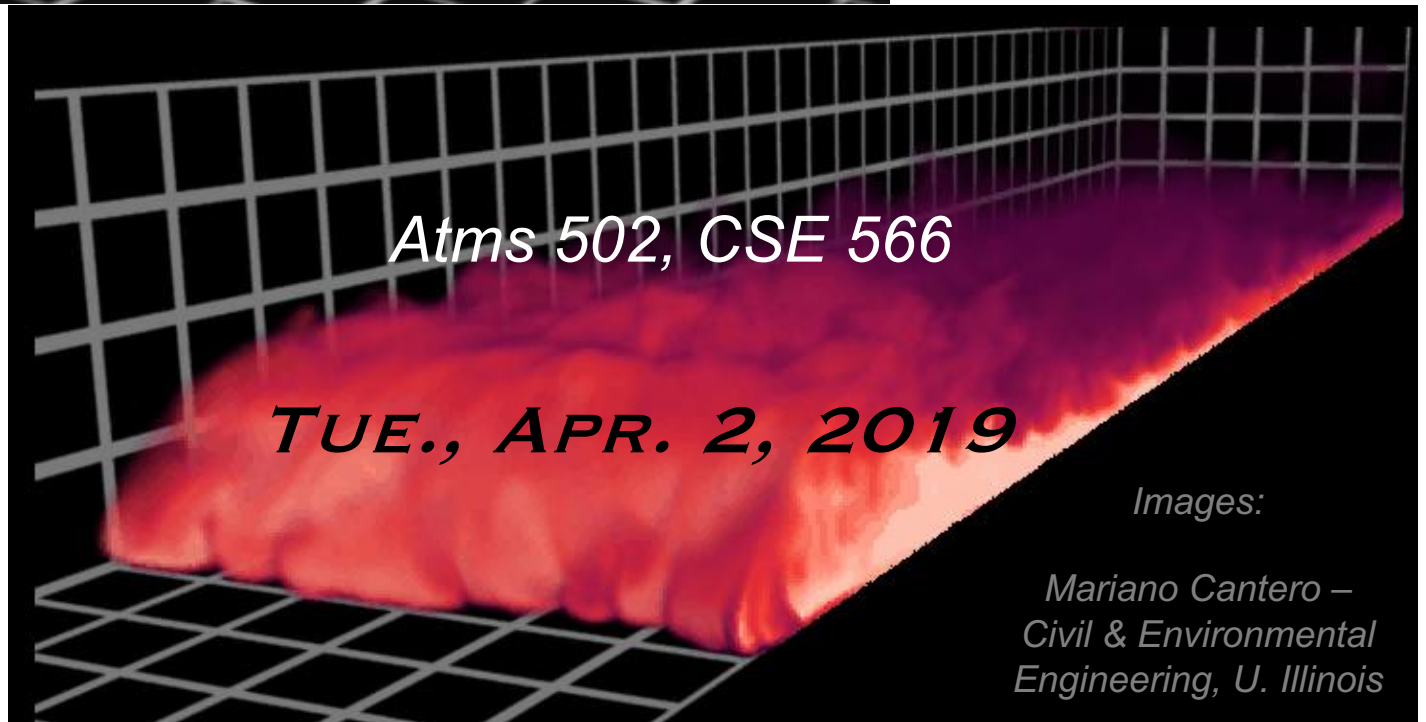


# *Numerical Fluid Dynamics*



**ATMS 502**  
**CSE 566**

Tuesday,  
2 April 2019

Class #21

*Program #5 is due  
Tuesday, April 16*

## Plan for Today

- 1) Review
  - Nonlinear instability and aliasing
  - Quasi-compressible system
- 2) Semi-Lagrangian methods
  - Advantages, questions, choices
- 3) Program 5
  - 2-D quasi-compressible nonlinear flow

# Semi-Lagrangian methods

3

# Semi-Lagrangian Methods

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*Ritchie et al. 1995*

- “The main motivation for using a semi-Lagrangian formulation is to permit the use of **time steps that far exceed the CFL** stability criterion for the corresponding Eulerian model ... provided that the additional time **truncation error** does not significantly decrease the accuracy”
- Their case: **4x improvement** in efficiency

# Semi-Lagrangian Methods

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- Generally:
  - Eulerian view - evolution at a point
  - Lagrangian view - following fluid motion
  - *Semi-Lagrangian* viewpoint ...
- Semi-Lagrangian methods: find source of tracer arriving at fixed grid locations

$$\frac{dF}{dt} = \frac{\partial F}{\partial t} + \frac{dx}{dt} \frac{\partial F}{\partial x} = 0 \quad \frac{dx}{dt} = U(x, t)$$

# Semi-Lagrangian Properties-1

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- Maximum  $\Delta t$  **not limited** by maximum wind speed
- *Can stably integrate with **Courant numbers**  $> 1$*
- Can handle **sharp gradients** / discontinuities well
- But ... does not have **conservation** properties like finite volume methods
- Can be somewhat more **expensive** per time step

# Semi-Lagrangian Properties-2

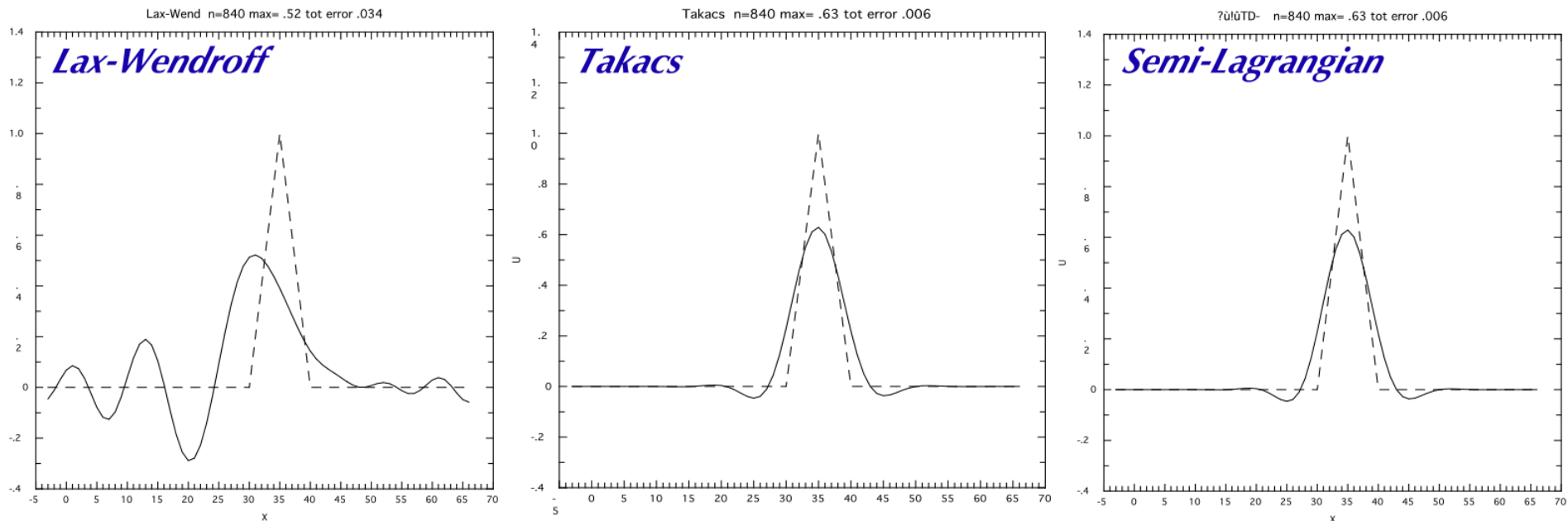
7

- Low **dispersion**
- Generally accurate but **there is damping** due to interpolation, though it is scale-selective.
- Important to limit truncation errors in
  1. discretized governing equations and
  2. in trajectory computations

# Semi-Lagrangian Methods

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- Linear advection example
- 3 revolutions, courant number 0.25

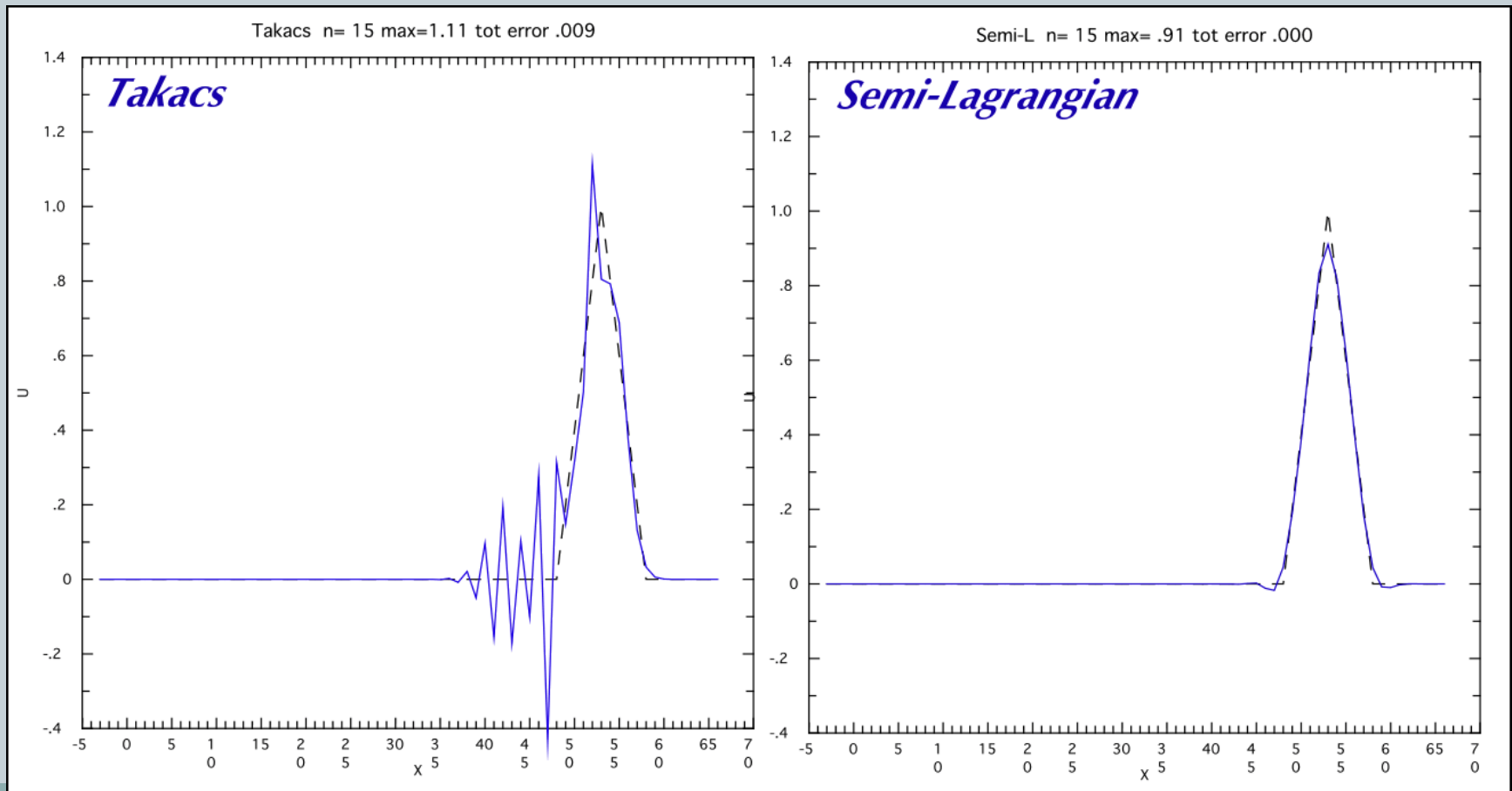




# Semi-Lagrangian Methods

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- Different case... with Courant # 1.2



# Semi-Lagrangian Methods

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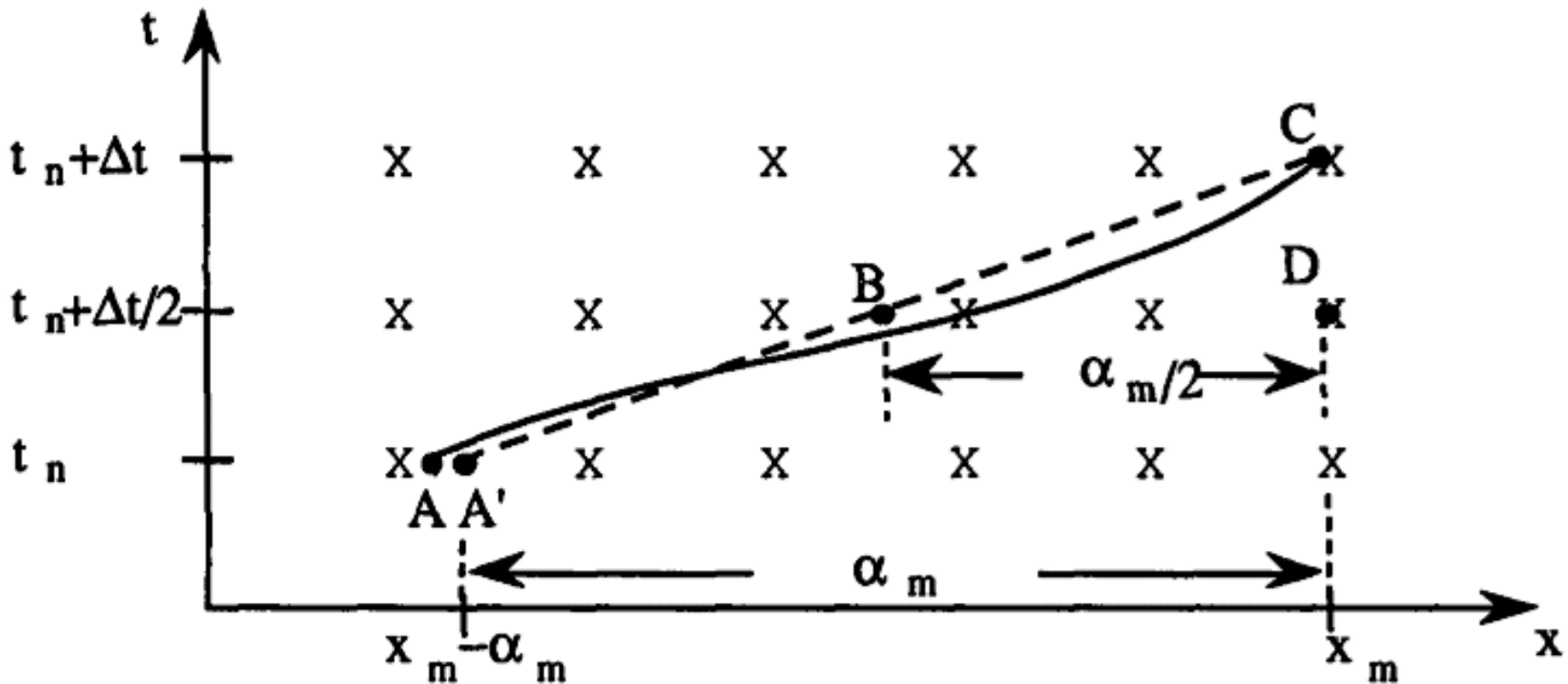
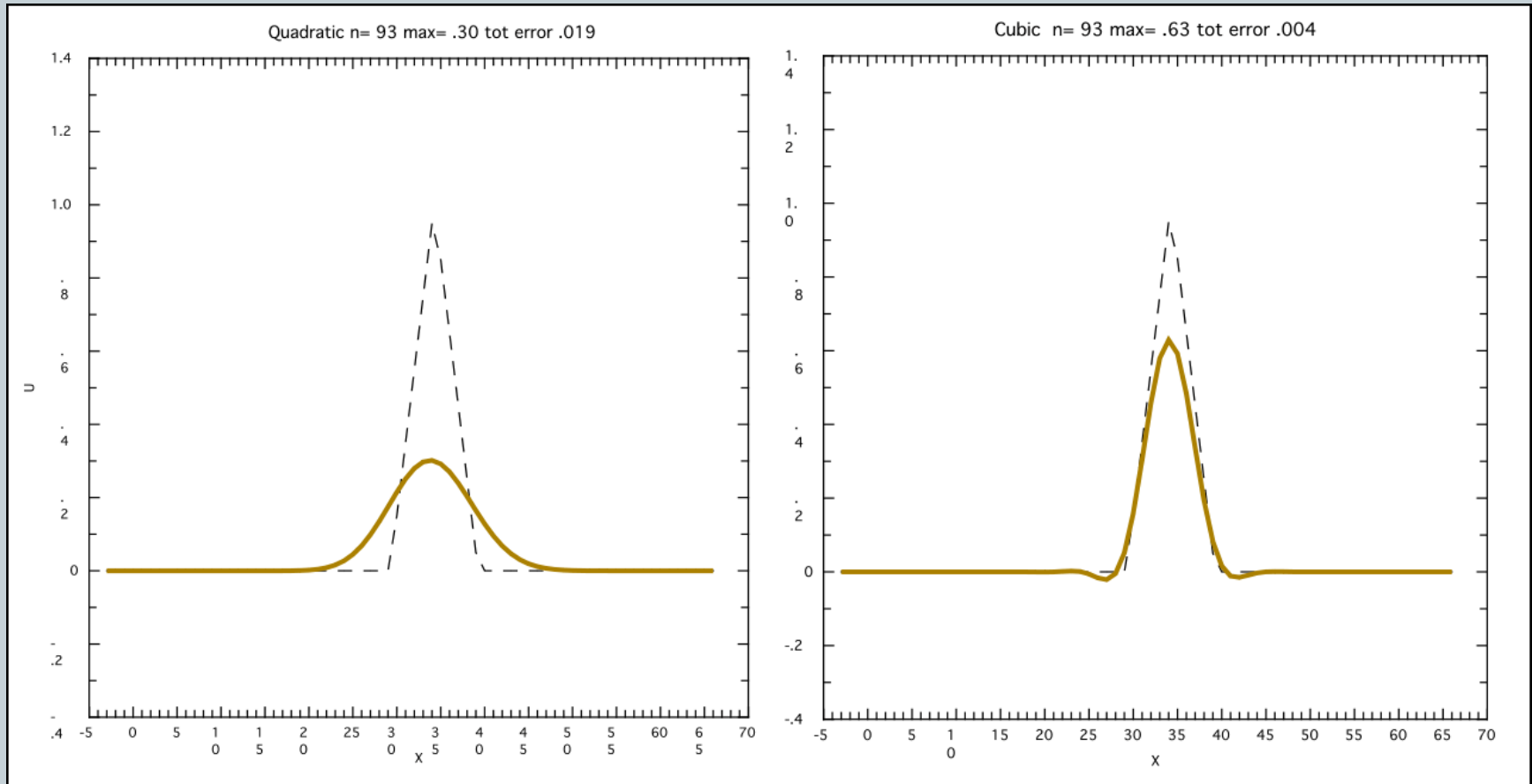


FIG. 2. Schematic for two-time-level advection. Actual (solid curve) and approximated (dashed line) trajectories that arrive at mesh point  $x_m$  at time  $t_n + \Delta t$ . Here  $\alpha_m$  is the distance the particle is displaced in  $x$  in time  $\Delta t$ .

# Semi-Lagrangian Methods

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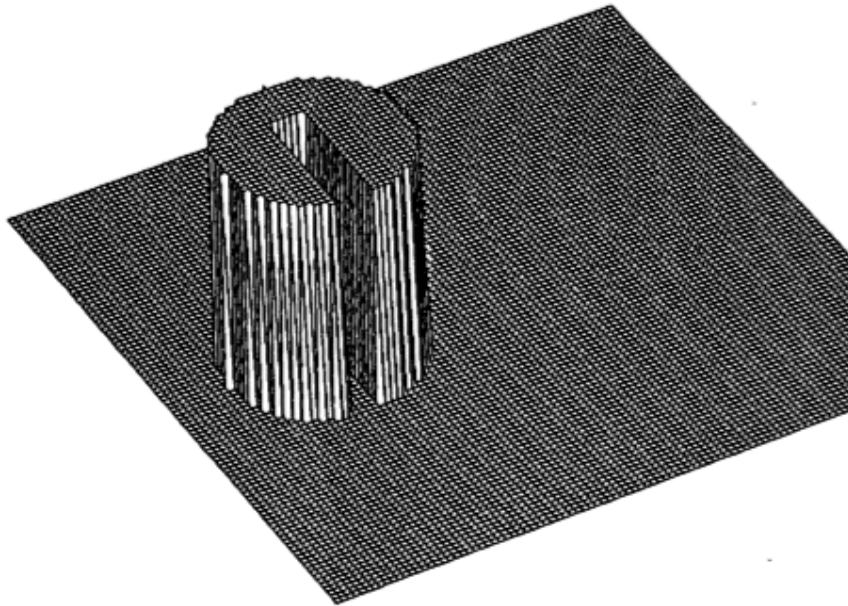
- Interpolation matters.



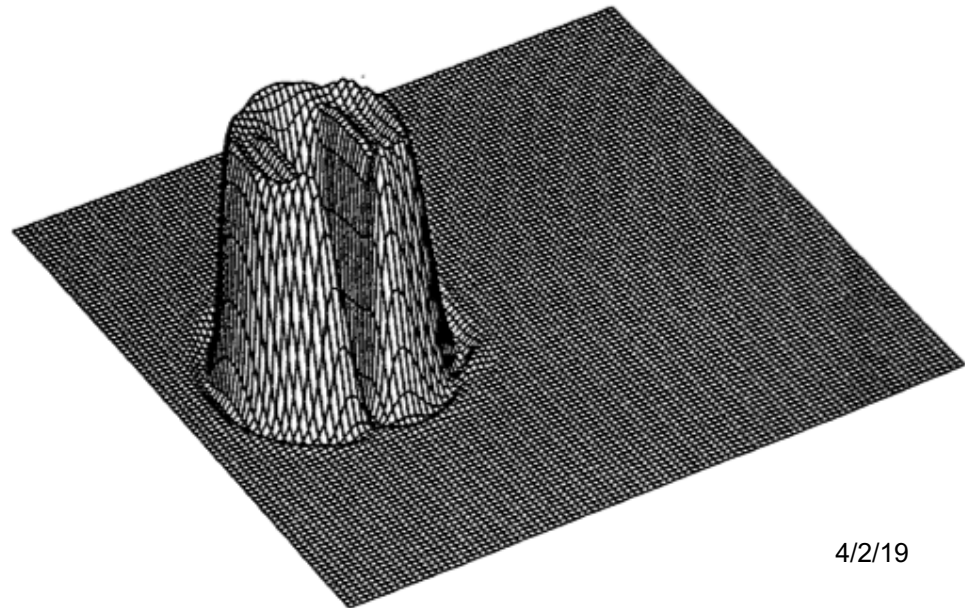
# Semi-Lagrangian Methods

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- Staniforth and Cote, 1991, Mon. Wea. Rev.



*“SLOTTED” CYLINDER*  
*6 REVOLUTIONS*



# Program #5

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## 2D NONLINEAR, COMPRESSIBLE FLOW

# Program 5: Overview

14

- We are modeling nonlinear compressible flow.
  - nonlinear: time-evolving flow fields
  - compressible: well, *quasi*-compressible.
    - ✦ there are sound waves
    - ✦ we will *set* the sound wave speed  $C_s$  ( $300 \text{ m s}^{-1} = \text{full speed}$ )
    - ✦ the only explicit density in our equations is a function of  $z$ , only.

# Program 5: Overview

15

- We are modeling nonlinear compressible flow.
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    - ✦ the only explicit density in our equations is a function of  $z$ , only.
- Everything starts with temperature ( $\theta$ )
  - we specify up to *two* temperature perturbations.
  - *perturbation* (potential) temperature =  $\theta - \bar{\theta}$ 
    - ✦ with  $\bar{\theta} = 300$  (a constant). When plotting  $\theta$ , always plot  $\theta - \bar{\theta}$ .
  - **Change  $\theta > P$  changes  $> U$  and  $W$  respond.**
  - Initial conditions: Specify initial  $\theta$ ; initial  $U, W, P' = \text{zero}$ .

# Program 5: Structure, BCs, base state

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- General program structure
  - input
  - time loop
    - ✦ start array update:  $u_3 = u_1$ , etc.
    - ✦ call BC routine
    - ✦ call main physics subroutines
      - advection
      - diffusion
      - pgf
    - ✦ array update
  - *on to the next step*
- Boundary conditions
  - Symmetric
  - Periodic
  - Zero-gradient
  - “Slip”
- “Base state”
  - Only base state variable you *use*: density (1-D)
  - Pressure – perturbation?
  - $\theta$ /temperature – perturbation?



# Program 5: Organization

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- We'll group functions by physical process
  - ✦ Each physical process: One subroutine
  - (1): **advection** routine will
    - ✦ handle  $\theta$  advection via calls to your *advect1d* routine, as before
    - ✦ *advection* will also handle advection of  $U$ ,  $W$ .
  - (2): **diffusion** routine will
    - ✦ carry out all diffusive terms, involving  $\theta$ ,  $U$ ,  $W$
  - (3): **PGF** routine handles all terms involving pressure
    - ✦ PGF = *pressure gradient force*
    - ✦ This routine will do the final contributions to  $U$ ,  $W$
    - ✦ These new ( $u_3$ ,  $w_3$ ) terms are used to find the new  $P'$ ,  $p_3$ .

# Program 5: 2D continuous equations

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- Full program 5 equations
  - all  $v$  terms and  $y$ -derivatives are ignored.

$u$ -momentum:	$u_t = -uu_x \square - wu_z - \frac{1}{\bar{\rho}} p'_x + K(u_{xx} \square + u_{zz})$
$v$ -momentum: (program 6 only)	$\square$
$w$ -momentum: ( $\theta' = \theta - \bar{\theta}$ )	$w_t = -uw_x \square - ww_z - \frac{1}{\bar{\rho}} p'_z + g \frac{\theta'}{\bar{\theta}} + K(w_{xx} \square + w_{zz})$
Perturbation pressure:	$p'_t = -c_s^2 \left( \bar{\rho} \frac{\partial u}{\partial x} \square + \frac{\partial}{\partial z} (\bar{\rho} w) \right)$
$\theta$ (pot. temperature):	$\theta_t = -(u\theta)_x \square - (w\theta)_z + \theta(u_x \square + w_z) + K(\theta_{xx} \square + \theta'_{zz})$

# Processes: Advection

19

- Full program 5 equations
  - Advection highlighted.

Tests “B” and “C” are only for  $\theta$  advection.

<i>u-momentum:</i>	$u_t = -uu_x \square - ww_z - \frac{1}{\bar{\rho}} p'_x + K(u_{xx} \square + u_{zz})$
<i>v-momentum:</i> (program 6 only)	$\square$
<i>w-momentum:</i> ( $\theta' = \theta - \bar{\theta}$ )	$w_t = -uw_x \square - ww_z - \frac{1}{\bar{\rho}} p'_z + g \frac{\theta'}{\bar{\theta}} + K(w_{xx} \square + w_{zz})$
<i>Perturbation pressure:</i>	$p'_t = -c_s^2 \left( \bar{\rho} \frac{\partial u}{\partial x} \square + \frac{\partial}{\partial z} (\bar{\rho} w) \right)$
<i><math>\theta</math> (pot. temperature):</i>	$\theta_t = -(u\theta)_x \square - (w\theta)_z + \theta(u_x \square + w_z) + K(\theta_{xx} \square + \theta'_{zz})$

“advection” routine now includes  $u, w$  (nonlinear)

# Processes: Diffusion

20

- Full program 5 equations
  - Diffusion highlighted.

<i>u-momentum:</i>	$u_t = -uu_x \square - wu_z - \frac{1}{\bar{\rho}} p'_x + K(u_{xx} \square + u_{zz})$
<i>v-momentum:</i> (program 6 only)	$\square$
<i>w-momentum:</i> ( $\theta' = \theta - \bar{\theta}$ )	$w_t = -uw_x \square - ww_z - \frac{1}{\bar{\rho}} p'_z + g \frac{\theta'}{\bar{\theta}} + K(w_{xx} \square + w_{zz})$
<i>Perturbation pressure:</i>	$p'_t = -c_s^2 \left( \bar{\rho} \frac{\partial u}{\partial x} \square + \frac{\partial}{\partial z} (\bar{\rho} w) \right)$
<i><math>\theta</math> (pot. temperature):</i>	$\theta_t = -(u\theta)_x \square - (w\theta)_z + \theta(u_x \square + w_z) + K(\theta_{xx} \square + \theta'_{zz})$

“diffusion” evaluates derivatives at  $(n-1)$  for  $u$  &  $w$ ;  $(n)$  for  $\theta$

# Processes: PGF+buoyancy

21

- Full program 5 equations
  - pressure gradient & buoyancy highlighted.

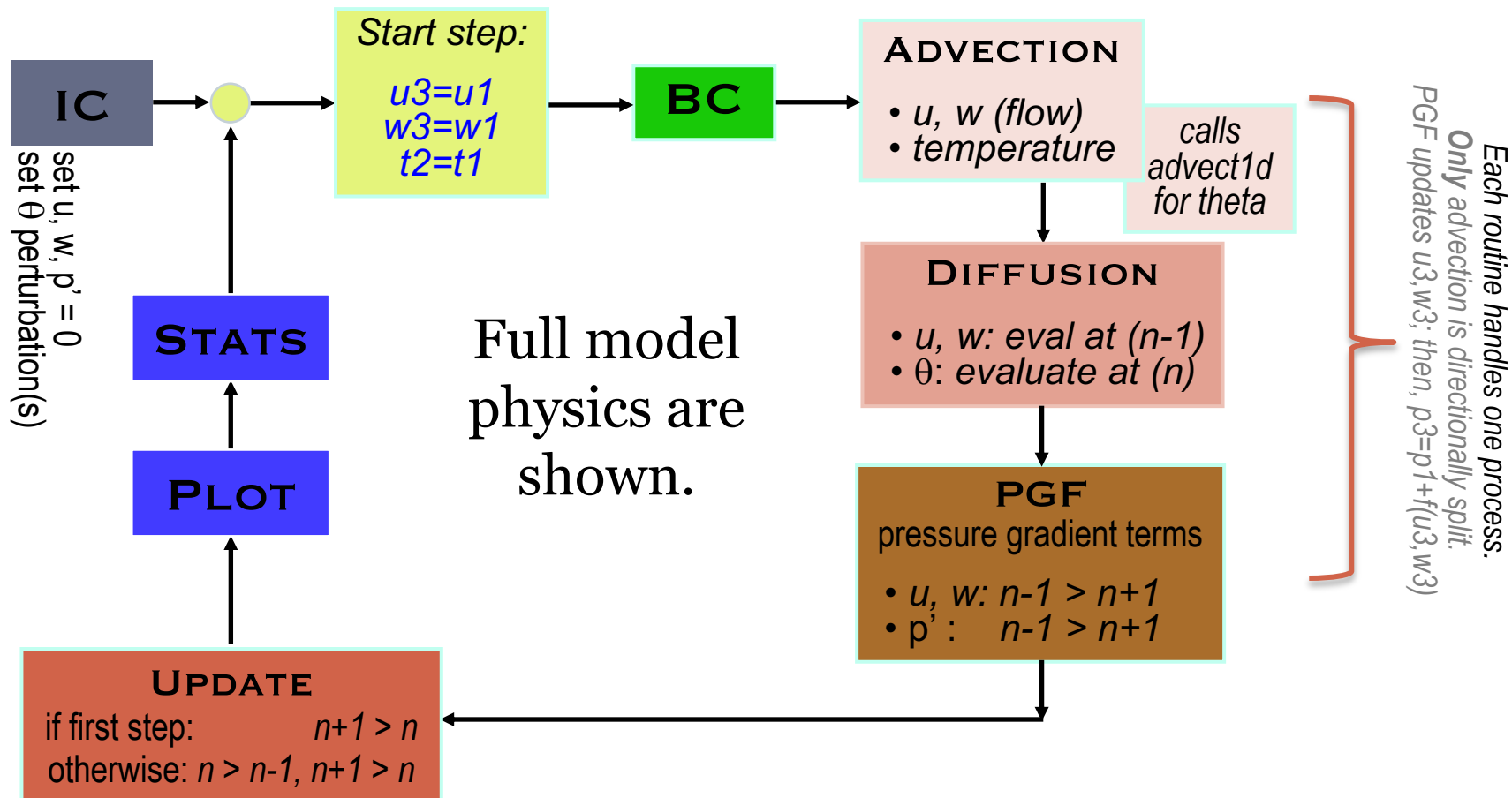
This is  
test “A”

<i>u-momentum:</i>	$u_t = -uu_x \square - wu_z \square - \frac{1}{\bar{\rho}} p'_x + K(u_{xx} \square + u_{zz})$
<i>v-momentum:</i> (program 6 only)	$\square$
<i>w-momentum:</i> ( $\theta' = \theta - \bar{\theta}$ )	$w_t = -uw_x \square - ww_z \square - \frac{1}{\bar{\rho}} p'_z + g \frac{\theta'}{\bar{\theta}} + K(w_{xx} \square + w_{zz})$
<i>Perturbation pressure:</i>	$p'_t = -c_s^2 \left( \bar{\rho} \frac{\partial u}{\partial x} \square + \frac{\partial}{\partial z} (\bar{\rho} w) \right)$
<i><math>\theta</math> (pot. temperature):</i>	$\theta_t = -(u\theta)_x \square - (w\theta)_z \square + \theta(u_x \square + w_z) + K(\theta_{xx} \square + \theta'_{zz})$

$u_3 = u_3 + \dots$ ;  $w_3 = w_3 + \dots$ ; set  $u, w$  BCs;  $p_3 = p_1 + \dots$

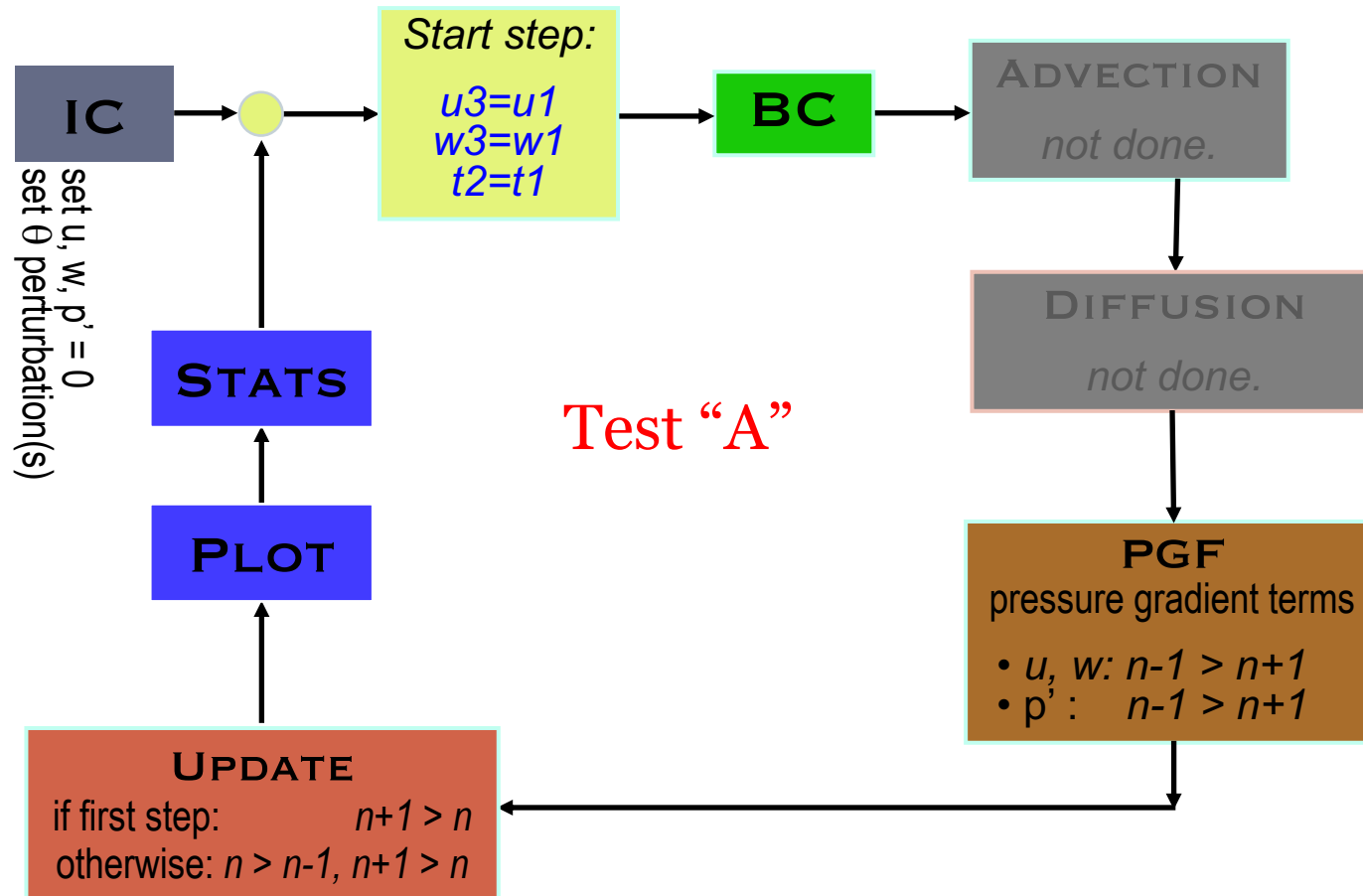
# Program 5: Structure

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# Program 5: test case "A"

23



- in this test we only use processes in "PGF"
- other routines are *not called*
- $\theta$  does *not change* from the IC values.

# Program 5: Dimensions

24

- **Array dimensions**
  - Theta ( $\theta$ ) is treated as before, except ...
    - ✦ we have added a dissipation term
  - Your 2-D arrays :  $NX \neq NZ$  !!!
  - You have additional 2-D arrays now that we are **nonlinear**:
    - ✦ arrays for  $U, W$  are now time-evolving and need ghost zones!
    - ✦ new array:  $P$  (for perturbation pressure. needs ghost zones too)
  - New 1-D arrays
    - ✦ for density at *theta/u/p levels* (altitudes)
    - ✦ for density at *w-levels* (in-between those for theta/u/p)
      - this density is **not** time-varying. Set it only once...
    - ✦ other arrays are used as part of initialization
      - and are never needed again.



# Program 5: BCs

25

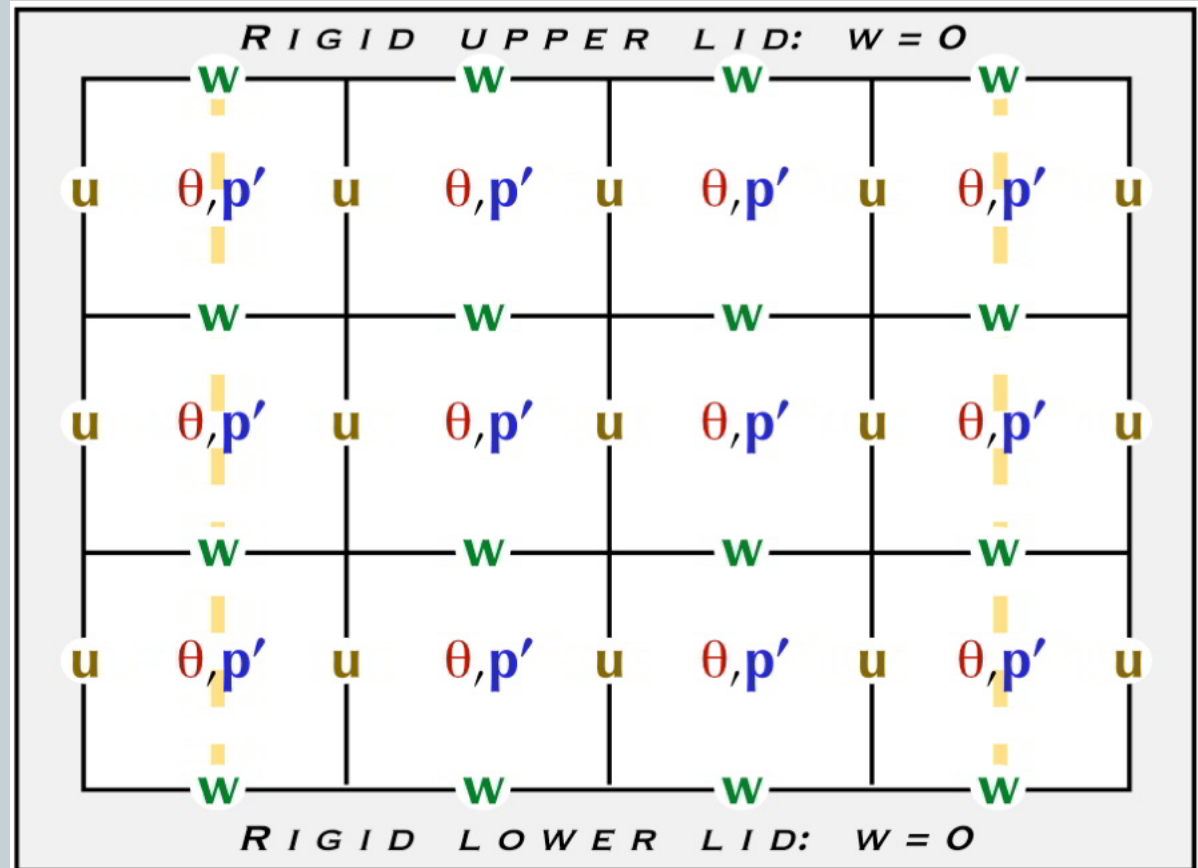
- **Boundary conditions (B.C.'s)**

- **Z:** B.C.'s as before

- ✦ *zero-gradient*
- ✦ (*w: zero @ top, bottom*)

- **X:** BCs

- ✦ **symmetric** B.C.'s
  - for  $W, P, \theta$
- ✦ **asymmetric** in  $X$ 
  - *only* for  $U$



# Program 5: Time integration

26

- Inside main program

- Before integration loop:

- ✦  $tstep = \Delta t$

- Main integration loop, near top:

- ✦  $t2 = t1$

- ✦  $u3 = u1$


- ✦  $w3 = w1$

- ✦ call subroutines *advection*, *diffusion*, *pgf*

- Remember:

- *Theta is forward-time*

- *Everything else is centered-time*



This is the first part of  
 $u^{n+1} = u^{n-1} + tstep * terms \dots$

- Inside subroutines *advection*, *diffusion*, *pgf*

- ✦  $t2 = t2 + \Delta t \cdot [forcing\ terms]$

- ✦  $u3 = u3 + tstep \cdot [forcing\ terms]$

- ✦  $w3 = w3 + tstep \cdot [forcing\ terms]$

# Program 5: Update

27

- Inside main program

- Update step, bottom of integration loop

- ✦ if (*this was the first time step*)

$u2 = u3$

*copy  $n+1$  data over (replacing) “ $n$ ” array*

$w2 = w3$

*copy  $n+1$  data over (replacing) “ $n$ ” array*

$p2 = p3$

*copy  $n+1$  data over (replacing) “ $n$ ” array*

$t1 = t2$

*copy  $n+1$  data over (replacing) “ $n$ ” array*

$tstep = 2 \cdot \Delta t$

*from now on, take  $2\Delta t$  steps.*

- ✦ otherwise (*time step 2 onwards*)

$u1 = u2; u2 = u3$

*copy  $n > n-1$ , and  $n+1 > n$*

$w1 = w2; w2 = w3$

*copy  $n > n-1$ , and  $n+1 > n$*

$p1 = p2; p2 = p3$

*copy  $n > n-1$ , and  $n+1 > n$*

$t1 = t2$

*theta is forward time, always.*

# *Review:* Program 5 coding

28

- Changes and additions for:
  - initial condition routine
    - ✦ no spatial variation specified for wind (or pressure)
    - ✦ multiple perturbations for theta
  - boundary condition routine
    - ✦ two dimensions: edges
  - main time step loop: starting
    - ✦ beginning the leapfrog time step; preparing theta
  - main time step loop: finishing
    - ✦ switching from forward to leapfrog time
  - routines
    - ✦ advection, diffusion, and pgf (pressure-gradient-force/buoyancy)

# Program 5: Questions

29

- Ghost points – when? where?
  - To simplify things for myself I dimensioned almost everything  $0:nx+1$ ,  $0:nz+1$ , i.e. one ghost point.
  - But what is really needed? *discuss* 1-D, 2-D
- Official case not yet ready
  - *yes*.
- “nx” and “nz” refer to – what variable?
  - *theta* (potential temperature) and *p* (perturbation pressure).
- Grid points or cells?
  - *yes*. Consider as points except in context of Piecewise Linear method
- What limits of arrays? *discuss*
- Diffusion: X, Z, both, how? *discuss*
- Strang splitting – *not yet*

# Program 5: Coding practice


30

- Starting a time step

- Before doing anything else:

- ✦  $t_2 = t_1$
- ✦  $u_3 = u_1$
- ✦  $w_3 = w_1$

- ✦ All later routines *add to* these “n+1” arrays.



This also lets us turn processes on or off – we have taken the ‘first part’ of each time step – before starting.

- So in *advection, diffusion, PGF*, you will code ...

- ✦  $t_2 = t_2 + \dots \Delta t \cdot [ \text{forcing terms} ]$
- ✦  $u_3 = u_3 + \dots 2\Delta t \cdot [ \text{forcing terms} ]$  (same for *W*)

- Exception: pressure

- ✦ Only one step to pressure:  $p_3 = p_1 + 2\Delta t \cdot [ \text{forcing terms} ]$

# Program 5: First time step

31

- Straightforward coding would look like ...
  - Forward step:
    - ✦  $\mathbf{u}_2 = \mathbf{u}_1 + \Delta t \cdot [ \text{forcing terms} ]$
  - Centered step:
    - ✦  $\mathbf{u}_3 = \mathbf{u}_1 + 2\Delta t \cdot [ \text{forcing terms} ]$
  - Writing all that code out twice is annoying.
- Instead, we will do ...
  - For the first time step,  $tstep = \Delta t$ ; otherwise,  $tstep = 2\Delta t$
  - And so our equations look like ...
    - ✦  $\mathbf{u}_3 = \mathbf{u}_1 + tstep \cdot [ \text{forcing terms} ]$  (same for  $W, P$ )
    - ✦ works because we *also* initialize our arrays  $\mathbf{u}_1 = \mathbf{u}_2 = 0$  (same for  $W, P$ )
  - *Except* for the temperature:  $\theta$  is *always* forward in time.

# Program 5: Where do I start?

32

- Suggested order of development for Program 5
  - Modify program 2 or 3 code to everywhere to assume  $NX \neq NZ$
  - Change **physical dimensions**; domain no longer  $[-0.5 : +0.5]$
  - Create initial  $\theta$  field, plot  $\theta - \bar{\theta}$ ; verify it looks OK.
    - ✦ So the initial  $\theta$  plot will look like a circular field surround by zeroes
  - Set up all arrays:
    - ✦ **u, w, p**: three time levels, 2-D
    - ✦ **t**: two time levels, 2-D
    - ✦ **density** (for p/t/u levels) and **density** for w-levels: 1-D
  - Create initial 1-D base-state fields for density
  - Create routine for boundary conditions
  - **Test** in this order: *PGF*; *linear  $\theta$  advection  $\theta$* ;  *$\theta$  diffusion*.
  - *Now*: **full physics**.