	FINITE VC	DLUMES FOR COMPLEX APPI	LICATIONS V
IRSN	A FINITE VOLUME STABILITY RESULT FOR THE CONVECTION OPERATOR IN COMPRESSIBLE FLOWS AND SOME FINITE ELEMENT APPLICATIONS		
	G. Ansanay-Alex, F. Babik, L. Gastaldo, A. Larcher, C. Lapuerta, JC. Latché and D. Vola		
	Institut	de Radioprotection et de Sûreté Nucléaire - DPAM/SE BP3 - 13115 Saint-Paul lez Durance Cedex	EMIC/LIMSI
Introduction		2. Stable approximation of the convection operator for low order finite elements	3. A pressure correction scheme for low Mach number flows with open boundaries
• Problem addressed Address an asymptotic model for low Mach number flows:		Non-conforming low-order finite elements: • On quadrangles : Rannacher-Turek Q_1^{NC}/P_0 (named RT)	• Projection method
$\left \frac{\partial \rho \boldsymbol{u}}{\partial \boldsymbol{\mu}} + \nabla \cdot (\rho \boldsymbol{u} \otimes \boldsymbol{u}) \right $	$(\boldsymbol{u}) + \boldsymbol{\nabla} p - \nabla \cdot \boldsymbol{\tau}(\boldsymbol{u}) = \boldsymbol{f}$	• On triangles , Crouzeix-Raviart P_1^{NC}/P_0 (named CR)	1. Velocity prediction step:

$$\begin{vmatrix} \frac{\partial \rho \, \boldsymbol{u}}{\partial t} + \nabla \cdot (\rho \, \boldsymbol{u} \otimes \boldsymbol{u}) + \boldsymbol{\nabla} p - \nabla \cdot \tau(\boldsymbol{u}) = \boldsymbol{f} \\ \frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \, \boldsymbol{u}) = 0 \end{vmatrix}$$

with velocity \boldsymbol{u} , pressure p, density ρ , shear stress tensor $\tau(\boldsymbol{u})$, forcing term \boldsymbol{f} . ρ does not depend on p. The problem is solved by a **pressure correction scheme**, and discretized by a **non-conforming low-order finite element** discretization.

• Difficulties we must tackle

-Build a stable approximation of the convection operator. - Deal with open boundary conditions.

1. A finite volume result

• Continuous stabilty : kinetic equality

Let ρ and \boldsymbol{u} be such that the mass balance holds in Ω :

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \boldsymbol{u}) = 0,$$

(2)

and z be a smooth scalar function defined over Ω . Then the following stability identity holds:

 $\int \left[\frac{\partial \rho z}{\partial r} + \nabla \cdot (z, \rho u)\right] z = \frac{1}{2} \frac{d}{\partial r} \int \rho z^2 + \frac{1}{2} \int z^2 \rho u \cdot r z \quad (3)$

Standard Galerkin is unstable !

• Build a finite volume approximation of the convective operator such that the FV stability theorem applies

1. Approximate *unsteady term* in a FV manner -CR element: naturally diagonal mass matrix in 2D

$$\frac{1}{\Delta t} \int_{\Omega} (\rho^n \boldsymbol{u}^{n+1} - \rho^{n-1} \boldsymbol{u}^n) \, \boldsymbol{v} \approx \frac{1}{\Delta t} \sum_{\sigma \in \mathcal{E}(K)} |D_{\sigma}| (\rho_{\sigma}^n \boldsymbol{u}_{\sigma}^{n+1} - \rho_{\sigma}^{n-1} \boldsymbol{u}_{\sigma}^n)$$

with $|D_{\sigma}| = |D_{K,\sigma}| + |D_{L,\sigma}| = \int_{K} \varphi_{\sigma} + \int_{L} \varphi_{\sigma}$ (see figure), and φ_{σ} the basis function associated to the node on σ . - RT element: mass lumping : $|D_{\sigma}| = \int \varphi_{\sigma}$

It element. mass tumping .
$$|D\sigma| = \int_{\Omega} \varphi\sigma$$



Cones, or "half-diamonds" for CR (left) and RT (right) elements

Find $\tilde{\boldsymbol{u}}^{n+1} \in \boldsymbol{W}_h$ such that, $\forall \boldsymbol{v} \in \boldsymbol{W}_h$:

 $\frac{1}{\delta t} (\rho^n \tilde{\boldsymbol{u}}^{n+1} - \rho^{n-1} \boldsymbol{u}^n, \boldsymbol{v})_h + (\nabla \cdot_h \tilde{\boldsymbol{u}}^{n+1} \otimes \rho^n \boldsymbol{u}^n, \boldsymbol{v})_h \\ + a(\tilde{\boldsymbol{u}}^{n+1}, \boldsymbol{v}) + b(p^n, \boldsymbol{v}) = (\boldsymbol{f}^{n+1}, \boldsymbol{v})_h$

with the discrete divergence operator:

 $(\nabla \cdot_h \rho^n \tilde{\boldsymbol{u}}^{n+1} \otimes \boldsymbol{u}^n)_{\sigma} = \frac{1}{|D_{\sigma}|} \sum_{\varepsilon \in \mathcal{E}(D_{\sigma})} |\varepsilon| \ (\rho^n \boldsymbol{u}^n)_{\varepsilon} \ (\tilde{\boldsymbol{u}}^{n+1})_{\varepsilon}$ $\varepsilon \in \mathcal{E} \setminus \mathcal{E}_{ext.D}$

2. Standard algebraic projection step

• What could be a suitable condition for the inflow boundaries where the velocity is not prescribed?

The boundary condition must not lead to an unstable problem. \rightsquigarrow following energy estimate:

 $\frac{1}{2} \left(\rho^n \tilde{\boldsymbol{u}}^{n+1}, \tilde{\boldsymbol{u}}^{n+1} \right)_h \qquad +\delta t \, T_{\text{visc}}^{n+1} + \delta t \, T_{\text{pres}}^{n+1} \leq$ discrete kinetic energy at $t=t^{n+1}$ $\frac{1}{2} (\rho^{n-1} \boldsymbol{u}^n, \boldsymbol{u}^n)_h \qquad +\delta t \, T_D^{n+1} + \delta t \, T_{\partial \Omega}^{n+1}$ discrete kinetic energy at $t=t^n$

$$\int_{\Omega} \left[\overline{\partial t} + \nabla \cdot (z \,\rho \boldsymbol{u}) \right] \, z = \overline{2} \, \overline{dt} \, \int_{\Omega} \rho z \, + \overline{2} \, \int_{\partial\Omega} z \, \rho \boldsymbol{u} \cdot \boldsymbol{u} \quad (3)$$

Taking z = u in (3) yields the kinetic energy conservation theorem:

$$\frac{1}{2}\frac{d}{dt}\int_{\Omega}\rho\boldsymbol{u}^{2}\,d\Omega = \int_{\Omega}\boldsymbol{f}\boldsymbol{u}\,d\Omega + \int_{\Omega}\nabla\cdot\boldsymbol{\sigma}(\boldsymbol{u})\,\boldsymbol{u}\,d\Omega \qquad (4)$$

with $\sigma = -p \operatorname{Id} + 2\mu \nabla^s \boldsymbol{u}$.

• Finite-volume counterpart of (2):

$$\forall K \in \mathcal{M}, \qquad \frac{|K|}{\delta t} \left(\rho_K - \rho_K^*\right) + \sum_{\sigma \in \mathcal{E}(K)} F_{\sigma,K} = 0, \qquad (5)$$

with $\sigma = K | L$ the common face of K and L, $\mathcal{E}(K)$ the set of all edges or faces of K, $\overline{\Omega} = \bigcup_{K \in \mathcal{M}} \overline{K}$, \mathcal{M} a finite volume admissible mesh, and $F_{\sigma,K} = -F_{\sigma,L}$.

• Theorem : Stability of the convection operator [4]

$$\begin{split} \sum_{\mathbf{K}\in\mathcal{M}} \mathbf{z}_{\mathbf{K}} \left[\frac{|\mathbf{K}|}{\delta \mathbf{t}} \left(\rho_{\mathbf{K}} \, \mathbf{z}_{\mathbf{K}} - \rho_{\mathbf{K}}^{*} \, \mathbf{z}_{\mathbf{K}}^{*} \right) + \sum_{\sigma\in\mathcal{E}(\mathbf{K})} \mathbf{F}_{\sigma,\mathbf{K}} \, \mathbf{z}_{\sigma} \right] \geq \\ \frac{1}{2} \sum_{\mathbf{K}\in\mathcal{M}} \frac{|\mathbf{K}|}{\delta \mathbf{t}} \left[\rho_{\mathbf{K}} \, \mathbf{z}_{\mathbf{K}}^{2} - \rho_{\mathbf{K}}^{*} \, \mathbf{z}_{\mathbf{K}}^{*}^{2} \right] + \frac{1}{2} \sum_{\substack{\sigma\in\mathcal{E}_{\mathrm{ext}} \\ (\sigma\in\mathcal{E}(\mathbf{K}))}} \mathbf{F}_{\sigma,\mathbf{K}} \, \mathbf{z}_{\sigma}^{2} \end{split}$$

holds for both centered and upwind approximations of z_{σ} .

2. Approximate *convection term* in a FV manner Build each $(\rho \boldsymbol{u})_{\varepsilon}$ such that mass balance on $K \rightsquigarrow (5)$ on D_{σ} -CR element: natural finite element evaluation of the mass fluxes

$$(\rho \boldsymbol{u})_{\varepsilon}(x) = \sum_{\sigma \in \partial K} \varphi_{\sigma}(x_{\varepsilon})(\rho \boldsymbol{u})_{\sigma}$$

with x_{ε} the center of ε -RT element: specific interpolation [2]

$$(\rho \boldsymbol{u})_{\varepsilon} \cdot \boldsymbol{n}_{\varepsilon} = \sum_{\sigma \in \partial K} \alpha_{\sigma} (\boldsymbol{x} \cdot \boldsymbol{n}_{\varepsilon}) ((\rho \boldsymbol{u})_{\sigma} \cdot \boldsymbol{n}_{\sigma})$$

• Discrete momentum balance equation: For $1 \leq i \leq d$,

$$\begin{split} &\sum_{\sigma \in \mathcal{E}(\mathbf{K})} \frac{1}{\Delta \mathbf{t}} |\mathbf{D}_{\sigma}| (\rho_{\sigma}^{\mathbf{n}} \mathbf{u}_{\sigma,\mathbf{i}}^{\mathbf{n}+1} - \rho_{\sigma}^{\mathbf{n}-1} \mathbf{u}_{\sigma,\mathbf{i}}^{\mathbf{n}}) \\ &+ \sum_{\sigma \in \mathcal{E}(\mathbf{K})} \sum_{\varepsilon = \mathbf{D}_{\sigma} |\mathbf{D}_{\sigma'}} |\varepsilon| (\rho \mathbf{u})_{|\varepsilon} \cdot \mathbf{n}_{\varepsilon} \frac{\mathbf{u}_{\sigma,\mathbf{i}}^{\mathbf{n}+1} + \mathbf{u}_{\sigma',\mathbf{i}}^{\mathbf{n}+1}}{2} \\ &+ \sum_{\mathbf{K}} \int_{\mathbf{K}} \tau(\mathbf{u}^{\mathbf{n}+1}) : \nabla(\varphi_{\sigma} \mathbf{e}_{\mathbf{i}})) - \sum_{\mathbf{K}} \int_{\mathbf{K}} \mathbf{p}^{\mathbf{n}} \nabla \cdot (\varphi_{\sigma} \mathbf{e}_{\mathbf{i}}) \\ &= \int_{\Omega} \mathbf{f}^{\mathbf{n}+1} \cdot (\varphi_{\sigma} \mathbf{e}_{\mathbf{i}}) \end{split}$$

By the stability theorem, we get for $T_{\partial \Omega}^{n+1}$: $\begin{aligned} T_{\partial\Omega}^{n+1} &\leq \sum_{\sigma \in \mathcal{E}_{\text{ext}} \setminus \mathcal{E}_{\text{ext},D}} -\frac{1}{2} |\sigma| (\rho^n \boldsymbol{u}^n)_{\sigma} |(\tilde{\boldsymbol{u}}^{n+1})_{\sigma}|^2 \\ &+ \int_{\sigma} \left(\tau(\tilde{\boldsymbol{u}}^{n+1}) \, \boldsymbol{n}_{\sigma} - p^n \, \boldsymbol{n}_{\sigma} \right) \cdot \tilde{\boldsymbol{u}}^{n+1} \end{aligned}$ Taking the following artificial boundary condition on edges where

the velocity is not prescribed

$$-\frac{1}{2}\rho \mathbf{u} \cdot \mathbf{n}_{\sigma} \mathbf{u} + \tau(\mathbf{u}) \mathbf{n}_{\sigma} - \mathbf{p} \mathbf{n}_{\sigma} = \mathbf{f}_{\partial \mathbf{\Omega}}$$
(6)

enables to control $T_{\partial\Omega}^{n+1}$.

• In practice, on σ :

- do not compute the integrals involving the stress tensor and the pressure

- divide the convection term by 2

- add the integral of $\boldsymbol{f}_{\partial\Omega}\cdot\boldsymbol{v}$ over σ

4. Numerical test : a natural convection flow with open boundaries

References



(left) comput. domain, (center) streamlines and (right) isovalues of the temperature

Equations:

• low Mach number flow (1) (FE method with convection on dual mesh) • linear convection-diffusion equation for T (usual FV method) Flow simulation properties:

• Ideal gas law, $R = 287, p_0 = 101325 Pa, \rho = \rho(p_0, T)$ • $\nu = 1.68 \, 10^{-5} \, Pa.s, \, c_p = R\gamma/(\gamma - 1) \text{ with } \gamma = 1.4, \, \mathbf{Pr} = 0.7, \, \mathbf{Ra} = 10^6$ Boundary conditions:

• $\partial \Omega_{\rm D}$: $\boldsymbol{u} = 0, T = 900^{\circ} C, \quad \partial \Omega_{\rm S_1} \text{ and } \partial \Omega_{\rm S_2}$: $\boldsymbol{u} \cdot \boldsymbol{n} = 0, \boldsymbol{\nabla} T \cdot \boldsymbol{n} = 0$ • $\partial \Omega_{\text{I/O}}$ outflow: $\tau(\boldsymbol{u})\boldsymbol{n} - p\,\boldsymbol{n} = 0, \, \boldsymbol{\nabla}T \cdot \boldsymbol{n} = 0$

• $\partial \Omega_{\text{I/O}}$ inflow: artificial boundary condition (6) with $f_{\partial \Omega} = 0, T = 300^{\circ} C$. **Results:**

• The flow enters the domain on almost the whole boundary. • For computations with $\mathbf{Ra} = 10^7$ and 10^8 , no instability was seen. • Computations with a larger domain \rightsquigarrow remarkable agreement with initial results. [1] Ph. Angot, V. Dolejší, M. Feistauer, and J. Felcman. Analysis of a combined barycentric finite volume-nonconforming finite element method for nonlinear convection-diffusion problems. Appl. Math., 4:263-310, 1998.

[2] F. Babik, J.-C. Latché, and D. Vola. A L^2 -stable approximation of the Navier-Stokes advective operator for non-conforming finite elements. In Mini-Workshop on Variational Multiscale Methods and Stabilized Finite Elements, Lausanne, 2007.

[3] R. Eymard, D. Hilhorst, and M. Vohralík. Combined finite volumenonconforming/mixed-hybrid finite element scheme for degenerate parabolic problems. Numerische Mathematik, 105:73–131, 2006.

[4] T. Gallouët, L. Gastaldo, R. Herbin, and J.-C. Latché. An unconditionally stable pressure correction scheme for compressible barotropic Navier-Stokes equations. M2AN, 42:303-331.