

ATMS 502  
CSE 566

NUMERICAL FLUID DYNAMICS

TUESDAY,  
JAN. 29, 2019

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2

ATMS 502  
CSE 566

Thursday,  
29 January 2019

Class #5

### Plan for Today

- 1) Review  
Truncation error & consistency
- 2) NUMERICAL METHODS :  
Takacs paper  
Staggered grids  
Changing from 1D to 2D
- 3) CODE/DATA:  
Program #2
- 4) NUMERICAL METHODS :  
Stability and polar plots

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## Truncation error and Consistency

3

OBJECTIVES:

- QUANTIFY THE DISCRETIZATION ERROR;
- DETERMINE IF A SCHEME IS CONSISTENT;
- LEARN TO ANTICIPATE ERROR CHARACTERISTICS.

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## Truncation error - again

4

- The process
  - Substitute Taylor series into scheme – for time, space separately
    - ✧  $q(n+1) = q(n) + (\Delta t) * dq/dt + (\Delta t)^2 / (2!) * \dots$
    - ✧  $q(j+1) = q(j) + (\Delta x) * dq/dx + (\Delta x)^2 / (2!) * \dots$
  - Keep like terms together (time vs. space) until canceling
  - Find original PDE terms, take to left side; everything else right
    - ✧ if the original PDE terms are not there: not a *consistent* approximation
    - ✧ everything on right hand side (RHS) is the *truncation error*
    - ✧ use *power* of  $\Delta x, \Delta t$  to identify the *order of accuracy*
- Example #1: *diffusion*
  - $q_t = K * q_{xx} \dots$  is  $O(\Delta t, \Delta x^2) = 1^{\text{st}}$  order accuracy in T,  $2^{\text{nd}}$  in X

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### Truncation error: Derivation

5

$$\frac{q_j^{n+1} - q_j^n}{\Delta t} = K \frac{(q_{j+1}^n - 2q_j^n + q_{j-1}^n)}{\Delta x^2}$$

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C008: Truncation error
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## Numerical methods: Takacs (1985)

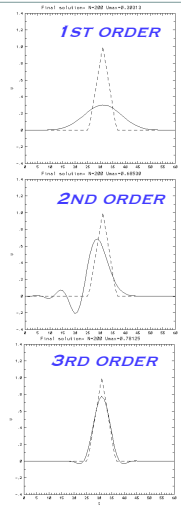
6

- ORDER OF (SPATIAL) ACCURACY
- DOMINANT TYPES OF ERRORS
- HIS METHOD (USED LATER)

References:

- C001 (Lax-Wendroff)
- C006 (Finite differences)
- C007 (Taylor series)
- C052 (Advection)

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*TAKACS PP. 1053-1054*

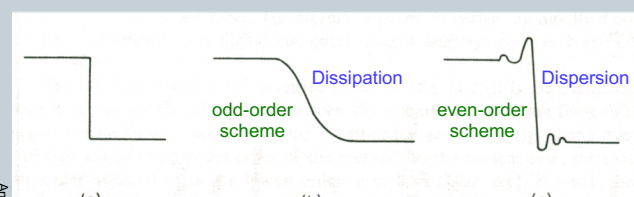
- **Amplitude error** (Fig. 1)
  - $\theta$  is  $k\Delta x$ ;  $\mu$  is Courant number  $c\Delta t/\Delta x$
  - Odd-order schemes **most dissipative**
  - Even-order schemes **least dissipative**
  - Higher-order schemes **restrict errors to larger  $k$**
- **Phase error** (Fig. 2)
  - Odd order: **smaller phase error**
    - ✓ limited range of  $\mu$
  - Even order: **larger phase error**
    - ✓ over broader  $\mu$
  - Higher order: phase errors **restricted to larger  $k$**

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7
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### Forms of diffusion

8

- Behavior seen especially w/sharp gradients:



Anderson (1984)

Figure 4-1 Effects of dissipation and dispersion. (a) Exact solution. (b) Numerical solution distorted primarily by dissipation errors (typical of first-order methods). (c) Numerical solution distorted primarily by dispersion errors (typical of second-order methods).

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C022: Amplitude error; C023: Phase error; C026: Order of accuracy
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### Takacs (1985) TAKACS PP. 1055-1059

9

- **Error computation**
  - **Total error** is mean square error (6.1)
 
$$E_{TOT} = \frac{1}{N} \sum_j (q_T - q_D)^2$$
    - ✕ **Dissipation error** (6.6)
    - ✕ **Dispersion error** (6.7) = (total - dissipation), involves linear correlation coefficient  $\rho$
    - ✕ If  $\rho=1$ , only error is due to **dissipation**
    - ✕ **Test**: cone (spike)
  - **Least error** for  $\alpha=(1+\mu)/6$  (Figs. 5,7)

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## Numerical methods: Staggered grids

10

KEY ADVANTAGE:  
IMPROVED PHASE BEHAVIOR

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### Staggered grids

11

**A**

**B**

**C**

**D**

**E**

HAUTNER AND WILLIAMS

- A-grid: **No staggering**
- C-grid: velocities on **normal faces** of mass points.
- ✓ Different u,v locations; truncation errors - Coriolis terms
- Better at higher resolution (than B-grid)

Example of 3-D Grid Box in a Grid Point Model

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### Non-orthogonal grids

12

**a)**

**b)**

**c)**

→ Velocities  
 • Pressure

**Fig. 8.5.** Variable arrangements on a non-orthogonal grid: (a) - staggered arrangement with contravariant velocity components, (b) - staggered arrangement with Cartesian velocity components, (c) - colocated arrangement with Cartesian velocity components

Ferziger and Peric (2002), Chapter 8, Complex Geometries

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### Staggered grids: C-grid for all variables

13

When coding a solver for multiple variables, you must consider the grid indexing centered on each variable.

Adapted from: https://github.com/andreasweber/flow3d/blob/master/doc/flow3d/c-grid.pdf

\*scalar quantities are defined at the center of each grid volume, whereas velocity components are shifted by half a grid width in their respective direction so that they are defined at the edges of the grid volumes\*

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## Computer Program 2

14

TWO-DIMENSIONAL ADVECTION  
VELOCITY VARIES IN SPACE, NOT IN TIME  
A LINEAR ADVECTION PROBLEM.

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### Moving from 1D to 2D: Options

15

- Add terms to difference expression
  - this is an *unsplit* approach
    - ✖ unsplit in the sense that each operator is independent.
    - ✖ discussion
  
- Directional splitting
  - same operator, applied in multiple dimensions
    - ✖ this is a *split* approach, IF we use results of each step in next
    - ✖ discussion

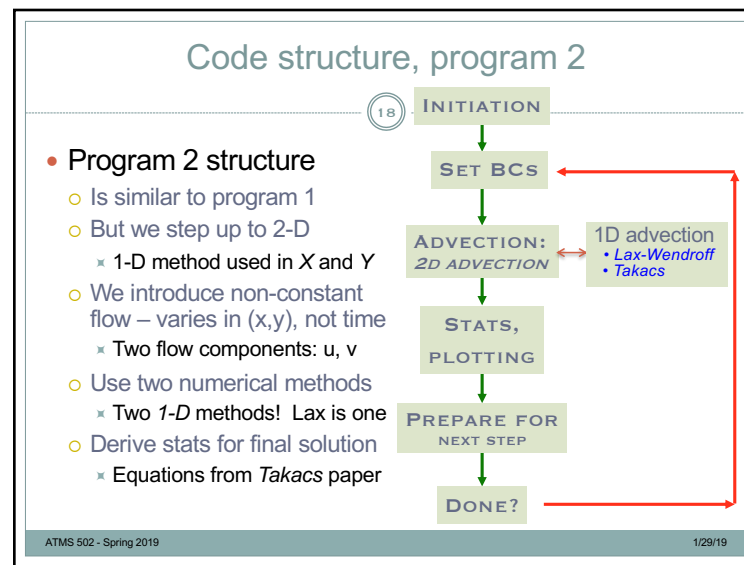
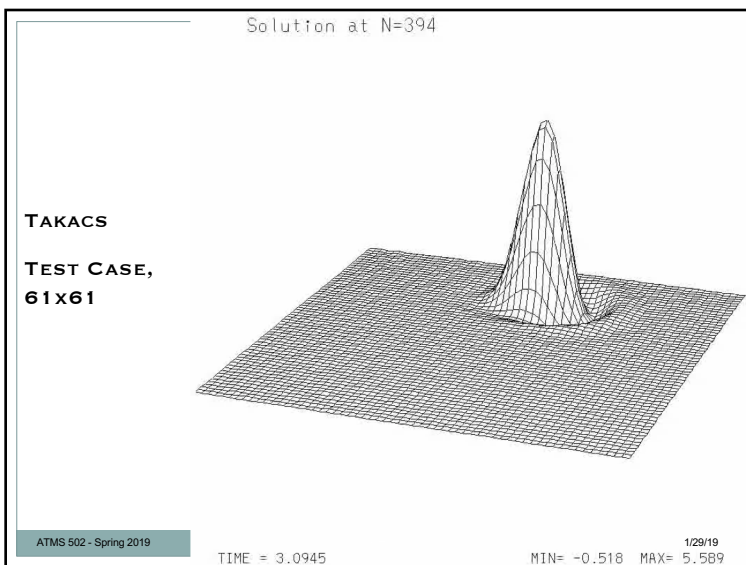
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Solution at N=400

**LAX-WENDROFF**  
**TEST CASE,**  
**61 X 61**

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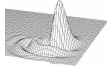
TIME = 3.1416      MIN= -2.058      MAX= 4.619



- ### Program 2 - recommendations
- 19
- Coding programs is like test taking ...
    - There are distinct advantages to having a plan.
  - 1) Make the necessary arrays 2D.
  - 2) Code & evaluate the *initial conditions (ICs)*.
    - Create scalar field + U, V velocity components
    - Be careful with dimensions & physical locations
    - Plot it - plotting+code examples online [~tg457444/502/Pgm2](http://tg457444/502/Pgm2)
  - 3) Set the boundary conditions (BCs)
    - Alter your BC routine for two dimensions.
  - 4) Now continue with 2D advection.
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
- ### Program 2 - advection()
- 
- 20
- **Advection** routine: *data management*
    - I set up three 1-D arrays in my advection routine –
      - × `q1d(0:nx+1)`, `u1d(nx+1)`, `v1d(ny+1)`
    - Advection routine is now data management; calls `advect1d`
  - **Advect1d** routine: *does transport*
    - Averages velocity to `q1d()` location. It expects -
      - × 1-D velocity array with `nx+1` elements, `q1d` array w/ghost points
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## Program 2 - details



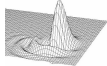
21

- **Advection** routine: *data management*
  - I set up three 1-D arrays in my advection routine –
    - $q1d(0:nx+1)$ ,  $u1d(nx+1)$ ,  $v1d(ny+1)$
  - Advection routine is now data management; calls *advect1d*
  - When copying 1-D rows/columns of  $Q$ , copy ghost points, too!
  - When advecting rows (X) ...
    - copy  $q1(i,j) > q1d$ ,  $U(i,j) > u1d$ ; pass  $q1d$ ,  $u1d$  to *advect1d*.
 


- **Advect1d** routine: *does transport*
  - *Averages* velocity to  $q1d()$  location. *It* expects -
    - 1-D velocity array with  $nx+1$  elements,  $q1d$  array w/ghost points


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## Program 2 - details



22

- **Advection** routine: *data management*
  - I set up three 1-D arrays in my advection routine –
    - $q1d(0:nx+1)$ ,  $u1d(nx+1)$ ,  $v1d(ny+1)$
  - Advection routine is now data management; calls *advect1d*
  - When copying 1-D rows/columns of  $Q$ , copy ghost points, too!
  - When advecting rows (X) ...
    - copy  $q1(i,j) > q1d$ ,  $U(i,j) > u1d$ ; pass  $q1d$ ,  $u1d$  to *advect1d*.
 


  - When advecting columns (Y) ...
    - copy  $q1(i,j) > q1d$ ,  $V(i,j) > v1d$ ; pass  $q1d$ ,  $v1d$  to *advect1d*.
 


- **Advect1d** routine: *does transport*
  - *Averages* velocity to  $q1d()$  location. *It* expects -
    - 1-D velocity array with  $nx+1$  elements,  $q1d$  array w/ghost points

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## Polar plots

23

REPRESENTING AMPLITUDE, PHASE ERROR

QUESTIONS WE ARE ADDRESSING:

1. HOW DOES ERROR VARY WITH **COURANT NUMBER**?
2. HOW DOES ERROR VARY WITH **WAVELENGTH**?

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## Polar plots

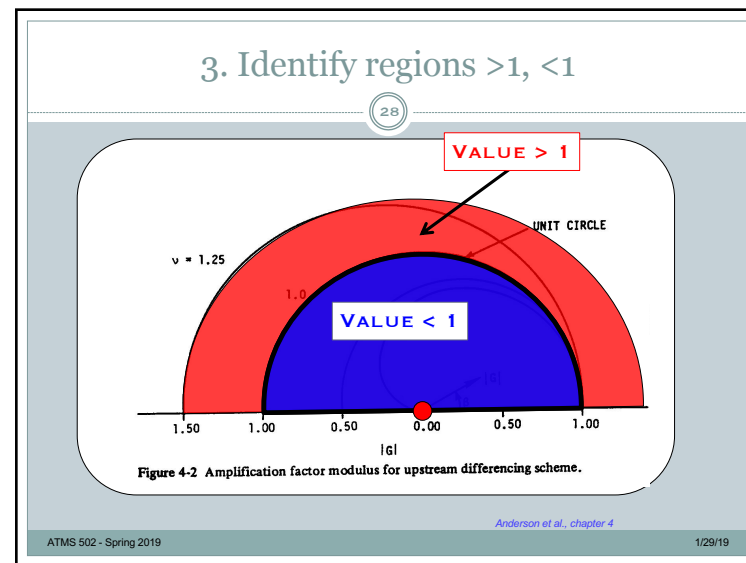
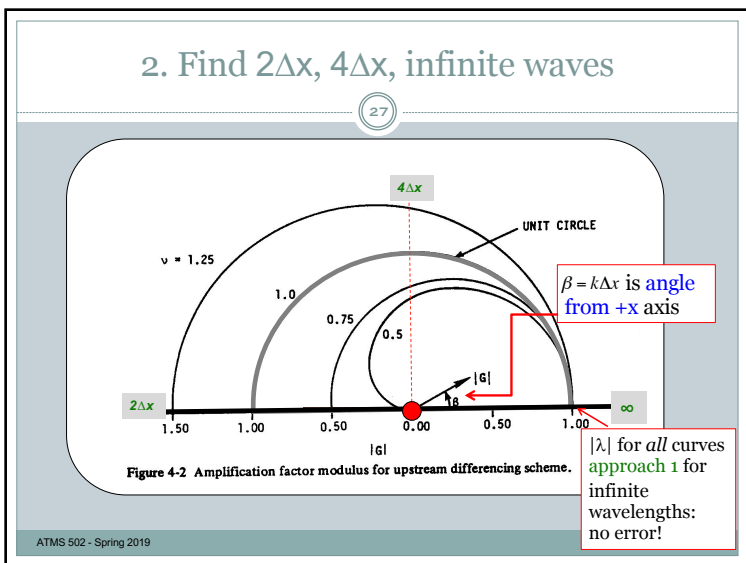
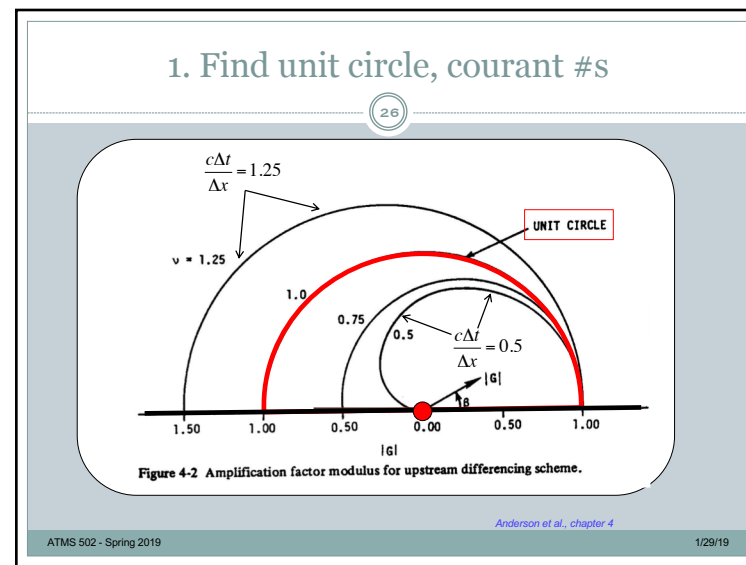
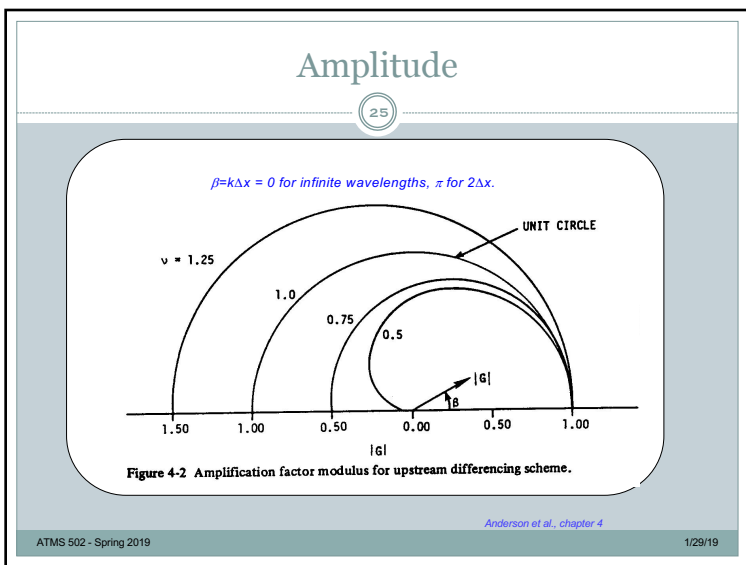
24

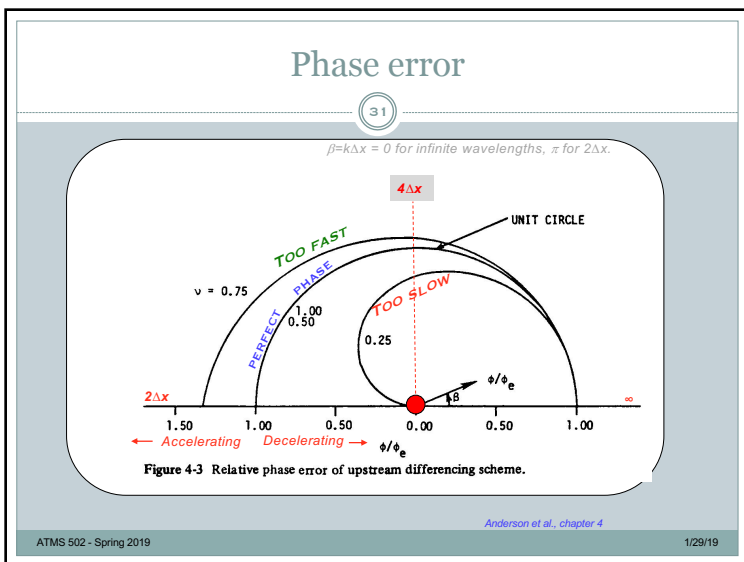
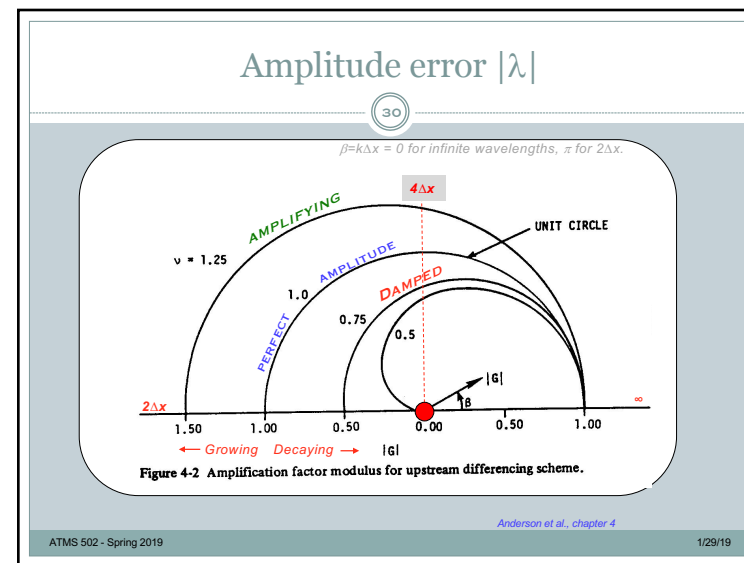
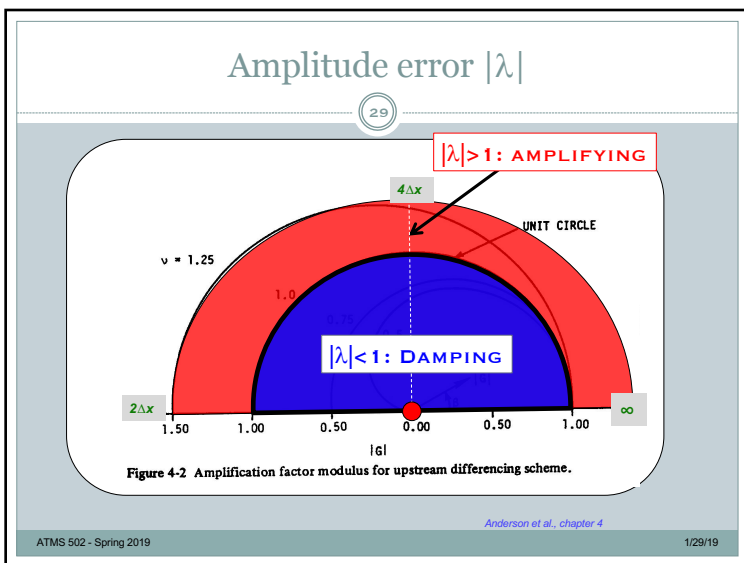
- Note there is a very **distorted scale** for polar plots of amplitude and phase...

$$\beta = k\Delta x = \frac{2\pi}{L} \Delta x \quad \begin{cases} L \rightarrow \infty & \beta = 0 \\ L = 4\Delta x & \beta = \frac{\pi}{2} \\ L = 2\Delta x & \beta = \pi \end{cases}$$

- We will generally plot **amplitude error** and **phase error** as a function of  $(\beta, v)$ 
  - $\beta = k\Delta x$  is the *non-dimensional wavenumber*
  - $v = c\Delta t/\Delta x$  is the *Courant number*

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### Review: Polar plots

32

- **Domain:**
  - The curves are a function of two things:
    - ✦ Courant number  $\mu$
    - ✦ Nondimensional wavenumber ( $k\Delta x = \beta$ )
- **When you look at these plots:**
  - First identify the unit circle
  - Data curves inside/outside the circle show:
    - ✦ Damping / growing (unstable) amplitude errors
    - ✦ Slow / fast relative phase errors

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