

Isogeometric Analysis for Compressible Flows with Application in Turbomachinery

MSc Thesis Defense

Andrzej Jaeschke

August 31, 2015

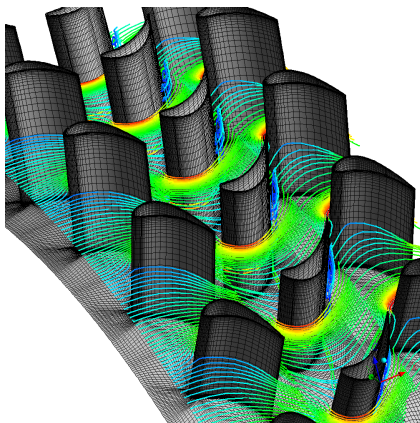
Overview

- 1 Introduction
 - Motivation
 - Scope of the thesis
- 2 B-splines as basis for analysis
 - B-splines
 - IGA approach to Poisson's problem
- 3 Algebraic Flux Correction
- 4 Constrained L2 projection
 - Standard L2 projection
 - Constrained L2 projection
- 5 Flow problems
 - Stationary convection-diffusion equation
 - Time-dependent convection-diffusion equation
 - Compressible Euler equations
- 6 Conclusions

Overview

- 1 Introduction
 - Motivation
 - Scope of the thesis
- 2 B-splines as basis for analysis
 - B-splines
 - IGA approach to Poisson's problem
- 3 Algebraic Flux Correction
- 4 Constrained L2 projection
 - Standard L2 projection
 - Constrained L2 projection
- 5 Flow problems
 - Stationary convection-diffusion equation
 - Time-dependent convection-diffusion equation
 - Compressible Euler equations
- 6 Conclusions

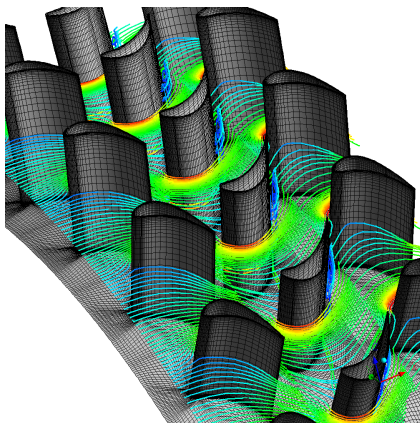
Turbomachinery



- Complex (smooth) geometry
- Structural, heat and flow analysis
- Hard to optimize using engineering experience

Source: <http://www.pointwise.com/>

Turbomachinery



Source: <http://www.pointwise.com/>

- Complex (smooth) geometry
- Structural, heat and flow analysis
- Hard to optimize using engineering experience

Used in many applications:

- automobile
- aerospace
- energy production
- heating

Why to optimize?



- Lower emissions
- Lower fuel consumption
- Longer life-cycle

Why IGA?

- No manual re-meshing - automation of optimization possible
- **Idea:** Use the same function space to represent the geometry and to solve the problem
- Represents the geometry exactly
- The same numerical method for fluid and structural simulation
- No gaps between domains

Objectives of the thesis

Main goal:

- Develop a solver for the compressible Euler equations

Side goals:

- Apply the AFC stabilization in the IGA framework
- Develop the constrained L2 projection in the IGA framework

Schedule of the thesis

Literature study:

- Implement the B-spline constructor and evaluator
- Implement the IGA solver for Poisson equation
- Extend it to arbitrary 2D geometry

Schedule of the thesis

Literature study:

- Implement the B-spline constructor and evaluator
- Implement the IGA solver for Poisson equation
- Extend it to arbitrary 2D geometry

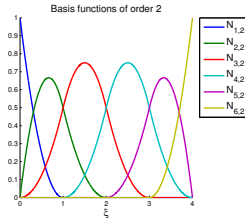
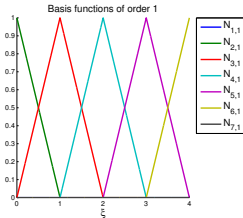
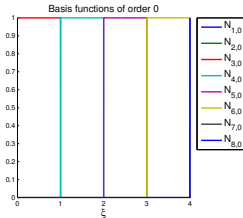
Main part of thesis project:

- Implement the IGA solver for stationary convection-diffusion equation
- Extend it to time-dependent problems
- **Implement the Compressible Euler equations solver**

Overview

- 1 Introduction
 - Motivation
 - Scope of the thesis
- 2 B-splines as basis for analysis
 - B-splines
 - IGA approach to Poisson's problem
- 3 Algebraic Flux Correction
- 4 Constrained L2 projection
 - Standard L2 projection
 - Constrained L2 projection
- 5 Flow problems
 - Stationary convection-diffusion equation
 - Time-dependent convection-diffusion equation
 - Compressible Euler equations
- 6 Conclusions

B-spline basis functions on uniform knot vector



$$\xi = [0, 0, 0, 1, 2, 3, 4, 4, 4]$$

The higher order B-spline basis functions are computed with
recursive Cox-de Boor formula.

B-spline basis functions on nonuniform knot vector



Quadratic functions on
 $\xi = [0, 0, 0, 1, 2, 2, 3, 4, 5, 5, 6, 6, 6]$

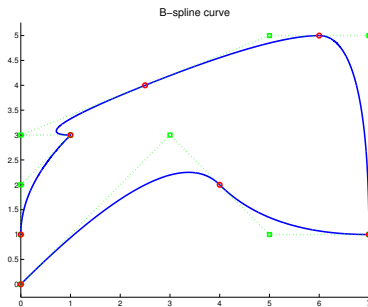
Properties:

- Positivity
- Partition of unity
- Compact support (at most $p + 1$ knot spans)
- C^{p-m} continuity at knots

B-spline curves

B-spline curves

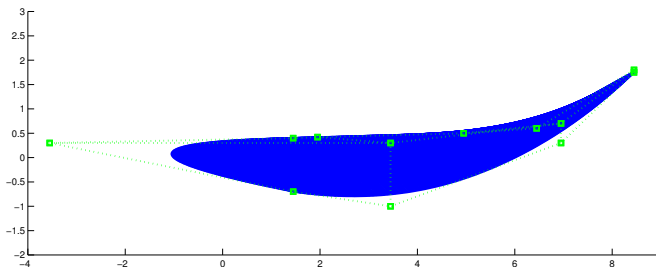
$$\mathbf{C}(\xi) = \sum_{i=1}^n N_{i,p}(\xi) \mathbf{B}_i$$



B-spline surfaces

B-spline surfaces

$$\mathbf{S}(\xi, \eta) = \sum_{i=1}^n \sum_{j=1}^m N_{i,p}(\xi) M_{j,q}(\eta) \mathbf{B}_{i,j}$$



Enriching the basis

Shape preserving operations:

- Inserting new knots (equivalent to **h-refinement**)
- Increasing the order of the basis (equivalent to **p-refinement**) results in $n - 1$ new DOFs
- **k-refinement** - firstly increase the order and then add new knot values - No counterpart in standard FEM

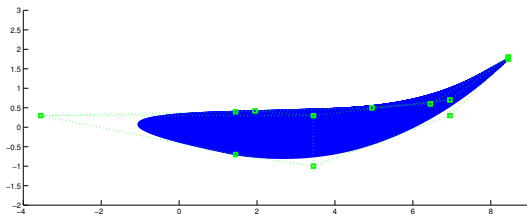
Result: Generalized tensor product basis

Poisson's problem on arbitrary geometry

Problem description

$$\begin{aligned}
 -\Delta u(x, y) &= f(x, y) && \text{in } \Omega, \\
 u(x, y) &= 0 && \text{on } \partial\Omega
 \end{aligned}$$

with load vector $f(\xi, \eta) = 2\pi^2 \sin(\pi\xi) \sin(\pi\eta)$.



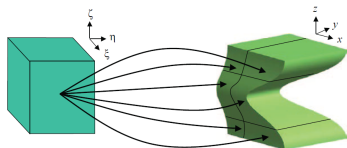
Poisson's problem on arbitrary geometry

Main steps of solving the problem:

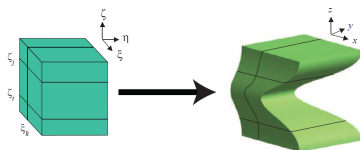
- 1 Derive the weak formulation taking into account **mapping** of parametric domain onto physical domain
- 2 Use the B-spline tensor product basis function as the basis functions for analysis (careful indexing)
- 3 Write the problem in the form of linear system
- 4 Evaluate the basis functions at points required for integration
- 5 Evaluate the **mapping matrix function**
- 6 Integrate numerically and assemble the matrix and RHS
- 7 Solve the linear system

Parametric and physical domains

FEA:

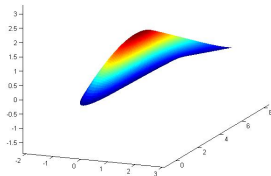
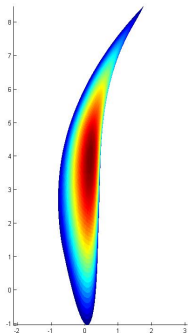


IGA:



Source: J.A. Cottrell, T.J.R. Hughes, Y. Bazilevs, "Isogeometric Analysis: Towards Integration of CAD and FEA"

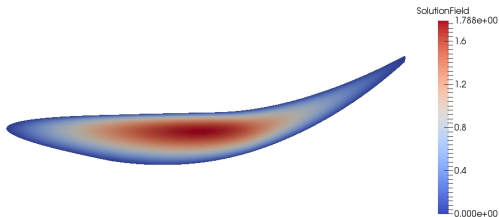
Poisson's problem on arbitrary geometry



Uniform open knot vectors, $n = 4$, $m = 3$, $p = q = 2$

Poisson's problem on arbitrary geometry

- The Matlab code written during the literature study was not efficient enough.
- It was decided to use the C++ library **G+SMO** for further work



Overview

- 1 Introduction
 - Motivation
 - Scope of the thesis
- 2 B-splines as basis for analysis
 - B-splines
 - IGA approach to Poisson's problem
- 3 Algebraic Flux Correction**
- 4 Constrained L2 projection
 - Standard L2 projection
 - Constrained L2 projection
- 5 Flow problems
 - Stationary convection-diffusion equation
 - Time-dependent convection-diffusion equation
 - Compressible Euler equations
- 6 Conclusions

Framework of AFC

High-order method

- **Accurate** in smooth regions
- Producing **oscillations** in vicinity of discontinuities and steep gradients

Low-order method

- Guaranteeing **no oscillations** in vicinity of discontinuities and steep gradients
- **Overly diffusive**

In framework of AFC low-order method is obtained from high-order method by **algebraic operations** on matrices.

Framework of AFC

Anti-diffusion

Difference between high-order and low-order schemes

Idea: Add limited amount of anti-diffusion to low-order scheme in non-linear fashion

Flux limiting

- Decompose the anti-diffusion into fluxes between the nodes
- Limit them separately using available algorithms
- Compose the anti-diffusion back from the individual fluxes

Challenge: Extend flux limiting to non-nodal DOFs!

Overview

- 1 Introduction
 - Motivation
 - Scope of the thesis
- 2 B-splines as basis for analysis
 - B-splines
 - IGA approach to Poisson's problem
- 3 Algebraic Flux Correction
- 4 Constrained L2 projection
 - Standard L2 projection
 - Constrained L2 projection
- 5 Flow problems
 - Stationary convection-diffusion equation
 - Time-dependent convection-diffusion equation
 - Compressible Euler equations
- 6 Conclusions

Standard L2 projection

For IGA Nodal assignment of initial and boundary conditions is **NOT** possible.

Standard L2 projection

Find such a projection of analytical f to V^h that the residual

$$R(Pf) = Pf - f$$

is orthogonal to V^h . In other words:

$$(Pf - f, v) = 0, \quad \forall v \in V^h$$

$$(f, g) = \int_{\Omega} f(\mathbf{x})g(\mathbf{x})d\mathbf{x}$$

Standard L2 projection

Find $f^h \in V^h$ such that for all $v^h \in V^h$, $(f^h, v^h) = (f, v^h)$.

We can rewrite the problem in the matrix-vector form:

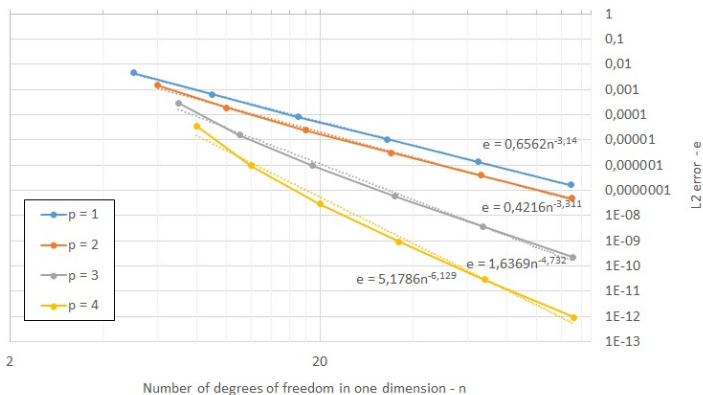
$$M_C \mathbf{x} = \mathbf{b}$$

$M_C = \{m_{ij}\}$ - the **consistent mass matrix**; $m_{ij} = \int_{\Omega} \varphi_i \varphi_j dx$

$\mathbf{b} = \{b_i\}$ - the right hand side vector; $b_i = \int_{\Omega} f \varphi_i dx$.

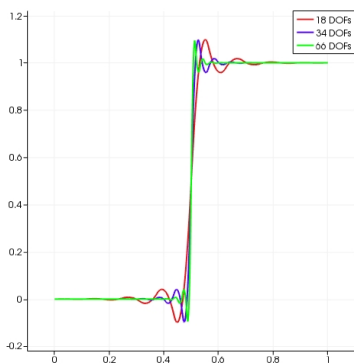
Standard L2 projection

$$f(\mathbf{x}) = \sin(\pi x_1) \sin(\pi x_2) \text{ in } \Omega = [0, 1] \times [0, 1]$$

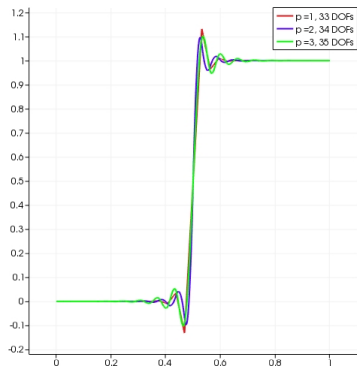


Standard L2 projection

$$f(x) = \begin{cases} 0 & \text{if } x < 0.5 \\ 1 & \text{if } x \geq 0.5 \end{cases} \text{ in } \Omega = [0, 1]$$



(a) $p = 2$ and varying number of DOFs



(b) varying p and equivalent number of DOFs

Constrained L2 projection

Idea: Use approach similar to AFC.

High-order method

Standard L2 projection

$$M_C \mathbf{x}^H = \mathbf{b}$$

Low-order method

$$M_L \mathbf{x}^L = \mathbf{b}$$

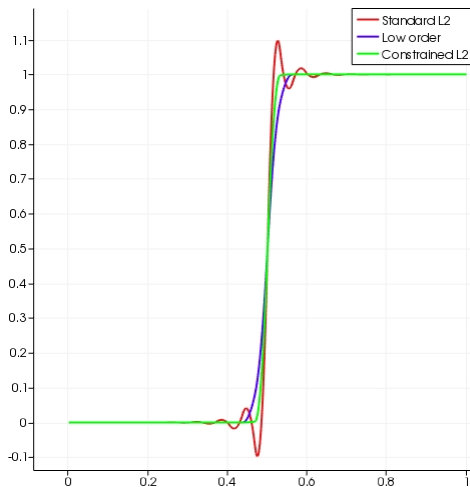
M_L - result of row-sum mass lumping of M_C

Resulting method

$$M_L \mathbf{x} = M_L \mathbf{x}^L + \bar{\mathbf{f}}(\mathbf{x}^H)$$

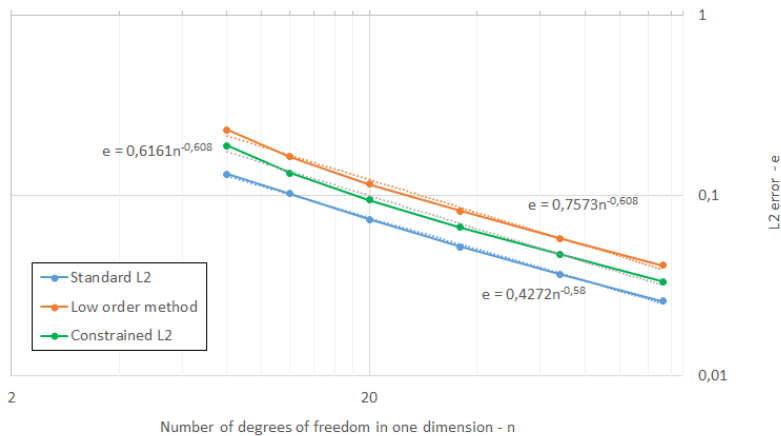
$\bar{\mathbf{f}}(\mathbf{x}^H)$ - limited anti-diffusion

Constrained L2 projection



$$p = 2, n = 34$$

Constrained L2 projection



Overview

- 1 Introduction
 - Motivation
 - Scope of the thesis
- 2 B-splines as basis for analysis
 - B-splines
 - IGA approach to Poisson's problem
- 3 Algebraic Flux Correction
- 4 Constrained L2 projection
 - Standard L2 projection
 - Constrained L2 projection
- 5 **Flow problems**
 - Stationary convection-diffusion equation
 - Time-dependent convection-diffusion equation
 - Compressible Euler equations
- 6 Conclusions

Stationary convection-diffusion equation

Definition of problem

$$-\nabla \cdot (D \nabla u(\mathbf{x})) + \nabla \cdot (\mathbf{v}(\mathbf{x})u(\mathbf{x})) = R(\mathbf{x}) \quad \text{in } \Omega$$

$$u(\mathbf{x}) = \gamma(\mathbf{x}) \quad \text{on } \Gamma_D$$

$$\frac{du}{dn}(\mathbf{x}) = \beta(\mathbf{x}) \quad \text{on } \Gamma_N$$

$u(\mathbf{x})$ - the variable of interest

D - the diffusion tensor (or scalar coefficient d)

$\mathbf{v}(\mathbf{x})$ - the average velocity of quantity

$R(\mathbf{x})$ - the source term.

Stationary convection-diffusion equation

Discrete problem

$$(S - K)\mathbf{u} = \mathbf{r}$$

$S = \{s_{ij}\}$ - **discrete diffusion operator**

$$s_{ij} = \int_{\Omega} (D \nabla \varphi_j \cdot \nabla \varphi_i) d\mathbf{x}$$

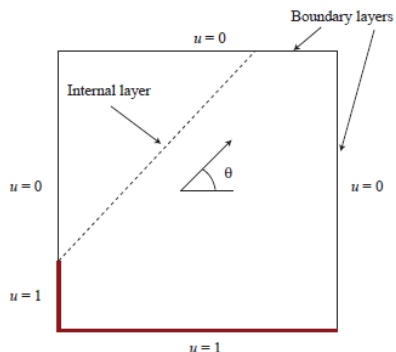
$K = \{k_{ij}\}$ - **discrete convection operator**

$$k_{ij} = -\mathbf{v}_j \cdot \mathbf{c}_{ij}, \quad \mathbf{c}_{ij} = \int_{\Omega} \nabla \varphi_j \varphi_i d\mathbf{x}$$

\mathbf{r} - right-hand side vector

$$r_i = \int_{\Omega} R \varphi_i d\mathbf{x} + \int_{\Gamma_N} D \beta \varphi_i ds$$

Benchmark problem



$$|\mathbf{v}| = 1$$

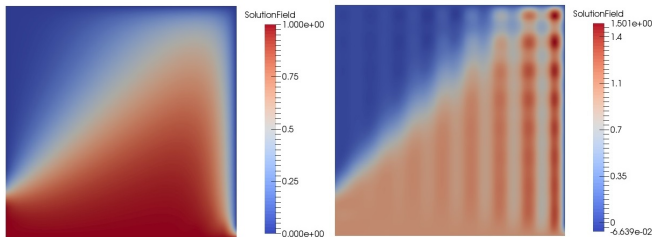
Element Peclet number

$$Pe_h = \frac{|\mathbf{v}|h}{2d}$$

$Pe_h > 1$ convection-dominated
 $Pe_h < 1$ diffusion-dominated
 (on the length scale of mesh)

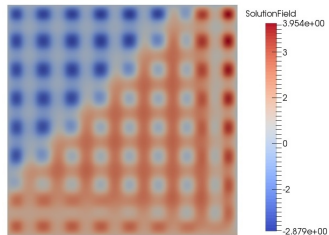
Source: J.A. Cottrell, T.J.R. Hughes, Y. Bazilevs, "Isogeometric Analysis: Towards Integration of CAD and FEA"

Benchmark problem on $p = 2$, 18×18 B-spline basis



(a) $d = 0.1$, $Pe_h = 0.56$

(b) $d = 0.01$, $Pe_h = 5.56$



(c) $d = 0.001$, $Pe_h = 55.56$

Algebraic flux correction

Remedy: Use AFC stabilization.

High-order method

$$(S - K)\mathbf{u} = \mathbf{r}$$

Low-order method

$$(S - L)\mathbf{u} = \mathbf{r}$$

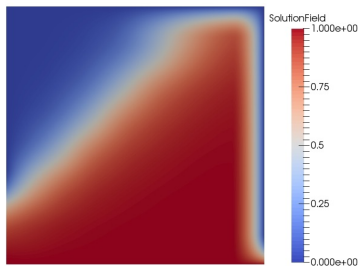
$L = K + D$ - result of adding the artificial diffusion to K

Resulting method

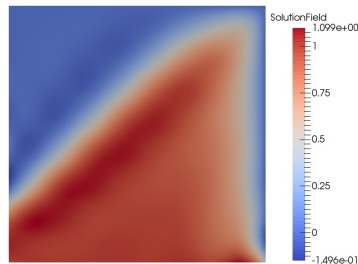
$$(S - L)\mathbf{u} = \mathbf{r} + \bar{\mathbf{f}}(\mathbf{u})$$

$\bar{\mathbf{f}}(\mathbf{u})$ - limited anti-diffusion

AFC vs. SUPG



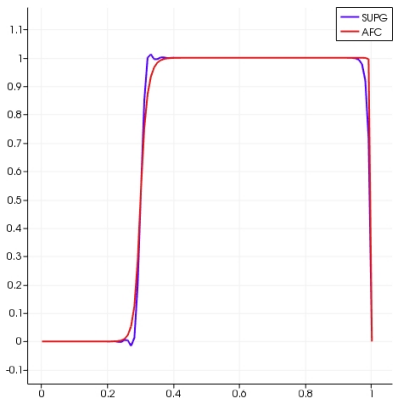
(a) AFC



(b) SUPG

$d = 0.0001$, uniform $p = 2$, 10×10 B-spline basis

AFC vs. SUPG



$d = 0.0001$, uniform $p = 2$,
 130×130 B-spline basis

Estimated L2 convergence rates:

p	AFC	SUPG
1	1.71	0.69
2	1.03	0.40
3	0.71	0.47
4	0.48	0.50

Time-dependent convection-diffusion equation

Definition of problem

$$\frac{\partial u(\mathbf{x}, t)}{\partial t} - \nabla \cdot (D \nabla u(\mathbf{x}, t)) + \nabla \cdot (\mathbf{v}(\mathbf{x}, t) u(\mathbf{x}, t)) = R(\mathbf{x}, t) \quad \text{in } \Omega$$

$$u(\mathbf{x}, t) = \gamma(\mathbf{x}, t) \quad \text{on } \Gamma_D$$

$$\frac{\partial u}{\partial \mathbf{n}}(\mathbf{x}, t) = \beta(\mathbf{x}, t) \quad \text{on } \Gamma_N$$

$$u(\mathbf{x}, 0) = u_0(\mathbf{x}), \quad \forall \mathbf{x} \in \Omega$$

$u(\mathbf{x}, t)$ - the variable of interest

D - the diffusion tensor (or scalar coefficient d)

$\mathbf{v}(\mathbf{x}, t)$ - average velocity field

$R(\mathbf{x}, t)$ - source term

Time-dependent convection-diffusion equation

Semi-discrete problem

$$M_C \frac{d\mathbf{u}}{dt} = (K - S)\mathbf{u} + \mathbf{r}$$

$M_C = \{m_{ij}\}$ - **consistent mass matrix**

$$m_{ij} = \int_{\Omega} \varphi_j \varphi_i dx$$

Time discretization using:

- Forward Euler method
- SSP-eRK-2 method
- SSP-eRK-3 method

Algebraic flux correction

High-order method

$$M_C \frac{d\mathbf{u}}{dt} = (K - S)\mathbf{u} + \mathbf{r}$$

Low-order method

$$M_L \frac{d\mathbf{u}}{dt} = (L - S)\mathbf{u} + \mathbf{r}$$

M_L - result of row-sum mass lumping of M_C

$L = K + D$ - result of adding the artificial diffusion to K

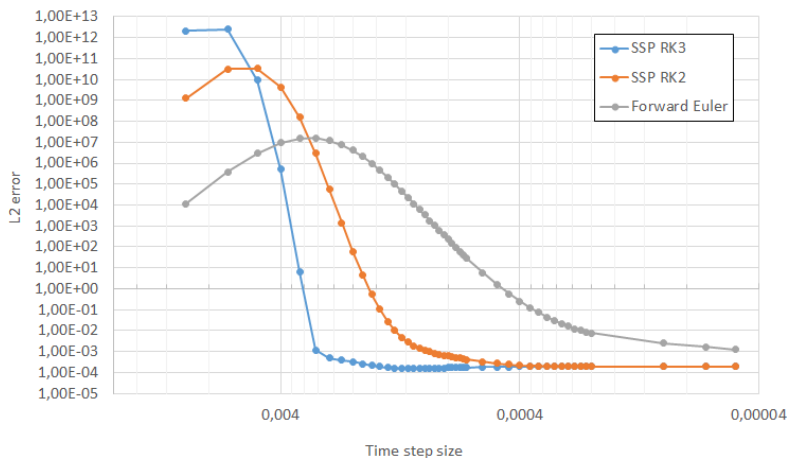
Resulting method

$$M_L \frac{d\mathbf{u}}{dt} = (L - S)\mathbf{u} + \mathbf{r} + \bar{\mathbf{f}}(\mathbf{u})$$

$\bar{\mathbf{f}}(\mathbf{u})$ - limited anti-diffusion

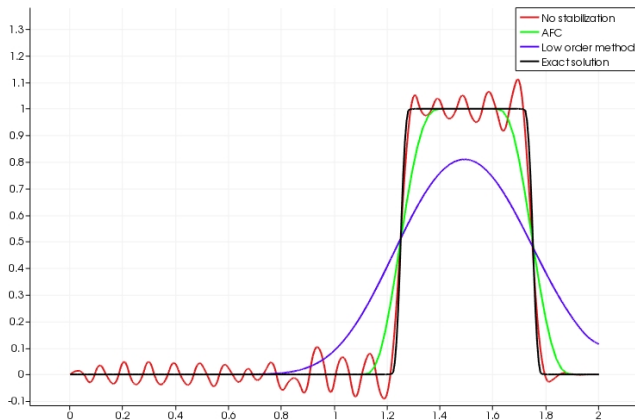
Convection of smooth hump - AFC disabled

Convection of smooth hump - AFC disabled



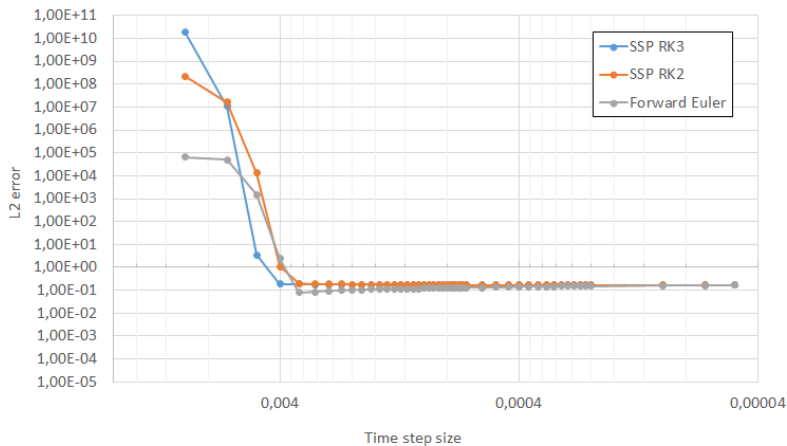
uniform $p = 2$, 66×66 B-spline basis

Convection of rectangular wave



uniform $p = 2$, 66×66 B-spline basis
 SSP-eRK-3, $\Delta t = 0.0001$

Convection of rectangular wave - AFC enabled



uniform $p = 2$, 66×66 B-spline basis

Compressible Euler equations

Problem in divergence form

$$\frac{\partial U}{\partial t} + \nabla \cdot \mathbf{F} = 0$$

vector of **conservative variables**:

$$U = \begin{bmatrix} \rho \\ \rho \mathbf{v} \\ \rho E \end{bmatrix}$$

vector of **inviscid fluxes**:

$$\mathbf{F} = \begin{bmatrix} \rho \mathbf{v} \\ \rho \mathbf{v} \otimes \mathbf{v} + p \mathcal{I} \\ \rho E \mathbf{v} + p \mathbf{v} \end{bmatrix}$$

Compressible Euler equations

Semi-discrete problem

$$M_C \frac{dU}{dt} = KU + S(U)$$

$$U = [\rho_1 \quad (\rho \mathbf{v})_1 \quad (\rho E)_1 \quad \cdots \quad \rho_N \quad (\rho \mathbf{v})_N \quad (\rho E)_N]^T$$

M - the **block consistent mass matrix**

$$M_{ij} = m_{ij} I, \quad m_{ij} = \int_{\Omega} \varphi_i \varphi_j d\mathbf{x}$$

K - the **discrete Jacobian operator**

$$K_{ij} = \mathbf{c}_{ji} \cdot \mathbf{A}_j, \quad \mathbf{c}_{ij} = \int_{\Omega} \varphi_i \nabla \varphi_j d\mathbf{x}$$

S - the **boundary load vector**

$$S_i = - \int_{\Gamma_N} \varphi_i F_n ds$$

Algebraic flux correction

High-order method

$$M_C \frac{dU}{dt} = KU + S(U)$$

Low-order method

$$M_L \frac{dU}{dt} = LU + S(U)$$

M_L - result of row-sum mass lumping of M_C

$L = K + D$ - result of adding the artificial diffusion to K

Resulting method

$$M_L \frac{dU}{dt} = LU + S(U) + \bar{F}(U)$$

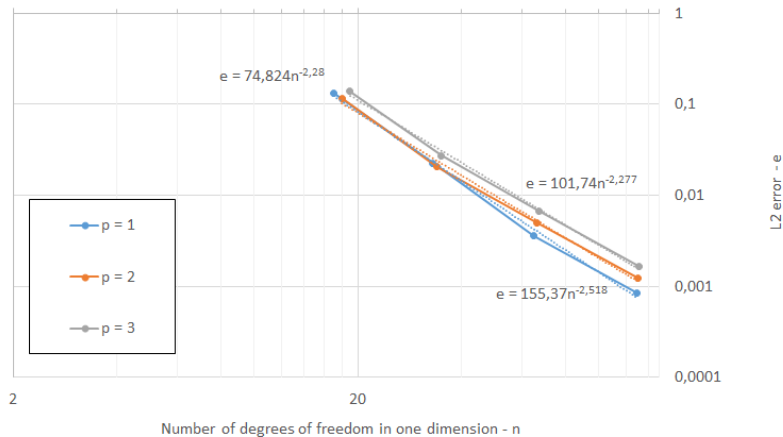
$\bar{F}(U)$ - limited anti-diffusion

Limiting in terms of **primitive variables**

Convection of isentropic vortex - AFC disabled

Density ρ

Convection of isentropic vortex - AFC disabled

SSP-eRK-3, $\Delta t = 0.005$

Sod's shock tube

Density

Velocity

Pressure

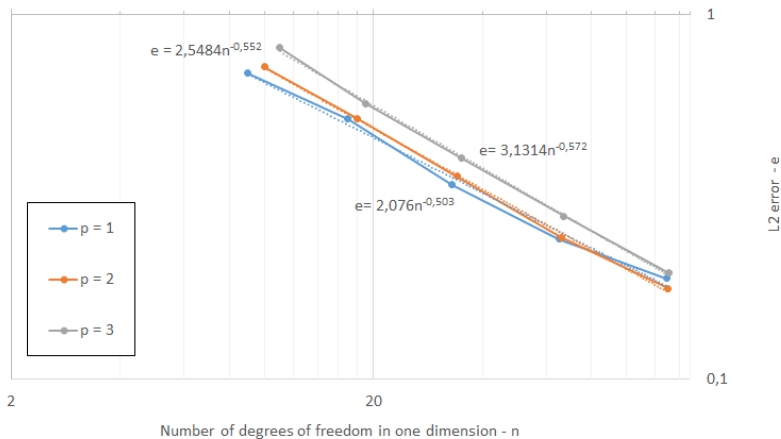
Sod's shock tube

No stabilization

AFC

ρ , uniform $p = 1$, 129×129 B-spline basis, SSP-eRK-3 $\Delta t = 0.001$

Sod's shock tube - AFC enabled



ρ at $t = 0.231$, SSP-eRK-3 $\Delta t = 0.001$

Overview

- 1 Introduction
 - Motivation
 - Scope of the thesis
- 2 B-splines as basis for analysis
 - B-splines
 - IGA approach to Poisson's problem
- 3 Algebraic Flux Correction
- 4 Constrained L2 projection
 - Standard L2 projection
 - Constrained L2 projection
- 5 Flow problems
 - Stationary convection-diffusion equation
 - Time-dependent convection-diffusion equation
 - Compressible Euler equations
- 6 Conclusions

Outcome from this thesis project

- Pilot implementation of IGA-based compressible Euler solver
- Implementation of AFC generalized to non-nodal DOFs
- Implementation of constrained L2 projection generalized to non-nodal DOFs
- Directions of further development of IGA based approach to compressible flow problems

Outcome from this thesis project

- Pilot implementation of IGA-based compressible Euler solver
- Implementation of AFC generalized to non-nodal DOFs
- Implementation of constrained L2 projection generalized to non-nodal DOFs
- Directions of further development of IGA based approach to compressible flow problems

For author:

- Understanding of B-splines and IGA
- Experience with G+SMO and templated C++
- Knowledge in field of compressible inviscid flows
- Understanding of FCT, TVD and AFC frameworks

Future developments

- Full Navier-Stokes solver
- Optimization of code
- Multi-patch problems
- 3D problems
- NURBS

Future developments

- Full Navier-Stokes solver
- Optimization of code
- Multi-patch problems
- 3D problems
- NURBS
- Non-linear FCT or better linearisation
- Alternative time-discretization schemes
- Investigation of limitation of convergence rates for Euler equation (by 0.5 and 2)

Thank you for your attention!

Full text of the thesis:

