



# High-order Residual-Based Compact schemes on overset grids

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# Introduction

 CFD applied to increasingly complex configurations (highly loaded components, off-design conditions, physically complex phenomena, unsteady flows), experimental campaigns reduced

 $\rightarrow$  Need for high-fidelity industrial CFD



http://www.nrc-cnrc.gc.ca/eng/programs/iar/ internal-aerodynamics.html





# Introduction

- o Fundamental ingredients for HiFi CFD:
  - Improved unsteady physical models (e.g. LES or RANS/LES) : much more sensitive than RANS to numerical errors, which may be inextricably coupled to physical effects
  - High-accurate numerics
    - Large meshes + massive parallelism → memory, storage and post-treatment problems; massively parallel computer not always readily available in industry, high energy consumption
    - <u>High-accurate numerical schemes</u> → higher cost per mesh point, robustness, ability to handle complex geometries, parallel performance



Taylor-Green Vortex, 128<sup>3</sup> mesh, t=12, Q-criterion = 3: RBC3 left, RBC5 right



# **Objectives**

- Develop a family of high-order schemes with the following characteristics
  - High resolvability
  - Good shock capturing capabilities
  - Ability to handle complex geometries
  - Robustness
  - Moderate computational cost and memory consumption requirements
- Design strategy
  - Structured grids  $\rightarrow$  low memory, cost
  - Use of compact schemes  $\rightarrow$  low error constants, spectral-like accuracy
  - Use of intrinsically dissipative schemes  $\rightarrow$  stability and shock capturing without tuning parameters
  - Use of overset grids  $\rightarrow$  complex geometries, parallelism



### Context

- InDustrialisation of High-Order Methods project:
   IDHOM
  - promotes the use of HO numerical methods by the European aerospace industry
  - 21 research groups, academic and industrial
  - from 10 European countries
- Our task: investigate the feasibility of Residual-Based Compact (RBC) schemes for challenging applications (FV framework)





### Overview

- High-order Residual-based compact schemes
  - Design principles
  - Truncation error and spectral properties
  - Shock capturing properties
- Extension to complex geometries
  - Overset grid framework
  - High-order interpolations
- Numerical results
  - Preliminary validations
  - Application examples





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# A little history...

- Residual-Based Compact (RBC) schemes (order 2,3,5 and 7)
  - derived in the finite-difference (FD)
     framework by Lerat and Corre [JCP 2001]
  - straightforward extension of the FD numerical fluxes to the FV framework for the simulation of inviscid and viscous problems
  - nominal order of accuracy lost on non-Cartesian and non-uniform meshes
  - High accurate extension to curvilinear meshes (RBCi) possible but limited to order 3 up to now [Hanss et al., 2002; Grimich et al., 2013] → applied to industrial configurations
- Idea: maximize regions of high-order treatment, RBC schemes used in conjunction with an overset grid framework





Rotor/stator interaction in the BRITE HP turbine

### High-order RBC schemes

Initial value problem  

$$\begin{cases}
w_t + f_x + g_y = 0 \text{ on } \mathbb{R}^2 \times \mathbb{R}^+ \\
w(x, y, 0) = w_0(x, y)
\end{cases}$$

$$w \rightarrow \text{state vector, } f(w), g(w) \rightarrow \text{fluxes in } x \text{ and } y$$

$$A = \frac{\partial f}{\partial w}, B = \frac{\partial g}{\partial w} \rightarrow \text{Jacobian matrices}$$

Discretize on a uniform mesh - 
$$\begin{cases} x_j = j\delta x, y_k = k\delta y \\ \delta x^{\approx} \, \delta y^{\approx} \, \mathcal{O}(h) \end{cases}$$

Mean and difference operators:

$$(\delta_1 v)_{j+\frac{1}{2},k} = v_{j+1,k} - v_{j,k} \qquad (\delta_2 v)_{j,k+\frac{1}{2}} = v_{j,k+1} - v_{j,k}$$
$$(\mu_1 v)_{j+\frac{1}{2},k} = \frac{1}{2}(v_{j+1,k} + v_{j,k}) \qquad (\mu_2 v)_{j,k+\frac{1}{2}} = \frac{1}{2}(v_{j,k+1} + v_{j,k})$$

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### High-order RBC schemes

• **Define the <u>exact residual</u> as:** 

$$r := w_t + f_x + g_y$$

- <u>Residual-based (RB) scheme</u> : can be written only in terms of approximations of the exact residual and its derivatives
- General formulation of a RB scheme:

$$\left(\tilde{r}_{0}\right)_{j,k}=\tilde{d}_{j,k}$$

 $(\tilde{r}_0)_{j,k} \rightarrow$  centered approximation of *r* at point (j,k) $\tilde{d}_{j,k} = \tilde{d}(r_{j,k}) \rightarrow$  residual-based numerical dissipation





### **RB** numerical dissipation

• A convenient expression for the dissipation operator is :

$$\tilde{d}_{j,k} = \frac{1}{2} \Big[ \delta_1 \big( \Phi_1 \tilde{r}_1 \big) + \delta_2 \big( \Phi_2 \tilde{r}_2 \big) \Big]_{j,k} = \underbrace{\frac{1}{2} \Big[ \delta_1 \big( \Phi_1 r \big)_x + \delta_2 \big( \Phi_2 r \big)_y \Big]_{j,k}}_{=0} + O \big( h^p \big) \Big]_{j,k}$$

- $\tilde{r_1}, \tilde{r_2} \rightarrow \text{midpoint residuals}$ centered approximations of r
- $\Phi_1, \Phi_2 \rightarrow$  dissipation matrices, depend on the eigenvalues of A and B; no tuning parameters





# Compact approximations of the residuals

- RBC approach: compact centered difference(Padé) operators for the approximation of the main and midpoint residuals
  - − RBC3  $\rightarrow$  3rd-order on 3x3 points
  - − RBC5 → 5th-order on 5x5 points
  - − RBC7 → 7th-order on 5X5 points
  - − RBCq → RBC scheme of order q





### Main residual

Pade approximation of first order derivatives  

$$f_x = (\overline{D_1})^{-1} \overline{N_1} \frac{\delta_1 \mu_1 f}{\delta x} + \mathcal{O}(\delta x^{2p}) \quad g_y = (\overline{D_2})^{-1} \overline{N_2} \frac{\delta_2 \mu_2 g}{\delta y} + \mathcal{O}(\delta y^{2p})$$
where  $\overline{N_m} = I + \overline{a} \delta_m^2$ ,  $\overline{D_m} = I + \overline{b} \delta_m^2 + \overline{c} \delta_m^4$   
 $(\delta_m^p f)_{j,k} = \underbrace{\delta_m (\delta_m (... (\delta_m f)))}_{p \text{ times}} \quad m = 1, 2$   
Applying  $\overline{D_1} \ \overline{D_2}$  to all terms at the left hand side gives  
 $(\tilde{r_0})_{j,k} = \left(\overline{D_1} \ \overline{D_2} w_t + \overline{D_2} \ \overline{N_1} \frac{\delta_1 \mu_1 f}{\delta x} + \overline{D_1} \ \overline{N_2} \frac{\delta_2 \mu_2 g}{\delta y}\right)_{j,k}$ 

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Truncation error  $\varepsilon_{j,k} = \left[I + \mathcal{O}(h^2)\right] \left[r_{j,k} + \mathcal{O}(h^{2p})\right]$ 



# Midpoint residuals

Mid-point residuals approximated by using the same technique as for the main residual

$$(\tilde{r_1})_{j+\frac{1}{2},k} = \left[ N_1^{\mu} \mu_1 \left( D_2 w_t + N_2 \frac{\delta_2 \mu_2 g}{\delta y} \right) + N_1^{\delta} D_2 \frac{\delta_1 f}{\delta x} \right]_{j+\frac{1}{2},k}$$
$$(\tilde{r_2})_{j,k+\frac{1}{2}} = \left[ N_2^{\mu} \mu_2 \left( D_1 w_t + N_1 \frac{\delta_1 \mu_1 f}{\delta x} \right) + N_2^{\delta} D_1 \frac{\delta_2 g}{\delta y} \right]_{j,k+\frac{1}{2}}$$

→ Introduction of additional, face-centered Padé fractions + careful choice of common denominators





### **RBC** spatial discretization

#### A peculiar feature of unsteady RBC schemes:

A mass matrix appears due to difference operators applied to w<sub>t</sub>.
 Not crucial for steady problems or slow unsteady problems solved using a sub-iteration technique (DTS or Newton)

$$(\tilde{r_0})_{j,k} = \left(\overline{D_1}\ \overline{D_2}w_t + \overline{D_2}\ \overline{N_1}\frac{\delta_1\mu_1f}{\delta x} + \overline{D_1}\ \overline{N_2}\frac{\delta_2\mu_2g}{\delta y}\right)_{j,k}$$

Operators applied to time derivatives

Operators applied to spatial derivatives

$$\begin{split} (\tilde{r_1})_{j+\frac{1}{2},k} &= \left[ N_1^{\mu} \mu_1 \left( D_2 w_t + N_2 \frac{\delta_2 \mu_2 g}{\delta y} \right) + N_1^{\delta} D_2 \frac{\delta_1 f}{\delta x} \right]_{j+\frac{1}{2},k} \\ (\tilde{r_2})_{j,k+\frac{1}{2}} &= \left[ N_2^{\mu} \mu_2 \left( D_1 w_t + N_1 \frac{\delta_1 \mu_1 f}{\delta x} \right) + N_2^{\delta} D_1 \frac{\delta_2 g}{\delta y} \right]_{j,k+\frac{1}{2}} \end{split}$$



### **Truncation error analysis**

 $\kappa$  and  $\chi$  functions of the Pade coefficients,



 $f_{qx}$  denotes

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# **Dissipation condition**

 $\circ$  Operator  $\mathcal{A}$  is said <u>dissipative</u> if its (real) Fourier symbol is negative

The χ-criterion for dissipation [Lerat, Grimich, Cinnella, JCP 2013]:

**<u>Theorem</u>**: The operator  $d_q$  is dissipative for any order q=2p-1, any pair (A,B) and any functions  $\Phi_1$  and  $\Phi_2$  such that  $\Phi_1 A \ge 0$ ,  $\Phi_2 B \ge 0$   $\delta x \Phi_1 B = \delta y \Phi_2 A$ if and only if  $\chi = 0$ 

➢Introduces an additional constraint on the choice of Pade coefficients

> Order conditions <u>and</u> the  $\chi$ -criterion lead to :

✓ A unique set of coefficients for RBC3 and RBC7

✓A one-parameter family of coefficients for RBC5

Similar results in 3D





### **Spectral properties**

The RBC spatial discretization expresses as

$$\tilde{r_0}(w, w_t) = \tilde{d}(w, w_t)$$

and can be rewritten as

$$\Im w_t = -\Re(w)$$

Where  $\Im$  is the operator applied to  $w_t$  and  $\Re$  the operator applied to w. In a more compact way:

$$w_t = \mathcal{S}(w)$$

with  $\mathcal{S}=-\mathfrak{I}^{-1}\mathfrak{R}$ 

In the following, we compare the RBC operator to the exact transport operator for the multidimensional linear problem

$$w_t + Aw_x + Bw_y = 0$$

and quantify the dissipation and dispersion errors





### Spectral properties of RBC

Advection along a mesh direction

Dispersion and dissipation properties of RBC schemes (example of RBC7)



### Spectral properties of RBC

#### Advection along a mesh direction > 1D cut

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### Spectral properties of RBC

#### Resolvability

 $\xi_c$  : cutoff reduced wavelength for an error lower than 10^-3

#### **Dispersion accuracy limit**

	$\xi_c$	$\lambda_c/\delta x$
RBC3	0.74	8.47
RBC5	1.39	4.53
RBC7	1.54	4.07

#### **Dissipation accuracy limit**

	$\xi_c$	$\lambda_c/\delta x$
RBC3	0.40	15.56
RBC5	1.03	6.08
RBC7	1.24	5.06

 $\lambda_c/\delta x^{:}$  minimum number of points per wavelength for an error lower than 10^-3  $\,$ 

	$\lambda_c/\delta x$
MUSCL 3	10
MUSCL $5$	7
MUSCL 7	5.5

	$\lambda_c/\delta x$
MUSCL 3	19
MUSCL 5	9
MUSCL 7	7





# Shock capturing properties

- RBC schemes use no limiters or artificial viscosity
- They are intrinsically dissipative, odd order accurate → according to Thomée (1965), odd-order schemes are stable in the maximum norm
  - Oscillations generated near discontinuities remain bounded
- Lerat (JCP, 2013) proved, for 1D steady scalar problems, that RBC3 always provides non oscillatory exact shock profiles and RBC5 and 7 provide non oscillatory profiles if the discontinuity is aligned with a cell face





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# Overset grid framework

- We consider computational grids made by several interconnected structured blocks
- Kinds of block joins:
  - Conformal joins → 1 to 1 or 'point to point' communication
  - Non-conformal joins → blocks share information on a variety of dimension *n*-1 (for a *n*-dimensional problem)
  - Overset joins → blocks share information on a *n*-dimensional variety; multiply defined points exist in the domain
    - Problems:
      - Mesh assembly
      - Cell blanking
      - Information exchanges through interpolation



Figure: Example of a 2-D match join: use of dashed ghost-cells for the communication between grids.



Figure: Example of an overset mesh (DynHoLab)



# **Overset grid framework**

- Ingredients of grid assembly:
  - Grid ordering  $\rightarrow$  assign levels of priority to different grid blocks
  - Compute grid connectivity  $\rightarrow$  find neighbouring blocks
  - Mask overset grid points  $\rightarrow$  exclude overlapped cells from calculations
  - Flag discretized and interpolated points
  - Compute interpolation coefficients



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# Interpolations

- High-order generalized Lagrangian interpolation of the field variables
  - Achieved through iso-parametric mapping
  - Solve the offsets of the receiver point in the reference Cartesian space with a Newton algorithm
  - Initialization with second-order offsets obtained through transfinite interpolation





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## Numerical applications

- o 2<sup>nd</sup>-order accurate, A-stable Gear scheme
- 2<sup>nd</sup>-order accurate viscous fluxes discretization
- Curvilinear blocks taken into account through a straightforward FV formulation
- Computational code: in-house code DynHOlab [Outtier, Content, Cinnella, Michel, AIAA 2013-2439]





# Numerical applications

- RBC accuracy and shock capturing properties:
  - Inviscid and viscous Taylor-Green vortex
  - Converging cylindrical shock
- Overset grid treatment:
  - Circular and helicoidal advection
  - Advection of a isentropic vortex
  - Transonic inviscid flow over a NACA0012







### Inviscid Taylor-Green vortex

Code: DynHOlab Inviscid approximation → suitable to describe fine scale generation through the vortex stretching mechanism

Periodic boundary conditions + 3D initial velocity field



RBC5 scheme, 128<sup>3</sup> mesh, Q-criterion colored by kinetic energy

M=0.3 (Shu et al, J.Sci.Comput. 2005)



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### Inviscid Taylor-Green Vortex



### Viscous Taylor-Green Vortex



### Viscous Taylor-Green Vortex



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### Viscous Taylor-Green Vortex



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### Converging cylindrical shock

Converging cylindrical shock [Chisnell, JFM 1957] → analytical estimation of the



 $p_1 = 2.4 \ p_0 \ {\rm at} \ t = 0$  Shock strength becomes infinite when it reaches the axis



# Circular advection problem

- Gaussian function advected at constant speed along a circle
- Integration in the domain [0,1]x[0,1] by using an overset grid
- Comparison with the exact solution



Overall convergence orders recovered when using interpolations of higher-order than the scheme in use



## Helicoidal advection problem

o 3D counterpart of the preceding problem



Similar results to the 2D case. It validates the 3D implementation.





# Advection of an isentropic vortex

- Isentropic vortex (Yee et al., JCP 2000) diagonally advected by a M=0.5 stream
- Vortex initially located in (-9,-9) advected up to (9,9)
- 3 overset meshes: background meshes of 30x30, 40x40 and 50x50 cells; overset moving mesh 1.95 finer than the background



#### Error on the core density at final time

	RBC3	RBC5	RBC7
30x30	164%	84%	72%
40x40	52%	2.5%	2.1%
50x50	12%	2.5%	0.55%





### Inviscid flow over a NACA0012

#### • M=0.85, $\alpha$ =1° (ou alors M=0.8, a=1.25). RBC2 scheme



Results in good agreement with the literature
 Sharp and non-oscillatory shock profiles



# **Conclusions and perspectives**

- Progress on the development of stable residual based compact schemes with good accuracy and shock capturing properties for unsteady compressible flows
- Preliminary steps toward their extension to complex geometries using an overset grid framework
  - Possibility of adaptive grid refinement
- o Future steps
  - Validate the overset strategy on more complex configurations
  - FV vs FD with coordinate transformation for curvilinear blocks
  - Improve the accuracy and efficiency of the time integration method
  - Apply to scale-resolving simulations of compressible flows for industrial configurations



