

### BU

Boston University College of Arts & Sciences



# We've learned Basic Finite Difference method

- ▶ forward / backward / central
- ▶ truncation error / order of convergence
- ▶ stability / Lax equivalence theorem
- ▶ Modified differential equation / von Neumann stability analysis
- numerical schemes must be compatible with the physics
- physical interpretation of the CFL condition

## Practicum "12 steps to Navier-Stokes"

- experience numerical diffusion
- experience "blowing things up"
- ▶ difference between linear / nonlinear convection: shocks
- ▶ Laplace / Poisson equations "relax" to BCs and sources on pseudotime
- ▶ pressure-Poisson equation and fractional step / issues with BCs
- visualizing solution as much work as getting solution!

### Practicum Schemes for convection: Burgers

- Lax-Friedrichs / Lax-Wendroff / leapfrog / MacCormack
- explicit vs. implicit schemes
- using stencils / odd-even decoupling (connect back to Navier-Stokes on a collocated grid / staggered grid and famous MAC-method paper)
- dispersion errors & artificial diffusion
- ▶ spectral analysis of numerical schemes

### Practicum Euler equations

- ▶ vector form / flux functions / concept of flux / conservation
- discretizing Euler equation with:
- LF / LW / Richtmyer / McCormack
- Sod's test problems

### We've learned Basic Finite Volume method

- ▶ conservative discretization / integral formulation
- ▶ flexibility of general FV grids
- using classes to code FVM in a modular way
- difficulties: obtaining derivatives, higher orders of accuracy



#### **Summary**

Basic Finite-Difference method
 Practicum: "12 steps to Navier-Stokes"
 Practicum: schemes for convection
 Practicum: Euler equations

5) Basic Finite-Volume method

What next?

## **Time integration methods**

- $\blacktriangleright$  Recall:  $u_t = a u_x$  different combinations of space / time schemes behave VERY differently
  - forward diff in time  $\Rightarrow$  unstable
  - backward diff in time + implicit  $\Rightarrow$  unconditionally stable
  - central diff in time (leapfrog)  $\Rightarrow$  conditionally stable
- Given a space discretization, what criteria to impose on time integration in order to obtain a stable & accurate scheme?

# Time integration General methodology

1. Perform space discretization, express in matrix form (incl. BCs):

$$\frac{\mathrm{d}\vec{U}}{\mathrm{d}t} = S \cdot \vec{U} + Q$$

2. Perform spectral analysis of the matrix S (eigenvalue spectrum)

- 3. Stability conditions:
  - exact solution of system of ODEs should not grow unbounded
  - eigenvalues of  $S \, {\rm must}$  have non-positive real parts
- 4. Select time integration method and define its stability, as fnc. of eigenvalues of  ${\boldsymbol S}$

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• Example (1) - Diffusion 
$$u_{t} = \alpha u_{xx}$$
using CD in space:  

$$\frac{du_{i}}{dt} = \frac{\alpha}{\Delta x^{2}} (u_{i+1} - 2u_{i} + u_{i-1})$$
*the semi-discretized form*
with Dirichlet BCs:  

$$\frac{dU}{dt} = \frac{\alpha}{\Delta x^{2}} \begin{vmatrix} -2 & 1 & \cdots & -1 \\ 1 & -2 & 1 & \cdots & -1 \\ 1 & -2 & 1 & \cdots & -1 \\ 1 & -2 & 1 & 1 \\ 0 & 1 & -2$$



the form of the matrix depends on the type of BCs

- study eigenvalue spectrum
- various time-stepping schemes (ODE integrators): Euler method, Adams-Bashford, Runge-Kutta ... and their stability regions

# **Iterative solvers**

- We obtain systems of algebraic equations from:
- applying implicit time integration schemes to time-dependent problems
- space discretizations of steady-state formulations
- direct methods of solution are too expensive,  $\mathcal{O}(N^3)$
- ▶ iterative methods:
- point-Jacobi / Gauss-Seidel / successive-over-relaxation, SOR / line relaxation
- convergence of iterative solvers / preconditioning techniques
- the multigrid method

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## **Advanced CFD topics**

- shock-capturing methods / flux-splitting schemes (e.g., van Leer) flux-difference splitting (Roe scheme)
- ▶ higher-order schemes
- ▶ turbulence models