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#### A Perspective on High-Order Accurate Solvers for Field Equations

W. Kyle Anderson and Li Wang Presentation at the JRV Symposium San Diego, CA June 22, 2013

### **Program Description**

- Development of a simulation framework easily adaptable for multidisciplinary applications
- High-order finite elements
- Share common modules between disciplines
  - Mesh-related routines
  - Parallel routines
  - Linear algebra
- Requires primarily residual and left-hand side for discipline
- Integration with CAPRI for CAD-based surface representation
- Adaptive (both h- and p-adaptation under development)
- Managed code base



#### **New Simulation Framework**

- Most computational simulation programs have similar structure and common components can be isolated into a single framework (code reuse)
- Discipline-specific applications (e.g. E&M + fluids) require new code in the form of residual routine and linearization (often just residual)
- Existing programs refactored to provide workable framework





### **Engineering Disciplines**

- Fluid dynamics
- Electromagnetics
- Structural Analysis
- Lithium-Ion Batteries
- Hydrogen Reforming (under development)



### **Fluid Dynamics**

- Implicit time stepping
- Full Navier Stokes with Spalart-Allmaras turbulence model
- Petrov-Galerkin and discontinuous-Galerkin discretization





#### **Electromagnetics**

- Frequency domain and time-domain (implicit time stepping)
- Petrov-Galerkin and discontinuous-Galerkin discretization
- Frequency-dependent material properties







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#### **Structural Analysis**

- Displacement-based structural dynamics
- Galerkin finite element
- Geometric and/or material nonlinearity
- Mechanical and thermal stresses





#### **Lithium-Ion Batteries**

- High-order Galerkin discretization
- Current collectors, electrodes, and separator all modeled





#### **CAPRI Interface for CAD Geometry**

- CAD Watertight geometry definition is required
- Linear mesh Initial mesh generated using CAD definition
- CAPRI Higher-order points inserted into linear mesh and projected onto CAD definition via CAPRI interface
- Linear Elasticity Surface displacements provided by CAPRI are propagated into interior





#### **Petrov-Galerkin**

$$\begin{split} & \iiint_{\Omega_{k}} w_{i} \frac{\partial Q}{\partial t} \partial \Omega_{k} - \iiint_{\Omega_{k}} \nabla w_{i} \cdot \left(F\left(Q\right) - F_{v}\left(Q\right)\right) \partial \Omega_{k} + \\ & \iiint_{\Omega_{k}} \left\{ \left[\frac{\partial w_{i}}{\partial x} \left[A\right] + \frac{\partial w_{i}}{\partial y} \left[B\right] + \frac{\partial w_{i}}{\partial z} \left[C\right]\right] \left[\tau\right] \left[\frac{\partial Q}{\partial t} + \nabla \cdot \left(F\left(Q\right) - F_{v}\left(Q\right)\right)\right) \right\} \partial \Omega_{k} + \\ & \iint_{\Gamma_{k}} w_{k} \left(F\left(Q\right) - F_{v}\left(Q\right)\right) \cdot \hat{n} \, \partial \Gamma_{k} = 0 \end{split}$$

- Not widely used for compressible flow: Approximately ten times fewer papers in AIAA conferences compared with discontinuous Galerkin
- Surface integral typically not evaluated because of continuity assumptions between elements. However, assumption not required (e.g. multiple materials in electromagnetics)



#### **Evaluation of Surface Integral**

- Typically ignored due to assumed continuity across elements
- Not a required assumption, such as multiple materials or port boundary conditions in electromagnetic applications
  - Create duplicate mesh points along interface
  - Resolve jumps in field parameters using Riemann solver
  - May also be used to easily create discontinuous-Galerkin





#### **Stabilization Matrix**

• Eigenvalue-based stabilization is "baseline"

$$\left[\tau\right]^{-1} = \sum_{i} \left[ \left| \frac{\partial N_{i}}{\partial x} \left[ \mathbf{A} \right] + \frac{\partial N_{i}}{\partial y} \left[ \mathbf{B} \right] + \frac{\partial N_{i}}{\partial z} \left[ \mathbf{C} \right] \right] + \frac{\partial N_{i}}{\partial x_{j}} \left[ \mathbf{K} \right]_{jk} \frac{\partial N_{i}}{\partial x_{k}} \right]$$

• Inviscid contribution may be defined using concepts from fluxvector splitting  $\left|\frac{\partial F}{\partial Q}\right| = \frac{\partial F^+}{\partial Q} - \frac{\partial F^-}{\partial Q}$ 

• 
$$\frac{\partial \mathbf{F}^{+}}{\partial \mathbf{Q}}$$
 positive eigenvalues:  $\frac{\partial \mathbf{F}^{-}}{\partial \mathbf{Q}}$  negative eigenvalues  
 $\left[\tau\right]^{-1} = \sum_{i} \left(\frac{\partial}{\partial \mathbf{Q}} \left(\left(\mathbf{F}^{+} - \mathbf{F}^{-}\right) \cdot \left\{\frac{\partial N_{i}}{\partial \chi}\right\}\right) + \frac{\partial N_{i}}{\partial x_{j}} \left[\mathbf{K}\right]_{jk} \frac{\partial N_{i}}{\partial x_{k}}\right)$ 



#### **Stabilization Matrix Based on FVS**

- Any flux-vector splitting formulation can be used
- Using van Leer FVS can maintain constant total enthalpy





#### **Stabilization Matrix Based on FVS**

## FVS-based stabilization not inferior to eigenvalue-based stabilization for viscous flows





#### **Stabilization Matrix**

- Scaling necessary to maintain order property
- Varies as O(h) for inviscid flows,  $O(h^2)$  for viscous flow

$$\begin{aligned} a\frac{\partial u}{\partial x} - \frac{\partial}{\partial x} \left(\nu \frac{\partial u}{\partial x}\right) &= a\frac{\partial u}{\partial x} - \frac{\partial}{\partial x} \left(f_v\right) \\ \tau^{-1} &= \sum_i \left(\left|\frac{\partial N_i}{\partial x}a\right| + \frac{\partial N_i}{\partial x}\nu \frac{\partial N_i}{\partial x}\right) \\ \tau \propto \frac{L^2}{|aL| + \nu} \end{aligned}$$

 Cotangent scaling based on Peclet number for systems in multiple dimensions found to be unreliable



#### **Discontinuous Galerkin**

$$\begin{split} & \iiint_{\Omega_{k}} w_{i} \frac{\partial Q}{\partial t} \partial \Omega_{k} - \iiint_{\Omega_{k}} \nabla w_{i} \cdot \left(F\left(Q\right) - F_{v}\left(Q\right)\right) \partial \Omega_{k} + \\ & \iint_{\Gamma_{k}} w_{k} \left(F\left(Q\right) - F_{v}\left(Q\right)\right) \cdot \hat{n} \, \partial \Gamma_{k} = 0 \end{split}$$

- Solution assumed discontinuous across element interfaces
- Surface integral evaluation using Riemann solver
- Viscous terms handled using symmetric interior penalty method



### **Example Applications**

- Three-dimensional cylinder
- Multielement airfoil
- Onera M6
- Trap Wing
- Transonic airfoil



#### **Three-Dimensional Cylinder**

 $M_{\infty} = 0.2$  Re = 2580





#### **Three-Dimensional Cylinder**

 $M_{\infty} = 0.2$  Re = 2580



**Discontinuous Galerkin P3** 

Petrov Galerkin P2



#### **Three-Dimensional Cylinder Time-Averaged U-Velocity Component**



**Discontinuous Galerkin** 

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Douglas 30P-30N

 $M_{\infty} = 0.2$   $\alpha = 16^{o}$  Re = 9,000,000



Mach Number Contours

Streamlines



**Pressure Distribution** 







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Velocity Profiles Quadratic and Cubic Elements



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Turbulence Working Variable Fourth Order DG and PG



**Discontinuous Galerkin** 

Petrov Galerkin



#### **ONERA M6 Comparisons with CFL3D**

 $M_{\infty} = 0.2$   $\alpha = 3.02^{o}$  Re = 11,270,000



Discontinuous Galerkin P2

Petrov Galerkin P2



#### **Trap Wing (Petrov-Galerkin Scheme)**

 $M_{\infty} = 0.2$   $\alpha = 12.99^{o}$  Re = 4,300,000





#### **Trap Wing (Petrov Galerkin)**

 $M_{\infty} = 0.2$   $\alpha = 12.99^{\circ}$  Re = 4,300,000

x/c=17%





#### **Trap Wing (Petrov Galerkin)**

 $M_{\infty} = 0.2$   $\alpha = 12.99^{o}$  Re = 4,300,000

x/c=50%





#### **Trap Wing (Petrov Galerkin)**

 $M_{\infty} = 0.2$   $\alpha = 12.99^{o}$  Re = 4,300,000

x/c=85%





#### **Transonic NACA 0012**

 $M_{\infty}=0.8 \qquad \alpha=1.25^o$ 



Finite Volume

Petrov Galerkin P1

Petrov Galerkin P2



#### **Transonic NACA 0012**

 $M_{\infty} = 0.8$   $\alpha = 1.25^{o}$ 



Linear Elements

**Cubic Elements** 

- Preliminary results adding switched viscous-like term
- Discontinuous Galerkin and Petrov-Galerkin terms not the same
- Don't make a general conclusion as to shock capturing!

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• Intuition would indicate that there is an accuracy advantage on a given mesh for discontinuous Galerkin



- However, new degrees of freedom are created with discontinuities between elements
- Do the benefits outweigh the cost?



#### 2D Time-Domain Scattering from Dielectric Cylinder





### **2D Time-Domain Scattering from Dielectric Cylinder (P1 Elements)**

DOF	L1 Error	L1 Slope	L2 Error	L2 Slope
369	2.52E-01		2.37E-01	
1348	6.00E-02	2.22	5.60E-02	2.23
5153	1.49E-2	2.08	1.39E-02	2.07

#### Petrov Galerkin

DOF	L1 Error	L1 Slope	L2 Error	L2 Slope
1824	2.52E-01		1.42E-01	
7314	6.00E-02	2.22	3.35E-02	2.08
29,376	1.49E-2	2.08	8.30E-03	2.01

Discontinuous Galerkin



### **2D Time-Domain Scattering from Dielectric Cylinder (P2 Elements)**

DOF	L1 Error	L1 Slope	L2 Error	L2 Slope
1345	1.03E-02		1.05E-02	
5133	1.23E-03	3.28	1.21E-03	3.34
20,097	1.50E-4	3.13	1.51E-04	3.10

#### Petrov Galerkin

DOF	L1 Error	L1 Slope	L2 Error	L2 Slope
3648	1.00E-02		5.83E-03	
14,628	1.20E-03	3.06	6.69E-04	3.12
58,752	1.48E-4	3.01	8.42E-05	2.98

Discontinuous Galerkin



Error in Manufactured Solution Per DOF

(Glasby et al. AIAA 2013-0692)



Petrov Galerkin exhibits lower error per degree of freedom



Error in Manufactured Solution Per Element

(Glasby et al. AIAA 2013-0692)



- Discontinuous Galerkin exhibits lower error per element
- Results are for low Reynolds number MMS but typical for Euler, Navier Stokes, and Electromagnetic application



Estimating DOF and Number of Non Zero Entries in Matrix



Petrov Galerkin



**Discontinuous Galerkin** 



Estimating Ratio of DOF and Number of Non Zero Entries in Matrix Between PG and DG



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DOF and Number of Non Zero Entries in Matrix Cubic Volume Subdivided into Elements

	Tetrahedron		Hexahedron		Prismatic	
	DOF	NNZ	DOF	NNZ	DOF	NNZ
P1	22.16	19.8	7.53	5.74	11.35	9.42
P2	7.19	6.20	2.92	2.14	4.02	3.15

- Discontinuous Galerkin compares more favorably for hexahedrons, worst case is for tetrahedrons
- Higher DOF and NNZ translates into more memory, more work per iteration, and generally more iterations (search directions for GMRES)
- At low-to-moderate orders, Petrov Galerkin appears to have advantages over discontinuous Galerkin
- Higher orders may favor discontinuous Galerkin



Resonant Cavity: 1.85 GHz Magnetic Field Intensity

- Advancing fixed number of time steps to compare efficiencies
- Independent of equation set



Ratio of time for fixed number of time steps					
	DOF Ratio Actual Time Ratio				
Linear	22.16	27			
Quadratic	7.19	12			

(DG required more search directions)



- Many factors effect the accuracy of a given scheme so it is difficult, if not impossible, to make a broad conclusion
  - Boundary condition type / order / weak v. strong
  - Basis functions and quadrature rules
  - Solution and comparison variables
  - Flux function / stabilization matrix
- While number of stabilization matrices for PG is approximately the same as the number of flux evaluations for DG, stabilization matrix approximately twice as expensive
- Higher DOF translates to more search directions
- Very high order is unclear but work advantages for PG at low-to-moderate orders are difficult for DG to overcome



#### **Curved Elements**



- Isoparametric mapping requires more terms in (r,s) to obtain full polynomial representation in (x,y)
- Deficiency in higher-order terms
- Ciarlet's theory provides guidance as to how much an element can deviate from linear and still maintain order
- Edges for cubic elements must be order h\*\*3 but geometry varies as h\*\*2
- Verifiable with either discontinuous-Galerkin or Petrov-Galerkin method
- Also verifiable using downscaling



#### **Curved Elements**

Order of Accuracy for Polynomial Curving of Elements Using Downscaling

		Polynomial for Curving Edges			
	Mesh Reduction	Quartic (4)	Cubic (3)	Quad. (2)	
P4	h**2	3	4	5	
	h**3	4	5	5	
	h**4	5	5	5	
P3	h**2		3	4	
	h**3		4	4	
P2	h**2			3	



#### **Curved Elements**

- Ciarlet's theorems assume element shape remains the same as the mesh is refined
- Uniform refinement changes shapes of elements.
  Experiments indicate that uniform refinement yields correct order property
- Mesh movement can, however, create problems
- For manufactured solution on parabolic domain, algebraic mesh movement failed to recover proper order while linear elasticity was successful



## **Ongoing Work**

- Modifications to time-stepping scheme
  - Linear ramp of CFL number not robust or efficient
  - Switched Evolution Relaxation (SER) type schemes appear favorable



- Continue development of shock sensors
- DES / LES
- Tight integration between disciplines



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## **Summary**

- Developing framework for high-order finite element solutions to multidisciplinary problems
- Discontinuous-Galerkin and Petrov-Galerkin methods work well for inviscid, laminar, and turbulent flows
- Petrov-Galerkin method appears to be a much overlooked method for low-to-moderate orders of accuracy
- Curved elements need consideration but order property can be maintained as long as higher-order curves are not created during mesh movement

