})^3|)^{2/3} \right)^2 \\ |R_2^0 \pi_0 u_q - u_q| \approx \left(trace(\mathcal{M}^{-1/2} S_q \mathcal{M}^{-1/2}) \right)^{\frac{3}{2}}.$$

Optimization problem

Minimize :

$$\mathcal{E} = \int \sum_{q} K_{q}(W, W^{*}) \left(trace(\mathcal{M}^{-1/2}S_{q}\mathcal{M}^{-1/2}) \right)^{\frac{3}{2}} dxdy$$
$$= \int \left(trace(\mathcal{M}^{-1/2}S\mathcal{M}^{-1/2}) \right)^{\frac{3}{2}} dxdy$$

with constraint $\int d_{\mathcal{M}} dx dy = N$.

 $\Leftrightarrow \mathscr{M}_{opt} = N \left(\int det(S)^{\frac{3}{5}} dx dy \right)^{-1} det(S)^{-\frac{2}{5}} \mathscr{R}_S \bar{\Lambda}_S^{-1} \mathscr{R}_S^T$

Unsteady mesh adaptation: Global fixed point

- The time interval is divided in *n_{adap} sub-intervals* in which the adapted mesh is frozen.
- The n_{adap} -uple $(\mathcal{M}_{i_{adap}}, i_{adap} = 1, n_{adap})$ minimizes the total functional error under the constraint of a prescribed total number of vertices.
- The adaptation loop iterates over the whole time interval:
 - Computation of state solution.
 - Computation of adjoint.
 - Evaluation of the n_{adap} metrics.
 - Generation of the n_{adap} unit meshes.

Unsteady mesh adaptation: Global fixed point

Fixed-point loop j



Two numerical examples





- Nonlinear acoustics (Euler).
- Noise source on "road", bottom left.
- Case 1: Propagation in a rectangulat box.
- Micro on top center.
- Case 2: Propagation around an anti-noise oblique "wall".
- Micro on lower part of a "balcony".
- Output functional = integral of pressure at micro.















Mean pressure at bottom as a function of time: Adapted meshes: 2700 vertices in mean, 5400, 10700: **O**(2.72). Aspect ratio in refined zone: 3-4.





















-Uniform meshes in red(57K) and green(117K): O(1). -Adapted meshes: $2K \approx 578K$, $(8K \approx 1.25M, 15K, 31K \approx 5M)$: O(2.48). Aspect ratio in refined zone: 3-4.

- Then space convergence is observed by increasing the mean number of vertices over the *n_{adap}* meshes.
- Space-time convergence:
 - Needs to add the time error.
 - The discretization parameter n_{adap} needs to be increased.
 - Due to a unique time-step, space-time convergence is limited to 8/5< 2.(*)
 - Pushing higher the 8/5 limit may be obtained with a multi-rate time advancing.

(*)A. Belme, A. Dervieux, F. Alauzet, Time Accurate Anisotropic Goal-Oriented Mesh Adaptation for Unsteady Flows, *J. Comp. Phys.*, 231:19, 2012, 6323-6348

CONCLUSIONS

- Anisotropic mesh adaptation can address simulations which are **not** affordable without adaptation.
- Anisotropic mesh adaptation carries more surely **O2 mesh** convergence for many types of user-prescribed outputs.
- Anisotropic mesh adaptation progressively frees the user from delicate mesh management.
- We have illustrated these properties with interpolation-based *a priori* estimates made of many approximations but, at last, rather accurate.

The correctors are useful for adaption purpose but need improvements in order to give an accurate estimate of the approximation error.
The mastering of **high-Reynolds aerodynamics** needs to combine efficiently mesh adaptation with highly stretched meshes.

mesh \mapsto error \mapsto metric \mapsto mesh

- This needs in particular to improve:
- discrete error evaluation,
- mesh generation.

For **space-time O2/O3** unsteady calculations, still a long way has to be gone.