The Current and Future Impact of CFD:

Advances in the High-Order Spectral Difference Method

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Emergence of CFD

Emergence of CFD 1965–2005

➢In 1960 the underlying principles of fluid dynamics and the formulation of the governing equations (potential flow, Euler, RANS) were well established.

➤The new element was the emergence of powerful enough computers to make numerical solution possible —to carry this out required new algorithms.

➤The emergence of CFD in the 1965–2005 period depended on a conbination of advances in computer power and algorithms.

Multidisciplinary Nature of CFD



Hierarchy of Equations





Total: $512 \times 64 \times 256 = 8 388 608$ cells

Advances in Computers

1970	CFD 6600	1	Megaflops	10 ⁶
1980	Cray 1			
	vector computer	100	Megaflops	10 ⁸
1994	IBM SP2			
	parallel computer	10	Gigaflops	10^{10}
2007	Linux clusters	100	Teraflops	10^{14}
2007	(affordable) BoxCluster in my house			
	Four 3 GHz dual core CPUs			
	(24 Gigaflops peak)	5	Gigaflops	$5 imes 10^9$
	\$10,000			
2009	HP Pavilion quadcore Notebook			
	\$1,099	1	Gigaflops	$1 imes 10^9$

Early Use of Flo22 At McDonnell Douglas

Wing Configuration Matrix

AERODYNAMIC DEVELOPMENT WING CONFIGURATION MATRIX EVALUATED

WITH THE 3-D DOUGLAS-JAMESON TRANSONIC PROGRAM





Flo57 Euler solution on structured mesh using JST

Precursor to Lockheed TEAM NASA TLNS3D BAE EJ65 Dornier Ikarus

Northrop YF-23



Calculation using AIRPLANE 1987-2005

Airbus A320



Supersonic Transport Calculation



3a: Force Coefficients, Mach 2.1.



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Supersonic Transport



CFD At the Boeing Company

The Impact of CFD on Configuration Lines and Development Wind Tunnel Testing



Impact of CFD on the 737-300 Program



CFD Contribution to 787



Computational Methods

TRANAIR

Full Potential with directly coupled Boundary Layer Cartesian solution adaptive grid Drela lag-dissipation turbulence model Multi-point design/optimization

Navier-Stokes Codes

CFL3D – Structured Multiblock Grid TLNS3D - Structured Multiblock Grid - Thin Layer OVERFLOW – Overset Grid

N-S Turbulence Models S-A Spalart-Allmaras Menter's k-w SST

Stable, Packaged Software Solutions – TRANAIR

Scripted and Packaged for a "Standard" Class of Configurations

- Integral part of the engineering process
- Reduces solution flowtime
- Improves <u>consistency and</u> <u>repeatability</u> of results
- Uses common BCA processes
- Improves productivity



Stable, Packaged Software Solutions – Zeus/CFL3D

Driver for Surface Grid Generation, Volume Grid Generation, Navier-Stokes Analysis, and Post-processing



Must be able to do CFD for Full Flight Envelope



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21st Century Challenge – Aeroacoustic



CFD At Airbus and German Aerospace Center (DLR)

Numerical Flow Simulation



CFD Development for Aircraft Applications

MEGAFLOW / MEGADESIGN

- National CFD Initiative (since 1995)

Development & validation of a national CFD software for complete aircraft applications which

- allows computational aerodynamic analysis for 3D complex configurations at cruise, high-lift & off-design conditions
- builds the basis for shape optimization and multidisciplinary simulation
- establishes numerical flow simulation as a routinely used tool at DLR and in German aircraft industry
- serves as a development platform for universities





Block-Structured RANS Capability FLOWer

Efficient simulation tool for configurations of moderate complexity

- advanced turbulence and transition models (RSM, DES)
- state-of-the-art algorithms
 - baseline: JST scheme, multigrid
 - robust integration of RSM (DDADI)
- chimera technique for moving bodies
- fluid / structure coupling
- · design option (inverse design, adjoint)





FLOWer-Code

- Fortran
- · portable code
- parallelization based on MPI

Unstructured RANS Capability TAU

Tool for complex configurations

- hybrid meshes, cell vertex / cell centered
- high-level turbulence & transition models (RSM, DES, linear stability methods)
- state-of-the-art algorithms (JST, multigrid, ...
- local mesh adaptation
- chimera technique
- fluid / structure coupling
- continuous/discrete adjoint
- extensions to hypersonic flows





TAU-Code

- unstructured database
- · C-code, Python
- portable code, optimized for cache hardware
- high performance on parallel computer

Mesh Generation

Tools

- - DLR MegaCads
 - ICEM-Hexa
- - CENTAUR,
 - UK SOLAR mesher
 - EADS-M mesher
- - DLR MegaCads



MegaCads









Numerical Flow Simulation

Relation CFD / wind tunnel



CFD cost effective alternative

Numerical Flow Simulation



Cruise Configuration

Influence of Mach number and incidence



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Aircraft in High Lift Configuration

Effect of nacelle strakes on civil transport configuration





Aircraft in High Lift Configuration

Effect of nacelle strakes on civil transport configuration • detailed CFD investigation using CFD (DLR TAU-Code)



hybrid grid: 17 million points, 3x adapted



M=0.18. Re=3x106
Fluid-Structure Coupling, Cruise



Multidisciplinary Optimization

Shape optimization - Key technology for future product design

Where are we now ?

pure aerodynamic optimization

with moderate geometrical complexity and limited number of design variables



What next

multi-disciplinary optimization
coupling between
aerodynamics
structures, propulsion, flight
mechanics, aero-acoustics
large # of design variables
goals: range improvement, noise reduction, ...
but: significant higher wall clock time



aero/structure optimization

Where We Are.. And What Next..

Where We are

➢Worldwide commercial and government codes based on algorithms developed in the 80s and 90s

➤Can handle complex geometry but limited to 2nd order accuracy

Can not handle turbulence without modeling

Unsteady simulations very expensive, and questions over accuracy remain

What Next?

High order methods seem to offer a route to resolving smaller physical scales without modeling

Introduction of High Order Methods

Higher Order Methods (DG,SV,SD)

- Small numerical dissipation
- Less numerical dispersion
- Unstructured grids
- CPU efficient/easy to parallelize
- Not memory intensive
- Easy to program, universal construction by placing unknown points in a geometrical similar manner
- SD attains a simpler form and higher efficiency than DG and SV.
- Flexible (grid-independence, hp adaptation, moving boundary, deformable grid)

History of Spectral Difference Method

Two early papers on SD method

- D. A. Kopriva and J. H. Kolias, A conservative staggered-grid chebyshev multidomain method for compressible flows. J. Comput. Phys. 125 (1996), p. 244 Structured staggered grid
- Yen Liu , Marcel Vinokur , Z. J. Wang, Spectral difference method for unstructured grids I: basic formulation, Journal of Computational Physics, v.216 p.780-801,2006. Unstructured multivariate formulation

Our papers on SD method

- Wang, Z.J., Liu, Y., May, G., Jameson, A.: "Spectral Difference Method for Unstructured Grids II: Extension to the Euler Equations", J. Sci. Comput. 32 (1) pp. 54-71, July, 2007. Extension to Euler equations
- C. Liang, S. Premasuthan, A. Jameson, "High-order accurate simulation of flow past two side-by-side cylinders with Spectral Difference method", 2009, vol 87, pp. 812-817, Journal of Computers and Structures. Extension to 2D viscous flow on quadrilateral elements
- C. Liang, A. Jameson and Z. J. Wang, "Spectral Difference method for twodimensional compressible flow on unstructured grids with mixed elements", Journal of Computational Physics, vol 228, pp 2847-2858, 2009. Extension to 2D viscous flow on mixed elements

Development of SD method in Stanford

- > 2D quadrilateral/triangular element
- > 3D hexahedral elements
- Raviart-Thomas elements
- Mixed elements
- 4th-order and higher on unstructured grids
- Implicit LU-SGS time stepping
- P-multigrid method
- Moving and deforming grids
- Fluid structure interaction
- Adpative mesh refinement
- Artificial viscosity for shock capturing
- Parallelization (MeTis/MPI) of 3D code

Spectral Difference Method

Triangular, Quadrilateral, and Mixed Elements





Mixed Element



Quadrilateral Element



Raviart-Thomas

Triangles Can Be Split into Quads and Solved as Quad Elements Tensor Inner Product of 1D Polynomials

SD With Triangular Elements using Raviart-Thomas Basis Functions

Triangular Element



Raviart-Thomas

- Low-order Raviart-Thomas elements used in finite element schemes
- High-order Raviart-Thomas elements rarely used in practice



$$\mathbf{RT}_k(\Omega_T) = (\mathbf{P}_k)^2 + \binom{r}{s} \overline{\mathbf{P}}_k \subset (\mathbf{P}_{k+1})^2$$
$$\dim[\mathbf{RT}_k(\Omega_T)] = (k+1)(k+3)$$

$$\mathbf{RT}_{2}(\Omega_{T}) = \begin{bmatrix} \begin{pmatrix} 1\\ 0 \end{pmatrix}, \begin{pmatrix} 0\\ 1 \end{pmatrix}, \begin{pmatrix} r\\ 0 \end{pmatrix}, \begin{pmatrix} 0\\ r \end{pmatrix}, \\ \begin{pmatrix} s\\ 0 \end{pmatrix}, \begin{pmatrix} s\\ 0 \end{pmatrix}, \begin{pmatrix} rs\\ 0 \end{pmatrix}, \begin{pmatrix} 0\\ rs \end{pmatrix}, \\ \begin{pmatrix} s^{2}\\ 0 \end{pmatrix}, \begin{pmatrix} 0\\ s^{2} \end{pmatrix}, \begin{pmatrix} r^{2}\\ 0 \end{pmatrix}, \begin{pmatrix} 0\\ r^{2} \end{pmatrix}, \\ \begin{pmatrix} sr^{2}\\ rs^{2} \end{pmatrix}, \begin{pmatrix} rs^{2}\\ s^{3} \end{pmatrix}, \begin{pmatrix} r^{3}\\ sr^{2} \end{pmatrix} \end{bmatrix}$$

$$\mathbf{q} \in \mathbf{RT}_k(\Omega_T)$$

ſ

$$\int_{\Omega_T} \mathbf{p} \cdot \mathbf{q} \, \mathrm{d}r \mathrm{d}s \quad \mathbf{p} \in (\mathbf{P}_{k-1})^2 \quad k(k+1)$$

 $\mathbf{q} \cdot \mathbf{n}$ at k+1 points per edge 3(k+1)



$\mathbf{q} \in \mathbf{RT}_k(\Omega_T)$

$$\int_{\Omega_T} \mathbf{p} \cdot \mathbf{q} \, \mathrm{d}r \mathrm{d}s \quad \mathbf{p} \in (\mathbf{P}_{k-1})^2 \quad k(k+1)$$

 $\mathbf{q} \cdot \mathbf{n}$ at k+1 points per edge 3(k+1)





SD Formulation With Quadrilateral Elements



Quadrilateral Element





Triangles Can Be Split into Quads and Solved as Quad Elements Tensor Inner Product of 1D Polynomials

Affine Mapping for Hexahedral Grid

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \sum_{i=1}^{K} M_i \left(\xi, \eta, \beta\right) \begin{pmatrix} x_i \\ y_i \\ z_i \end{pmatrix}$$

Mapping from physical hexahedral grid elements to a standard computational element



 $(0 \le \xi \le 1, \ 0 \le \eta \le 1 \ \text{and} \ 0 \le \beta \le 1)$

Flux and Solution Points

➤The figure shows one way to locally construct a third-order spectral difference scheme for a grid cell.

➤9 solution points are used.

≥24 flux points are employed.

➤The reconstructed field using polynomials is continuous within the cell but discontinuous across the cell boundaries

- Flux points store F
- Solution points store Q



Distribution of Flux and Solution Points

Solution points are chosen as the Chebyshev points

$$X_s = \frac{1}{2} \left[1 - \cos\left(\frac{2s - 1}{2N} \cdot \pi\right) \right], s = 1, 2, \cdots, N.$$

Flux points are chosen as the Legendre-Gauss quadrature points and two end points 0 and 1

$$P_n(\xi) = \frac{2n-1}{n} (2\xi - 1) P_{n-1}(\xi) - \frac{n-1}{n} P_{n-2}(\xi)$$

Flux and Solution Reconstructions

Using Lagrange Basis to construct polynomials for both the solution and the flux

Degree N-1 polynomial using solution points

$$h_i(X) = \prod_{s=1, s\neq i}^N \left(\frac{X - X_s}{X_i - X_s}\right)$$

Degree N polynomial using flux points

$$l_{i+1/2}(X) = \prod_{s=0, s\neq i}^{N} \left(\frac{X - X_{s+1/2}}{X_{i+1/2} - X_{s+1/2}} \right)$$

Reconstructed solution and flux polynomials within an element are written as tensor products of three 1D polynomials

Calculation of Inviscid Flux Derivatives



Q_f

(1) Given the conservative variables at the solution points, the conservative variables are extrapolated to the flux points



2 The inviscid fluxes at the interior flux points are computed



 $(\mathbf{Q}_{f})_{L} | (\mathbf{Q}_{f})_{R}$

The inviscid fluxes at the element interfaces are computed using a Riemann solver



3 The derivative of the fluxes are computed at the solution points



 $\mathbf{Q}_{\mathbf{f}}$



③ Reconstruct the gradient of Q from solution points to flux points



Compute viscous fluxes at flux points and then its derivatives at the solution points



Curved Wall Representation



Effect of High Order Curved Wall





 \succ Free stream Mach = 0.2

Inviscid Euler solver

Effect of Inter-Element Flux Formulas on Cd

$\operatorname{Riemann}$	order	cell no	. Wall	Mach	$\Delta_t u_{\infty}/I$	C_d
CUSP^8	4th	640	quadratio	c 0.2	2e-4	-1.86e-5
$AUSM^{10}$	4th	640	quadratio	c 0.2	2e-4	-4.39e-5
Roe^{16}	$4 \mathrm{th}$	640	quadratic	c 0.2	2e-4	-1.03e-5
Vector split ²⁰	$4 \mathrm{th}$	640	quadratic	c 0.2	2e-4	-1.18e-5
${\rm Rusanov^{17}}$	4th	640	quadratic	c 0.2	2e-4	-8.8e-6

Numerical Validation

Compressible Taylor-Couette Flow

>Mach =0.5, Re=10, isothermal for inner cylinder and adiabatic wall for outer cylinder



Order Demonstration

No. of elements	No. of DOFs	L2-error	Order
3rd order SD			
48	432	8.896E-04	-
192	1728	1.002 E-04	3.15
768	6912	1.084 E-05	3.21
4th order SD			
48	768	1.4815 E-04	-
192	3072	1.0036 E-05	3.88
768	12288	$6.5746 ext{E-07}$	3.93

$$v_{\theta} = \Omega_i r_i \frac{\frac{r_o}{r} - \frac{r}{r_o}}{\frac{r_o}{r_i} - \frac{r_i}{r_o}}$$

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Oscillating Cylinder Computational Grid



- Our simulation uses only 32x32 grid
- The third-order SD method
- Total degrees-of-freedom = 96x96
- Quadratic curved wall

Vorticity Behind An Oscillating Cylinder

- \circ y(t)=A_e*cos(2*pi*f_e*t)
- A_e = 0.2D
- $o f_e = 1.1 f_n$
- o -1<omega*d/U<1</p>
- o Re =185

➢ The cylinder motion is identical to the one reported in E. GUILMINEAU and P. QUEUTEY, Journal of Fluids and Structures Vol 16, 2002, pp. 773-794

We obtained nearly identical results using a grid with only 1024 cells compared to their 48,000 cell



Fluid-exerted Forces





Journal of Fluids and Structures Vol 16, 2002, pp. 773-794 Total cell : 240x200

The predicted force coefficients are in a good agreement with Guilmineau and Queutey (2002) and much less computational cells are used.

Numerical Results

Unsteady Flow Past Plunging Airfoil

NACA 0012 Grid with Mixed Elements




Viscous Flow Past a Stationary Airfoil



- ➢ Re = 1850
- Mach = 0.2
- Vortices: -5<Omega*c/U<5</p>

Steady flow solution is reached eventually

Slow plunging airfoil case

Y(t)=Ae*sin(omega*t)

- ➢Omega = 1.15
- ≻Ae = 0.08 c
- Chord c =1
- ➤Mach = 0.2
- ➤Uinf = 0.2
- ≻Re=1850
- >4th order spectral difference method



Force Coefficients for the Slowly Plunging Airfoil



Fast Plunging Case

Our prediction suggested that the asymmetrical flow pattern depends on the direction of the airfoil's first stroke.



Fast Plunging, 3rd-order Simulation

- First stroke of the airfoil goes downwards
 Y(t)=Ae*sin(omega*t)
 Omega = 2.46
 Ae = 0.12 c
 Chord c =1
 Mach = 0.2
 U_inf =0.2
 Re=1850
- ➤3rd –order spectral difference method



Simulation Comparison with Experiment



(a) Experiment by Jones, Dohring, and Platzer; AIAA JOURNAL Vol. 36, No. 7, July 1998

Our prediction agrees better with the experimental results than any other published results !



 $V(t) = Ae^*sin(omega^*t)$ $V(t) = Ae^*sin(omega^*t)$ Re = 1850 Chord c = 1

4th-order SD Prediction for Plunging Airfoil



Vorticity: -6<Omega*c/U<6
Y(t)=Ae*sin(omega*t)
Omega = 2.46
Ae = 0.12 c



Normalized velocity magnitude:

▶ 0.5<|V|/U_inf<2</p>

Force Coefficients for Fast Plunging Case





Flow on Moving Deforming Grids and Fluid Structure Interaction

Flow on Dynamic Deforming Mesh

Euler Vortex Propagation through Mesh with Deforming Mesh



Euler Vortex Propagation Animations



Strength of the Euler Vortex = 0.3

Velocity in x = 0.4472; Velocity in y = 0.2236

▶5th Order SD Method

Mesh Deformation Method





Rigid Mesh Displacement Near Field around the Boundary

Fixed Mesh at Far Field Boundary

Smooth Mesh Deformation/Blending with High Order Polynomial

Mesh Deformation Animations





Plunging Airfoil on Dynamic Deforming Mesh

Comparison of Computation and Experiment Results for Flow over a Plunging Airfoil





Computation Result

Experiment Result

>Near Identical Result Compared with the Rigid Mesh Case

Extension to Fluid Structure Interaction

Low Mach Number Flow over a Cylinder Beam Configuration



Mesh





Vorticity

Beam deforms with Prescribed Sinusoidal Motion

>U=0.1; Mach=0.01 ; Re=100

Fluid Structure Coupling is Work in Progress

Fluid Structure Interaction Animation



Adaptive Mesh Refinement

Adaptive Mesh Refinement

Test Case: NACA0012 Airfoil, M=0.5, Steady Inviscid Flow



Error Indicator 1:

Unweighted Residual $|R(Q_{h}^{H})|$



Adapted Mesh Showing Refined Mesh at the Leading and Trailing Edge

Adaptive Mesh Refinement

Test Case: NACA0012 Airfoil, M=0.5, Steady Inviscid Flow



Error Indicator 2:

Entropy Adjoint $|(V_{h}^{H})^{T}R(Q_{h}^{H})|$



Adapted Mesh Showing Refined Mesh at the Leading and Trailing Edge

Shock Capturing using Artificial Viscosity

Shock Capturing using Artificial Viscosity



Use of artificial bulk viscosity with a dilatation sensor

Artificial viscosity is switched on only in regions of strong negative dilatation (shocks)

Smooth variation of artificial viscosity

Shock Capturing using Artificial Viscosity



Use of adaptive mesh refinement in combination with artificial viscosity

Turbulence Transition for 3D Wing

Turbulent Transition for 3D Wing



Test case: Transitional Flow over SD7003 airfoil at 4 degrees AOA and Re=60000

Code: 3D, parallel, unstructured solver for Navier-Stokes equations, NO sub-grid models

Turbulent Transition for 3D Wing

Results: Good agreement with computational and experimental results

Data Set	Freestream	Separation	Transition	Reattachment
	Turbulence	Xsep	X _{tr} /C	Xr/C
TU-BS (Experiment)	0.08%	0.30	0.53	0.64
HFWT (Experiment)	0.1%	0.18	0.47	0.58
Visbal (ILES)	0	0.23	0.55	0.65
Uranga (ILES, DG)	0	0.23	0.51	0.60
Present ILES	0	0.23	0.53	0.64

Local VectorsMass and Stiffness Matrices
$$\mathbf{u}^T = [u_1, \dots u_n]$$
 $\mathbf{M}_{ij} = \int_1^{-1} l_i l_j dx$ $\mathbf{f} = a\mathbf{u}$ $\mathbf{S}_{ij} = \int_1^{-1} l_i l_j' dx$

Matrix Representation of the Weak Form

$$\left.\mathsf{M}\frac{d\mathsf{u}}{dt}-\mathsf{S}^{\mathsf{T}}\mathsf{f}+\hat{f}\mathsf{I}\right|_{1}^{-1}=0$$

Matrix Representation of the Strong Form

$$\mathbf{M}\frac{d\mathbf{u}}{dt} + \mathbf{S}\mathbf{f} + (\hat{f} - f)\mathbf{I}\Big|_{1}^{-1} = 0$$

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Nodal DG Method Stability Proof

Multiplying the linear advection equation by u and integrating over x,

$$\int_{a}^{b} u \frac{\partial u}{\partial t} dx = -a \int_{a}^{b} u \frac{\partial u}{\partial x} dx = -a \int_{a}^{b} \frac{\partial (\frac{u^{2}}{2})}{\partial x} dx$$

Thus it satisfies the energy estimate

$$\frac{d}{dt} \int_{a}^{b} \frac{u^{2}}{2} dx = \frac{1}{2} a (u_{a}^{2} - u_{b}^{2})$$

Nodal DG Method Stability Proof

Multiply the strong form by the local solution \mathbf{u}^{T} to obtain,

$$\mathbf{u}^{T}\mathbf{M}\frac{d\mathbf{u}}{dt} + \mathbf{u}^{T}\mathbf{S}\mathbf{f} + \mathbf{u}^{T}\mathbf{I}(\hat{f} - f)\Big|_{x_{L}}^{x_{R}} = 0$$

Since **M** and **S** are pre-integrated exactly, this is equivalent to

$$\frac{d}{dt}\int_{x_L}^{x_R}\frac{u_h^2}{2}dx + a\int_{x_L}^{x_R}u_h\frac{\partial u_h}{\partial x}dx + u_h(\hat{f} - au_h)\Big|_{x_L}^{x_R} = 0$$

Then integrate the middle term and combine it with the last term,

$$\frac{d}{dt}\int_{x_L}^{x_R}\frac{u_h^2}{2}dx = -\left(u_h\hat{f} - a\frac{u_h^2}{2}\right)\Big|_{x_L}^{x_R}$$

Inoual Da Method Stability Proof

In the interior interface collecting the contributions elements on the left and right sides, there is a total negative contribution of

$$u_{R}\hat{f} - a\frac{u_{R}^{2}}{2} - (u_{L}\hat{f} - a\frac{u_{L}^{2}}{2})$$

= $\frac{1}{2}a(u_{R}^{2} - u_{L}^{2}) - \frac{1}{2}\alpha|a|(u_{R} - u_{L})^{2} - \frac{1}{2}a(u_{R}^{2} - u_{L}^{2})$

At the two end boundaries,

- Extrapolated upwind flux $f_b = au_h$ at outflow boundary \implies negative contribution
- Use the true flux $f_a = au_a$ at inflow boundary \implies positive but less than the true inflow boundary contribution $au_au_h \frac{1}{2}au_h^2 = \frac{1}{2}au_a^2 \frac{1}{2}a(u_a u_h)^2 < \frac{1}{2}au_a^2$

Energy Stability of DG

This completes the proof that the DG scheme is energy stable for the linear advection equation.

Interior Flux and Boundary Flux Correction

$$f = au$$

$$\hat{f}(-1) = au_h(-1) + f_{CL}, \ \hat{f}(1) = au_h(1) + f_{CR}$$

$$f_{CL} = \hat{f}(-1) - au_h(-1), \ f_{CR} = \hat{f}(1) - au_h(1)$$

Upon substitution, and noting $u_h(x)$ is a polynomial of degree p hence exactly represented by the sum, the flux becomes,

Flux Reconstruction (Follow the Procedure Proposed by Huynh)

$$f_{h}(x) = \sum_{j=1}^{n+1} f_{j}\hat{l}_{j}(x) \implies f_{h}(x) = f_{CL}\hat{l}_{1}(x) + f_{CR}\hat{l}_{n+1}(x) + a\sum_{j=1}^{n+1} u_{h}(\hat{x}_{j})\hat{l}_{j}(x)$$
$$\implies f_{h}(x) = f_{CL}\hat{l}_{1}(x) + f_{CR}\hat{l}_{n+1}(x) + au_{h}(x)$$

Rewrite the SD scheme as

$$\frac{\partial u_h}{\partial t} = -\frac{\partial f_h}{\partial x} \implies \frac{\partial u_h}{\partial t} = -a\frac{\partial u_h}{\partial x} - f_{CL}\hat{l}'_1 - f_{CR}\hat{l}'_{n+1}$$

Evaluating this at the solution points

$$\begin{aligned} \frac{du_i}{dt} &= -a\sum_{j=1}^n \mathbf{D}_{ij}u_j - f_{CL}\hat{l}'_1(x_i) - f_{CR}\hat{l}'_{n+1}(x_i) \\ \implies &-a\sum_{j=1}^n \mathbf{D}_{ij}u_j - f_{CL}\hat{l}'_1(x_i) \text{ for upwind numerical flux} \end{aligned}$$

where $\mathbf{D} = \mathbf{M}^{-1}\mathbf{S}$ is the differentiation matrix associated with the solution collocation points, and is uniquely determined by the points location and the polynomial degree *p*.

The SD scheme can be converted to a form which resembles the nodal DG method by multiplying it by the mass matrix to produce

SD Scheme in NDG Form

$$\sum_{j} \mathbf{M}_{ij} \frac{du_{j}}{dt} + a \sum_{j} \mathbf{S}_{ij} u_{j} = -f_{CL} \sum_{j} \mathbf{M}_{ij} \hat{l}'_{1}(x_{j})$$

Now since $\hat{l}_1(-1) = 1$ and $\hat{l}_1(1) = 0$,

Boundary Flux

$$\sum_{j=1}^{n} \mathbf{M}_{ij} \hat{l}'_{1}(x_{j}) = \int_{-1}^{1} l_{i}(x) \sum_{j=1}^{n} \hat{l}'_{1}(x_{j}) l_{j}(x) dx = \int_{-1}^{1} l_{i}(x) \hat{l}'_{1}(x) dx$$
$$= \hat{l}_{1} l_{i} \Big|_{-1}^{1} - \int_{-1}^{1} l'_{i}(x) \hat{l}_{1}(x) dx = -l_{i}(-1) - \int_{-1}^{1} l'_{i}(x) \hat{l}_{1}(x) dx$$

Upon substitution the resulting SD scheme becomes,

SD Scheme

$$\sum_{j} \mathbf{M}_{ij} \frac{du_{j}}{dt} + a \sum_{j} \mathbf{S}_{ij} u_{j} = f_{CL} \left(l_{i}(-1) + \int_{-1}^{1} l_{i}'(x) \hat{l}_{1}(x) dx \right)$$

which differs from the corresponding nodal DG equation,

NDG Scheme $\sum_{j} \mathbf{M}_{ij} \frac{du_{j}}{dt} + a \sum_{j} \mathbf{S}_{ij} u_{j} = f_{CL} \left(l_{i} (-1) \right)$

only in the last term.



In order to make the last term in the SD scheme equal to the nodal DG scheme, we consider the following strategy by replacing the mass matrix \mathbf{M} by a matrix $\mathbf{Q} > 0$ such that it will eventually cause a cancellation of the desired terms.

Choice of New Mass Matrix

$$\label{eq:Q} \begin{split} \mathbf{Q} &= \mathbf{M} + \mathbf{C} \\ \mathbf{Q} \mathbf{D} &= (\mathbf{M} + \mathbf{C}) \mathbf{D} = \mathbf{M} \mathbf{D} + \mathbf{C} \mathbf{D} = \mathbf{S} \implies \mathbf{C} \mathbf{D} = \mathbf{0} \end{split}$$

Thus each row of **C** must be orthogonal to every column of **D**.

In order to find a row vector which is orthogonal to every column of **D**, consider

 p^{th} difference operator d^T

$$\sum_{j=1}^n d_j R_p(x_j) = R_p^{(p)}$$

for any polynomial of degree p.

Then further operation by the differentiation matrix **D** gives

$$\sum_{i} d_{i} \sum_{j} D_{ij} R_{p}(x_{j}) = R_{p}^{(p+1)} = 0$$

Thus we find the desired matrix C that is orthogonal to D

$$Q = M + C = M + cdd^T$$
, with $C = cdd^T$

where *c* is an arbitrary parameter.

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Spectral Difference Method Stability Proof

SD Scheme using Mass Matrix Q

$$\sum_{j} \mathbf{Q}_{ij} \frac{du_j}{dt} + a \sum_{j} \mathbf{S}_{ij} u_j = -f_{CL} \sum_{j} \mathbf{M}_{ij} \hat{l}'_1(x_j) - f_{CL} \sum_{j} \mathbf{C}_{ij} \hat{l}'_1(x_j)$$

Extra Term

$$-f_{CL} \sum_{i} \mathbf{C}_{ij} \hat{l}'_{1}(x_{j}) = -c \ f_{CL} \ d_{i} \sum_{i} d_{j} \hat{l}'_{1}(x_{j}) = -c \ f_{CL} \ \hat{l}^{(p+1)}_{1} l^{(p)}_{i}$$

SD Scheme using Mass Matrix Q

$$\sum_{j} \mathbf{Q}_{ij} \frac{du_{j}}{dt} + a \sum_{j} \mathbf{S}_{ij} u_{j} = f_{CL} \Big(l_{i}(-1) + \int_{-1}^{1} l_{i}'(x) \hat{l}_{1}(x) dx - c \, \hat{l}_{1}^{(p+1)} l_{i}^{(p)} \Big)$$

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Now if we can choose *c* so that the last two terms on the right cancel, we can attain an energy estimate with the norm $\mathbf{u}^T \mathbf{Q} \mathbf{u}$ replacing $\mathbf{u}^T \mathbf{M} \mathbf{u}$ in each element.

Required Cancellation

$$f_{CL} \int_{-1}^{1} l'_{i}(x) \hat{l}_{1}(x) dx = f_{CL} c \, \hat{l}_{1}^{(p+1)} l_{i}^{(p)}$$

Spactral Difference Mathad Stability Proof

Thus the desired cancellation is obtained by setting

Cancellation Constant

 $c=rac{2p}{2p+1}rac{1}{c_p^2}rac{1}{p!(p+1)!}>0$

In the case that the interface flux is not fully upwind, a similar calculation shows that the convection from the right boundary is correspondingly reduced, so that finally

SD Scheme Cast in Nodal DG Form

$$\sum_{j} \mathbf{Q}_{ij} \frac{du_j}{dt} + a \sum_{j} \mathbf{S}_{ij} u_j = f_{CL} I_i(-1) - f_{CR} I_i(1)$$

Snectral Difference Method Stability Proof

Since u_h is a polynomial of degree p, $\sum_i d_i u_i = u_h^{(p)}$, and in each element, allowing for the scaling factor $\beta = \frac{x_R - x_L}{2}$ in the transformation from the reference element

$$\sum_{i} \sum_{j} u_{i} \mathbf{Q}_{ij} u_{j} = \frac{1}{\beta} \int_{xL}^{xR} (u_{h}^{2} + \beta^{2p} \ c \ u_{h}^{(p)^{2}}) dx$$

Now the same argument that was used to prove the energy stability of the nodal DG scheme establishes the energy stability of the SD scheme with the norm

$$\int_{a}^{b} (u_{h}^{2} + \beta^{2p} \ c \ u_{h}^{(p)^{2}}) dx$$

with the piecewise constant scaling factor β , for the case of solution polynomials of degree p, provided that the interior flux collocation points are the zeros of $L_p(x)$.

Concluding Remarks

Conclusions

✓ Unstructured grid spectral difference method 2D/3D solvers have been successfully developed in our group

✓The SD method 2D solver is able to model compressible viscous flow with moving boundaries with high accuracy

Promising Results obtained for 3D Wing Transition
 Prediction, Shock Capturing, Moving Deforming Mesh,
 and Adaptive Mesh Refinement

✓ The SD method for the 1D linear advection equation is stable for all orders of accuracy in an energy norm of Sobolev type.