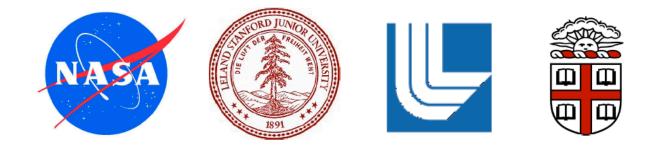
Spurious Behavior of Shock-Capturing Methods (Problems Containing Stiff Source Terms & Discontinuities)

H.C. Yee, NASA Ames (Joint work: D.V. Kotov, W. Wang, C.-W. Shu & B. Sjogreen)

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Goal

<u>General Goal</u>: Develop accurate & reliable high order methods for turbulence with shocks & stiff nonlinear source terms

(Employ nonlinear dynamics as a guide for scheme construction to improve the quantification of numerical uncertainties)

Specific Goal:

- > Illustrate spurious behavior of high order shock-capturing methods using pointwise evaluation of source terms & Roe's average state
- > Relate numerical dissipation with the onset of wrong propagation speed of discontinuities
- **ISSUE:** The issue of "incorrect shock speed" is concerned with solving the conservative system with a conservative scheme

Schemes to be considered:

TVD, WEN05, WEN07 WEN0/SR – New scheme by Wang, Shu, Yee & Sjogreen High order filter scheme by Yee & Sjogreen (SR counterpart)

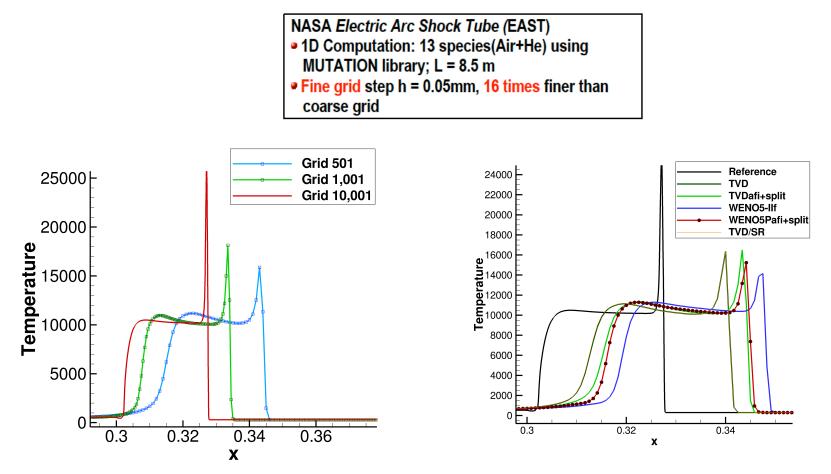
<u>Note</u>: *Study based on coarse grid computations for obtaining the correct discontinuity locations (not accurate enough to resolve the detonation front)*

<u>Spurious Solutions:</u> Not solutions of Gov. Eqns. But solutions of discretized counterparts

Outline

- Motivation
 - > Quantification of numerical uncertainty for problems containing stiff source terms & discontinuities
 - > Wrong propagation speed of discontinuities by shock-capturing schemes
- Numerical Methods with Dissipation Control
 - > Turbulence with strong shocks & stiff source terms
 - > Can delay the onset of wrong speed for stiffer problems
- Three 1D & 2D Test Cases (2 & 13 species)
- Conclusions & Future Plan

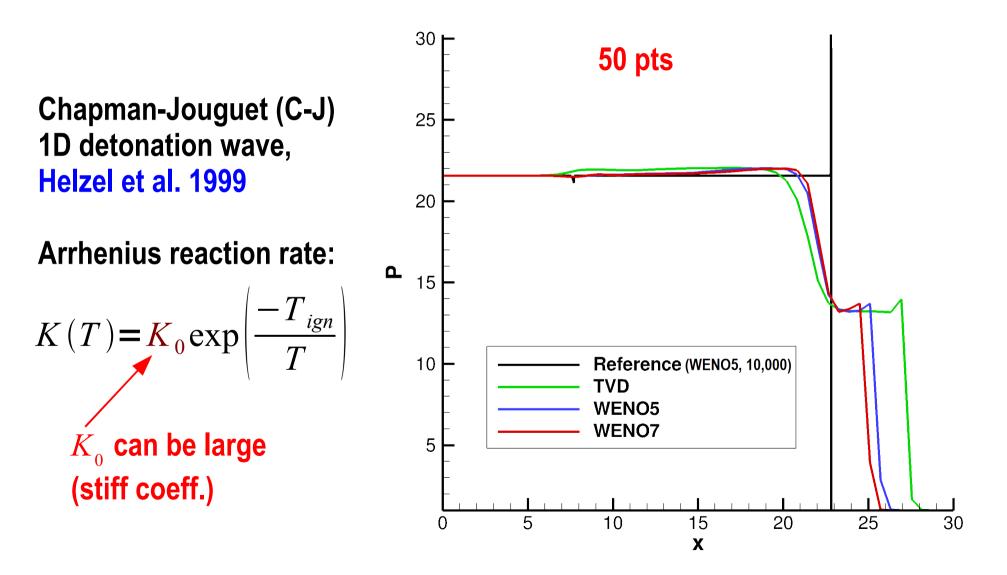
Motivation (E.g., Grid & method dependence of shock & shear locations)



<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)*

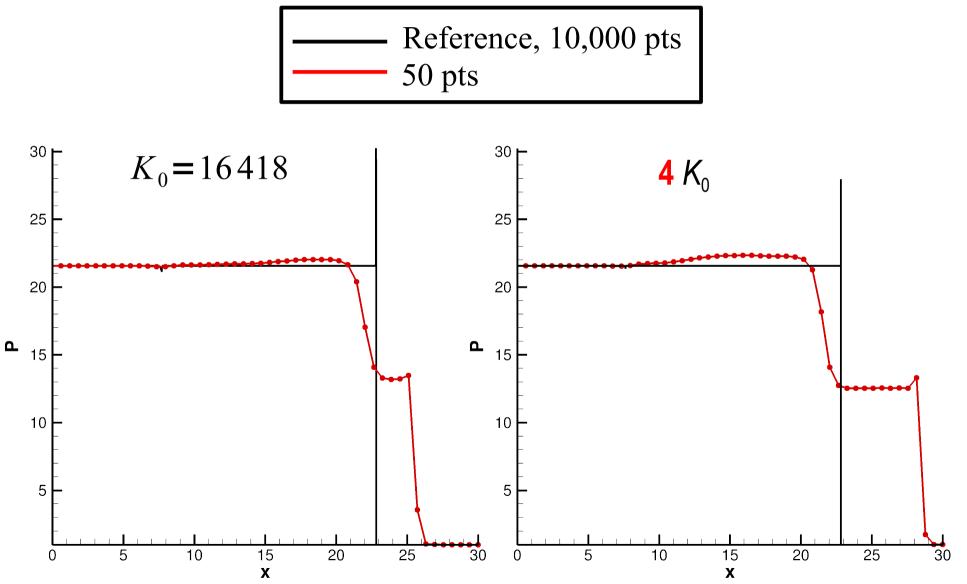
Wrong Propagation Speed of Discontinuities

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



Wrong Propagation Speed of Discontinuities

(WENO5, Two Stiff Coefficients, 50 pts)



Numerical Method Development Challenges (Turbulence with Strong Shocks & Stiff Source Terms)

- **<u>Conflicting Requirements</u>** (*Turbulence with strong shocks*):
 - > Turbulence cannot tolerate numerical dissipation
 - > Proper amount of numerical dissipation is required for stability & in the vicinity of shocks & contacts (Recent development: Yee & Sjogreen, 2000-2009)

Nonlinearity of Source Terms:

- > Incorrect numerical solution can be obtained for Δt below the CFL limit
- > Time step, grid spacing, I.C. & B.C. dependence

(Yee & Sweby, Yee et al., Griffiths et al., Lafon & Yee, 1990 – 2002)

Stiffness of Source Terms:

Insufficient spatial/temporal resolution may lead to incorrect propagation speed of discontinuities (LeVeque & Yee 1990, Collela et al. 1986 + large volume of research work the last two decades)

<u>Note:</u> (a) Standard methods have been developed for problems without source term (b) Investigate source terms of type $S(U) \& S(U_{i,k,l}) - pointwise$ evaluation

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

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

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

High Order Methods with Subcell Resolution

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

Procedure:

Split equations into convective and reactive operators (Strang-splitting 1968) $U_t + F(U)_r + G(U)_v = S(U)$ $U_{t} + F(U)_{x} + G(U)_{y} = 0$ $\frac{dU}{dt} = S(U)$ Numerical solution: $U^{n+1} = A(\frac{\Delta t}{2})R(\Delta t)A(\frac{\Delta t}{2})U^n$ **Convection operator Reaction operator** <u>Note</u>: time accuracy after Strang splitting is at most 2nd order

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Subcell Resolution (SR) Method Basic Approach

Any high resolution shock capturing operator 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 operator step, if applied directly to the reaction operator 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 operator step

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)

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

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 & 3th 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

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 $\phi_{j+1/2}^{m}$

Improved High Order Filter Method

Form of nonlinear filter:

$$\overline{h}_{j+1/2}^{m} = \frac{\kappa_{j+1/2}}{2} (s_{j+1/2}^{m}) (g_{j+1/2}^{m} - b_{j+1/2}^{m})$$
Wavelet sensor
Wavelet sensor
High-order
numerical flux
(e.g. WENO5)
High-order central)

2007 – κ = global constant 2009 – $\kappa_{j+1/2}$ = local, evaluated at each grid point Simple modification of κ (Yee & Sjögreen, 2009) $\kappa = f(M)$.

$$\kappa = f(M) \cdot \kappa_{0}$$

$$f(M) = min \left(\frac{M^{2}}{2} \frac{\sqrt{(4 + (1 - M^{2})^{2})}}{1 + M^{2}}, 1 \right)$$

For other forms of $\kappa_{j+1/2}$, $s_{j+1/2}$ see (Yee & Sjögreen, 2009)

Control the Amount of $\phi_{j+1/2}^{m}$ ($\phi_{j+1/2}^{m}$ - Dissipative portion of a shock-capturing scheme) $\kappa = f(M) \cdot \kappa_{0}$

I. Mach # < 0.4

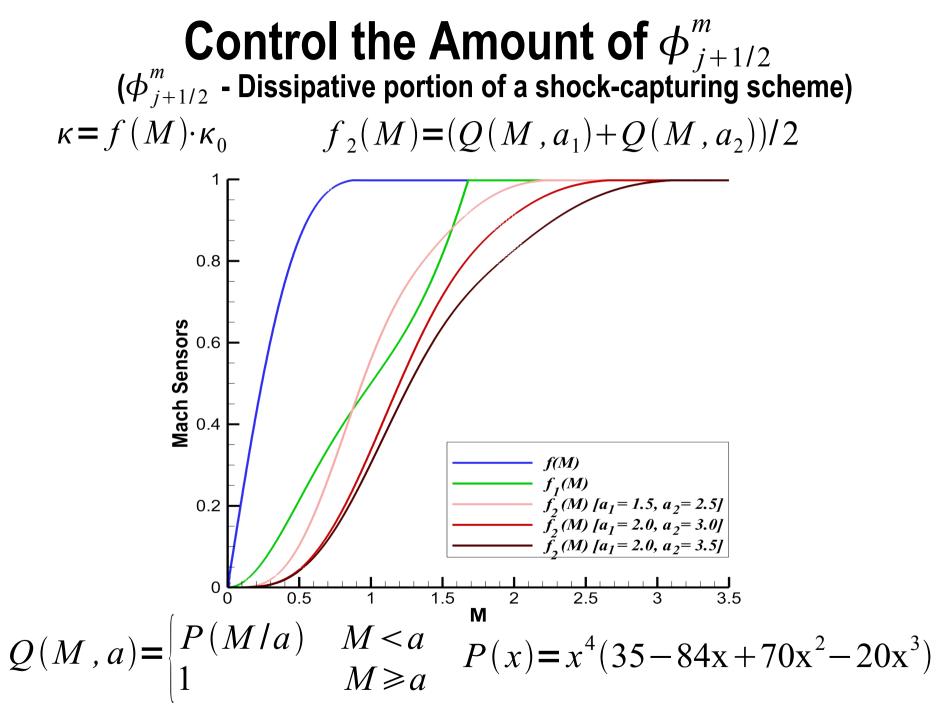
$$f_{1}(M) = \min \left| \frac{M^{2}}{2} \frac{\sqrt{(4 + (1 - M^{2})^{2})}}{1 + M^{2}}, 1 \right|^{1}$$

$$f_{2}(M) = (Q(M, 2) + Q(M, 3))/2$$

$$Q(M, a) = \left| \begin{array}{c} P(M/a) & M < a \\ 1 & M \ge a \end{array} \right|^{0.4}$$

$$P(x) = x^{4}(35 - 84x + 70x^{2} - 20x^{3})$$
II. Mach # > 0.4

- Shock strength indicator (e.g. numerical Schlieren)
- Dominating shock jump variable
- Turbulent fluctuation region
 - Wavelets with high order vanishing moments
 - Wavelet based Coherent Vortex Extraction (CVE), Farge et. al (1999, 2001)



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)

Remark

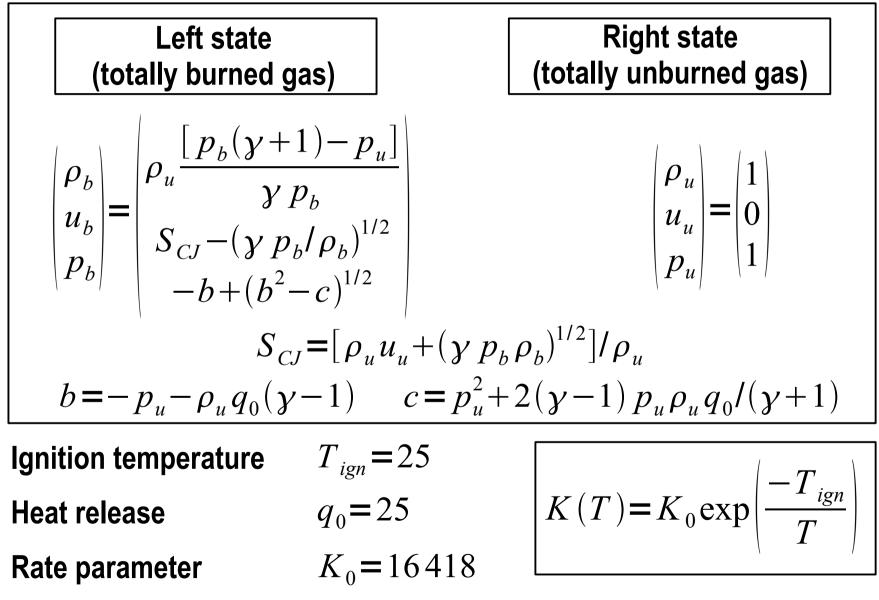
Spurious solutions (below CFL limit):

- (a) Wrong propagation speed of discontinuities
- (b) Diverged solution
- (c) Other wrong solution

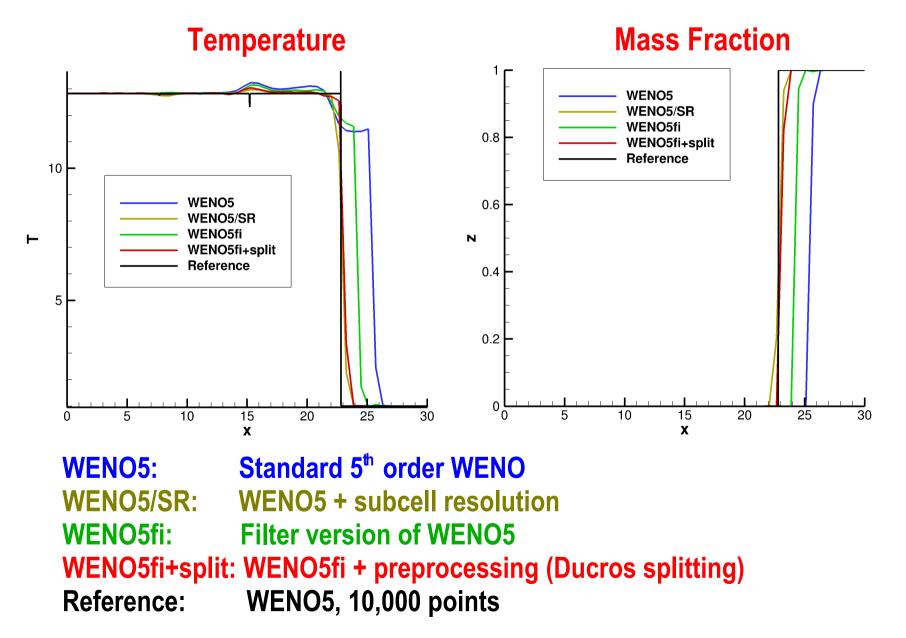
These spurious solutions are solutions of the discretized counterparts but not the solutions of governing equations

1D C-J Detonation Wave

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



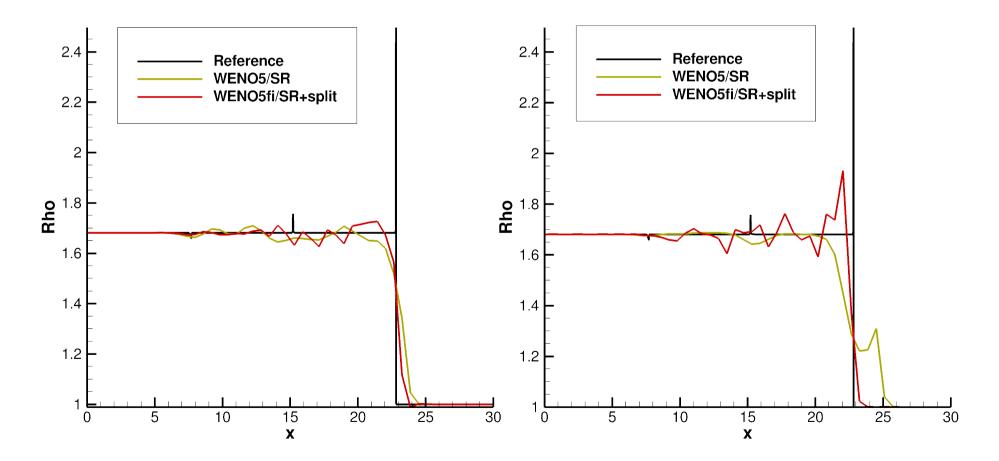
1D C-J Detonation (*K*₀ = 16418, 50 pts)



Filter Version of WENO5/SR: WENO5fi/SR (50 pts, CFL = 0.025)

Stiffness 100 K₀

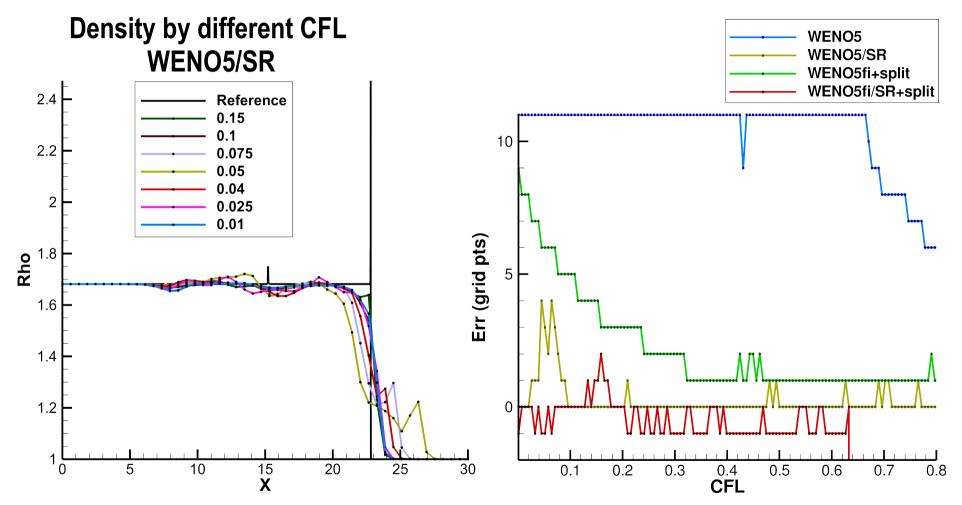
1000 K₀



Behavior of the schemes below CFL limit

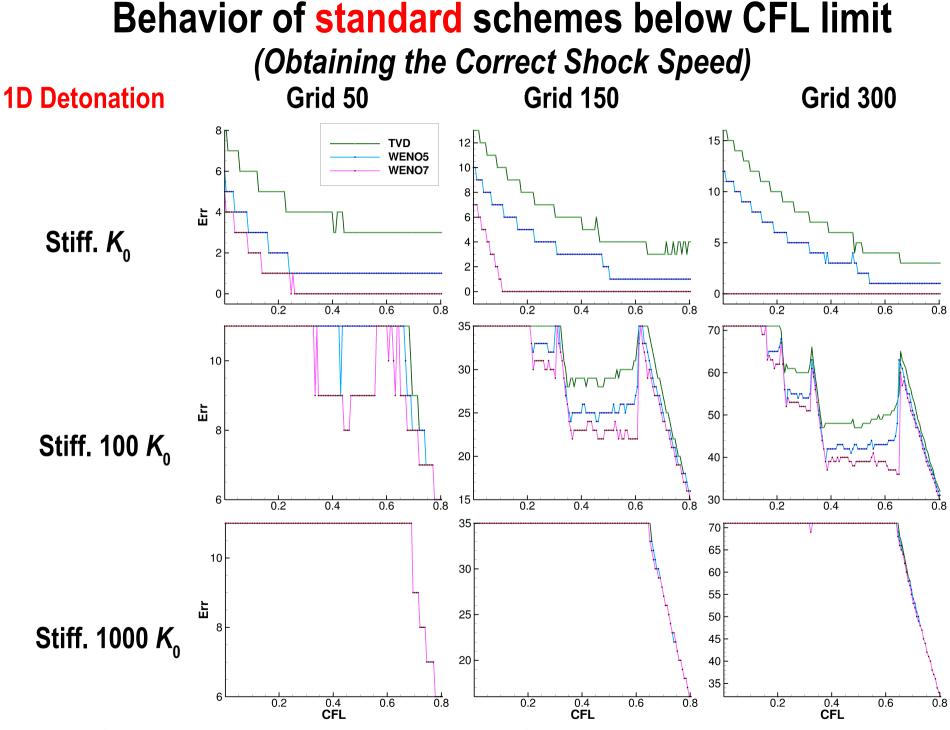
(Allowable Δt below CFL limit, consists of disjoint segments)

50 pts, Stiffness: 100 K_o

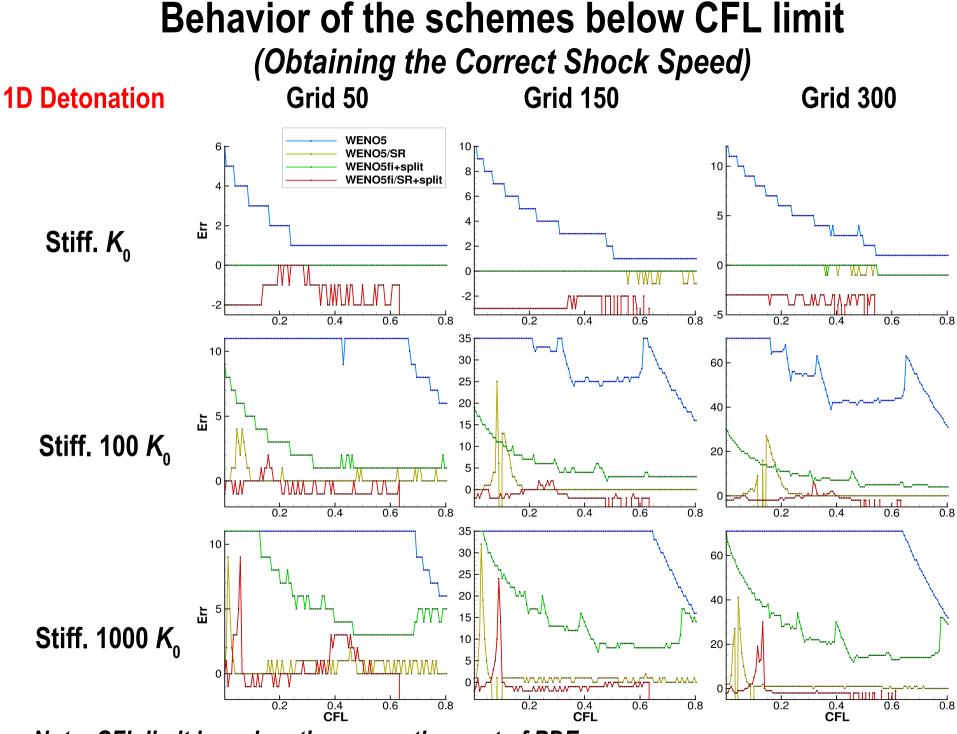


■ Diverged solution may occur for ∆t below CFL limit.

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



Note: CFL limit based on the convection part of PDEs

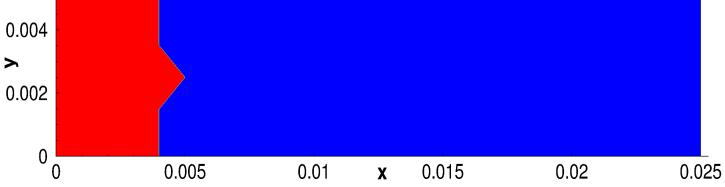


Note: CFL limit based on the convection part of PDEs

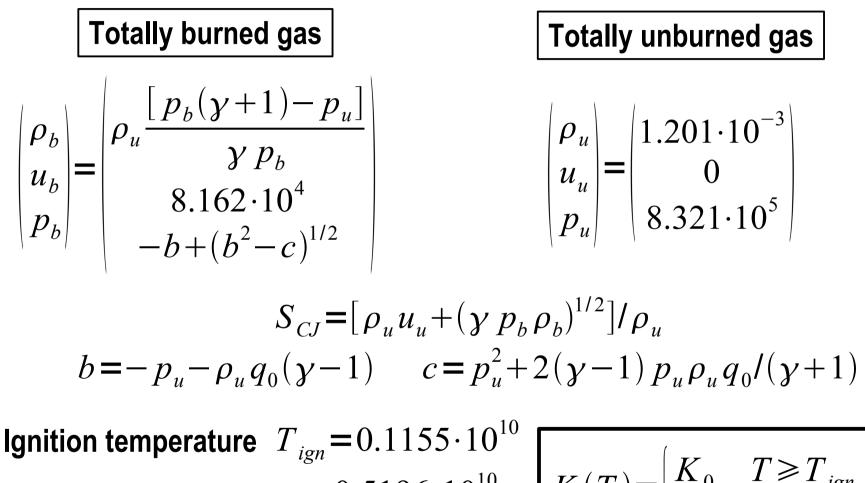
2D Detonation Wave (Bao & Jin, 2001)

Initial Condition

$$\begin{vmatrix} \rho \\ u \\ v \\ p \\ z \end{vmatrix} = \begin{vmatrix} \rho_b \\ u_b \\ 0 \\ p_b \\ 0 \end{vmatrix}, \text{ if } x \leq \xi(y) \qquad \begin{vmatrix} \rho \\ u \\ v \\ p \\ z \end{vmatrix} = \begin{vmatrix} \rho_u \\ 0 \\ p_u \\ 0 \end{vmatrix}, \text{ if } x > \xi(y)$$
$$\xi(y) = \begin{cases} 0.004 \\ 0.005 - |y - 0.0025| \end{cases} \begin{vmatrix} y - 0.0025| \ge 0.001 \\ |y - 0.0025| < 0.001 \end{vmatrix}$$



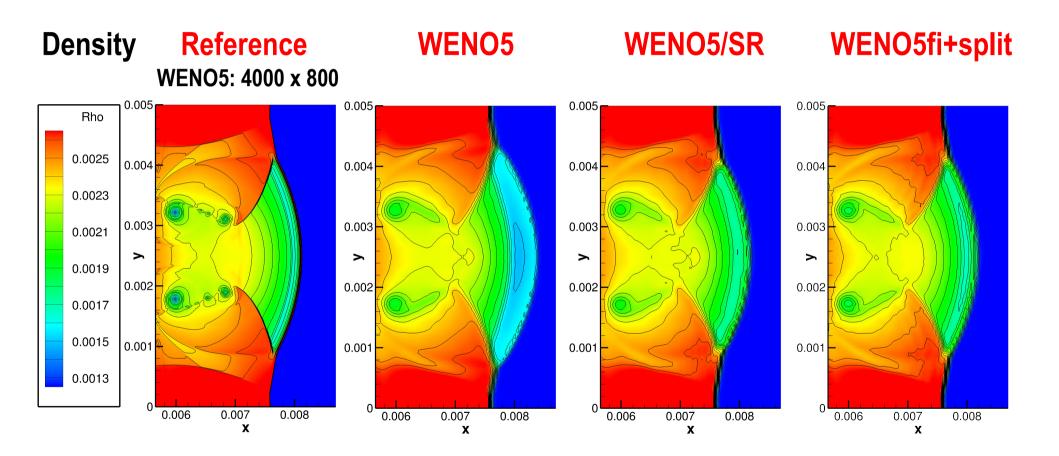
2D Detonation Wave



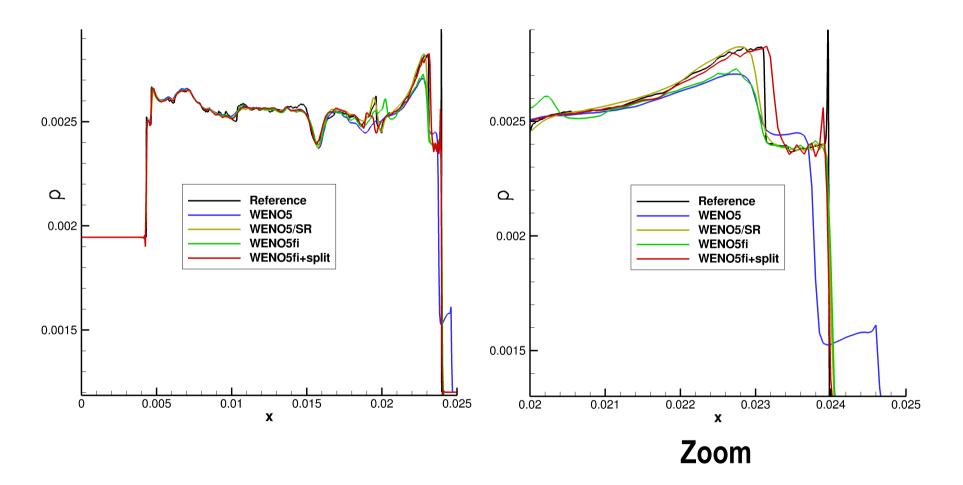
Heat release $q_0 = 0.5196 \cdot 10^{10}$ **Rate parameter** $K_0 = 0.5825 \cdot 10^{10}$

$$K(T) = \begin{cases} K_0 & T \ge T_{ign} \\ 0 & T < T_{ign} \end{cases}$$

2D Detonation, t=3e-8 s (500x100 pts) Comparison (WENO5,WENO5/SR,WENO5fi+split)

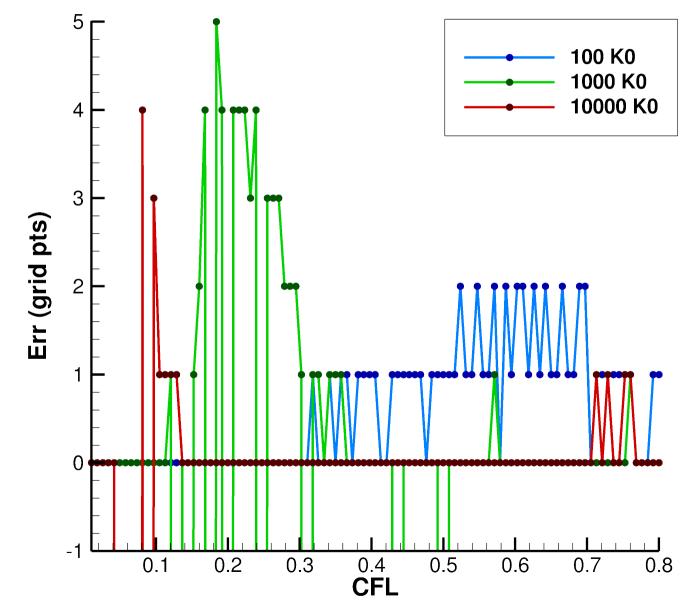


2D Detonation, 500x100 pts WENO5,WENO5/SR,WENO5fi,WENO5fi+split 1D Cross-Section of <u>Density</u> at t = 1.7E-7

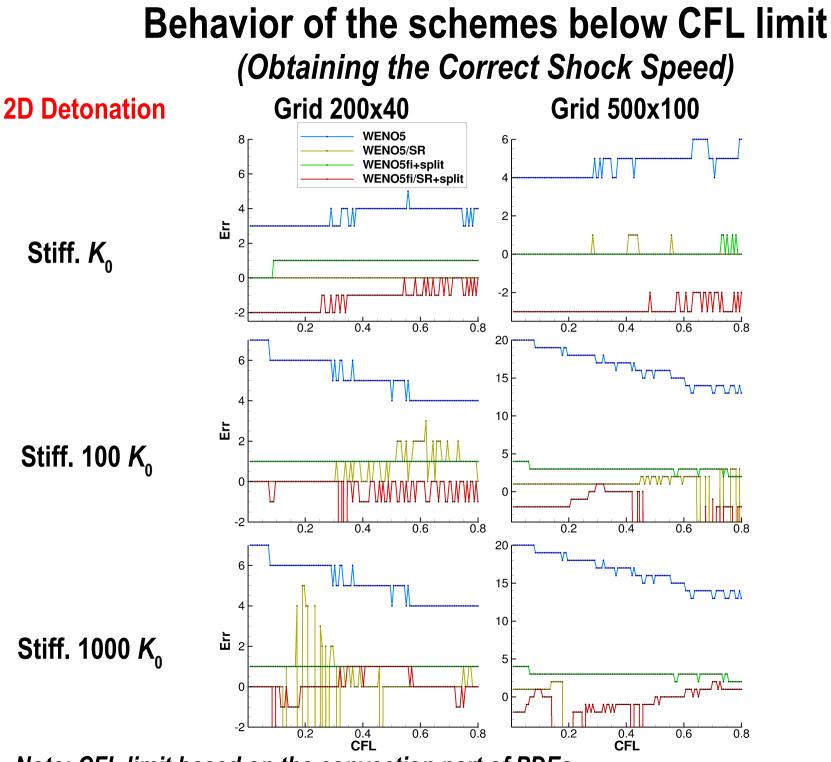


Note: Wrong shock speed by WENO5fi using 200x40 pts

Behavior of the scheme below CFL limit (Obtaining correct shock speed, 2D Detonation, 200x40 pts) WEN05/SR, 3 stiff. coeff.



Note: CFL limit based on the convection part of PDEs



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Note: CFL limit based on the convection part of PDEs

Scheme Performance (8 Procs.)

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

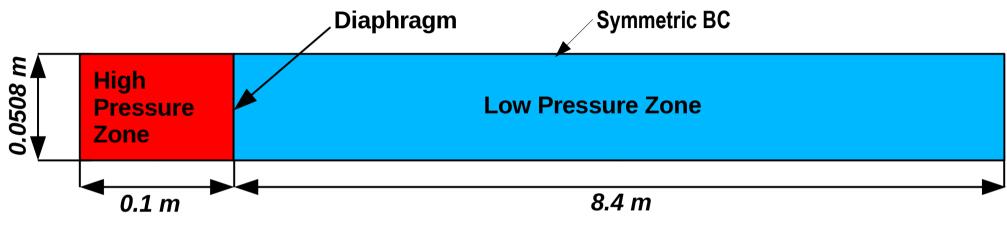
	WENO5	WENO5/SR	WENO5fi+split	WENO5fi/SR+split
CPU eff, iterations/sec	630	610	1720	1590
Discontinuity location error (grid points)	10	0	0	-3

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

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 $^{+}$

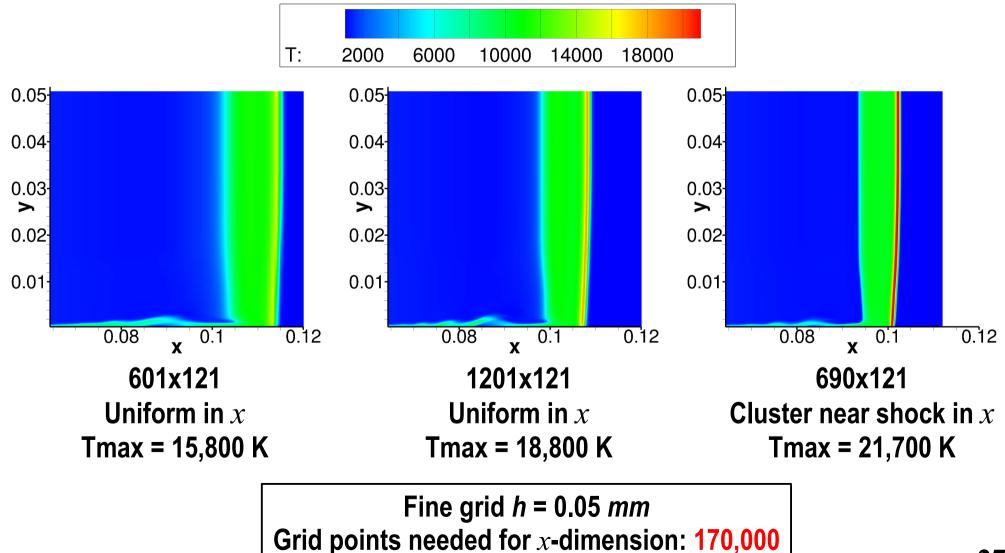
High Pressure Zone

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
p	26.771 Pa
Y_{O_2}	0.21
Y_{N_2}	0.79

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



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

Thank you!

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EAST Problem. Governing equations

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

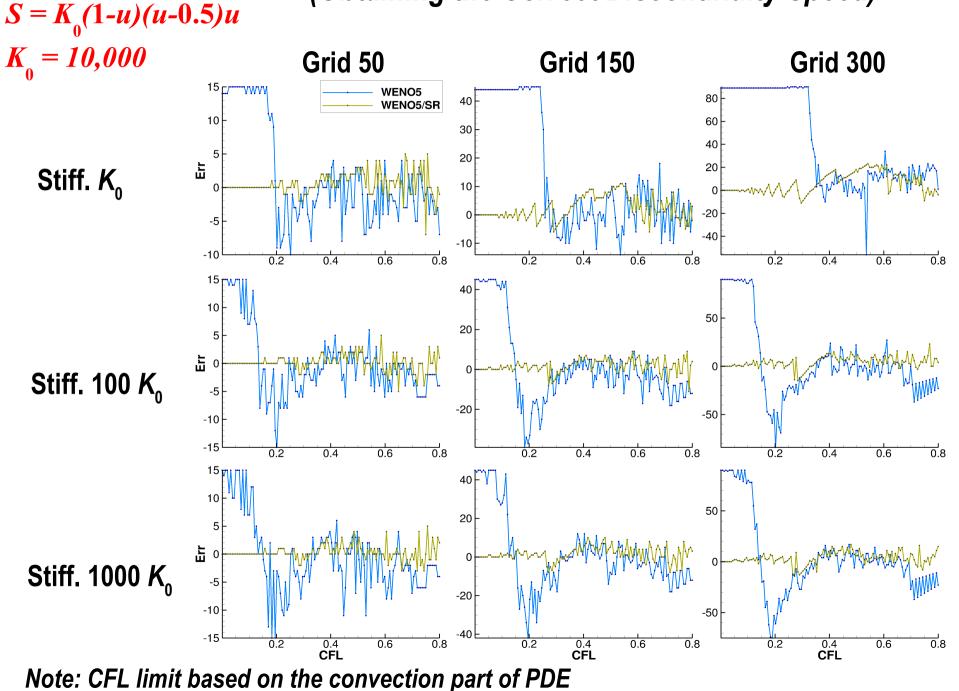
$$\begin{split} \frac{\partial \rho_s}{\partial t} + \frac{\partial}{\partial x_j} (\rho_s u_j + \rho_s d_{sj}) &= \Omega_s \\ \frac{\partial}{\partial t} (\rho u_i) + \frac{\partial}{\partial x_j} (\rho u_i u_j + p \delta_{ij} - \tau_{ij}) &= 0 \\ \frac{\partial}{\partial t} (\rho E) + \frac{\partial}{\partial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

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Scalar Case Behavior of WENO5 & WENO5/SR below CFL limit

Source term:

(Obtaining the Correct Discontinuity Speed)



High Order Methods with Subcell Resolution

Wang, Shu, Yee, & Sjögreen, 2012, JCP

 Procedure: splitting equations into convective and reactive operators Using <u>Strang-splitting</u> (Strang, 1968)

$$U_{t} + F(U)_{x} + G(U)_{y} = S(U)$$

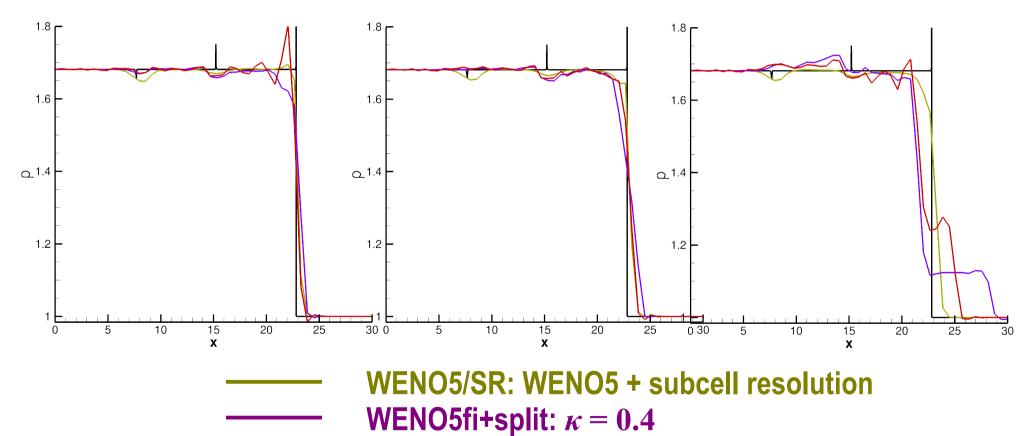
$$U_{t} + F(U)_{x} + G(U)_{y} = 0 \qquad \frac{dU}{dt} = S(U)$$
A - Convection operator R - Reaction operator
Numerical solution: $U^{n+1} = A(\frac{\Delta t}{2})R(\Delta t)A(\frac{\Delta t}{2})U^{n}$
or: $U^{n+1} = A(\frac{\Delta t}{2})R(\frac{\Delta t}{N_{r}})...R(\frac{\Delta t}{N_{r}})A(\frac{\Delta t}{2})U^{n}$

1D C-J Detonation: Stiffness Dependence

 $K_0 = 16418$

10 K_0

100 K_0



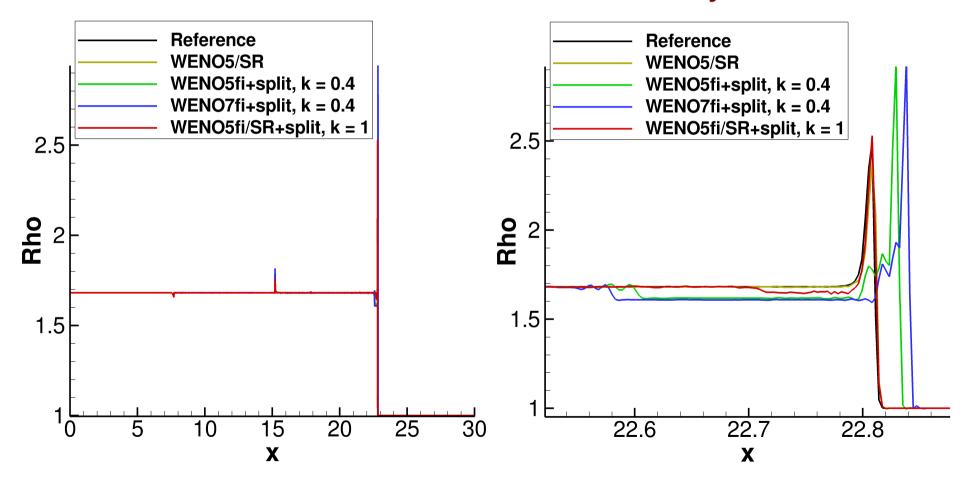
WENO5fi+split: $\kappa = \kappa_0 f(M)$

Reference – WENO5, grid 10,000

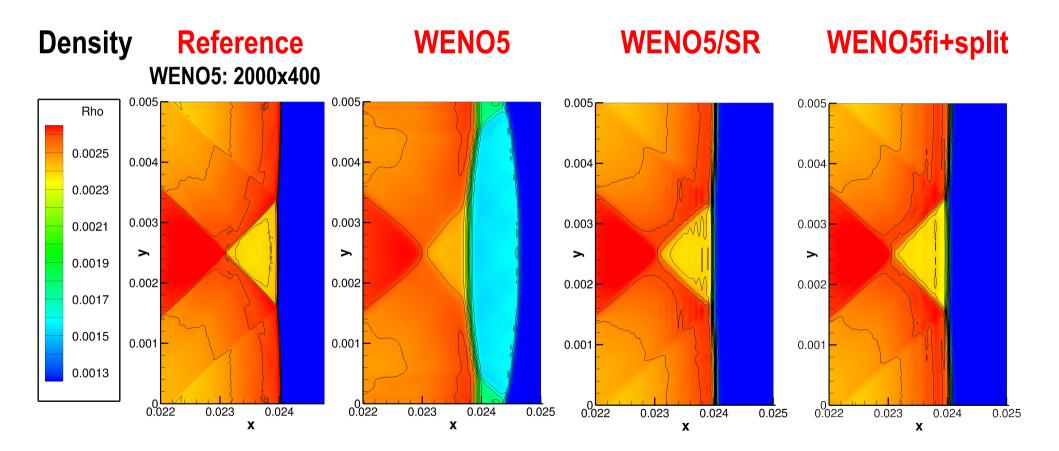
1D C-J Detonation (grid 10,000) Grid Refinement Study

Density

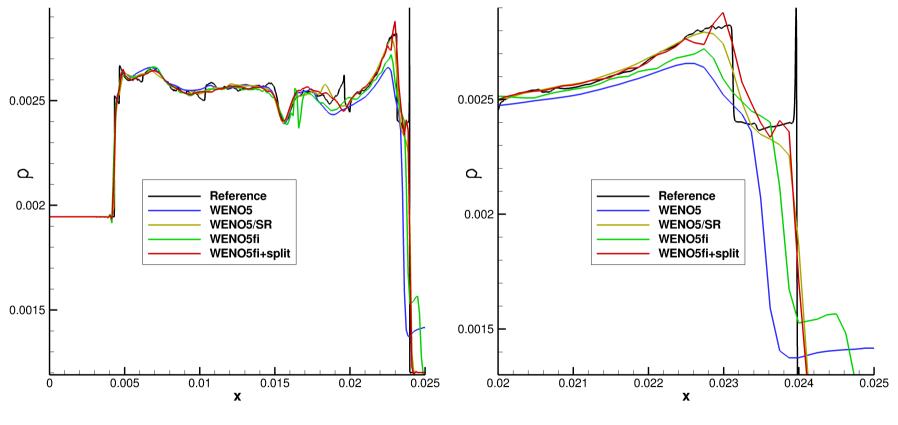
Density Zoom



2D Detonation, t=1.7e-7 s (500x100 pts) Comparison (WENO5,WENO5/SR,WENO5fi+split)



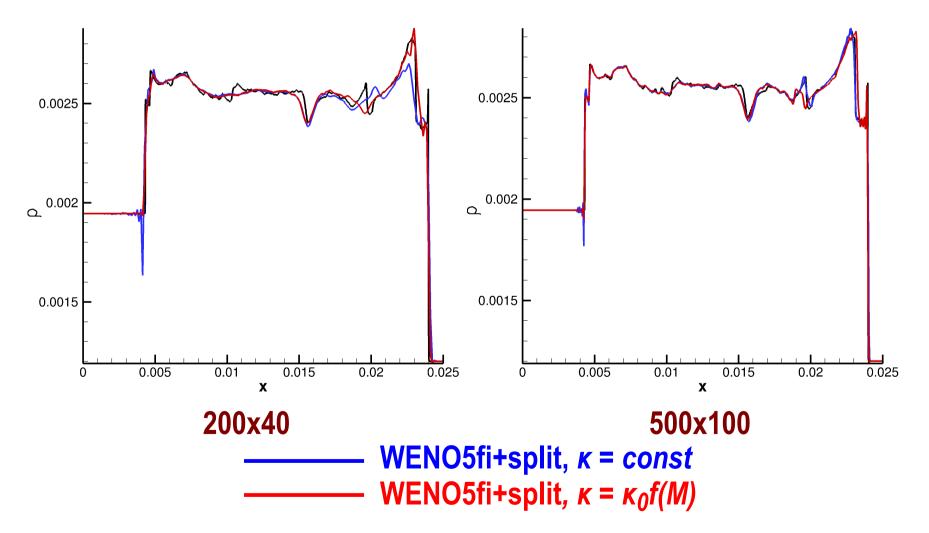
2D Detonation, 200x40 pts *WENO5,WENO5/SR,WENO5fi,WENO5fi+split 1D Cross-Section of <u>Density</u> at t = 1.7E-7*



Zoom

Global vs Local $\kappa_{j+1/2}^{m}$ of Filter Scheme (Controlling Amount of Numerical Dissipation)

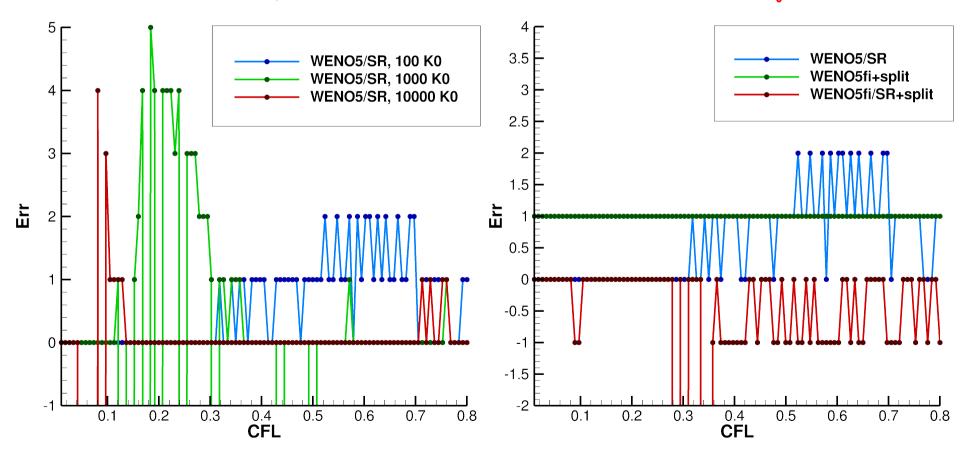
1D Cross-Section of Density at t = 1.7E-7



Behavior of the schemes below CFL limit (Obtaining correct shock speed) 2D Detonation, 200x40 pts

WENO5/SR, 3 stiff. coeff.





ADPDIS3D Solver

(Solver for Present Study, Sjögreen, Yee & Collaborators)

• Features

- Fortran/C (core solver), C++ (high level API, IO)
- Single-block and Overset Grids
- Variable High Order Overset Finite Difference Methods
- Parallel IO
- Computational kernels
 - Navier-Stokes (DNS & LES)
 - Magneto Hydro Dynamics



Chemically Reactive Non-equilibrium Flows & Combustion