

### Wave propagation methods for hyperbolic problems on mapped grids

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## **Talk objective**



- Review a body-fitted mapped grid approach for numerical approximation of hyperbolic balance laws in multi-D with complex geometries
- Present numerical results for problems arising from
  - Compressible inviscid gas flow
  - Barotropic cavitating flow
  - Shallow granular avalanches

## **Mathematical model**

Consider a hyperbolic balance laws of the form

$$\frac{\partial}{\partial t}q\left(\vec{x},t\right) + \sum_{j=1}^{N}\frac{\partial}{\partial x_{j}}f_{j}\left(q,\vec{x}\right) = \psi(q)$$

in a general multidimensional domain

- $\vec{x} = (x_1, x_2, \dots, x_N)$ : spatial vector, t: time
- $q \in \mathbb{R}^m$ : vector of *m* state quantities
- $f_j \in \mathbb{R}^m$ : flux vector,  $\psi \in \mathbb{R}^m$ : source terms

Model is assumed to be hyperbolic, where  $\sum_{j=1}^{N} \alpha_j (\partial f_j / \partial q)$  is diagonalizable with real e-values  $\forall \alpha_j \in \mathbb{R}$ 



## Mathematical model (Cont.)



In a body-fitted mapped grid approach, we introduce a coordinate change  $\vec{x} \mapsto \vec{\xi}$  via

$$\vec{\xi} = (\xi_1, \xi_2, \dots, \xi_N), \qquad \xi_j = \xi_j(\vec{x})$$

that transform a physical domain  $\Omega$  to a logical one  $\hat{\Omega}$ , see below when N = 2,



## Mathematical model (Cont.)



In a body-fitted mapped grid approach, we introduce a coordinate change  $\vec{x} \mapsto \vec{\xi}$  via

$$\vec{\xi} = (\xi_1, \xi_2, \dots, \xi_N), \qquad \xi_j = \xi_j(\vec{x})$$

that transform a physical domain  $\Omega$  to a logical one  $\hat{\Omega}$ , and so equations into the form

$$\frac{\partial q}{\partial t} + \sum_{j=1}^{N} \frac{\partial \tilde{f}_j}{\partial \xi_j} = \psi(q)$$

with

$$\tilde{f}_j = \sum_{k=1}^N f_k \frac{\partial \xi_j}{\partial x_k}$$

#### Mathematical model (Cont.)



Basic coordinate mapping relations in N = 3 are

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & \partial_{x_1}\xi_1 & \partial_{x_2}\xi_1 & \partial_{x_3}\xi_1 \\ 0 & \partial_{x_1}\xi_2 & \partial_{x_2}\xi_2 & \partial_{x_3}\xi_2 \\ 0 & \partial_{x_1}\xi_3 & \partial_{x_2}\xi_3 & \partial_{x_3}\xi_3 \end{pmatrix} = \frac{1}{J} \begin{pmatrix} J & 0 & 0 & 0 \\ 0 & J_{11} & J_{21} & J_{31} \\ 0 & J_{12} & J_{22} & J_{32} \\ 0 & J_{13} & J_{23} & J_{33} \end{pmatrix}$$

where  $J = |\partial(x_1, x_2, x_3) / \partial(\xi_1, \xi_2, \xi_3)| = \det(\partial(x_1, x_2, x_3) / \partial(\xi_1, \xi_2, \xi_3))$ ,

$$\begin{aligned} J_{11} &= \left| \frac{\partial(x_2, x_3)}{\partial(\xi_2, \xi_3)} \right|, \quad J_{21} &= \left| \frac{\partial(x_1, x_3)}{\partial(\xi_3, \xi_2)} \right|, \quad J_{31} &= \left| \frac{\partial(x_1, x_2)}{\partial(\xi_2, \xi_3)} \right|, \\ J_{12} &= \left| \frac{\partial(x_2, x_3)}{\partial(\xi_3, \xi_1)} \right|, \quad J_{22} &= \left| \frac{\partial(x_1, x_3)}{\partial(\xi_1, \xi_3)} \right|, \quad J_{32} &= \left| \frac{\partial(x_1, x_2)}{\partial(\xi_3, \xi_1)} \right|, \\ J_{13} &= \left| \frac{\partial(x_2, x_3)}{\partial(\xi_1, \xi_2)} \right|, \quad J_{23} &= \left| \frac{\partial(x_1, x_3)}{\partial(\xi_2, \xi_1)} \right|, \quad J_{33} &= \left| \frac{\partial(x_1, x_2)}{\partial(\xi_1, \xi_2)} \right|. \end{aligned}$$

## **Compressible Euler equations**



Cartesian coordinate case

$$\frac{\partial}{\partial t} \begin{pmatrix} \rho \\ \rho u_i \\ E \end{pmatrix} + \sum_{j=1}^N \frac{\partial}{\partial x_j} \begin{pmatrix} \rho u_j \\ \rho u_i u_j + p \delta_{ij} \\ E u_j + p u_j \end{pmatrix} = \begin{pmatrix} 0 \\ -\rho \partial_{x_i} \phi \\ -\rho \vec{u} \cdot \nabla \phi \end{pmatrix}, \quad i = 1, \dots, N$$

#### Generalized coordinate case

$$\frac{\partial}{\partial t} \begin{pmatrix} \rho \\ \rho u_i \\ E \end{pmatrix} + \sum_{j=1}^N \frac{\partial}{\partial \xi_j} \begin{pmatrix} \rho U_j \\ \rho u_i U_j + p \partial_{x_i} \xi_j \\ E U_j + p U_j \end{pmatrix} = \begin{pmatrix} 0 \\ -\rho \partial_{x_i} \phi \\ -\rho \vec{u} \cdot \nabla \phi \end{pmatrix}$$

 $\rho$ : density,  $p = p(\rho, e)$ : pressure, e: internal energy  $E = \rho e + \rho \sum_{j=1}^{N} u_j^2/2$ : total energy,  $\phi$ : gravitational potential  $U_j = \partial_t \xi_j + \sum_{i=1}^{N} u_i \partial_{x_i} \xi_j$ : contravariant velocity in  $\xi_j$ -direction

## **Finite volume approximation**



Employ finite volume formulation of numerical solution

$$Q_{ijk}^n \approx \frac{1}{\Delta \xi_1 \Delta \xi_2 \Delta \xi_3} \int_{C_{ijk}} q(\xi_1, \xi_2, \xi_3, t_n) \, dV$$

that gives approximate value of cell average of solution q over cell  $C_{ijk}$  at time  $t_n$  (sample case in 2D shown below)





#### In three dimensions N = 3, equations to be solved take

$$\frac{\partial q}{\partial t} + \sum_{j=1}^{N} \frac{\partial \tilde{f}_j}{\partial \xi_j} = \psi(q)$$

A simple dimensional-splitting method based on wave propagation approach of LeVeque *et al.* is used, *i.e.*,

- Solve one-dimensional Riemann problem normal at each cell interfaces
- Use resulting jumps of fluxes (decomposed into each wave family) of Riemann solution to update cell averages
- Introduce limited jumps of fluxes to achieve high resolution



Basic steps of a dimensional-splitting scheme

•  $\xi_1$ -sweeps: solve

$$\frac{\partial q}{\partial t} + \frac{\partial \tilde{f}_1}{\partial \xi_1} = 0 \quad \text{updating} \quad Q^n_{ijk} \text{ to } \quad Q^*_{ijk}$$

#### • $\xi_2$ -sweeps: solve

$$\frac{\partial q}{\partial t} + \frac{\partial \tilde{f}_2}{\partial \xi_2} = 0$$
 updating  $Q^*_{ijk}$  to  $Q^{**}_{ijk}$ 

• 
$$\xi_3$$
-sweeps: solve

$$\frac{\partial q}{\partial t} + \frac{\partial \tilde{f}_3}{\partial \xi_3} = 0$$
, updating  $Q_{ijk}^{**}$  to  $Q_{ijk}^{n+1}$ 



Consider  $\xi_1$ -sweeps, for example,

First order update is

$$Q_{ijk}^{*} = Q_{ijk}^{n} - \frac{\Delta t}{\Delta \xi_{1}} \left[ \left( \mathcal{A}_{1}^{+} \Delta Q \right)_{i-1/2, jk}^{n} + \left( \mathcal{A}_{1}^{-} \Delta Q \right)_{i+1/2, jk}^{n} \right]$$

with the fluctuations

$$(\mathcal{A}_1^+ \Delta Q)_{i-1/2,jk}^n = \sum_{m:(\lambda_{1,m})_{i-1/2,jk}^n > 0} (\mathcal{Z}_{1,m})_{i-1/2,jk}^n$$

#### and

$$(\mathcal{A}_1^- \Delta Q)_{i+1/2,jk}^n = \sum_{m:(\lambda_{1,m})_{i+1/2,jk}^n < 0} \left( \mathcal{Z}_{1,m} \right)_{i+1/2,jk}^n$$

 $(\lambda_{1,m})_{\iota-1/2,jk}^n$  &  $(\mathcal{Z}_{1,m})_{\iota-1/2,jk}^n$  are in turn wave speed and *f*-waves for the *m*th family of the 1D Riemann problem solutions



High resolution correction is

$$\begin{aligned} Q_{ijk}^* &:= Q_{ijk}^* - \frac{\Delta t}{\Delta \xi_1} \left[ \left( \tilde{\mathcal{F}}_1 \right)_{i+1/2, jk}^n - \left( \tilde{\mathcal{F}}_1 \right)_{i-1/2, jk}^n \right] \\ \text{with} \quad (\tilde{\mathcal{F}}_1)_{i-1/2, jk}^n &= \frac{1}{2} \sum_{m=1}^{m_w} \left[ \text{sign} \left( \lambda_{1,m} \right) \left( 1 - \frac{\Delta t}{\Delta \xi_1} \left| \lambda_{1,m} \right| \right) \tilde{\mathcal{Z}}_{1,m} \right]_{i-1/2, jk}^n \end{aligned}$$

 $ilde{\mathcal{Z}}_{\iota,m}$  is a limited value of  $\mathcal{Z}_{\iota,m}$ 

It is clear that this method belongs to a class of upwind schemes, and is stable when the typical CFL (Courant-Friedrichs-Lewy) condition:

$$\nu = \frac{\Delta t \max_{m} (\lambda_{1,m}, \lambda_{2,m}, \lambda_{3,m})}{\min (\Delta \xi_{1}, \Delta \xi_{2}, \Delta \xi_{3})} \le 1,$$

# Smooth vortex flow: accuracy test

- Compressible Euler equations with ideal gas law
- Initial condition for vortex is set by

$$\rho = \left(1 - \frac{25(\gamma - 1)}{8\gamma\pi^2} \exp(1 - r^2)\right)^{1/(\gamma - 1)},$$
  

$$p = \rho^{\gamma},$$
  

$$u_1 = 1 - \frac{5}{2\pi} \exp\left((1 - r^2)/2\right) (x_2 - 5),$$
  

$$u_2 = 1 + \frac{5}{2\pi} \exp\left((1 - r^2)/2\right) (x_1 - 5),$$
  

$$r = \sqrt{(x_1 - 5)^2 + (x_2 - 5)^2}$$

■  $||E_z||_{1,\infty} = ||z_{\text{comput}} - z_{\text{exact}}||_{1,\infty}$ : discrete 1- or maximum-norm for state variable *z* 



### **Smooth vortex flow: accuracy test**

#### Cartesian grid results

Mesh size	$40 \times 40$	$80 \times 80$	$160 \times 160$	$320 \times 320$	Order
$\ E_{\rho}\ _1$	7.0710(-1)	1.9186(-1)	4.7927(-2)	1.1941(-2)	1.97
$\ E_p\ _1$	8.5264(-1)	2.3594(-1)	5.9209(-2)	1.4721(-2)	1.96
$\ E_{u_1}\ _1$	2.3716(00)	6.1437(-1)	1.5298(-1)	3.8204(-2)	1.99
$\ E_{u_2}\ _1$	1.9377(00)	4.7673(-1)	1.1773(-1)	2.9262(-2)	2.02
$  E_{\rho}  _{\infty}$	1.4587(-1)	3.8860(-2)	9.5936(-3)	2.3179(-3)	2.00
$  E_p  _{\infty}$	1.8528(-1)	5.0122(-2)	1.2401(-2)	3.0285(-3)	1.98
$  E_{u_1}  _{\infty}$	3.9934(-1)	1.0488(-1)	2.4857(-2)	6.1654(-3)	2.01
$  E_{u_2}  _{\infty}$	2.0948(-1)	5.5860(-2)	1.3506(-2)	3.3386(-3)	2.00

### **Smooth vortex flow: accuracy test**

#### Quadrilateral grid results

Mesh size	$40 \times 40$	$80 \times 80$	$160 \times 160$	$320 \times 320$	Order
$\ E_{\rho}\ _1$	1.1921(00)	4.1732(-1)	1.6058(-1)	7.0078(-2)	1.36
$\ E_p\ _1$	1.4984(00)	5.3128(-1)	2.1063(-1)	9.3740(-2)	1.33
$\ E_{u_1}\ _1$	2.7085(00)	8.5937(-1)	2.8118(-1)	1.0743(-1)	1.56
$\ E_{u_2}\ _1$	2.3014(00)	7.4990(-1)	2.7248(-1)	1.1608(-1)	1.44
$  E_{\rho}  _{\infty}$	1.8793(-1)	6.2063(-2)	1.9104(-2)	7.0730(-3)	1.59
$  E_p  _{\infty}$	2.2841(-1)	7.2502(-2)	2.1285(-2)	7.9266(-3)	1.63
$  E_{u_1}  _{\infty}$	4.0762(-1)	1.3207(-1)	4.2383(-2)	1.5737(-2)	1.57
$  E_{u_2}  _{\infty}$	2.6456(-1)	9.0362(-2)	2.7416(-2)	1.2385(-2)	1.50

## **Shock waves over circular array**



#### ▲ Mach 1.42 shock wave in water over a circular array



#### Shock waves over circular array



Grid system



### Shock waves over circular array



Contours for density



## **Steady state shock tracking**



- A Mach 3 compressible gas flow over a  $20^{\circ}$  ramp
- Exact shock location (an oblique shock with 37.8°) is inserted into underlying grid for computation



## **Compressible Multiphase Flow**



- Homogeneous equilibrium pressure & velocity across material interfaces
- Volume-fraction based model equations (Shyue JCP '98, Allaire *et al.* JCP '02)

$$\frac{\partial}{\partial t} \left( \alpha_i \rho_i \right) + \frac{1}{J} \sum_{j=1}^{N_d} \frac{\partial}{\partial \xi_j} \left( \alpha_i \rho_i U_j \right) = 0, \quad i = 1, 2, \dots, m_f$$

$$\frac{\partial}{\partial t} \left(\rho u_i\right) + \frac{1}{J} \sum_{j=1}^{N_d} \frac{\partial}{\partial \xi_j} \left(\rho u_i U_j + p J_{ji}\right) = 0, \quad i = 1, 2, \dots, N_d,$$

$$\frac{\partial E}{\partial t} + \frac{1}{J} \sum_{j=1}^{N_d} \frac{\partial}{\partial \xi_j} \left( EU_j + pU_j \right) = 0,$$

$$\frac{\partial \alpha_i}{\partial t} + \frac{1}{J} \sum_{j=1}^{N_d} U_j \frac{\partial \alpha_i}{\partial \xi_j} = 0, \quad i = 1, 2, \dots, m_f - 1;$$



Initial setup





**Solution at time** t = 0.25







• Solution at time t = 0.5







• Solution at time t = 0.75







**Solution at time** t = 1







cross-sectional plot along boundary



## **Barotropic cavitating flow**



A relaxation model of Saurel et al. (JCP '090

$$\frac{\partial}{\partial t} (\alpha_1 \rho_1) + \sum_{j=1}^N \frac{\partial}{\partial x_j} (\alpha_1 \rho_1 u_j) = 0,$$
  
$$\frac{\partial}{\partial t} (\alpha_2 \rho_2) + \sum_{j=1}^N \frac{\partial}{\partial x_j} (\alpha_2 \rho_2 u_j) = 0,$$
  
$$\frac{\partial}{\partial t} (\rho u_i) + \sum_{j=1}^N \frac{\partial}{\partial x_j} (\rho u_i u_j + p \delta_{ij}) = 0, \quad i = 1, \dots, N$$
  
$$\frac{\partial \alpha_1}{\partial t} + \sum_{j=1}^N u_j \frac{\partial \alpha_1}{\partial x_j} = \frac{1}{\mu} (p_1 (\rho_1) - p_2 (\rho_2))$$

Each phasic pressure  $p_{\iota}$  satisfies  $p_{\iota}(\rho) = (p_0 + B) (\rho/\rho_0)^{\gamma} - B$ Mixture pressure p satisfies  $p = \alpha_1 p_1 + \alpha_2 p_2$ ,  $\mu$ parameter

## Mixture speed of sound



Solution Wood formula (stiffness in  $\bar{c}$  vs.  $\alpha$ )

$$\frac{1}{\rho \bar{c}^2} = \frac{\alpha}{\rho_{\mathbf{W}} c_{\mathbf{W}}^2} + \frac{1-\alpha}{\rho_{\mathbf{g}} c_{\mathbf{g}}^2}$$

$$\rho_{\rm W} = 10^3 {\rm kg/m}^3, \quad c_{\rm W} = 1449.4 {\rm m/s}, \quad \rho_{\rm g} = 1.0 {\rm kg/m}^3, \quad c_{\rm g} = 374.2 {\rm m/s}$$



#### **Cavitation test:** 1**D**



Homogeneous gas-liquid mixture with  $\alpha_{g} = 10^{-2}$ 

$$u_1 = -100$$
m/s  $u_1 = 100$ m/s

#### **Cavitation test:** 1**D**



#### Formation of cavitating gas bubble





Uniform gas-liquid mixture with speed 600m /s over a circular region





Pseudo colors of volume fraction

 Formation of cavitation zone (Onset-shock induced, diffusion, ... ?)



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- Pseudo colors of pressure
  - Smooth transition across liquid-gas phase boundary





- Pseudo colors of volume fraction: 2 circular case
  - Convergence of solution as the mesh is refined ?



### **Shallow granular avalanches**



Depth-average Savage-Hutter equations

$$\frac{\partial h}{\partial t} + \sum_{j=1}^{N} \frac{\partial}{\partial x_j} (hu_j) = 0,$$
  
$$\frac{\partial}{\partial t} (hu_i) + \sum_{j=1}^{N} \frac{\partial}{\partial x_j} \left( hu_i u_j + \frac{1}{2} \beta_x h^2 \delta_{ij} \right) = h\psi_i, \quad i = 1, \dots, N,$$

where Mohr-Coulomb closure is used with

$$\beta_x = K_x \cos \zeta,$$

$$K_x = \begin{cases} K_x^- & \text{if } \nabla \cdot \vec{u} > 0 \\ K_x^+ & \text{if } \nabla \cdot \vec{u} < 0, \end{cases}$$

$$K_x^{\pm} = \frac{2}{\cos^2 \phi} \left( 1 \pm \sqrt{1 - \frac{\cos^2 \phi}{\cos^2 \delta}} \right) - 1,$$

$$\psi_i = \sin \zeta \delta_{1i} - \frac{u_i}{|\vec{u}|} \tan \delta \left( \cos \zeta + \kappa u_1^2 \right) - \cos \zeta \frac{\partial \mathcal{B}}{\partial x_i}$$
#### **Earth pressure coefficients**



Jump discontinuity on  $K_x$ ,  $|K_x^+ - K_x^-| \neq 0$  (see below where  $\delta = 30^o$  is used as a reference)





- Hemispherical granular material
- Parameters:  $\zeta = 35^{\circ}$ ,  $\phi = 30^{\circ}$ ,  $\delta = 30^{\circ}$



Contour plots for granular height (normal to channel)











#### t = 9







#### t = 12





Deposit phase











t = 21

Deposit phase







Cross-sectional plot along the channel





































- Hemispherical granular material
- Parameters:  $\zeta = 35^{\circ}$ ,  $\phi = 40^{\circ}$ ,  $\delta = 30^{\circ}$



Contour plots for granular height (normal to channel)











#### t=9





#### t = 12







#### t = 15

# Deposit phase



#### **Avalanche on an inclined channel**







t = 21

Deposit phase

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Cross-sectional plot along the channel
























Deposit phase





Deposit phase





Deposit phase





#### Pseudo colors of velocity divergence: Down-flow phase



-10

-5

-20

-15

O



#### Pseudo colors of velocity divergence: Down-flow phase





#### Pseudo colors of velocity divergence: Deposit phase



t=12s



#### Pseudo colors of velocity divergence: Deposit phase



t=18s

### **Steady state ramp computation**



- A Froude 7 shallow granular flow over a 24.9° ramp
- **Parameters:**  $\zeta = 32.6^{o}$ ,  $\phi = 38^{o}$ ,  $\delta = 31^{o}$



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- A Froude 7 shallow granular flow over a 24.9° ramp
- **Parameters:**  $\zeta = 32.6^{o}$ ,  $\phi = 38^{o}$ ,  $\delta = 31^{o}$



# **Steady state ramp computation**



• Cross-sectional plot along ramp with three different  $\phi$ 



#### **Future direction**



- Numerical methodology
  - Vacuum (dry) state treatment
  - Flux & source terms well-balanced
  - Interface sharping by techniques such as Lagrange-like moving mesh or front tracking

**\_** ...

- Applications
  - Relaxation model as applied to more practical cavitation problems
  - General depth-average models to granular flows

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# Thank You