

Title: Special Topics in Astrophysics - Numerical Hydrodynamics - Lecture 23

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Collection: Special Topics in Astrophysics - Numerical Hydrodynamics

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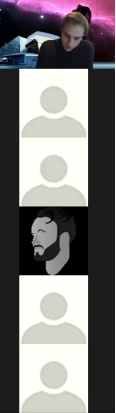
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8.2 Extension to multi-D

Here we consider the multi-dimensional hyperbolic system

$$u_t + \sum_i \vec{f}^i(u)_{x_i} = 0$$


hyperbolic system

$$u_t + \sum_i \vec{f}^i(u) x_i = 0$$

For Euler eqns:

$$u = \begin{pmatrix} \rho \\ \rho v_1 \\ \rho v_2 \\ \rho v_3 \\ E \end{pmatrix} \} \rho \vec{v}, \quad \vec{f}^i = \begin{pmatrix} \rho v_i \\ \rho v_i v_j + \delta_{ij} p \\ v_i (E + p) \end{pmatrix} \leftarrow \begin{matrix} \\ \\ j=1,2,3 \end{matrix}$$

Two basic approaches:

1) Dimensional split

8.2.1 Dimensional splitting

Idea: introduce dimensional splitting in analogy to operator splitting for source terms (chap. 8.1)

$$\leadsto \begin{array}{l} \text{PDE: } u_t + f^1(u)_{x_1} = 0 \\ \text{IC: } u^n \end{array} \left\} \xrightarrow[\text{in 1D}]{\text{solve } \Delta t} "u^{n+\frac{1}{3}}"$$

$$\downarrow$$

$$\begin{array}{l} \text{PDE: } u_t + f^2(u)_{x_2} = 0 \\ \text{IC: } u^{n+\frac{1}{3}} \end{array} \left\} \xrightarrow{\Delta t} "u^{n+\frac{2}{3}}"$$

$$\downarrow$$

$$\begin{array}{l} \text{PDE: } u_t + f^3(u)_{x_3} = 0 \\ \text{IC: } u^{n+\frac{2}{3}} \end{array} \left\} \xrightarrow{\Delta t} "u^{n+1}"$$

For an explicit conservative method:

$$1) u_{i,j,k}^{n+\frac{1}{3}} = u_{i,j,k}^n + \frac{\Delta t}{\Delta x_1} \left[(g^1)_{i-\frac{1}{2},j,k}^n - (g^1)_{i+\frac{1}{2},j,k}^n \right] \quad \forall j,k$$

$$(g^1)_{i+\frac{1}{2},j,k}^n = g^1(u_{i,j,k}^n, u_{i+1,j,k}^n) \quad \text{flux at cell interface } x_{i+\frac{1}{2}}$$

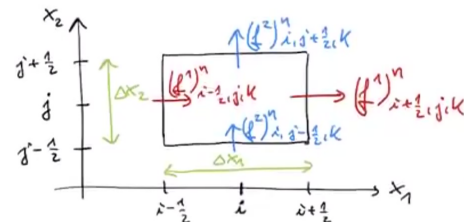
$$2) u_{i,j,k}^{n+\frac{2}{3}} = u_{i,j,k}^{n+\frac{1}{3}} + \frac{\Delta t}{\Delta x_2} \left[(g^2)_{i,j-\frac{1}{2},k}^{n+\frac{1}{3}} - (g^2)_{i,j+\frac{1}{2},k}^{n+\frac{1}{3}} \right] \quad \forall i,k$$

8.2.2 Unsplit finite volume schemes

no account for combined flux contributions in a single step

Consider explicit 3D finite volume scheme:

projection onto x_1 - x_2 plane



Finite volume discretization of Cartesian domain

$$\Delta V_{i,j,k} = (\Delta x_1)_{i,j,k} \times (\Delta x_2)_{i,j,k} \times (\Delta x_3)_{i,j,k}$$

$$u_{i,j,k}^{n+1} = u_{i,j,k}^n + \frac{\Delta t}{\Delta x_1} [g_{i-1/2,j,k}^1 - g_{i+1/2,j,k}^1] + \frac{\Delta t}{\Delta x_2} [g_{i,j-1/2,k}^2 - g_{i,j+1/2,k}^2] + \frac{\Delta t}{\Delta x_3} [g_{i,j,k-1/2}^3 - g_{i,j,k+1/2}^3]$$

$u_{i,j,k}^n$: cell average, often assigned to centre of cell no "cell-centred methods"

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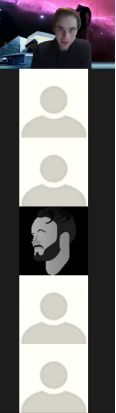
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Two basic approaches:

- 1) Dimensional splitting
- 2) unsplit finite volume schemes

8.2.2 Unsplit finite volume schemes



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8.2.2 Unsplit finite volume schemes

Consider explicit 3D finite volume scheme:

The diagram shows a 2D finite volume cell in the x_1 - x_2 plane. The cell is a rectangle with width Δx_1 and height Δx_2 . The horizontal axis is x_1 and the vertical axis is x_2 . The cell is centered at (i, j) . The left boundary is at $x_1 = i - \frac{1}{2}$, the right boundary is at $x_1 = i + \frac{1}{2}$, the bottom boundary is at $x_2 = j - \frac{1}{2}$, and the top boundary is at $x_2 = j + \frac{1}{2}$. Fluxes are indicated by arrows: a red arrow pointing right from the left boundary is labeled $(f^1)^n_{i-1/2, j, k}$, a red arrow pointing right from the right boundary is labeled $(f^1)^n_{i+1/2, j, k}$, a blue arrow pointing up from the bottom boundary is labeled $(f^2)^n_{i, j-1/2, k}$, and a blue arrow pointing up from the top boundary is labeled $(f^2)^n_{i, j+1/2, k}$.

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8.2.2 explicit finite volume schemes

Consider explicit 3D finite volume scheme:

$$u_{i,j,k}^{n+1} = u_{i,j,k}^n + \frac{\Delta t}{\Delta x_1} \left[g_{i-1/2, j, k}^1 - g_{i+1/2, j, k}^1 \right] + \frac{\Delta t}{\Delta x_2} \left[g_{i, j-1/2, k}^2 - g_{i, j+1/2, k}^2 \right] + \frac{\Delta t}{\Delta x_3} \left[g_{i, j, k-1/2}^3 - g_{i, j, k+1/2}^3 \right]$$

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$$u_{i,j,k}^{n+1} = u_{i,j,k}^n + \frac{\Delta t}{\Delta x_1} \left[g_{i-1/2,j,k}^1 - g_{i+1/2,j,k}^1 \right] + \frac{\Delta t}{\Delta x_2} \left[g_{i,j-1/2,k}^2 - g_{i,j+1/2,k}^2 \right] + \frac{\Delta t}{\Delta x_3} \left[g_{i,j,k-1/2}^3 - g_{i,j,k+1/2}^3 \right]$$

$u_{i,j,k}^n$: cell average, often assigned to centre of cell

Gener

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$+ \frac{1}{\Delta x_3} [f_{i,j,k}^{n+1} - f_{i,j,k}^n]$

$u_{i,j,k}^n$: cell average, often assigned
to centre of cell

Generalization of Godunov's scheme:

no apply fluxes across each intercell
boundary in exact same way as for
1D problems

$$u_{i,j,k}^n \approx \frac{1}{\Delta V_{i,j,k}} \int_{\Delta V_{i,j,k}} u(x_1, x_2, x_3, t) dx_1 dx_2 dx_3$$

$$g_{i+\frac{1}{2},j,k}^1 = f^1(u_{i+\frac{1}{2},j,k}(0))$$

↑ solution to the local
Riemann problem
along cell interface

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$\Delta V_{i,j,k}$

$$g_{i+\frac{1}{2},j,k}^1 = f^1(u_{i+\frac{1}{2},j,k}(0))$$

↑ solution to the local Riemann problem along cell interface

$$g_{i,j+\frac{1}{2},k}^2 = f^2(u_{i,j+\frac{1}{2},k}(0))$$

$$g_{i,j,k+\frac{1}{2}}^3 = f^3(u_{i,j,k+\frac{1}{2}}(0))$$

where

- $u_{i+\frac{1}{2},j,k}(\frac{x_1}{t})$ is the solution to the Riemann problem

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$g_{i,j,k+\frac{1}{2}}^3 = f(u_{i,j,k+\frac{1}{2}}(0))$

where

- $u_{i+\frac{1}{2},j,k}(\frac{x_1}{t})$ is the solution to the Riemann problem

$$u_t + f'(u)u_{x_1} = 0$$

$$u(x_1, 0) = \begin{cases} u_{i,j,k}^n & , x_1 < 0 \\ u_{i+\frac{1}{2},j,k}^n & , x_1 > 0 \end{cases}$$

and similarly for the other spatial directions

Remark: As in 1D, appr

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$f_{i,j,k+\frac{1}{2}}^3 = f(u_{i,j,k+\frac{1}{2}}^3(0))$

where

- $u_{i+\frac{1}{2},j,k}(\frac{x_1}{t})$ is the solution to the Riemann problem

$$u_t + f'(u)u_{x_1} = 0$$

$$u(x_1, 0) = \begin{cases} u_{i,j,k}^n & , x_1 < 0 \\ u_{i+\frac{1}{2},j,k}^n & , x_1 > 0 \end{cases}$$

and similarly for the other spatial directions

Remark: As in 1D, approximate Riemann solvers can be used for the above Riemann problems

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8.2.3 Higher-order unsplit
schemes: MUSCL-Hancock
methods

Van Leer / Hancock 1977: J. Comp. Phys

23	263	(1977)
23	276	(1977)
32	101	(1979)

modification of Godunov's
method to achieve higher accuracy

Idea:

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32 10 1 (1979)

modification of Godunov's
method to achieve higher accuracy

Idea: piece-wise linear (or higher-order)
local reconstruction

$$u_i(x) = u_i^n + \frac{(x-x_i)}{\Delta x} \Delta_i, \quad x \in [0, \Delta x]$$

↑ suitably chosen
slope of $u_i(x)$
in cell $[x_i, x_i + \Delta x]$

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$u(x)$
 $u_{i-1}(x)$
 $u_i(x)$
 $u_{i+1}(x)$
 u_i^-
 u_i^+
 x_{i-1}
 x_i
 x_{i+1}
 x

slope of $u_i(x)$
in cell $[x_i, x_{i+1}]$

REA algorithm:

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REA algorithm:

(I) Reconstruction

reconstruct cell averages $u_{i,j,k}^n$ independently in x, y, z , select appropriate slopes $\Delta_{i,j,k}$ and obtain boundary extrapolated values (BEV)

$$u_{i,j,k}^{-x} \equiv u_{i,j,k}^n - \frac{1}{2} \Delta_{i,j,k}; \quad u_{i,j,k}^{+x} \equiv u_{i,j,k}^n + \frac{1}{2} \Delta_{i,j,k}$$

$$u_{i,j,k}^{-y} \equiv \dots; \quad u_{i,j,k}^{+y} \equiv \dots$$

$$u_{i,j,k}^{-z} \equiv \dots; \quad u_{i,j,k}^{+z} \equiv \dots$$

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$u_{i,j,k} \equiv \dots$
 $u_{i,j,k}^- = \dots$
 $u_{i,j,k}^+ = \dots$

$u_{i,j,k}^- = \dots$
 $u_{i,j,k}^+ = \dots$

(II) (a) Evolution of BEV by half a timestep $\frac{\Delta t}{2}$:

$$\hat{u}_{i,j,k}^l = u_{i,j,k}^l + \frac{1}{2} \frac{\Delta t}{\Delta x} \left[f^1(u_{i,j,k}^{-x}) - f^1(u_{i,j,k}^{+x}) \right]$$

$$+ \frac{1}{2} \frac{\Delta t}{\Delta y} \left[f^2(u_{i,j,k}^{-y}) - f^2(u_{i,j,k}^{+y}) \right]$$

$$+ \frac{1}{2} \frac{\Delta t}{\Delta z} \left[f^3(u_{i,j,k}^{-z}) - f^3(u_{i,j,k}^{+z}) \right]$$

for $l = -x, x, -y, y, -z, z$

(II) (b) Solution

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(II) (b) Solution of piece-wise constant
data Riemann problem:
at each cell interface $(i+\frac{1}{2}, j, k)$
solve the $x/y/z$ -split 1D
Riemann problem

$$u_t + f(u)_x = 0$$

$$u(x, 0) = \begin{cases} \hat{u}_{i,j,k}^{+x} & x < 0 \\ \hat{u}_{i,j,k}^{-x} & x > 0 \end{cases}$$

↓ find $u_{i+\frac{1}{2}, j, k}(\frac{x}{t})$ (analogous
for y, z)

The corresponding intercell fluxes
are found as in the 1D

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numerical procedure

$$u_t + f(u)_x = 0$$

$$u(x, 0) = \begin{cases} \hat{u}_{i,j,k}^{+} & x < 0 \\ \hat{u}_{i,j,k}^{-} & x > 0 \end{cases}$$

to find $u_{i+\frac{1}{2},j,k}(\frac{x}{t})$ (analogous for y, z)

The corresponding intercell fluxes are found as in the 1D Godunov method:

$$g_{i+\frac{1}{2},j,k}^1 = f^1(u_{i+\frac{1}{2},j,k}(0))$$

$$g_{i,j+\frac{1}{2},k}^2 = f^2(u_{i,j+\frac{1}{2},k}(0))$$

$$g_{i,j,k+\frac{1}{2}}^3 = f^3(u_{i,j,k+\frac{1}{2}}(0))$$

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are found as in the 1D Godunov

method:

$$g_{i+\frac{1}{2},j,k}^1 = f^1(u_{i+\frac{1}{2},j,k}(0))$$

$$g_{i,j+\frac{1}{2},k}^2 = f^2(u_{i,j+\frac{1}{2},k}(0))$$

$$g_{i,j,k+\frac{1}{2}}^3 = f^3(u_{i,j,k+\frac{1}{2}}(0))$$

$$(III) \text{ Average } u_{i,j,k}^{n+1} = \frac{1}{\Delta x \Delta y \Delta z} \int u^n(x,t^{n+1}) d^3x$$

$\uparrow$
 $u_{i,j,k}^n(\frac{x}{\epsilon})$

Remarks: 1) This scheme is 2nd
order accurate, numerical
fluxes can be found using
approximate Riemann solvers

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fluxes can be found using approximate Riemann solvers

2) Note that we did not have to consider the so-called generalized Riemann problem

$$u_t + f(u)_x = 0$$

$$u(x,0) = \begin{cases} u_{l,i,k}(x), & x < 0 \\ u_{r,i,k}(x), & x > 0 \end{cases}$$

The BEVs are evolved by $\frac{\Delta t}{2}$, which cancels the error introduced to linear order and provides stability

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Riemann problem

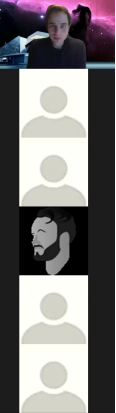
$$u_t + f(u)_x = 0$$

$$u(x,0) = \begin{cases} u_{l,i,j,k}(x), & x < 0 \\ u_{r,i,j,k}(x), & x > 0 \end{cases}$$

The BEVs are evolved by $\frac{\Delta t}{2}$, which cancels the error introduced to linear order and provides stability to the scheme.

"the reconstruction method gives rise to higher accuracy"

4)



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4) Higher-order schemes can be derived using higher-order reconstruction.
For example;

$$u_{ijk}(x) = u_{ijk} + \frac{x-x_i}{\Delta x} \Delta_i^{(1)} + \frac{1}{2(\Delta x)^2} \left[(x-x_i)^2 - \frac{(\Delta x)^2}{12} \right] \Delta_i^{(2)}$$

$\Delta_i^{(1)}$, $\Delta_i^{(2)}$ estimates for 1st & 2nd derivative
and gives rise to 3rd-order accuracy.
→ piece-wise parabolic method (PPM)

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For example;

$$u_{i,j,k}(x) = u_{i,j,k} + \frac{x-x_i}{\Delta x} \Delta_i^{(1)} + \frac{1}{2(\Delta x)^2} \left[(x-x_i)^2 - \frac{(\Delta x)^2}{12} \right] \Delta_i^{(2)}$$

$\Delta_i^{(1)}$, $\Delta_i^{(2)}$ estimates for 1st & 2nd derivative

now gives rise to 3rd-order accuracy.

→ piece-wise parabolic method (PPM)
(Colella & Woodward 1984)