

INCOMPRESSIBLE FLOW

①

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$$\left\{ \begin{array}{l} \vec{u}_t + \underbrace{\nabla \Pi}_{\text{Lagrange multiplier}} = - \underbrace{(\vec{u} \cdot \nabla) \vec{u}}_{\text{advection}} + \underbrace{\nu \nabla^2 \vec{u}}_{\text{kinematic viscosity}} + \text{other} \\ \nabla \cdot \vec{u} = 0 \quad (\text{incompressibility}) \end{array} \right.$$

Note $\vec{u} \cdot \nabla \vec{u} \equiv \nabla \cdot (\vec{u} \otimes \vec{u})$

$u_i \longrightarrow u_j \partial_j u_i \equiv \partial_j (u_i u_j)$

Since $u_j \partial_j u_i + u_i \partial_j u_j \xrightarrow{\text{zero}}$

$$\left\{ \begin{array}{l} \partial_t u_i + \partial_i p = -u_j \partial_j u_i + \nu \partial_j \partial_j u_i \\ \partial_j u_j = 0 \end{array} \right. \quad , \quad i = 1, 2, \dots, d \quad \left(\begin{array}{l} d=2 \text{ or} \\ d=3 \end{array} \right) \quad (2)$$

Implied summation (Einstein) convention
for repeated indices

This form of the equations applies
only if density is constant

$$\rho = \text{const.}$$

$$\nu = \frac{\eta}{\rho} \leftarrow \text{viscosity}$$

VORTICITY

(14)

$$\omega = \nabla \times u \quad \Rightarrow \quad \nabla \cdot \omega = 0$$

$\omega = 0 \rightarrow$ potential flow

$$u \cdot \nabla u = \frac{1}{2} \nabla |u|^2 - u \times (\nabla \times u)$$

(vector identity)

Note $\nabla \times (\nabla \phi) = 0$

$$\partial_t u + \omega \times u + \nabla \tilde{p} = \nu \nabla^2 u + f$$

Vorticity formulation $= -\nu \nabla \times \omega + f$

where we used $\nabla \times (\nabla \times \psi) = \nabla(\nabla \cdot \psi) - \nabla^2 \psi$

Apply a curl to equation
and use

$$\nabla \times (\mathcal{U} \times \omega) = \omega \cdot \nabla \mathcal{U} - \mathcal{U} \cdot \nabla \omega$$

to get vorticity equation:

$$\partial_t \omega + \mathcal{U} \cdot \nabla \omega = \omega \cdot \nabla \mathcal{U} + \nu \nabla^2 \omega$$

In two dimensions, $\vec{\mathcal{U}} = (u, v, 0)$

$\omega \cdot \nabla \mathcal{U} = 0$, so there is no vorticity

generation:

$$\partial_t \omega + \mathcal{U} \cdot \nabla \omega = \nu \nabla^2 \omega \quad \text{in 2D}$$

Define a stream function Ψ

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$$u_x = \frac{\partial \Psi}{\partial y}, \quad u_y = -\frac{\partial \Psi}{\partial x}$$

i.e. $u = (\nabla \Psi) \times \hat{z}$

to get Poisson equation for Ψ

$$\boxed{\nabla^2 \Psi = -\omega} \quad \text{in } \Omega \quad (2D)$$

$$u \xrightarrow{\nabla \times} \omega \xrightarrow{\nabla^{-2}} \Psi \xrightarrow{\nabla \times} u$$

$$\partial_t \omega + u \cdot \nabla \omega = \nu \nabla^2 \omega$$

$$u = -\nabla \cdot \left[(\nabla^{-2} \omega) \times \hat{z} \right]$$

} Only vorticity appears!

PSEUDO-SPECTRAL FOR INCOMPRESSIBLE FLOW

(1)

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Let's start with the simplest case
of 2D periodic incompressible flow in
the vorticity-stream formulation

$$\partial_t \omega + u \cdot \nabla \omega = \nu \nabla^2 \omega$$

Recall $\left\{ \begin{array}{l} \nabla^2 \psi = -\omega \end{array} \right.$

$$\left\{ \begin{array}{l} u = \nabla^\perp \psi = (\psi_y, -\psi_x) \end{array} \right.$$

Let's handle advection explicitly
and diffusion implicitly

For spatial discretization, we can use a spectral method for linear (diffusive) terms: ②

$$\partial_t \hat{w} + (\hat{u} \cdot \nabla w) = -\nu k^2 \hat{w}$$

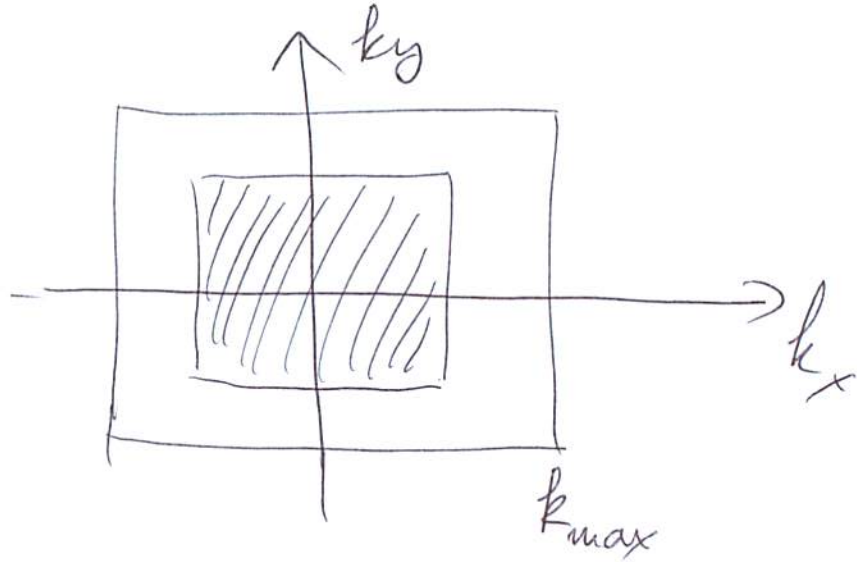
$$\text{FT}(\hat{u} \cdot \nabla w) = \hat{u} \otimes (-ik \hat{w})$$

↑
convolution

Convolution is slow, so it is better to handle advection in real space → pseudospectral method

$$\underset{\substack{\sim \\ \uparrow \\ \text{UNALIASED}}}{\text{FT}(\hat{u} \cdot \nabla w)} = \begin{cases} \text{FT}(\hat{u} \cdot \nabla w) & \text{if } (k_x, k_y) \leq \frac{2}{3} k_{\max} \\ 0 & \text{otherwise} \end{cases}$$

The anti-aliasing procedure simply ③
filters all wave numbers outside of
 the box



There are many other (smoother)
 filters. Using a filter is often
 necessary to prevent unphysical
 artifacts (Gibbs phenomena)

$$\hat{N} = (\hat{u} \cdot \nabla w) = \widetilde{\text{FT}} (u \cdot \nabla w) =$$

$$= \widetilde{\text{FT}} [u_x \nabla_x w + u_y \nabla_y w]$$

For temporal integrator can be Crank-Nicolson for diffusion + Adams-Bashforth for advection: (9)

$$\left[\left(\frac{1}{\Delta t} + \frac{\nu k^2}{2} \right) \hat{w}^{n+1} = \left(\frac{3}{2} \hat{N}^n - \frac{1}{2} \hat{N}^{n-1} \right) \hat{w}^n + \left(\frac{1}{\Delta t} - \frac{\nu k^2}{2} \right) \hat{w}^n \dots (*) \right.$$

$N = u \cdot \nabla W$ with \hat{N} filtered

ALGORITHM:

- ① $\hat{\psi}^n = \hat{w}^n / k^2$ (solve Poisson equation)
- ② $\hat{u}^n = (ik_y, -ik_x) \hat{\psi}^n$; $\hat{\nabla} w^n = (ik_x, ik_y) \hat{w}^n$
- ③ $u^n = \text{iFFT}(\hat{u}^n)$; $\nabla W^n = \text{iFFT}(\hat{\nabla} w^n)$

(4) $N = u \cdot \nabla w = u_x \cdot \nabla_x w + u_y \cdot \nabla_y w$
(multiplication!)

(5)

(5) $\hat{N} = \widetilde{FT}(N^n)$ (anti-aliased)

(6) Solve (*) for \hat{w}^{n+1}

By using Fourier basis we also eliminated a Poisson solve and also turned addition into a simple multiplication and got spectral accuracy But only if the solution (u and w) are actually smooth (no high-frequency components!)