

MAC DISCRETIZATION

①

of INCOMPRESSIBLE NS EQUATIONS

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Recall the projected (pressure-free) formulation of the NS equations:

$$\mathbf{u}_t = P [-\mathbf{u} \cdot \nabla \mathbf{u} + \nu \nabla^2 \mathbf{u} + \mathbf{f}]$$

where $P \mathbf{u} = \mathbf{u} - \nabla (\nabla^{-2}) \nabla \cdot \mathbf{u}$

$$P \equiv I - \nabla (\nabla^{-2}) \nabla \cdot$$

How do we discretize this on a finite volume / difference grid in 2D?

We need to decide where:

- velocity lives (what its grid is)
- divergence lives (scalar grid)

(2)

Options include:

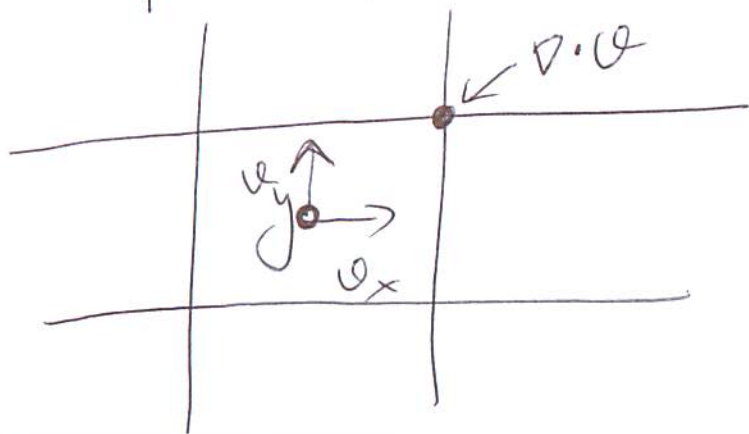
(1)



Fully centered:

- u_x, u_y and $\nabla \cdot U$ all represented on the same grid (cell-centered)

(2)



Node-based

- u_x, u_y at cell centers
- $\nabla \cdot U$ at cell nodes

(3)

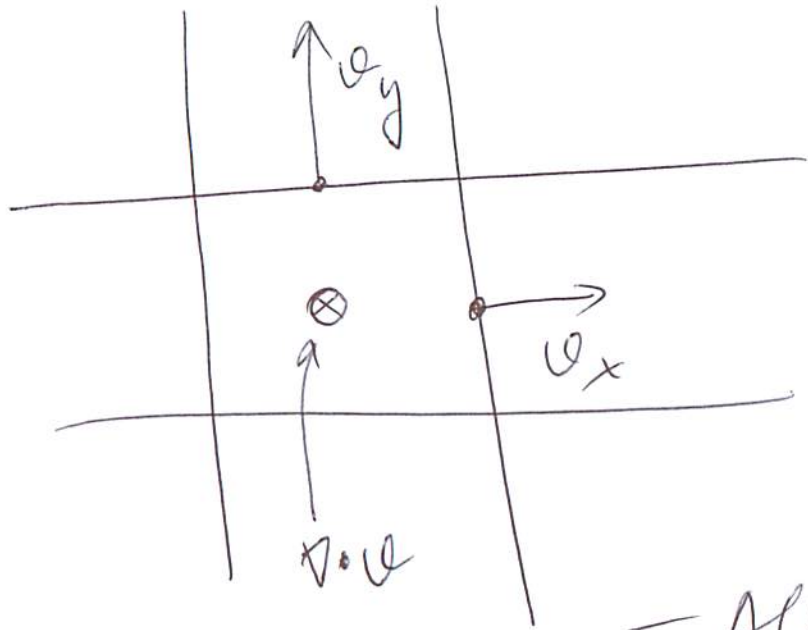
Staggered grid

or

(3)

"Marker-and-Cell"

MAC grid



- All vector fields split on 2 grids, one for x components, one for y components, face-centered

- All scalars cell-centered

All three grids have a history and advantages / disadvantages. Similarly in finite-element methods there are different elements (velocity-pressure spaces)

Once you decide the grid for \mathcal{V} and $\nabla \cdot \mathcal{V}$, define discrete difference operators to approximate the continuum differential ones: (4)

$$\mathbb{P} = \mathbb{I} - \mathbb{G} \mathbb{L}^{-1} \mathbb{D}$$

↑ discrete projection
↑ discrete Gradient
↑ discrete Laplacian
← discrete divergence

\mathbb{D} : vector \rightarrow scalar

\mathbb{L} : scalar \leftrightarrow scalar

\mathbb{G} : scalar \rightarrow vector

A key property of P is that it is idempotent, as any true projection has to be: (5)

$$P^2 v = P(Pv) = 0$$

$$\Rightarrow \boxed{P^2 = P}$$

because

$$\begin{aligned} \nabla \cdot (Pv) &= \nabla \cdot v - (\nabla \cdot \nabla) \nabla^{-2} (\nabla \cdot v) = \\ &= \nabla \cdot v - \nabla^2 \nabla^{-2} (\nabla \cdot v) = 0 \end{aligned}$$

We want to mimic this in the discrete projection \mathbb{P}

$$\mathbb{P}^2 = \mathbb{P}$$

One simple and good way to achieve this is to mimic: (6)

$$\boxed{DG \equiv L}$$

We would also like L to be Symmetric negative semidefinite:

$$\boxed{G = -D^*}$$

← adjoint operator

So once we know D , we know
"everything" and can construct \mathbb{P} .

We have choices: $\varphi = (u, v)$

(7)

(A) Fully-centered

$$\textcircled{1} (\nabla \cdot \varphi)_{i,j} = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x} + \frac{v_{i,j+1} - v_{i,j-1}}{2\Delta y} = (D\varphi)_{i,j}$$

This defines a matrix $D_{i,j; i',j'}$

$$\textcircled{2} G = -D^* \\ (\nabla \Pi)_{i,j} = \begin{bmatrix} (\Pi_{i+1,j} - \Pi_{i-1,j}) / 2\Delta x \\ (\Pi_{i,j+1} - \Pi_{i,j-1}) / 2\Delta y \end{bmatrix}$$

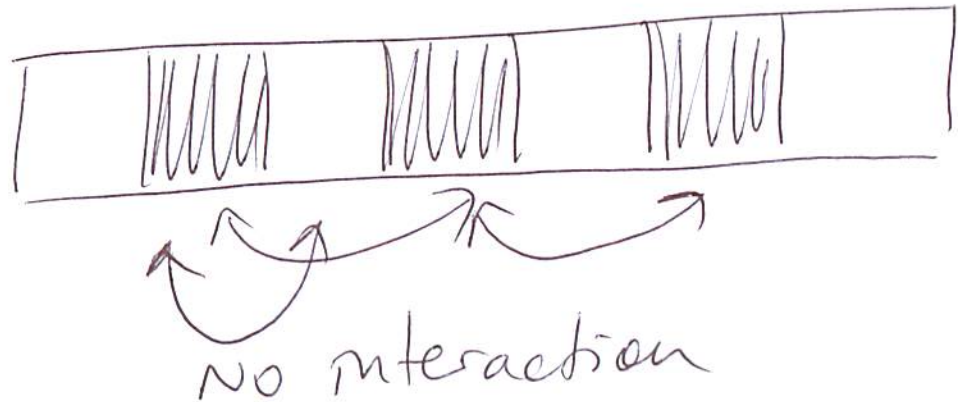
$$\textcircled{3} L = DG \\ (L\Pi)_{i,j} = \frac{(\Pi_{i+2,j} - 2\Pi_{i,j} + \Pi_{i-2,j})}{(2\Delta x)^2} + \frac{(\Pi_{i,j+2} - 2\Pi_{i,j} + \Pi_{i,j-2})}{(2\Delta y)^2}$$

So the Laplacian we get (8)
is not the usual one but rather
a wider Laplacian:

$$\frac{d^2 f}{dx^2} \approx \frac{f(x+2\Delta x) - 2f(x) + f(x-2\Delta x)}{(2\Delta x)^2}$$

For this Laplacian, the odd and
the even points are completely

decoupled



This means that the Laplacian (9)
 $L = DG$ has a nontrivial null space

(checker board modes)

$$u = \begin{array}{|c|c|c|c|} \hline \alpha & \beta & \alpha & \beta \\ \hline \beta & \alpha & \beta & \alpha \\ \hline \alpha & \beta & \alpha & \beta \\ \hline \beta & \alpha & \beta & \alpha \\ \hline \end{array}$$

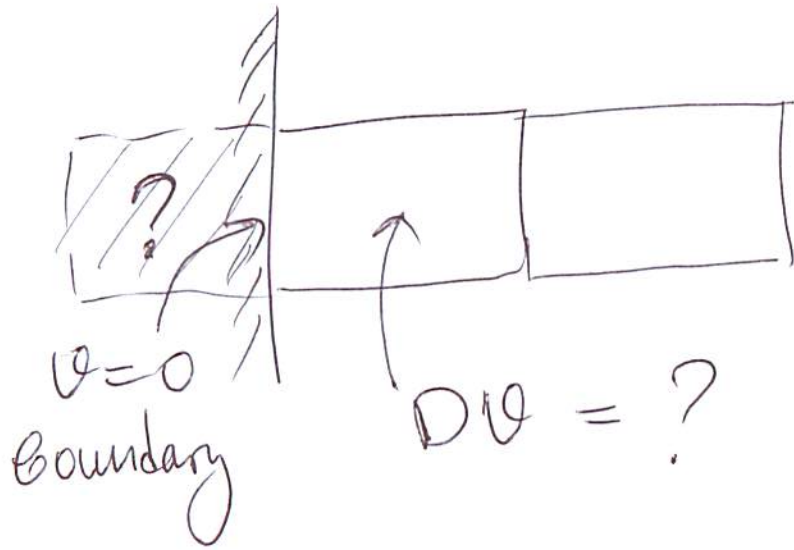
$$\Rightarrow \boxed{Lu = 0}$$

This leads to difficulties when
 trying to implement L^{-1} in

$$P = I - G L^{-1} D$$

(e.g. special multigrid is required)

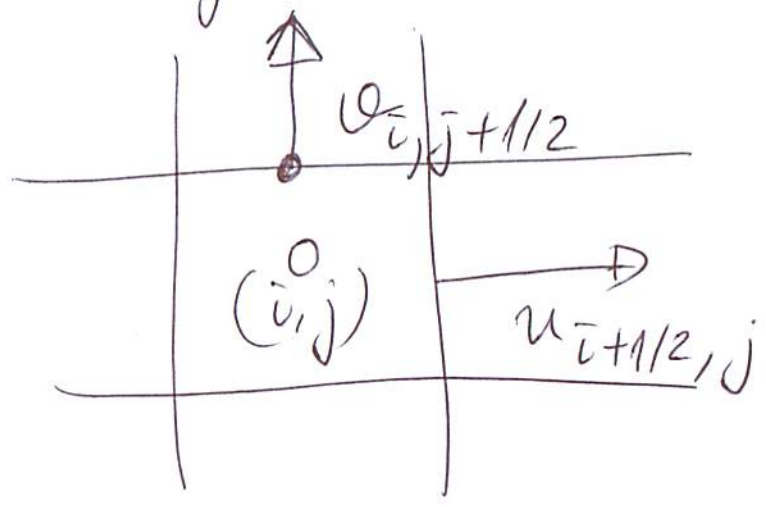
Note that this cell-centered (10)
grid also requires ghost-cell values
to compute $D\psi$ near boundaries.



This is often
expressed as:
 L^{-1} requires BCs
(e.g. Neumann BCs)

Similar checkerboard modes exist
even if $D\psi$ is node-centered
(but that is better in general)

(B) The staggered grid was designed to avoid these issues (11)



$$(Dv)_{i,j} = \frac{u_{i+1/2,j} - u_{i-1/2,j}}{\Delta x} + \frac{v_{i,j+1/2} - v_{i,j-1/2}}{\Delta y}$$

$$G = -D^*$$

$$(G\pi)_{i+1/2,j}^x = \frac{\pi_{i+1,j} - \pi_{i-1,j}}{\Delta x}$$

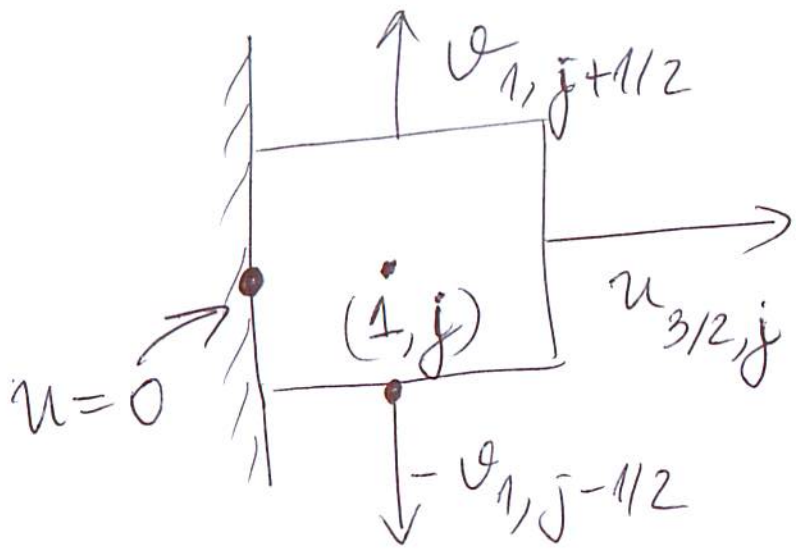
cell centered and similarly for y

Importantly, now $L = DG$ is the usual "compact" Laplacian: (12)

$$(L\pi)_{i,j} = \left(\pi_{i+1,j} - 2\pi_{i,j} + \pi_{i-1,j} \right) / (2\Delta x)^2 + \left(\pi_{i,j+1} - 2\pi_{i,j} + \pi_{i,j-1} \right) / (2\Delta y)^2$$

which has only a trivial null space $\pi = \text{const.}$ so there is no checker board modes!

Furthermore, for no-slip BCs no ghost cells are needed: The BCs are handled naturally.



(13)

$$(D\varphi)_{1, j} = \frac{u_{3/2, j} - 0}{\Delta x} + \frac{\varphi_{1, j+1/2} - \varphi_{1, j-1/2}}{\Delta y}$$

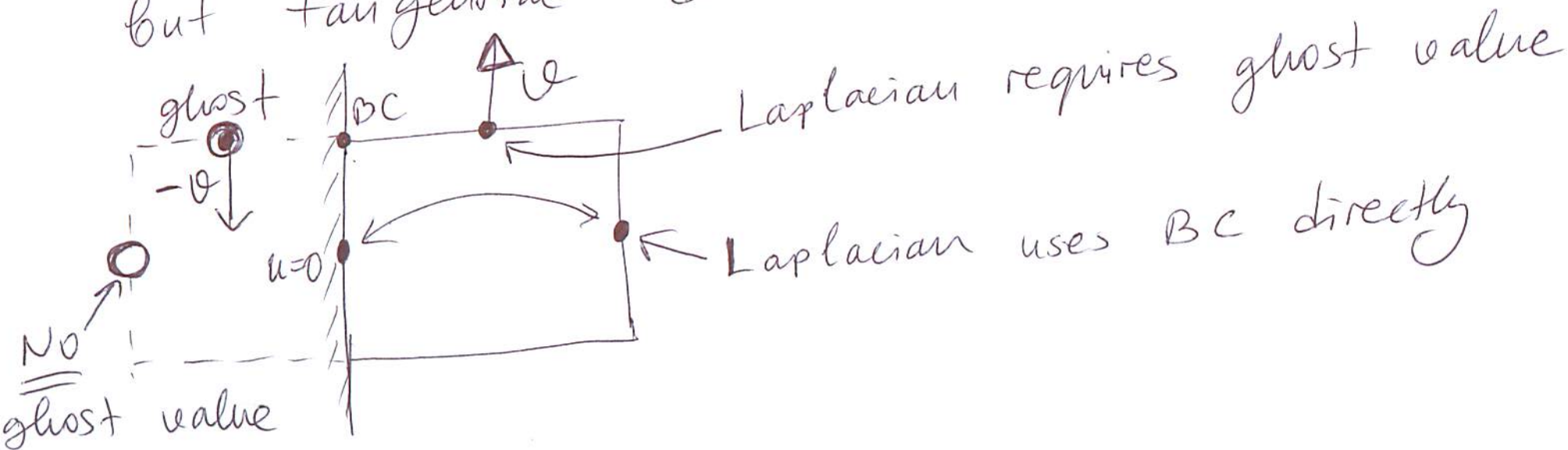
One can also think of $L = DG$ coming with Neumann BCs but this is only useful in implementations as a trick. In reality no BCs for pressure are needed near no-slip boundaries. (i.e., impenetrable boundaries)

Recall

$$u_t = P \left[-u \cdot \nabla u + \nu \nabla^2 u + f \right]$$

How to discretize this?
 easy to discretize (including boundaries)

Note that near boundaries the normal component of velocity requires no special handling (no ghost cells), but tangential does:



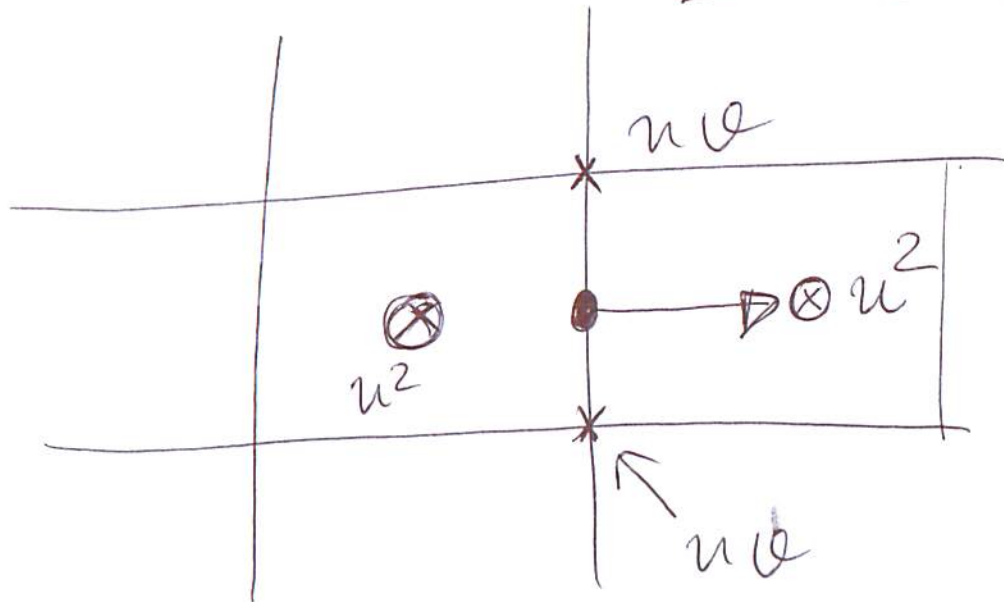
Advection

(15)

There are many ways to discretize advection, from limiters to simple centered differences.

In 2D: $-u \cdot \nabla u = \text{div}(u \otimes u^T)$

$$\Rightarrow -u \cdot \nabla u = \begin{bmatrix} -(u^2)_x & -(uv)_y \\ -(uv)_x & -(v^2)_y \end{bmatrix}$$



$$\left[(u^2)_x \right]_{i+1/2, j} = \frac{(u^2)_{i+1, j} - (u^2)_{i, j}}{\Delta x}$$

So for this to work we need to define u^2 and v^2 at cell centers

(16)

and (uv) at nodes of the grid.

We can do this by centered differences: by using simple

averaging:

$$(u^2)_{i,j} = \left(\frac{u_{i+1/2,j} + u_{i-1/2,j}}{2} \right)^2$$

$$(uv)_{i+1/2,j+1/2} = \left(\frac{u_{i+1/2,j+1} + u_{i+1/2,j}}{2} \right) \left(\frac{v_{i+1,j+1/2} + v_{i,j+1/2}}{2} \right)$$

To do upwinding, one defines (17)

$$[u^2]_{\bar{i},j} = \left(\frac{u_{\bar{i}+1/2,j} + u_{\bar{i}-1/2,j}}{2} \right) \cdot u_{\bar{i}-1/2,j}$$

if $\bar{u}_{\bar{i},j} \geq 0$

\uparrow
 down-stream value

$$(uv)_{\bar{i}+1/2, j+1/2} = \begin{cases} u_{\bar{i}-1/2, j} \cdot \left(\frac{v_{\bar{i}+1, j+1/2} + v_{\bar{i}, j+1/2}}{2} \right) \\ \text{for } (uv)_y \text{ if } \bar{v} \geq 0 \end{cases}$$

\uparrow
 upwind in direction of derivative

One can combine these sorts of expressions as, for example

(18)

$$(u^2)_{i,j} = \frac{u_{\bar{i}+1/2,j} + u_{\bar{i}-1/2,j}}{2} \left\{ \begin{array}{l} \frac{1-\gamma}{2} u_{\bar{i}+1/2,j} + \frac{1+\gamma}{2} u_{\bar{i}-1/2,j} \\ \text{if } \bar{u}_{i,j} \geq 0 \\ \text{otherwise} \\ \frac{1+\gamma}{2} u_{\bar{i}+1/2,j} + \frac{1-\gamma}{2} u_{\bar{i}-1/2,j} \end{array} \right.$$

where $\gamma=0$ gives centered (second order) differencing, and $\gamma=1$ gives upwinding. (conservative).

These are just examples, there are alternative ways.

Aside: MAC grid can be seen as a special type of finite-element basis on rectangular elements. (13)

In order for saddle-point problem to be well-defined, we need Schur = $BA^{-1}B^T$ to be invertible uniformly in h . (grid spacing)!

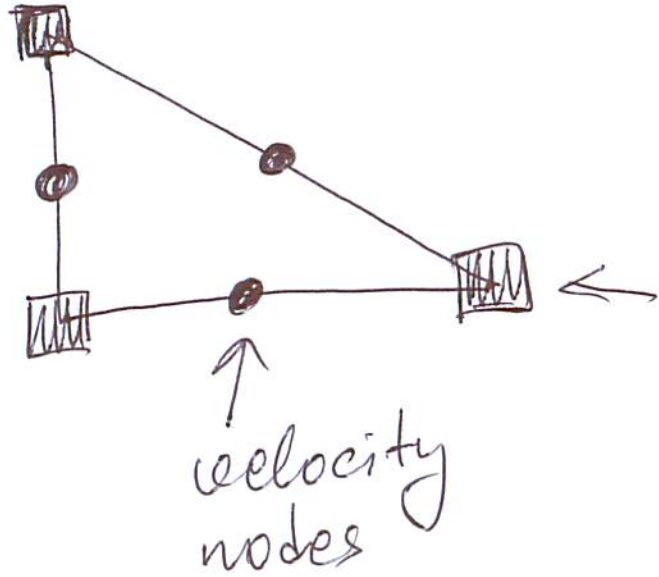
Precisely, we need the

Babuška-Brezzi condition

$$\inf_{p \in P_h} \sup_{v \in V_h} \frac{(v, p)}{\|v\|_{V_h} \|p\|_{P_h}} \geq \gamma > 0$$

which is satisfied by MAC grid (14)

On triangular grids we have Taylor-Hood element



velocity & pressure nodes

6 velocity nodes
3 pressure nodes

Each node is shared however

Quadratic m v :

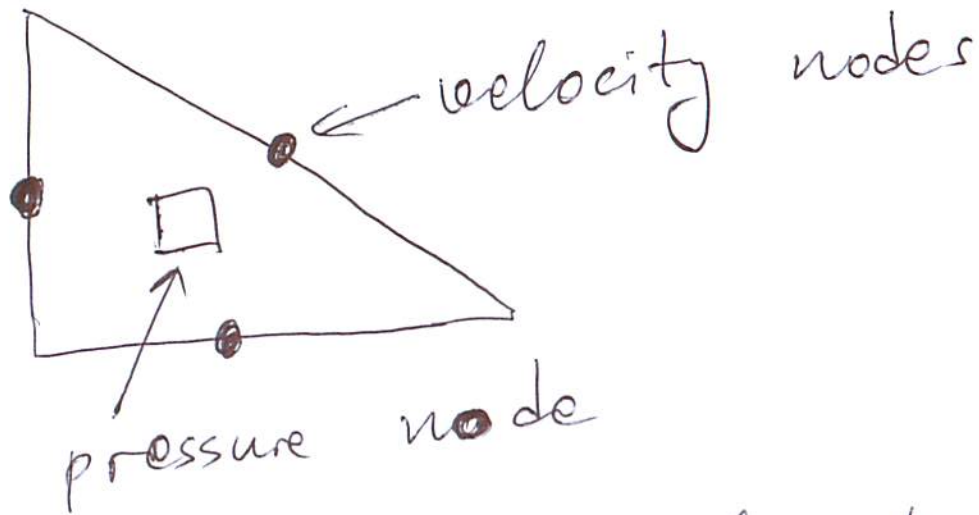
$$v \rightarrow a + bx + cy + dxy + ex^2 + fy^2$$

Linear m P p $\rightarrow \alpha + \beta x + \gamma y$

Or the lower-order
Crouzeix-Raviart

element

(15)



3 velocity nodes
1 pressure node

Note: At nodes shared by elements
the values must match → this
ensures certain continuity of
variables between adjacent elements.