



*Atms 502, CSE 566*

<sup>1</sup>  
*Numerical Fluid Dynamics*



*THU., APR. 4, 2019*

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

Thursday,  
4 April 2019

Class #22

*Program #5 is due  
Tuesday, April 16*

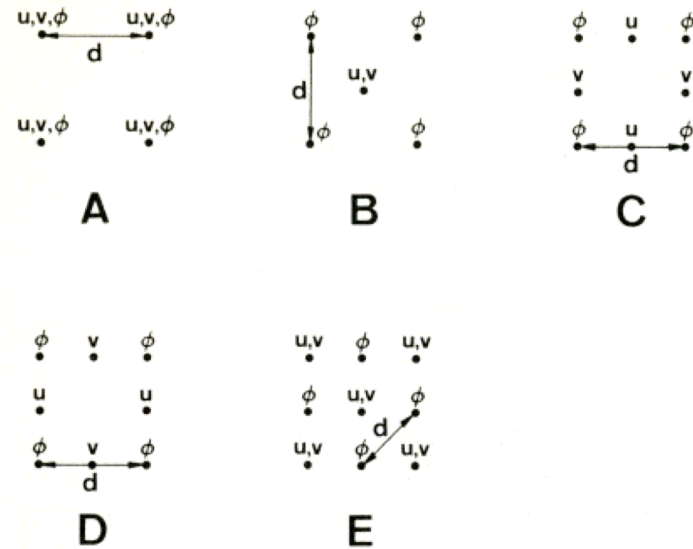
## Plan for Today

- 1) Review *Semi-Lagrangian methods*
- 2) Staggered grids
  - Why we bother
- 3) Diffusion; Advection+diffusion
  - Filtering vs. integrating; stability
- 4) Program 5
  - continued
- 5) Lee & Wilhelmson
  - Intro: Density currents, 3D model

# Staggered grids

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WHY WE BOTHER.



**Figure 7.4** The five grids that were analyzed by Winninghoff (1968) and Arakawa and Lamb (1977).

# Staggered grid stability

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Shallow water:

- Unstaggered:

$$\delta_{2t} u + U \delta_{2x} u + g \delta_{2x} h = 0$$

$$\delta_{2t} h + U \delta_{2x} h + H \delta_{2x} u = 0$$

✓ Result:

$$\left( |U| + c \right) \frac{\Delta t}{\Delta x} < 1$$

Shallow water:

- Staggered:

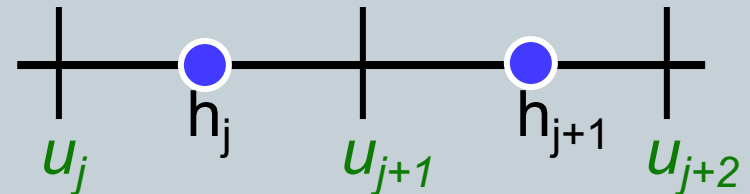
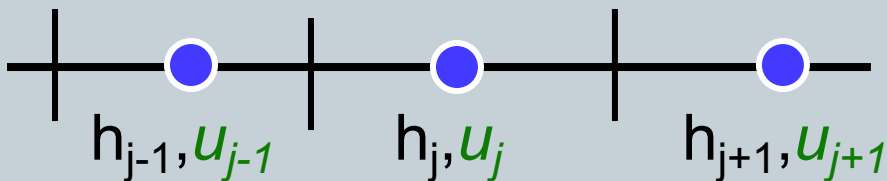
$$\delta_{2t} u + g \delta_x h = 0$$

$$\delta_{2t} h + H \delta_x u = 0$$

✓ Result:

$$\left| \frac{c \Delta t}{\Delta x} \right| < \frac{1}{2}$$

Accuracy: both order  $(\Delta x)^2$ ; staggered case error less



# Staggered grid phase

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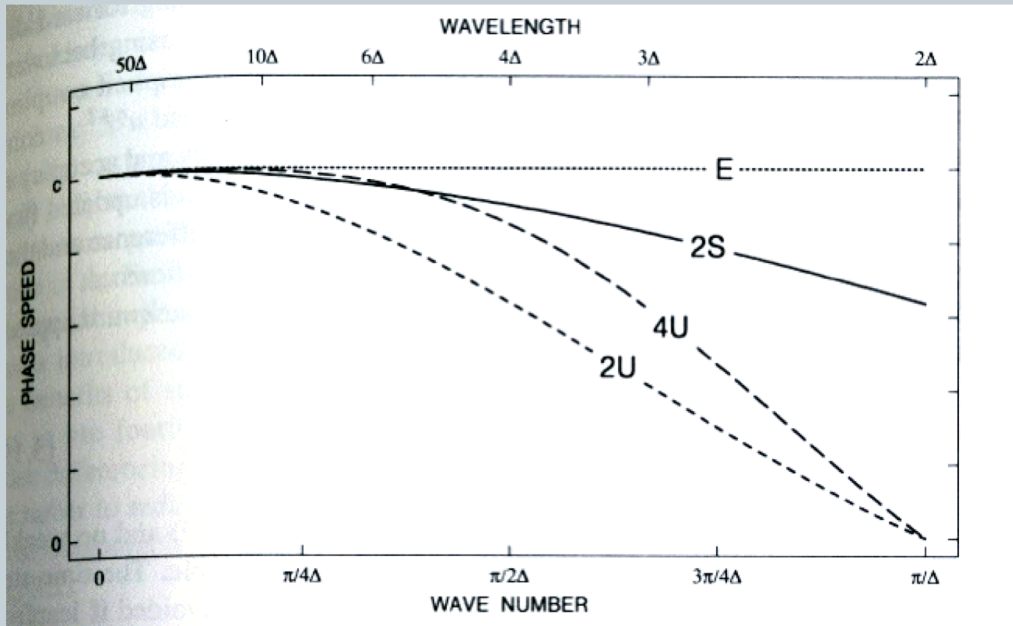
## Phase speed analysis

$$c_{unstag} = \frac{\omega}{k} = \frac{c}{k\Delta x} \sin k\Delta x$$

unstaggered

$$c_{stag} = \frac{\omega}{k} = \frac{2c}{k\Delta x} \sin \frac{k\Delta x}{2}$$

staggered



- Staggered 2<sup>nd</sup> order better than 2<sup>nd</sup> or 4<sup>th</sup> order unstaggered.
- Group velocity: unstaggered 2x worse

# Diffusion - and the advection-diffusion problem



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# Diffusion: two 3-point-filter approaches

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- Using a 1-step filter

- A simple 1D, 1-pass, 3-point filter:

$$\bar{\phi} = (1 - S)\phi_j + \frac{S}{2}(\phi_{j+1} + \phi_{j-1})$$

- The *response function*:

- ✦  $S=1/2$ :  $2\Delta x$  eliminated
- ✦  $S<0$ : *desmoothing*

Let  $\phi(x) = Ae^{ikj\Delta x}$  Then,  $\bar{\phi} = R\phi$ ,

with  $R = \text{response function} = 1 - 2S \sin^2 \frac{k\Delta x}{2}$

- Using diffusion in a PDE

$$\begin{aligned} \frac{d\phi}{dt} &= \gamma(\phi_{j+1} - 2\phi_j + \phi_{j-1}) = \gamma(Ae^{ikj\Delta x})(e^{ik\Delta x} - 2 + e^{-ik\Delta x}) = \\ &= -2\gamma Ae^{ikj\Delta x}(1 - \cos k\Delta x) = \frac{dA}{dt} e^{ik(j\Delta x)} \end{aligned}$$

$$\frac{dA}{dt} = -2\gamma(1 - \cos k\Delta x)A \Rightarrow R \equiv \frac{1}{A} \frac{dA}{dt} = -2\gamma(1 - \cos k\Delta x)$$

$\gamma$  = damping coefficient  
 $A$  = amplitude  
 $R$  = response value;  
 $2\Delta x$  is most damped.

# Diffusion: exact solution, amplification factor

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- Exact solution

- Starting with:  $\phi_t = M\phi_{xx}$

- An exact solution:  $\phi(x,t) = \phi_0 e^{ikx} e^{-Mk^2 t}$

- The exact amplification error:

$$A_e = \frac{\phi(t + \Delta t)}{\phi(t)} = e^{-Mk^2 \Delta t} = e^{-r\Delta x^2 k^2} = e^{-r\beta^2}; \quad r = \frac{M \Delta t}{\Delta x^2}$$

- ✦ smallest waves are damped the most!



# Diffusion: exact vs. simple FTCS approach

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- Forward time, centered space:

$$\frac{\phi_j^{n+1} - \phi_j^n}{\Delta t} = M \left( \frac{\phi_{j+1}^n - 2\phi_j^n + \phi_{j-1}^n}{\Delta x^2} \right)$$

- Behavior:  $\lambda = 1 - 4\nu \sin^2 \left( \frac{\beta}{2} \right); \quad \nu = M\Delta t / \Delta x^2$

- ✦ Damps  $2\Delta x$  most
- ✦ stable for  $0 < \nu \leq \frac{1}{2}$ 
  - But  $\nu > \frac{1}{4}$  has  $\lambda < 0$  (sign flips) for  $2\Delta x$
  - To avoid 'over damping' use  $0 < \nu \leq \frac{1}{4}$

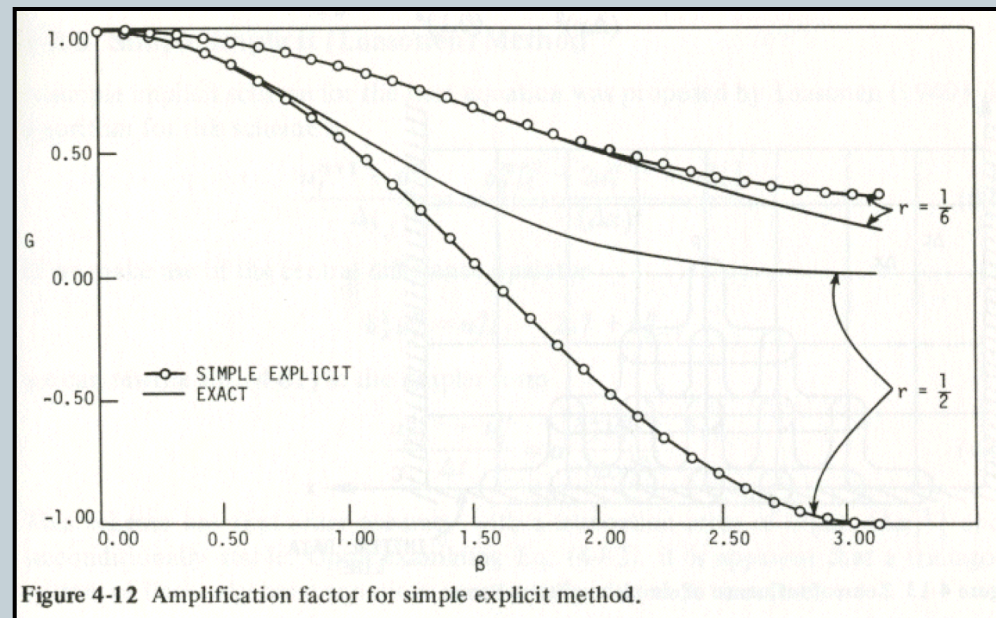


Figure 4-12 Amplification factor for simple explicit method.

# General diffusion, and some conclusions

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- General form: 
$$\frac{\phi_j^{n+1} - \phi_j^n}{\Delta t} = M \frac{\theta \delta_{xx} \phi_j^{n+1} + (1 - \theta) \delta_{xx} \phi_j^n}{\Delta x^2} \text{ with } 0 \leq \theta \leq 1$$
- $\theta=0$ : simple explicit;  $\theta=1$ : simple implicit;  $\theta=1/2$ : Crank-Nicolson
- Accuracy:  $\theta=0,1$ :  $O(\Delta t, \Delta x^2)$ ;  $\theta=1/2$ :  $O(\Delta t^2, \Delta x^2)$
- Stability and accuracy: advection vs. diffusion
  - Advection problem:
    - ✦ **Small wavelengths** unstable first; may propagate away and/or amplify, impacting overall solution
  - Diffusion problem:
    - ✦ **Smallest wavelengths** damped the most
    - ✦ Durran: accuracy of treatment of smallest waves is “irrelevant” if they are decaying anyway..

# Advection + diffusion problem

WE ARE TRYING TO SOLVE:

$$\frac{\partial \phi}{\partial t} + c \frac{\partial \phi}{\partial x} = M \frac{\partial^2 \phi}{\partial x^2}$$

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- **Diffusion must *dominate!***

- ✦ **Upstream** advection,  
**centered** diffusion

- ✦ **Centered** advection,  
**centered** diffusion

- **Modified equation:**

$$\frac{\partial \phi}{\partial t} + c \frac{\partial \phi}{\partial x} = M \left( 1 + \frac{P_e}{2} \right) \frac{\partial^2 \phi}{\partial x^2} \quad \text{where } P_e = \frac{c \Delta x}{M}$$

- **Modified equation:**

$$\phi_t + c \phi_x = \left( M - \frac{c^2 \Delta t}{2} \right) \phi_{xx} + () \phi_{xxx} + () \phi_{xxxx} + \dots$$

- **Summary:**

- The *Péclet number* must remain small, or the solution is no longer consistent. Small  $P_e$  requires

- ✦ small flow speed  $c$
- ✦ small grid spacing  $\Delta x$ , or
- ✦ large damping coefficient  $M$

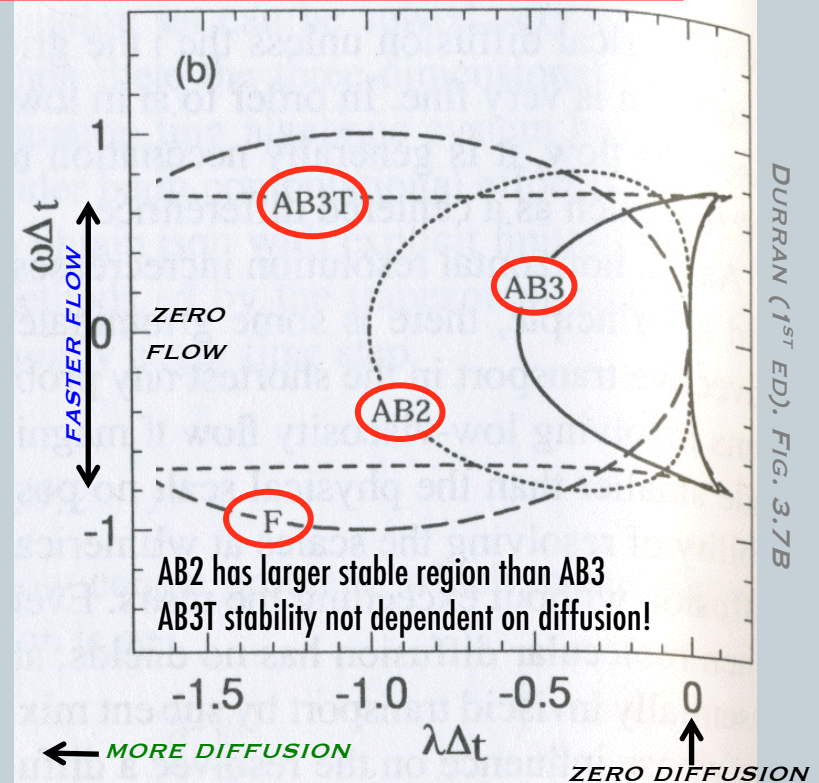
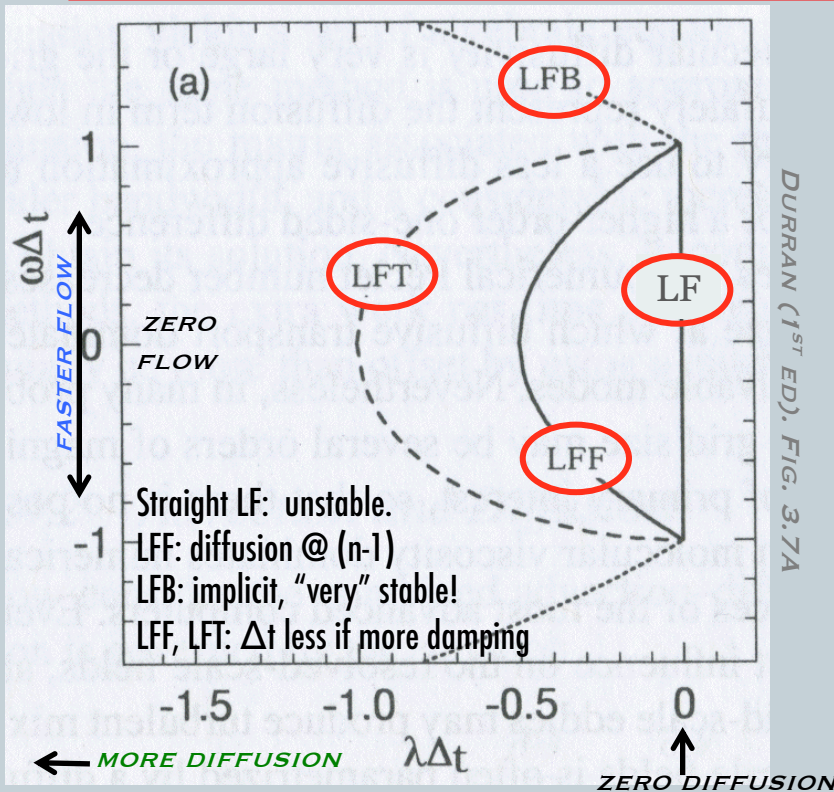
- $M$  may be prognostic, and so vary throughout the flow.

# Advection+diffusion: Time differencing

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- Leapfrog time differencing
  - Straight LF, LFF (forward) as in P6
- Adams-Bashforth stability
  - 2<sup>nd</sup>, 3<sup>rd</sup>-order, trapezoidal

AXES ARE SCALED ADVECTION/DIFFUSION COEFFICIENTS. >> SEEK "REGION OF USEFUL STABILITY"



# Program #5

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## 2D NONLINEAR, COMPRESSIBLE FLOW

# Program 5: BCs

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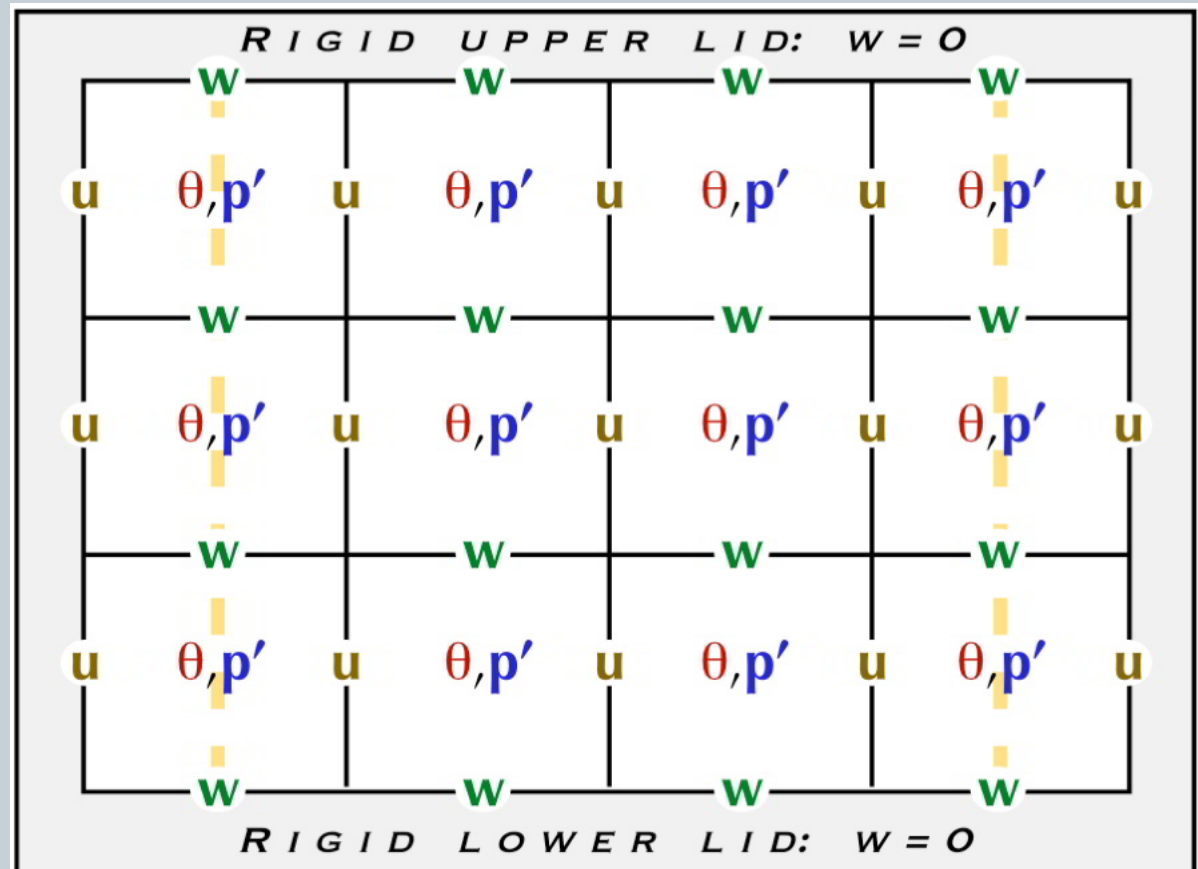
- **Boundary conditions (B.C.'s)**

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

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

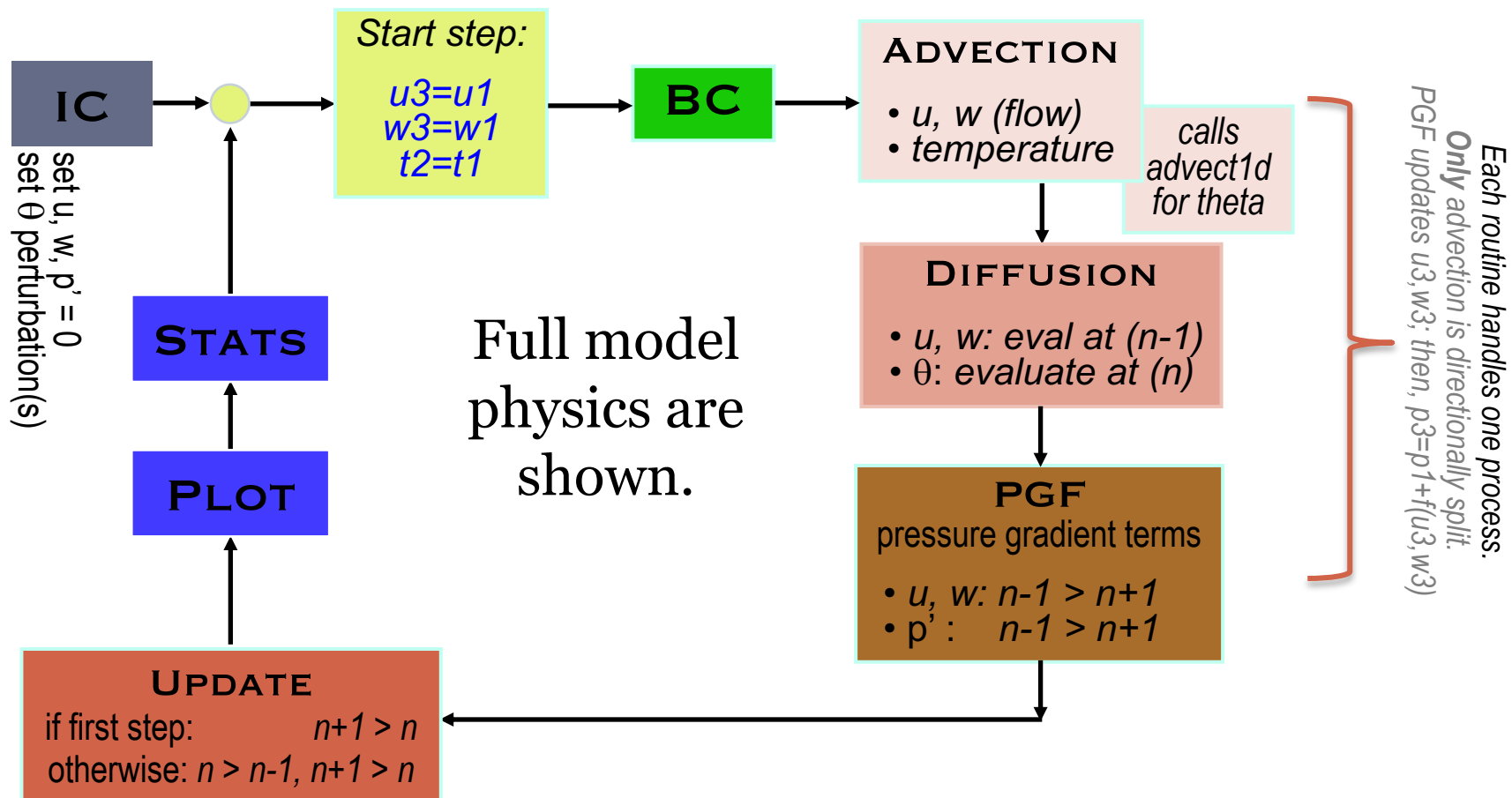
- **X:** BCs

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



# Program 5: Structure

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# Program 5: Coding practice


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- Starting a time step

- Before doing anything else:

- ✦  $t2 = t1$
- ✦  $u3 = u1$
- ✦  $w3 = w1$

- ✦ 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 ...

- ✦  $t2 = t2 + \dots \Delta t \cdot [ \text{forcing terms} ]$
- ✦  $u3 = u3 + \dots 2\Delta t \cdot [ \text{forcing terms} ]$  (same for *W*)

- Exception: pressure

- ✦ Only one step to pressure:  $p3 = p1 + 2\Delta t \cdot [ \text{forcing terms} ]$



# Program 5: First time step

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- 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?

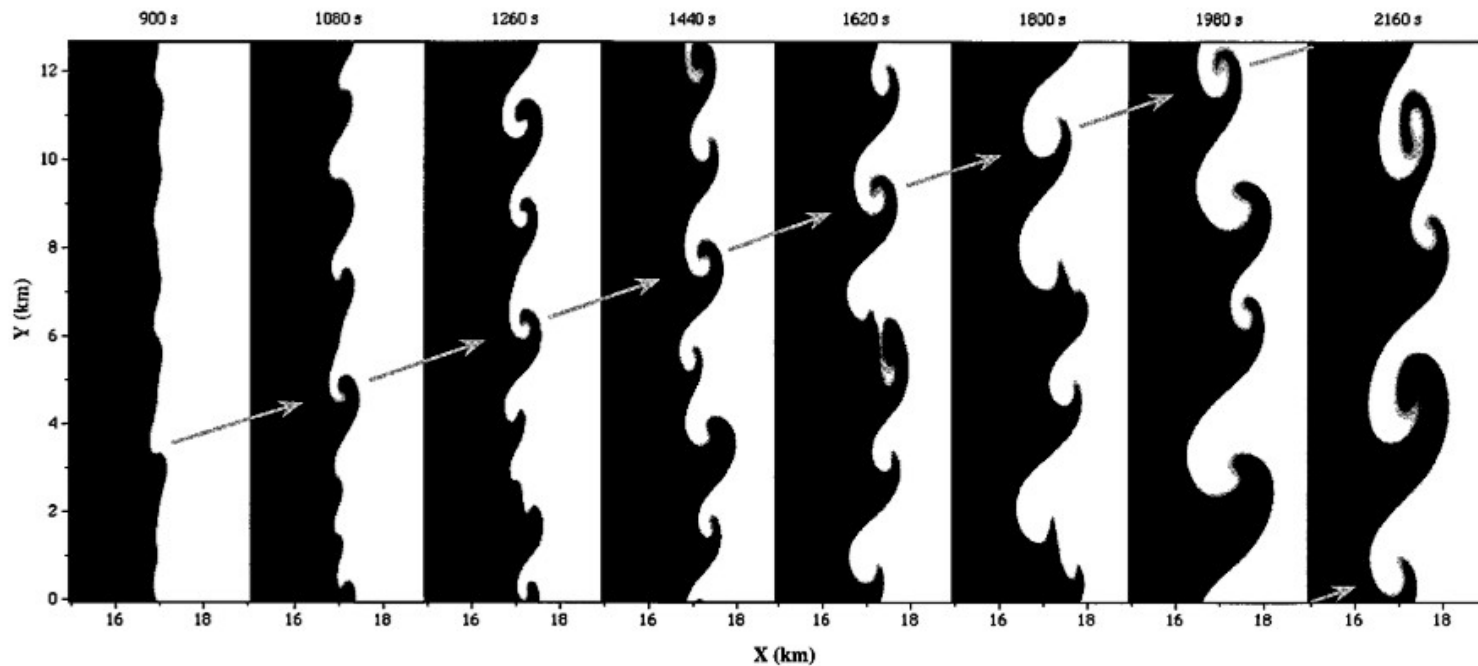
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- Suggested order of development for Program 5
  - Modify program 2 or 3 code to everywhere to assume  $NX \neq NZ$
  - Change **physical dimensions**; domain no longer  $[-0.5 : +0.5]$
  - Create initial  $\theta$  field, plot  $\theta - \bar{\theta}$ ; 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.*

# Modeling 3d density currents

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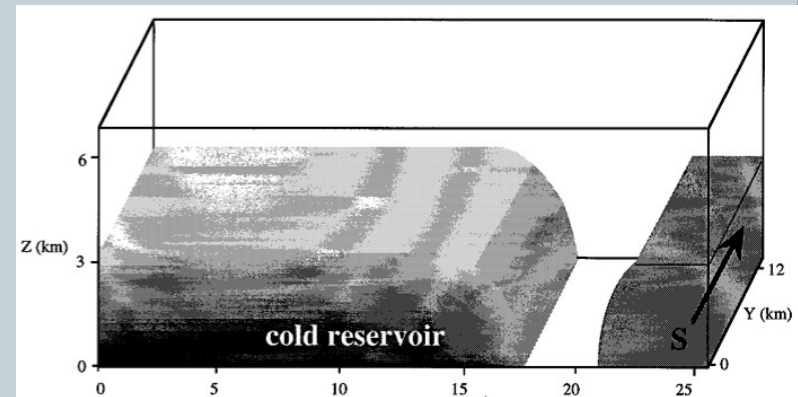
## NONLINEAR COMPRESSIBLE FLOW



# Lee and Wilhelmson (1997)

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- Much in common w/computer problem #6 --
- Related to high plains 'landspout' tornadoes
- **Configuration:**
  - 3-D,  $\Delta x = \Delta y = \Delta z = 100\text{m}$ , dry, quasi-compressible, C-grid
  - Random sfc  $\theta$  perturbations @  $T=0$
  - Semi-slip surface:  $\left(\frac{\partial u}{\partial t}, \frac{\partial v}{\partial t}\right)_{sfc} = \frac{-C_D |\vec{V}|}{\Delta z}(u, v)$
  - BC: Open X, periodic Y
  - Density current encounters significantly different  $V$

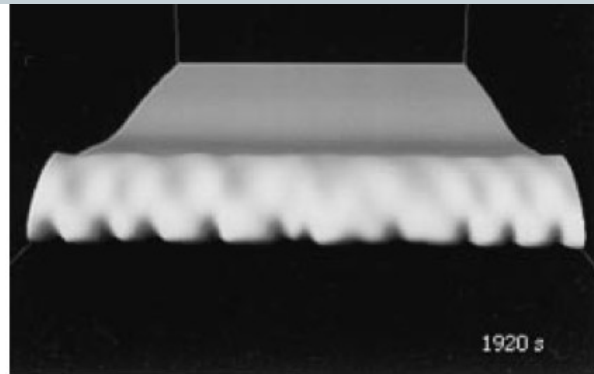


# Lee and Wilhelmson (1997)

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- **Evolution, step 1:**

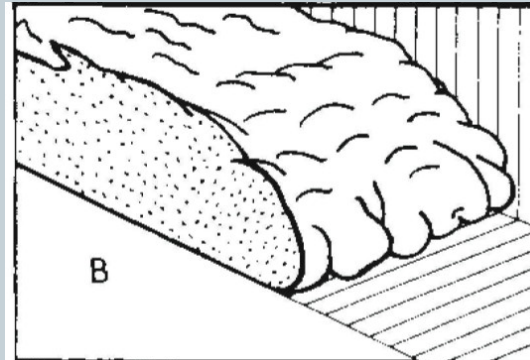
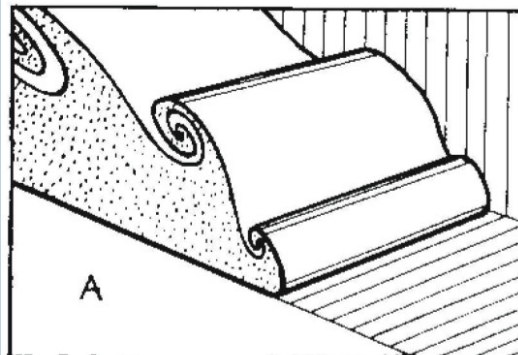
- *Random temp. perturbations + semi-slip surface produces lobe and cleft instability along leading edge of density current*



Lee/Wilhelmson Fig. 5:  
density current leading  
edge: lobe and cleft  
instability

*Program 6: uses  $\Delta U'_{T=0}$*

**KELVIN-  
HELMHOLTZ**



**LOBE  
& CLEFT**

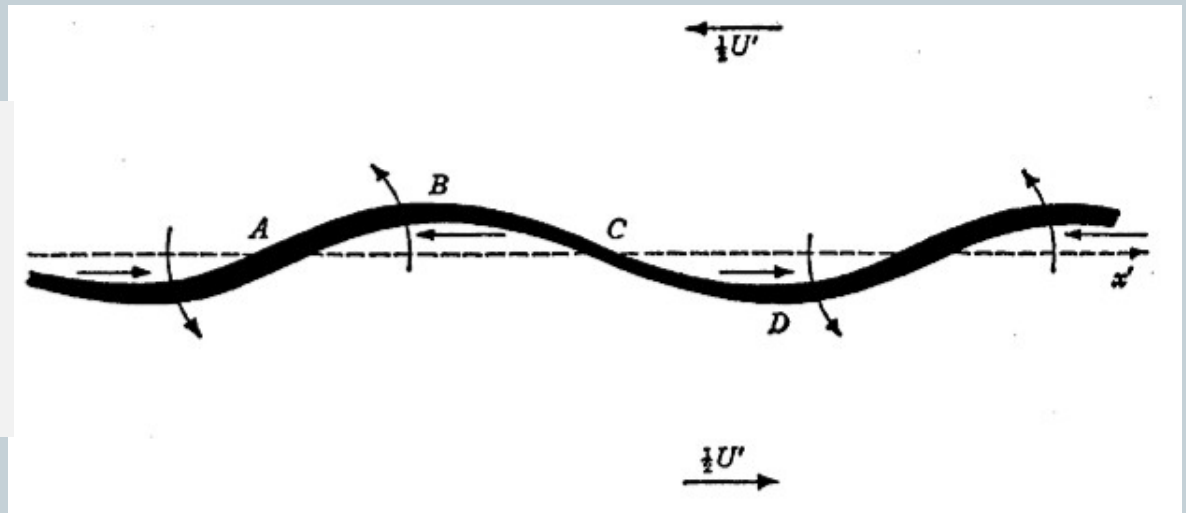
# Lee and Wilhelmson (1997)

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- **Evolution, step 2:**

- *Density current to  $V > 0$  region: **vortex sheet***
- *Perturbations on density current lead to **horizontal shearing instability (HSI)** at leading edge*

**Figure 2:** Growth of perturbations on vortex sheet (Batchelor 1967)

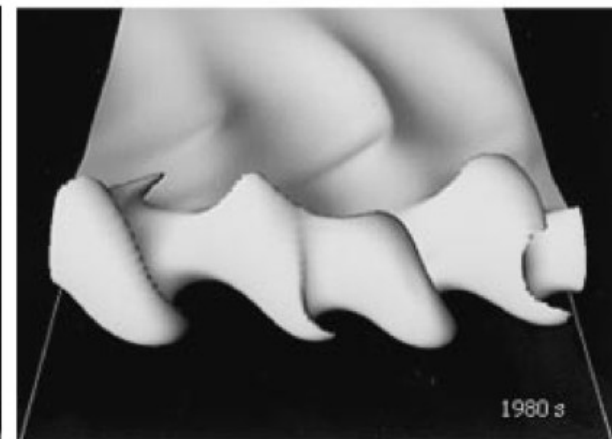
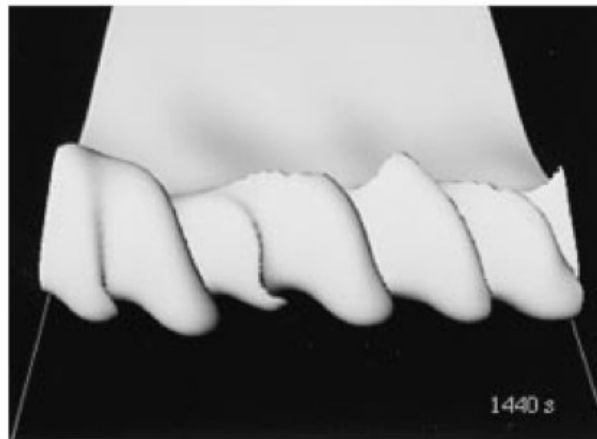
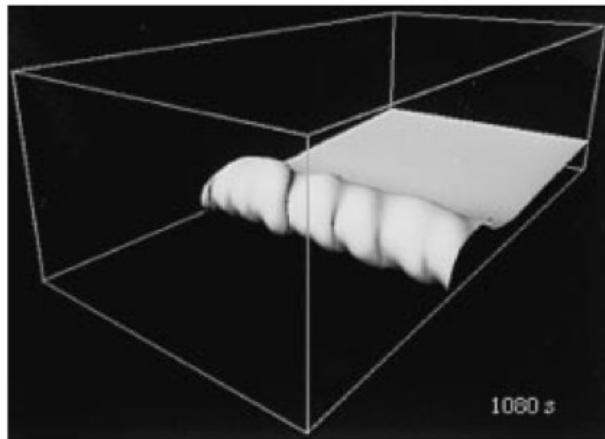


# Lee and Wilhelmson (1997)

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- **Evolution, step 3:**
  - *Circulations with HSI evolve:*
    - *vortex sheet roll up*
    - *subharmonic interaction*
    - *consolidation, dissipation*

**Figure 4:** Evolution of leading edge of density current.



*Transition from wavenumber 8, to 6, to 4*

# Lee and Wilhelmson (1997)

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- **Evolution of leading edge vorticity**

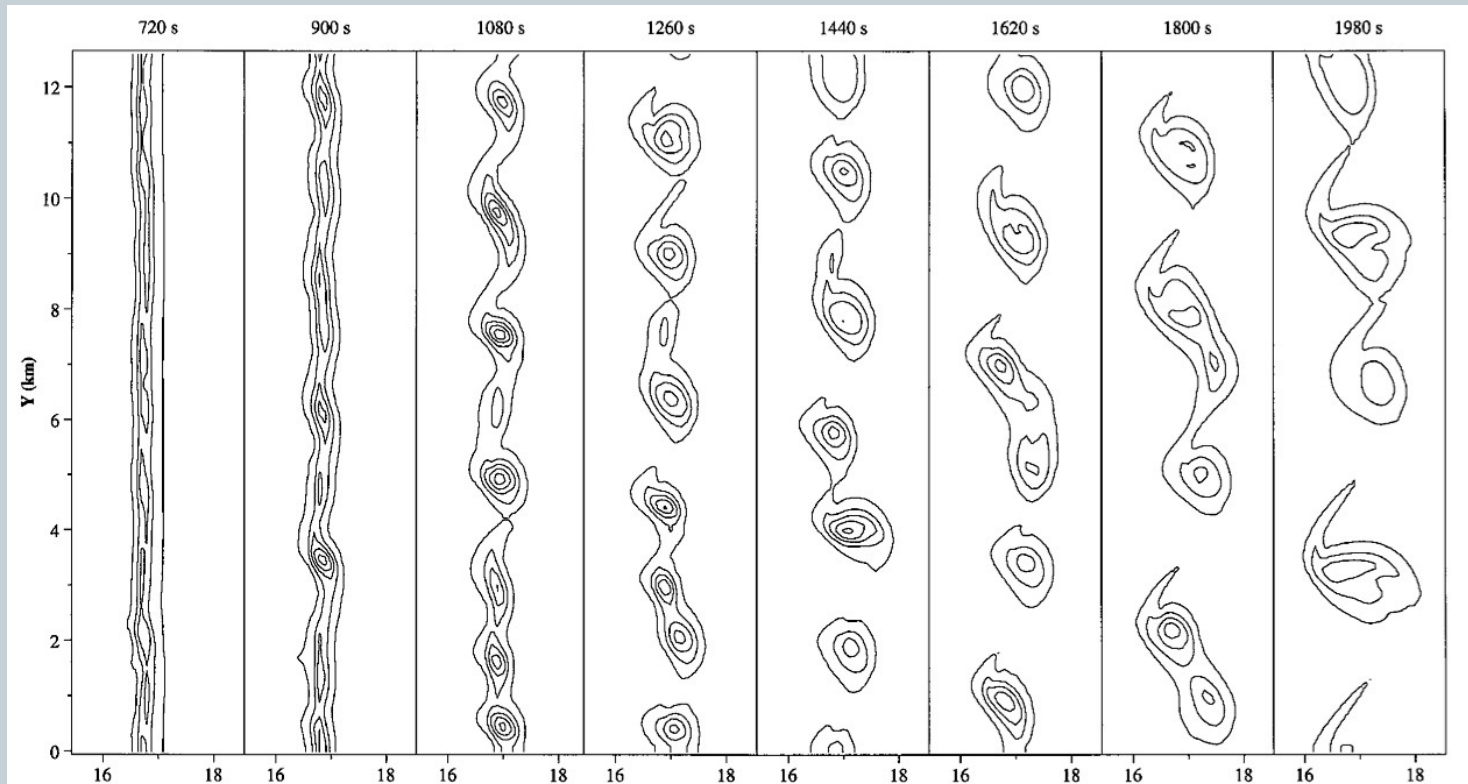


Figure 9: x-y plot of vertical vorticity at leading edge of the density current