On Spurious Numerics in Solving Reactive Equations Fractional Step vs. Fully Coupled Procedures (Problems Containing Stiff Source Terms & Discontinuities)

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Outline

- **Goal:** Gain a deeper understanding of spurious behavior of shock-capturing schemes -- different procedures in solving the reactive Eqns.
 - Strang splitting + with or without safeguard procedure (Ad hoc method to include a cut off safeguard procedure if density is outside the permissible range)
 - > Fully coupled system + with or without safeguard procedure (No-Strang)
- Numerical Methods with Dissipation Control
 - > Turbulence with strong shocks & stiff source terms
 - > Can delay the onset of wrong speed for stiffer problems
- **1D** & 2D Test Cases with 2 & 13 Species
- Conclusions & Future Plan

Spurious Behavior: Wrong propagation speed of discontinuities

Wrong Propagation Speed of Discontinuities

(Standard Shock-Capturing Schemes: TVD, WENO5, WENO7)



High Order Methods with Subcell Resolution

(Wang, Shu, Yee & Sjögreen, JCP, 2012)

Procedure:

Split equations into convective and reactive operators (Strang-splitting 1968)



Subcell Resolution (SR) Method Basic Approach

Any high resolution shock capturing method can be used in the convection step

Test case: WENO5 with Roe flux & RK4

 Any standard shock-capturing scheme produces a few transition points in the shock

=> Solutions from the convection step, if applied directly to the reaction step, result in wrong shock speed

New Approach: Apply Subcell Resolution (Harten 1989; Shu & Osher 1989) to the solution from the convection operator step before the reaction step

<u>Note</u>: if $N_r > 1$ apply SR at each subiteration

Well-Balanced High Order Filter Schemes for Reacting Flows (Any number of species & reactions)

Yee & Sjögreen, 1999-2010, Wang et al., 2009-2010

Preprocessing step

Condition (equivalent form) the governing equations by, e.g., **Ducros et al. Splitting (2000)** to improve numerical stability

High order base scheme step (Full time step)

- 6th-order (or higher) central spatial scheme & 3rd or 4th-order RK
- SBP numerical boundary closure, matching order conservative metric eval.

Nonlinear filter step

- Filter the base scheme step solution by a dissipative portion of high-order shock capturing scheme, e.g., WENO of 5th-order
- Use Wavelet-based flow sensor to control the amount & location of the nonlinear numerical dissipation to be employed

<u>Well balanced scheme</u>: preserve certain non-trivial physical steady state solutions exactly

1D C-J Detonation Wave

(Helzel et al. 1999; Tosatto & Vigevano 2008)



1D C-J Detonation (*K*₀ = 16418, 50 pts)



Behavior of the schemes below CFL limit, consists of disjoint segments)

Strang Splitting & Safeguard, 50 pts, 100 K₀



■ Incorrect or diverged solution may occur for *Δ*t below CFL limit.

- CFL limit based on the convection part of PDEs
- Confirms the study by Lafon & Yee and Yee et al. (1990 2000)

Behavior of Standard Schemes Below CFL Limit (Strang vs. No-Strang: Safeguard; TVD, WENO5, WENO7)



Note: Among the 3 standard schemes, WEN07 exhibits the least spurious behavior as grid increases

Behavior of Standard Schemes Below CFL Limit (Strang vs. No-Strang: No Safeguard; TVD, WEN05, WEN07)



Err: # grid pts. away from exact shock location

Note: Among the 3 standard schemes, WEN07 exhibits the least spurious behavior as grid increases

Behavior of Improved Schemes Below CFL Limit (Strang vs. No-Strang: Safeguard; WEN05/SR, WEN05fi, WEN05fi+split)



Note: Among the 4 improved schemes WEN05/SR & WEN05fi+split exhibit the least spurious behavior as grid increases

Behavior of Improved Schemes Below CFL Limit (Strang vs. No-Strang: No Safeguard; WEN05/SR, WEN05fi, WEN05fi+split)





Summary

Same spatial & temporal schemes for the convection operator (1D C-J Detonation, K_0 , and 50, 150 & 300 grid points)

(a) Strang/Safeguard, N_r > 4 Can extend the valid CFL range & with more complex spurious behavior

(b) Strang/No-Safeguard, N_r > 4 Less spurious behavior than Strang/Safeguard

(c) No-Strang/Safeguard (Small CFL)

(d) No-Strang/no-safeguard (Small CFL; similar to (c))

General:

- > (b) (d) exhibit a similar CFL range with less spurious behavior than (a).
- > No-Strang splitting + Safeguard or No-Safeguard procedures are constrained by a similar CFL range.
- > Over all, WENO5/SR & WENO5fi+split in certain cases can improve the results in terms of reducing spurious numerics.

Introduction

NASA Electric Arc Shock Tube (EAST) setup

- Chamber: $10 \text{ cm} \times 8.5 \text{ m}$, window at 7 m
- Shock velocity: 9 16 km/sec
- Gas: $N_2 + O_2$ driven by He
- Pressure after discharge: 1 27 atm
- Driven gas initial pressure: 0.1 760 Torr





Some CFD Simulation Challenges

- Small Δ*t* & Δ*x* due to high temperature, viscous BL & stiff chemical reactions
- Large computational domain due to long shock tube



Method Comparison $t_{end} = 3.25 \cdot 10^{-5} sec$, grid **600**



Note: filter version of the schemes gives more accurate solution because of better num. dissipation control

EAST: Temperature Computed at t = 1.e-5 s Shock/Shear Locations Grid Dependance TVD, CFL = 0.7



Method Comparison $t_{end} = 10^{-5}sec, grid 691 \times 121, cluster in X, \Delta Y_{min} = 10^{-5}$



<u>Note 1</u>: Different shock location: $X_{TVD} = 0.1024 \text{ m} \& X_{WENO} = 0.1034 \text{ m}$

Note 2: Different boundary layer: Different methods

D. Kotov (CTR)

NASA EAST simulations

Spurious Numerics Due to Source Terms

Source Terms: Hyperbolic conservation laws with source terms – Balanced Law

- > Most high order shock-capturing schemes are not well-balanced schemes
- > High order WENO/Roe & their nonlinear filter counterparts are well-balanced for certain reacting flows – Wang et al. JCP papers (2010, 2011)

Stiff Source Terms:

- > Numerical dissipation can result in wrong propagation speed of discontinuities for under-resolved grids if the source term is stiff (LeVeque & Yee, 1990)
- > This numerical issue has attracted much attention in the literature last 20 years (Improvement can be obtained for a single reaction case)
- > A New Sub-Cell Resolution Method has been developed for stiff systems on coarse mesh (Wang et al., JCP, 2012)

Nonlinear Source Terms:

> Occurrence of spurious steady-state & discrete standing-wave numerical solutions -due to fixed grid spacings & time steps (Yee & Sweby, Yee et al., Griffiths et al., Lafon & Yee, 1990 – 2002)

Stiff Nonlinear Source Terms with Discontinuities:

- > More Complex Spurious Behavior
- > Numerical combustion, certain terms in turbulence modeling & reacting flows

Concluding Remarks & Future Plans

• Studies show the danger in practical simulations for the subject flow without better knowledge of scheme behavior

Added Issues not addressed: Pointwise evaluation of source terms, Roe average state & ODE solvers

- Containment of numerical dissipation on schemes can delay the onset of wrong propagation speed
 - > WEN05/SR performs better than WEN05fi+split & WEN05fi/SR+split
 - > For turbulence with strong shocks WEN05fi+split & WEN05fi/SR+split provide better dissipation control for turbulence

Future Plans

- Non-pointwise evaluation of source terms
- Correct spurious oscillation near discontinuities due to standard Roe average state
- Stiff ODE solver with adaptive error control to alleviate temporal stiffness *(interfere with the subcell resolution step)*

Note: Spurious numerics due to spatial discretization is more difficult to contain

Scheme Performance (8 Procs.)

1D Detonation Problem (Grid 300, CFL = 0.05, RK4)

	WENO5	WENO5/SR	WENO5fi+split	WENO5fi/SR+split
CPU eff, iterations/sec	630	610	1720	1590
Discontinuity location error (grid points)	10	0	0	-3

2D Detonation Problem (Grid 500x100, CFL = 0.05, RK4)

	WENO5	WENO5/SR	WENO5fi+split	WENO5fi/SR+split
CPU eff, iterations/sec	4.0	3.6	9.5	5.7
Discontinuity location max error (grid points)	4	0	0	-3

Larger number => more efficient

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Part I: Foundation for our AIAA CFD Paper

1D & 2D Simulations Related to NASA Electric Arc Shock Tube Experiments (EAST)

(Hypersonic Nonequilibrium Flows)



Solving Reactive Governing Equations

(Different Procedures in solving the Governing Eqs. produce different spurious behavior)

Consider two typical procedures:

- Fully coupled sysytem
 - Consistent
 - Small time step due to numerical instability

• Fractional method using the Strang Splitting of the system

- Commonly used in combustion for over 30 years
- Can extend the valid CFL range but exhibits more complex spurious behavior

<u>Note</u>: Strang Splitting is used for EAST computations

Source term:

(Obtaining the Correct Discontinuity Speed)



Note: CFL limit based on the convection part of PDE

Behavior of Improved Schemes Below CFL Limit (Effect of # sub-iteration: Reaction Step Time Integrator, RK1)



Effort of Different Time Integrator -- Reaction Step

(Strang Splitting/Safeguard, Nr=4, SR at every RK stage)



Effort of Different Time Integrator -- Reaction Step

(Strang Splitting/No-Safeguard, Nr=4, SR at every RK stage)



Summary

Same spatial & temporal schemes for the convection operator (1D C-J Detonation, K₀, and 50, 150 & 300 grid points)

Explicit Euler (RK1) for the reaction operator:

- (a) Strang/Safeguard, N_r > 1, SR at every subiteration Can extend the valid CFL range & with more complex spurious behavior
- (b) Strang/No-Safeguard, N_r > 1 Less spurious behavior than Strang/Safeguard

RK2, RK3 & RK4 for the reaction operator:

- (a) Strang/Safeguard, $N_r > 1$, SR at every subiteration
 - > Can extend the valid CFL range & with complex spurious behavior
 - > SR at every RK stage minor different
- (b) Strang/No-Safeguard, $N_r > 1$, SR at every subiteration
 - > Less spurious behavior than Strang/Safeguard
 - > No need at every RK stage

General:

- > Over all, WENO5/SR & WENO5fi+split improve the results in terms of reducing spurious numerics
- > Higher order RK improve spurious behavior only slightly

Wrong Propagation Speed of Discontinuities (WENO5, Two Stiff Coefficients, 50 pts)



Properties of the High-Order Filter Schemes (Any number of species & reactions)

- <u>High order (4th 16th)</u> Spatial Base Scheme conservative; no flux limiter or Riemann solver
- Physical viscosity is taken into account by the base scheme (reduce the amount of numerical dissipation to be used if physical viscosity is present)
- <u>Efficiency</u>: One Riemann solve per dimension per time step, independent of time discretizations
- <u>Accuracy</u>: Containment of numerical dissipation via a local wavelet flow sensor
- <u>Well-balanced scheme</u>: Able to exactly preserve certain nontrivial steady-state solutions of the governing equations (Wang et al. 2011)
- <u>Parallel Algorithm</u>: Suitable for most current supercomputer architectures

Three Test Cases (Computed by ADPDIS3D code)

- 1D C-J Detonation Wave (Helzel et al. 1999; Tosatto & Vigevano 2008)
- 2D Detonation Wave (Ozone decomposition) (Bao & Jin, 2001)
- 2D EAST Problem (13 species nonequilibrium)

All schemes employed in the study are included in ADPDIS3D solver (Sjögreen, Yee & collaborators)

Behavior of Standard Schemes Below CFL Limit (Different Procedures: TVD, WEN05, WEN07)



Behavior of Positivity-Preserving Schemes Below CFL Limit (Obtaining the Correct Shock Speed)



Behavior of Improved Schemes Below CFL Limit (Different Procedures: Num. Dissip. Control Schemes)



Behavior of Improved Schemes Below CFL Limit (Effect of # sub-iteration: Reaction Step Time Integrator) **Grid 50 1D C-J Detonation Grid 150 Grid 300** WENO5 WENO5/SR Strang Splitting + Safeguard WENO5fi WENO5fi+split **ODE** subiterations WENO5fi/SR+split ᇤ W M M M M Nr = 10.6 0.2 0.2 0.4 0.6 0.8 0.4 0.6 0.8 0.2 0.4 0.8 15 ٦٨...٢ WILM(10 _______ Nr = 5<u>MU</u>NW ᇤ JWV MM MM ᠕᠆᠕ _____ 0.2 0.2 0.4 0.6 0.8 -5 0.4 0.4 0.6 0.8 0.2 0.6 0.8 25 15 20 15 Nr = 10 <mark>ہے</mark> 2 MAR MMM 0.2 0.4 0.4 0.4 0.2 0.6 0.8 -5 0.8 0.2 0.6 0.6 0.8 25 WWW_/_/\/``_W 15 20 MAA. Nr = 100 15 <u>ک</u> 2 MV W 0.8 -5 0.8 -5 0.4 CFL 0.2 0.4 CFL 0.4 CFL 0.8 0.2 0.6 0.6 0.2 0.6

2D Reactive Euler Equations

$$\begin{array}{ll} (\rho_1)_t + (\rho_1 u)_x + (\rho_1 v)_y &= K(T)\rho_2 \\ (\rho_2)_t + (\rho_2 u)_x + (\rho_2 v)_y &= -K(T)\rho_2 \\ (\rho u)_t + (\rho u^2 + p)_x + (\rho u v)_y &= 0 \\ (\rho v)_t + (\rho u v)_x + (\rho v^2 + p)_y &= 0 \\ E_t + (u(E+p))_x + (v(E+p))_y &= 0 \end{array}$$

Unburned gas mass fraction: $z = \rho_2 / \rho$ $\rho = \rho_1 + \rho_2$ Pressure: $p = (\gamma - 1)(E - \frac{1}{2}\rho(u^2 + v^2) - q_0\rho_2)$ Reaction rate: (a) $K(T) = K_0 \exp\left|\frac{-T_{ign}}{T}\right|$ (b) $K(T) = \begin{bmatrix} K_0 & T \ge T_{ign} \\ 0 & T < T_{ign} \end{bmatrix}$ Stiff: large K_0

Reaction Operator

New Approach: Apply Subcell Resolution (Harten 1989; Shu & Osher 1989) to the solution from the convection operator step before the reaction operator

Identify shock location, e.g. using Harten's indicator for z_j – x-mass fraction of unburned gas:

$$s_{ij}^{x} = minmod(z_{i+1,j} - z_{ij}, z_{ij} - z_{i-1,j})$$

Shock present in the cell Iii if

 $|s_{i,j}^{x}| > |s_{i-1,j}^{x}|$ and $|s_{i,j}^{x}| > |s_{i+1,j}^{x}|$

y-direction, similarly:

$$s_{ij}^{y} = minmod(z_{i,j+1} - z_{ij}, z_{ij} - z_{i,j+1})$$

Apply subcell resolution in the direction for which a shock has been detected.
If both directions require subcell resolution – choose the largest jump

$$\left| s_{ij}^{x} \right|$$
 or $\left| s_{ij}^{y} \right|$

Reaction Operator (Cont.)

For I_{ij} with shock present, $I_{i-q,j}$ and $I_{i+r,j}$ without shock present:

- Compute ENO interpolation polynomials P_{i-q} and P_{i+r}
- Modify points in the vicinity of the shock (mass fraction z_{jj} , temperature T_{jj} and density ρ_{ij})

$$\begin{vmatrix} \tilde{z}_{ij} \\ \tilde{T}_{ij} \\ \tilde{\rho}_{ij} \end{vmatrix} = \begin{vmatrix} P_{i-q,j}(x_i, z) \\ P_{i-q,j}(x_i, T) \\ P_{i-q,j}(x_i, \rho) \end{vmatrix}, \quad \theta \ge x_i \qquad \begin{vmatrix} \tilde{z}_{ij} \\ \tilde{T}_{ij} \\ \tilde{\rho}_{ij} \end{vmatrix} = \begin{vmatrix} P_{i+r,j}(x_i, z) \\ P_{i+r,j}(x_i, T) \\ P_{i+r,j}(x_i, \rho) \end{vmatrix}, \quad \theta < x_i$$

where Θ is determined by the conservation of energy *E*:

$$\int_{x_{i-1/2}}^{\theta} P_{i-q,j}(x, E) dx + \int_{\theta}^{x_{i+1/2}} P_{i+r,j}(x, E) dx = E_{ij} \Delta x$$

Advance time by modified values for the Reaction operator (use, e.g., explicit Euler)

$$(\rho z)_{ij}^{n+1} = (\rho z)_{ij}^{n} + \Delta t S(\tilde{z}_{ij}, \tilde{T}_{ij}, \tilde{\rho}_{ij})$$

Nonlinear Filter Step $(U_t + F_x(U) = 0)$

 Denote the solution by the base scheme (e.g. 6th order central, 4th order RK)

$$U^* = L^* (U^n)$$

Solution by a nonlinear filter step

$$U_{j}^{n+1} = U_{j}^{*} - \frac{\Delta t}{\Delta x} [H_{j+1/2} - H_{j-1/2}]$$
$$H_{j+1/2} = R_{j+1/2} \overline{H}_{j+1/2}$$

- $\overline{H}_{j+1/2}$ numerical flux, $R_{j+1/2}$ right eigenvector, evaluated at the Roe-type averaged state of U_j^*
- Elements of $\overline{H}_{j+1/2}$:

$$\overline{h}_{j+1/2}^{m} = \frac{\kappa_{j+1/2}^{m}}{2} (s_{j+1/2}^{m}) (\phi_{j+1/2}^{m}) \qquad m = 1 \dots 3 + N_{s} - 1$$

 $\phi_{j+1/2}^{m}$ - Dissipative portion of a shock-capturing scheme $s_{j+1/2}^{m}$ - Wavelet sensor (indicate location where dissipation needed) $\kappa_{j+1/2}^{m}$ - Control the amount of $\phi_{j+1/2}^{m}$

Behavior of standard schemes below CFL limit (Obtaining the Correct Shock Speed)



Behavior of the schemes below CFL limit (Obtaining the Correct Shock Speed)



2D Detonation Wave



$$T < T_{ign}$$

2D Detonation Wave (Bao & Jin, 2001)

Initial Condition





Strang Splitting & Safeguard

2D Detonation, 500x100 pts WENO5,WENO5/SR,WENO5fi,WENO5fi+split 1D Cross-Section of <u>Density</u> at t = 1.7E-7



Strang Splitting & Safeguard

Note: Wrong shock speed by WENO5fi using 200x40 pts



Note: CFL limit based on the convection part of PDEs

EAST Problem. Governing equations

NS equations for 2D (i=1,2) or 3D (i=1,2,3) chemically non-equilibrium flow:

$$\begin{split} \frac{\partial \rho_s}{\partial t} + \frac{\partial}{\partial x_j} (\rho_s u_j + \rho_s d_{sj}) &= \Omega_s \\ \frac{\partial}{\partial t} (\rho u_i) + \frac{\partial}{\partial x_j} (\rho u_i u_j + p \delta_{ij} - \tau_{ij}) &= 0 \\ \frac{\partial}{\partial t} (\rho E) + \frac{\partial}{\partial x_j} (u_j (E + p) + q_j + \sum_s \rho_s d_{sj} h_s - u_i \tau_{ij}) &= 0 \\ \rho = \sum_s \rho_s \qquad p = RT \sum_{s=1}^{N_s} \frac{\rho_s}{M_s} \qquad \rho E = \sum_{s=1}^{N_s} \rho_s \Big| e_s (T) + h_s^0 \Big| + \frac{1}{2} \rho v^2 \\ \tau_{ij} = \mu \Big| \frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \Big| - \mu \frac{2}{3} \frac{\partial u_k}{\partial x_k} \delta_{ij} \qquad d_{sj} = -D_s \frac{\partial X_s}{\partial x_j} \qquad q_j = -\lambda \frac{\partial T}{\partial x_j} \\ \Omega_s = M_s \sum_{r=1}^{N_r} \Big| b_{s,r} - a_{s,r} \Big| \Bigg| k_{f,r} \prod_{m=1}^{N_s} \Big| \frac{\rho_m}{M_m} \Big|^{a_{m,r}} - k_{b,r} \prod_{m=1}^{N_s} \Big| \frac{\rho_m}{M_m} \Big|^{b_{m,r}} \Big| \end{split}$$

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Goal

Ultimate Goal

Estimate key flow stuctures by numerical simulation which are of interest for the EAST experiments

Current Goal

Gain first-hand understanding of the computational challenges

- Perform simplified 1D & 2D computations related to NASA EAST experiments
- Illustrate the phenomena that the discontinuity locations depend on grid spacing & numerical method

Motivation (E.g., Grid & method dependence of shock & shear locations)



<u>Note</u>: *Non-reacting flows* - *Grid & scheme do not affect locations of discontinuities, only accuracy* <u>Implication</u>: *The danger in practical numerical simulation for this type of flow (Non-standard behavior of non-reacting flows)*

2D EAST Problem (Viscous Nonequilibrium Flow)

NASA Electric Arc Shock Tube (EAST) – joint work with Panesi, Wray, Prabhu



13 Species mixture:

 e^{-} , He , N , O , N_{2} , NO , O_{2} , N_{2}^{+} , NO $^{+}$, N $^{+}$, O_{2}^{+} , O $^{+}$, He $^{+}$

High Pressure Zone

ρ	$1.10546 kg / m^3$
T	6000 K
p	12.7116 MPa
Y_{He}	0.9856
Y_{N_2}	0.0144

Low Pressure Zone

ρ	$3.0964e - 4 kg/m^{3}$
Т	300 K
р	26.771 Pa
Y_{O_2}	0.21
Y_{N_2}	0.79

Discontinuity Location Grid Dependence $TVD, CFL = 0.7, t_{end} = 10^{-5}sec$

