AN ADAPTIVE FINITE VOLUME METHOD FOR NONSTATIONARY PROBLEMS

Jiří FELCMAN

Charles University in Prague

Joint work with P. Kubera

Tuesday, June 10, 10:40 - 11:00

FVCA5 2008 - 5th International Symposium on Finite Volumes for Complex Applications, June 8-13, 2008, Aussois, France

EULER EQUATIONS

$$\frac{\partial w}{\partial t} + \sum_{s=1}^{N} \frac{\partial f_s(w)}{\partial x_s} = 0 \quad \text{in } Q_T = \Omega \times (0,T)$$
$$w(x,0) = w^0(x), \quad x \in \Omega,$$
$$B(w(x,t)) = 0 \quad \text{for } (x,t) \in \partial\Omega \times (0,T).$$

NAVIER-STOKES EQUATIONS

$$\frac{\partial w}{\partial t} + \sum_{i=1}^{N} \frac{\partial f_i(w)}{\partial x_i} = F(w) + \sum_{i=1}^{N} \frac{\partial R_i(w, \nabla w)}{\partial x_i}$$





a) Triangular mesh



b) Quadrilateral mesh



c) Dual mesh over a triangular grid





d) Barycentric mesh over a triangular grid





FINITE VOLUME SCHEME

$$\begin{split} 0 &= t_0 < t_1 < \dots \text{ partition of } [0,T], \qquad \tau_k = t_{k+1} - t_k \\ &\frac{\partial w}{\partial t} + \sum_{s=1}^N \frac{\partial f_s(w)}{\partial x_s} = 0 \qquad \qquad \int_{D_i} \int_{t_k}^{t_k+1}, \text{ Green} \\ &w(\cdot,t_k)|_{D_i} \approx \boldsymbol{w}_i^k \in I\!\!R^{N+2} \end{split}$$

$$\begin{split} \frac{\boldsymbol{w}_{i}^{k+1} - \boldsymbol{w}_{i}^{k}}{\tau_{k}} + \frac{1}{|D_{i}|} \sum_{j} \boldsymbol{H}(\boldsymbol{w}_{i}^{k}, \boldsymbol{w}_{j}^{k}, \boldsymbol{n}_{ij}) | \Gamma_{ij} | = 0 \\ \text{FLUX} & \text{NUMERICAL FLUX} \\ \sum_{s=1}^{N} n_{s} \boldsymbol{f}_{s}(\boldsymbol{w}(\cdot, t_{k})) |_{\Gamma_{ij}} \approx \boldsymbol{H}(\boldsymbol{w}_{i}^{k}, \boldsymbol{w}_{j}^{k}, \boldsymbol{n}_{ij}) \end{split}$$

SECOND ORDER - ADER



$$\frac{\partial \boldsymbol{q}}{\partial t} + \frac{\partial \boldsymbol{f}_1(\boldsymbol{q})}{\partial \tilde{x}_1} = 0$$

$$\boldsymbol{q}(\tilde{x}_1,0) = \begin{cases} \hat{\boldsymbol{q}}_L(\tilde{x}_1), & \tilde{x}_1 < 0\\ \hat{\boldsymbol{q}}_R(\tilde{x}_1), & \tilde{x}_1 > 0 \end{cases}$$

INVISCID BURGERS EQUATION

$$\frac{\partial w}{\partial t} + \frac{\partial f(w)}{\partial x} = 0 \quad \text{in } (a,b) \times (0,T) \qquad f(w) = \frac{1}{2}w^2$$
$$w(x,0) = w^0(x), \quad x \in (a,b),$$
$$w(a,t) = w^a(t), w(b,t) = w^b(t) \quad t \in (0,T)$$

Momentum equation for the 1D isothermal Euler equations, where density variations are neglected

INITIAL CONDITION $w^0(x) = 0.5 + \sin(x)$



INITIAL CONDITION $w^0(x) = \sin(x)$

zero speed shock



IMPROVEMENT OF THE FV SCHEME

$$w_i^{k+1} = w_i^k - \frac{\tau_k}{|D_i|} \sum_j \boldsymbol{H}(w_i^k, w_j^k, \boldsymbol{n}_{ij}) |\Gamma_{ij}|$$

OSHER-SOLOMON
ROE
HLL
HLLC (C = contact)
flux schemes (Ghidaglia)
VFRoe-ncv (Gallouët)

- adaptivity refinement coarsening alignment
- higher order recovery strategy Discontinuous Galerkin ADER

MESH ADAPTATION FOR NONSTATIONARY PROBLEMS AMA - anisotropic, RES - residual based

- PREDICTION PART
 - 1. Prediction: $\mathbf{w}_{\mathcal{D}^k}^{k+1} := \mathsf{FVsol}\left(\mathbf{w}_{\mathcal{D}^k}^k, \mathcal{D}^k\right)$
 - 2. Adaptation: $\mathcal{D}^{k+1} := \text{MeshAdapt}\left(\mathcal{D}^{k}, \mathbf{w}_{\mathcal{D}^{k}}^{k+1}\right)$ (AMA) := MeshAdapt $\left(\mathcal{D}^{k}, \mathbf{w}_{\mathcal{D}^{k}}^{k+1}, \mathbf{w}_{\mathcal{D}^{k}}^{k}\right)$ (RES)

3. Recovery: $\tilde{\mathbf{w}}_{\mathcal{D}^{k+1}}^{k} := \text{SolRecovery}\left(\mathbf{w}_{\mathcal{D}^{k}}^{k}, \mathcal{D}^{k}, \mathcal{D}^{k+1}\right)$ (GMCL)

- PDE EVOLUTION PART
 - 4. Update: $\mathbf{w}_{\mathcal{D}^{k+1}}^{k+1}$:= FVsol $\left(\tilde{\mathbf{w}}_{\mathcal{D}^{k+1}}^k, \mathcal{D}^{k+1}\right)$ (Finite volume method)

MOVING A VERTEX



Admissible set for the vertex motion $\mathcal{K}_P = \bigcup_{\substack{D \in \mathcal{D}^k \\ D \ni P}} D$

Quality parameter of the vertex \boldsymbol{P}

 $Q_P(x) \longrightarrow \min$

 \mathcal{E}_P - the set of local edges $\ni P$

ANISOTROPIC VERTEX QUALITY PARAMETER

http://www.karlin.mff.cuni.cz/~dolejsi/angen/angen3.1.htm

 $\sigma^k = \{P_i; i \in I\}$ set of all vertices

 $\mathbb{M}(P_i)$ approximate Hessian matrix related to each vertex P_i

$$\mathbb{M}(P_i) = \overline{c} \left[\mathbb{I} + \overline{\alpha} \left(\|\overline{\mathbb{H}}(P_i)\| \right) \overline{\mathbb{H}}(P_i) \right].$$

1.
$$\mathbf{w}_{\mathcal{D}^k}^{k+1}$$
 is used for the construction of $\overline{\mathbb{H}}(P_i)$

- 2. $\overline{\mathbb{H}}(P_i)$ is modified to control
 - the number of new tetrahedra (parameter \overline{c})
 - the ratio $edge_{max}/edge_{min}$ (parameter $\overline{\alpha}$)
 - the transition coarse \longrightarrow fine (parameter $\overline{\alpha}$)

RIEMANN NORM of an edge \boldsymbol{e}

$$\|e\|_{\mathbf{w}_{\mathcal{D}^k}^{k+1}} := e^{\top} \mathbb{M}_e e$$

$$\mathbb{M}_e := (\mathbb{M}(P_i) + \mathbb{M}(P_j))/2$$

Vertex quality parameter

$$Q_P(x) = \sum_{e \in \mathcal{E}_P} \left(\|e\|_{\mathbf{w}_{\mathcal{D}^k}^{k+1}} - c_N \right)^2, \qquad c_N = \sqrt{3} \text{ for } N = 2$$

 \mathcal{E}_P - the set of local edges $\ni P$



RESIDUAL VERTEX QUALITY PARAMETER

$$\|r^{k}\|_{H^{-1}(\Omega)} \approx \left(\sum_{D_{i}\in\mathcal{D}^{k}} (g_{i}^{k})^{2}\right)^{1/2}, g_{i}^{k} = \left(\sum_{\ell} (g_{i}^{k})_{\ell}^{2}\right)^{1/2}, (g_{i}^{k})_{\ell} = \max_{j\in s(i)} (g_{ij}^{k})_{\ell}$$

and

$$\begin{aligned} & (g_{ij}^k)_{\ell} = \frac{1}{|\varphi_{ij}|_{H_0^1(\Omega)}} \left| (w_{i\ell}^{k+1} - w_{i\ell}^k) \frac{1}{4} |D_i| \right. \\ & + (w_{j\ell}^{k+1} - w_{j\ell}^k) \frac{1}{4} |D_j| - \frac{\tau_k |\Gamma_{ij}|}{2} \sum_{s=1}^2 (n_{ij})_s \left(f_{s\ell}(w_i^k) - f_{s\ell}(w_j^k) \right) \right|. \end{aligned}$$

$$\underline{R_i} := \sqrt{1 + \widetilde{\alpha}(g_i^k)^2}$$

$$Q_P(x) = \sum_{i \in \mathcal{K}_P} \left(|D_i| - \frac{\overline{R}}{R_i} |\overline{D}| \right)^2$$

 $\overline{R} = (1/\#\mathcal{D}^k) \sum_{D_i \in \mathcal{D}^k} \overline{R_i}, \qquad \overline{D} = |\Omega|/\#\mathcal{D}^k$

RESIDUAL ERROR INDICATOR FOR THE NONSTATIONARY EULER EQUATIONS

$$\frac{\partial \boldsymbol{w}}{\partial t} + \sum_{s=1}^{N} \frac{\partial \boldsymbol{f}_s(\boldsymbol{w})}{\partial x_s} = 0$$

FV solution - \mathbf{w}_h - piecewise constant vector valued function at time t_k

$$\boldsymbol{w}(\cdot,t_k)|_{D_i} \approx \boldsymbol{w}_i^k, \qquad \mathbf{w}_h^k|_{D_i} = \boldsymbol{w}_i^k$$

Residual = ?

Weak formulation $/ \cdot \varphi = (\varphi_1, \dots, \varphi_{N+2})^{\mathsf{T}} \in H^1_0(\Omega)^{N+2}$

$$\int_{t_k}^{t_{k+1}} \int_{\Omega}$$
 Green

$$0 = \int_{\Omega} (w_{\ell}(x, t_{k+1}) - w_{\ell}(x, t_{k})) \varphi_{\ell} dx$$

-
$$\int_{t_{k}}^{t_{k+1}} \int_{\Omega} \sum_{s=1}^{N} f_{s\ell}(w) \frac{\partial \varphi_{\ell}}{\partial x_{s}} dx dt$$

=:
$$a_{\ell}^{k}(w, \varphi).$$

Component-wise

$$a_{\ell}^k(\boldsymbol{w},\boldsymbol{\varphi}) = 0, \qquad \ell = 1,\ldots,N+2.$$

Riesz theorem (ℓ, w fixed)

 $H_0^1(\Omega) \ni \varphi_\ell \longrightarrow a_\ell^k(\boldsymbol{w}, \boldsymbol{\varphi})$ continuous linear functional

$$a_{\ell}^{k}(\boldsymbol{w},\boldsymbol{\varphi}) = 0 \Longleftrightarrow \left(\mathcal{A}_{\ell}^{k}(\boldsymbol{w}),\varphi_{\ell}\right) = 0$$

Nonstationary Euler equations $\mathcal{A}^k(w) = 0$

Residual
$$\mathcal{A}^k(\mathbf{w}_h^k) = r_h^k$$

$$\mathbf{w}_h(\cdot,t)|_{D_i} = w_i^k, t \in [t_k, t_{k+1})$$

The norm of the residual

$$\|r_{h\ell}^{k}\|_{H^{-1}(\Omega)} = \left(\sum_{\ell=1}^{m} \|r_{h\ell}^{k}\|_{H^{-1}(\Omega)}^{2}\right)^{1/2}$$
$$\|r_{h\ell}^{k}\|_{H^{-1}(\Omega)} = \sup_{\substack{\varphi \neq 0\\\varphi \in H_{0}^{1}(\Omega)}} \frac{\left|(r_{h\ell}^{k},\varphi)\right|}{\|\varphi\|_{H_{0}^{1}(\Omega)}}.$$

The aim

$$\|\boldsymbol{r}_{h}^{k}\|_{\boldsymbol{H}^{-1}(\Omega)} \approx \left(\sum_{D_{i}\in\mathcal{D}_{h}} (g_{i}^{k})^{2}\right)^{1/2}$$

 g_i^k - residual error indicator

$$g_i^k = h_i * \text{something}$$

Approximation of the norm of the residual

$$\|r_{h\ell}^k\|_{H^{-1}(\Omega)} \approx \max_{\varphi_{ij}} \frac{\left|(r_{h\ell}^k, \varphi_{ij})\right|}{\|\varphi_{ij}\|_{H^1_0(\Omega)}}$$

$$= \max_{D_i \in \mathcal{D}_h} \max_{\substack{j \in s(i) \\ (g_i^k)_\ell}} (g_i^k)_\ell \\ \leq \left(\sum_{D_i \in \mathcal{D}_h} (g_i^k)_\ell^2\right)^{1/2}$$

Conclusion

$$\begin{aligned} \|r_h^k\|^2 &= \sum_{\ell} \|r_{h\ell}^k\|_{H^{-1}(\Omega)}^2 \\ &\approx \sum_{\ell} \sum_{D_i \in \mathcal{D}_h} (g_i^k)_{\ell}^2 \\ &\approx \sum_{D_i \in \mathcal{D}_h} \sum_{\ell} (g_i^k)_{\ell}^2 \\ &\approx \sum_{D_i \in \mathcal{D}_h} (g_i^k)^2 \end{aligned}$$

 g_i^k - residual error indicator

$$g_i^k = \left(\sum_{\ell} (g_i^k)_{\ell}^2\right)^{1/2}$$

$$(g_i^k)_\ell = \max_{j \in s(i)} (g_{ij}^k)_\ell$$



Two dimensional case

$$\begin{aligned} (g_{ij}^k)_{\ell} &= \frac{1}{|\varphi_{ij}|_{H_0^1(\Omega)}} \middle| (w_{i\ell}^{k+1} - w_{i\ell}^k) \frac{1}{4} |D_i| + (w_{j\ell}^{k+1} - w_{j\ell}^k) \frac{1}{4} |D_j| \\ &- \frac{\tau_k |\Gamma_{ij}|}{2} \sum_{s=1}^2 (n_{ij})_s (f_{s\ell}(w_i^k) - f_{s\ell}(w_j^k)) \biggr| \end{aligned}$$

MOVING A VERTEX



Admissible set for the vertex motion $\mathcal{K}_P = \bigcup_{\substack{D \in \mathcal{D}^k \\ D \ni P}} D$

Anisotropic vertex quality parameter of the vertex P

$$Q_P(x) = \sum_{e \in \mathcal{E}_P} \left(\|e\|_{\mathbf{w}_{\mathcal{D}^k}^{k+1}} - c_N \right)^2, \qquad c_N = \sqrt{3} \text{ for } N = 2$$

Residual vertex quality parameter of the vertex P

$$Q_P(x) = \sum_{i \in \mathcal{K}_P} \left(|D_i| - \frac{\overline{R}}{R_i} |\overline{D}| \right)^2$$

REMARK

$$\|r_{h\ell}^k\|_{H^{-1}(\Omega)} \approx \max_{\varphi_{ij}} \frac{\left|(r_{h\ell}^k, \varphi_{ij})\right|}{\|\varphi_{ij}\|_{H^1_0(\Omega)}}$$

$$= \max_{D_i \in \mathcal{D}_h} \max_{j \in s(i)} (g_{ij}^k)_{\ell}$$

$$Q_P(x) = \sum_{\Gamma_{ij} \ni P} g_{ij}^k$$

$$\boldsymbol{g_{ij}^k} = \left(\sum_{\ell} (g_{ij}^k)_{\ell}^2\right)^{1/2}$$

MINIMIZATION OF THE VERTEX QUALITY PARAMETER $Q_P(x)$

BARRIER FUNCTION METHOD

$$\Phi_P(x,\alpha) := \alpha Q_P(x) + B_P(x) \longrightarrow \min$$

 $\alpha > 0$ - weighting parameter

• $B_P(x)$ - barrier function

$$-\lim_{x\to y\in\partial\mathcal{K}_P}B_P(x)\to\infty$$

$$- B_P(x) := \sum_{b \subset \partial \mathcal{K}_P} \frac{1}{\operatorname{dist}(x,b)}$$

1. Set
$$\tilde{P} := P$$
 and $\alpha := 1$ or $\alpha := B_P(P)/Q_P(P)$

2. Find $\tilde{P} = \arg \min_{x \in \mathcal{K}_P} \Phi_P(x, \alpha)$

(BFGS quasi-Newton method)

Step 2 is repeated with the increasing parameter $\alpha := \alpha \beta, \beta = 2$,

- Stopping criterion
 - prescribed number of repetitions (10)

- decrease of $Q_P(\tilde{P})$

ANGLE CONTROL METHOD

Angle control

• Function minimization:
$$\Phi_P(x, \alpha, \alpha_{min}) := \frac{Q_P(x)}{\Psi(\alpha, \alpha_{min})}$$

- Prescribed minimal angle : α_{min}
- Minimal angle in D_i associated with $P : \alpha = \min_{D_i \in \mathcal{K}_P} \min_{\beta \in D_i}(\beta)$



Properties of $\Psi(\alpha, \alpha_{min})$

•
$$\Psi(\alpha, \alpha_{min}) \longrightarrow 0$$
 if $\alpha \longrightarrow \alpha_{min}$

•
$$\Psi(\alpha, \alpha_{min}) \longrightarrow 1$$
 if $\alpha \longrightarrow d\alpha_{min}$ where $d > 1$

Use of
$$tanh(x)$$
: $\Psi(\alpha, \alpha_{min}) := \frac{tanh(\frac{a}{(d-1)*\alpha_{min}}(2\alpha - \alpha_{min}(d+1)))+1}{2}$

- d transition between 0 and 1
- a influences value $\Psi(\alpha_{min}, \alpha_{min})$



 $\alpha_{min} = \frac{\pi}{6}$

 $dlpha_{min}$

Level 0 Quality Parameter of a Vertex *P*:

 $LQ(P,0)(x) = Q_P(x)$



Level 1 Quality Parameter of a Vertex P_i :

 $LQ(P_i, 1)(x) = LQ(P_i, 0)(x) + \sum Q_{P_j}(x)$



Level 2 Quality Parameter of a Vertex P_i :

 $LQ(P_i,2)(x) = LQ(P_i,1)(x) + \sum Q_{P_j}(x)$



Angle control algorithm

1. Compute average $\overline{LQ} = \frac{\sum_i LQ(P_i, 1)(x)}{npoin}$

2. IF $LQ(P_i, 1)(x) > \overline{LQ}$ find $\tilde{P} = \arg \min_{x \in \mathcal{K}_P} \Phi_P(x, \alpha, \alpha_{min})$

- Do STEP 2 for red and green neighbours of P_i
- Stopping criterion
 - prescribed number of repetitions ≈ 5
 - decrease of $Q_{\mathcal{D}_h}$

GEOMETRIC MASS CONSERVATION LAW

Recompute the solution $\mathbf{w}_{\mathcal{D}^k}^k$ to its recovery $\widetilde{\mathbf{w}}_{\mathcal{D}^{k+1}}^k$

Define $\widetilde{\mathbf{w}}_{\mathcal{D}^{k+1}}^k$

$$\sum_{i} \left| D_{i}^{k+1} \right| \widetilde{\boldsymbol{w}}_{i}^{k} = \sum_{i} \left| D_{i}^{k} \right| \boldsymbol{w}_{i}^{k},$$

$$\widetilde{w}_i^k = \widetilde{w}_{\mathcal{D}^{k+1}}^k |_{D_i^{k+1}}^\circ$$
. (\circ denotes the interior of D_i^{k+1} .)

Moving vertex adaptation - perturbation method



Mapping
$$D_i^k \longrightarrow D_i^{k+1}$$

 $x \longrightarrow \widetilde{x} := x - c(x)$

c linear, given by the displacement of vertices of D_i^k , "small"

$$\int_{D_i^{k+1}} \boldsymbol{w}(\tilde{x}) \, d\tilde{x} \approx \int_{D_i^k} \boldsymbol{w} \, dx - \int_{\partial D_i^k} \boldsymbol{w} c_n \, dS,$$

(Higher order terms neglected)

Passage to volume averages and the approximation of $\int_{\partial D_i^k}$

 \widetilde{e}_{ij} - the center of gravity of $\widetilde{\Gamma}_{ij}$

PERTURBATION METHOD (details)

 $\widetilde{x} = x - c(x)$

with the Jacobian

$$J(x) = \det \frac{D\tilde{x}}{Dx} = \det \begin{pmatrix} 1 - \frac{\partial c_1}{\partial x_1}, & \frac{\partial c_1}{\partial x_2} \\ \frac{\partial c_2}{\partial x_1}, & 1 - \frac{\partial c_2}{\partial x_2} \end{pmatrix}$$

Supposed that the displacement \boldsymbol{c} is small we can write

$$\begin{split} \int_{D_i^{k+1}} w(\tilde{x}) d\tilde{x} &= \int_{D_i^k} w(x - c(x)) J(x) dx \\ &= \int_{D_i^k} w(x - c(x)) (1 - \operatorname{div} c(x) + \mathcal{O}) dx \\ &= \int_{D_i^k} (w - \nabla w \cdot c + \mathcal{O}) (1 - \operatorname{div} c(x) + \mathcal{O}) dx \\ &= \int_{D_i^k} (w - w \operatorname{div} c - \nabla w \cdot c + (\nabla w \cdot c) \operatorname{div} c + \mathcal{O}) dx \\ &\approx \int_{D_i^k} (w - \operatorname{div} (wc)) dx \end{split}$$

$$\int_{D_i^{k+1}} \boldsymbol{w}(\tilde{x}) \, d\tilde{x} \approx \int_{D_i^k} \boldsymbol{w} \, dx - \int_{\partial D_i^k} \boldsymbol{w} c_n \, dS$$

$$\left|D_{i}^{k+1}\right|\widetilde{w}_{i}^{k}=\left|D_{i}^{k}\right|w_{i}^{k}-\sum_{j\in s(i)}\left|\Gamma_{ij}\right|\left(c_{n_{ij}}^{+}w_{i}^{k}+c_{n_{ij}}^{-}w_{j}^{k}\right).$$

EXAMPLE

Euler equations in $\Omega_h = (-5,5) \times (-5,5)$

BC: channel flow (left to right)

IC:
$$w^0(x) = \begin{cases} (2,0,0,1)^\top & \text{if } x_1^2 + x_2^2 \le 1, \\ (1,0,0,.5)^\top & \text{if } x_1^2 + x_2^2 > 1. \end{cases}$$

$$\boldsymbol{w} = (\rho, \rho v_1, \dots, \rho v_N, E)^{\mathsf{T}}$$



Initial condition $w^0(x)$ in $(-5,5) \times (-5,5)$













Anisotropic vertex parameter Residual vertex parameter mesh refinement at time t=0.8 mesh refinement at time t=0.8



Starting finite volume mesh with 4096 volumes



Adapted mesh (LQ(P,1)) for the initial condition $w^{0}(x)$



Starting computational mesh with 16384 triangles



Mesh adaptation at time t = 0.2.



Mesh adaptation at time t = 0.4.



Mesh adaptation at time t = 0.6.



Mesh adaptation at time t = 0.8.



