

Incompressible Fluid Flow

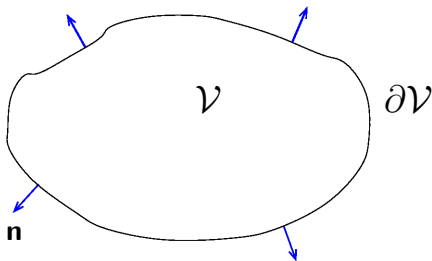
Andrew Hazel

Introduction

- ▶ The state of motion of a fluid is characterised by
 - ▶ velocity (vector) field $u_i(\mathbf{x}, t)$,
 - ▶ internal stress (tensor) field $\sigma_{ij}(\mathbf{x}, t)$,
 - ▶ density (scalar) field $\rho(\mathbf{x}, t)$.

Introduction

- ▶ The state of motion of a fluid is characterised by
 - ▶ velocity (vector) field $u_i(\mathbf{x}, t)$,
 - ▶ internal stress (tensor) field $\sigma_{ij}(\mathbf{x}, t)$,
 - ▶ density (scalar) field $\rho(\mathbf{x}, t)$.
- ▶ Consider conservation of physical quantities over a fixed control volume, \mathcal{V} , with outer unit normal, \mathbf{n} :



Conservation of mass

$$\frac{d}{dt} \iiint_{\mathcal{V}} \rho \, dV + \iint_{\partial\mathcal{V}} \rho u_j n_j \, dS = \iiint_{\mathcal{V}} q \, dV,$$

rate of change of mass + outflux of mass = total source of mass.

Conservation of mass

$$\frac{d}{dt} \iiint_{\mathcal{V}} \rho dV + \iint_{\partial\mathcal{V}} \rho u_j n_j dS = \iiint_{\mathcal{V}} q dV,$$

rate of change of mass + outflux of mass = total source of mass.

- ▶ The volume is *fixed* and divergence theorem gives

$$\iiint_{\mathcal{V}} \frac{\partial \rho}{\partial t} + \frac{\partial(\rho u_j)}{\partial x_j} - q dV = 0,$$

Conservation of mass

$$\frac{d}{dt} \iiint_{\mathcal{V}} \rho dV + \iint_{\partial\mathcal{V}} \rho u_j n_j dS = \iiint_{\mathcal{V}} q dV,$$

rate of change of mass + outflux of mass = total source of mass.

- ▶ The volume is *fixed* and divergence theorem gives

$$\iiint_{\mathcal{V}} \frac{\partial \rho}{\partial t} + \frac{\partial(\rho u_j)}{\partial x_j} - q dV = 0,$$

- ▶ Equation must be satisfied for any control volume and so taking the infinitesimal limit gives

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{u}) = q. \quad (1)$$

Conservation of momentum

$$\frac{d}{dt} \iiint_{\mathcal{V}} \rho u_i dV + \iint_{\partial\mathcal{V}} \rho u_i u_j n_j dS = \iint_{\partial\mathcal{V}} \sigma_{ij} n_j dS + \iiint_{\mathcal{V}} F_i dV.$$

rate of change of momentum + outflux of momentum = resultant force.

Conservation of momentum

$$\frac{d}{dt} \iiint_{\mathcal{V}} \rho u_i dV + \iint_{\partial\mathcal{V}} \rho u_i u_j n_j dS = \iint_{\partial\mathcal{V}} \sigma_{ij} n_j dS + \iiint_{\mathcal{V}} F_i dV.$$

rate of change of momentum + outflux of momentum = resultant force.

- ▶ *Fixed* control volume and use of divergence theorem gives

$$\iiint_{\mathcal{V}} \left(\frac{\partial \rho u_i}{\partial t} + \frac{\partial \rho u_i u_j}{\partial x_j} - \frac{\partial \sigma_{ij}}{\partial x_j} - F_i \right) dV = 0.$$

Conservation of momentum

$$\frac{d}{dt} \iiint_{\mathcal{V}} \rho u_i dV + \iint_{\partial \mathcal{V}} \rho u_i u_j n_j dS = \iint_{\partial \mathcal{V}} \sigma_{ij} n_j dS + \iiint_{\mathcal{V}} F_i dV.$$

rate of change of momentum + outflux of momentum = resultant force.

- ▶ *Fixed* control volume and use of divergence theorem gives

$$\iiint_{\mathcal{V}} \frac{\partial \rho u_i}{\partial t} + \frac{\partial \rho u_i u_j}{\partial x_j} - \frac{\partial \sigma_{ij}}{\partial x_j} - F_i dV = 0.$$

- ▶ Taking the infinitesimal limit again leads to

$$\frac{\partial(\rho \mathbf{u})}{\partial t} + \nabla \cdot (\rho \mathbf{u} \mathbf{u}) = \nabla \cdot \underline{\underline{\sigma}} + \mathbf{F}. \quad (2)$$

Incompressible, Newtonian Fluid

- ▶ If the fluid is incompressible, density is constant and the equations (1) and (2) become

$$\rho \left(\frac{\partial u_i}{\partial t} + \frac{\partial(u_i u_j)}{\partial x_j} \right) = \frac{\partial \sigma_{ij}}{\partial x_j} + F_i \quad \text{and} \quad \frac{\partial u_j}{\partial x_j} = q.$$

Incompressible, Newtonian Fluid

- ▶ If the fluid is incompressible, density is constant and the equations (1) and (2) become

$$\rho \left(\frac{\partial u_i}{\partial t} + \frac{\partial(u_i u_j)}{\partial x_j} \right) = \frac{\partial \sigma_{ij}}{\partial x_j} + F_i \quad \text{and} \quad \frac{\partial u_j}{\partial x_j} = q.$$

- ▶ For a Newtonian fluid the stress tensor has the form

$$\sigma_{ij} = -p \delta_{ij} + \mu \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right),$$

where $p(\mathbf{x}, t)$ is the fluid pressure.

Incompressible, Newtonian Fluid

- ▶ If the fluid is incompressible, density is constant and the equations (1) and (2) become

$$\rho \left(\frac{\partial u_i}{\partial t} + \frac{\partial(u_i u_j)}{\partial x_j} \right) = \frac{\partial \sigma_{ij}}{\partial x_j} + F_i \quad \text{and} \quad \frac{\partial u_j}{\partial x_j} = q.$$

- ▶ For a Newtonian fluid the stress tensor has the form

$$\sigma_{ij} = -p \delta_{ij} + \mu \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right),$$

where $p(\mathbf{x}, t)$ is the fluid pressure.

- ▶ Hence, the momentum equation becomes

$$\rho \left(\frac{\partial u_i}{\partial t} + u_j \frac{\partial u_i}{\partial x_j} \right) = -\frac{\partial p}{\partial x_i} + \frac{\partial}{\partial x_j} \left[\mu \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \right] + F_i.$$

Non-dimensionalisation

- ▶ We choose typical, length, velocity, pressure and time scales so that

$$x_i = L \bar{x}_i, \quad u_i = U \bar{u}_i, \quad p = P \bar{p} \quad \text{and} \quad t = T \bar{t},$$

where \bar{u}_i is the dimensionless velocity, etc.

Non-dimensionalisation

- ▶ We choose typical, length, velocity, pressure and time scales so that

$$x_i = L \bar{x}_i, \quad u_i = U \bar{u}_i, \quad p = P \bar{p} \quad \text{and} \quad t = T \bar{t},$$

where \bar{u}_i is the dimensionless velocity, etc.

- ▶ The momentum equation becomes

$$\frac{\rho U}{T} \frac{\partial \bar{u}_i}{\partial \bar{t}} + \frac{\rho U^2}{L} \bar{u}_j \frac{\partial \bar{u}_i}{\partial \bar{x}_j} = -\frac{P}{L} \frac{\partial \bar{p}}{\partial \bar{x}_i} + \frac{\mu U}{L^2} \frac{\partial}{\partial \bar{x}_j} \left(\frac{\partial \bar{u}_i}{\partial \bar{x}_j} + \frac{\partial \bar{u}_j}{\partial \bar{x}_i} \right) + F_i.$$

Non-dimensionalisation

- ▶ We choose typical, length, velocity, pressure and time scales so that

$$x_i = L \bar{x}_i, \quad u_i = U \bar{u}_i, \quad p = P \bar{p} \quad \text{and} \quad t = T \bar{t},$$

where \bar{u}_i is the dimensionless velocity, etc.

- ▶ The momentum equation becomes

$$\frac{\rho U}{T} \frac{\partial \bar{u}_i}{\partial \bar{t}} + \frac{\rho U^2}{L} \bar{u}_j \frac{\partial \bar{u}_i}{\partial \bar{x}_j} = -\frac{P}{L} \frac{\partial \bar{p}}{\partial \bar{x}_i} + \frac{\mu U}{L^2} \frac{\partial}{\partial \bar{x}_j} \left(\frac{\partial \bar{u}_i}{\partial \bar{x}_j} + \frac{\partial \bar{u}_j}{\partial \bar{x}_i} \right) + F_i.$$

- ▶ If we choose to the pressure scale to be the viscous scale
 $P = \mu U / L$

$$\frac{\rho UL}{\mu} \left[\frac{L}{UT} \frac{\partial \bar{u}_i}{\partial \bar{t}} + \bar{u}_j \frac{\partial \bar{u}_i}{\partial \bar{x}_j} \right] = -\frac{\partial \bar{p}}{\partial \bar{x}_i} + \frac{\partial}{\partial \bar{x}_j} \left(\frac{\partial \bar{u}_i}{\partial \bar{x}_j} + \frac{\partial \bar{u}_j}{\partial \bar{x}_i} \right) + \frac{L^2}{\mu U} F_i.$$

Non-dimensionalisation

- ▶ In the absence of any body forces $F_i = 0$ and the momentum equation becomes (drop the overbars)

$$Re \left[St \frac{\partial u_i}{\partial t} + u_j \frac{\partial u_i}{\partial x_j} \right] = - \frac{\partial p}{\partial x_i} + \frac{\partial}{\partial x_j} \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right),$$

where

$$Re = \frac{\rho UL}{\mu} \quad \text{and} \quad St = \frac{L}{UT},$$

the Reynolds and Strouhal numbers respectively.

- ▶ The conservation of mass equation remains essentially the same; and in the absence of any sources or sinks of mass

$$\frac{\partial u_j}{\partial x_j} = 0.$$

Finite Element Method

- ▶ When considering a finite element approach, the following questions naturally arise:
 - ▶ What is the weak form of the Navier–Stokes equations?

Finite Element Method

- ▶ When considering a finite element approach, the following questions naturally arise:
 - ▶ What is the weak form of the Navier–Stokes equations?
 - ▶ What basis functions should we choose for the velocity and pressure?

Finite Element Method

- ▶ When considering a finite element approach, the following questions naturally arise:
 - ▶ What is the weak form of the Navier–Stokes equations?
 - ▶ What basis functions should we choose for the velocity and pressure?
 - ▶ How do we impose boundary conditions?

Weak form of the Navier–Stokes equations

- ▶ Take the dot product of the momentum equation with a suitable vector-valued test function, ψ_i , and integrate

$$\iint \left\{ Re \left[St \frac{\partial u_i}{\partial t} + u_j \frac{\partial u_i}{\partial x_j} \right] + \frac{\partial p}{\partial x_i} - \frac{\partial}{\partial x_j} \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \right\} \psi_i \, dV = 0.$$

Weak form of the Navier–Stokes equations

- ▶ Take the dot product of the momentum equation with a suitable vector-valued test function, ψ_i , and integrate

$$\iint \left\{ \text{Re} \left[\text{St} \frac{\partial u_i}{\partial t} + u_j \frac{\partial u_i}{\partial x_j} \right] + \frac{\partial p}{\partial x_i} - \frac{\partial}{\partial x_j} \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \right\} \psi_i \, dV = 0.$$

- ▶ Weaken the differentiability requirements by integrating the stress-tensor terms by parts

$$\begin{aligned} \iint \text{Re} \left[\text{St} \frac{\partial u_i}{\partial t} + u_j \frac{\partial u_i}{\partial x_j} \right] \psi_i - p \frac{\partial \psi_i}{\partial x_i} + \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \frac{\partial \psi_i}{\partial x_j} \, dV \\ = \iint \left[-pn_i + \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) n_j \right] \psi_i \, dS. \end{aligned}$$

Surface traction

Weak form of the Navier–Stokes equation

- ▶ Weak form of the momentum equation

$$\begin{aligned} \iint \operatorname{Re} \left[St \frac{\partial u_i}{\partial t} + u_j \frac{\partial u_i}{\partial x_j} \right] \psi_i - p \frac{\partial \psi_i}{\partial x_i} + \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \frac{\partial \psi_i}{\partial x_j} dV \\ = \iint \left[-pn_i + \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) n_j \right] \psi_i dS. \end{aligned} \quad (3)$$

- ▶ Multiply the continuity equation by a scalar test function, ϕ , and integrate

$$\iint \frac{\partial u_j}{\partial x_j} \phi dV = 0. \quad (4)$$

- ▶ How do we choose the test functions?

Variational principle for the Stokes equations

- ▶ The Stokes equations are the Navier–Stokes equations in the limit $Re \rightarrow 0$

$$0 = -\frac{\partial p}{\partial x_i} + \frac{\partial}{\partial x_j} \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \quad \text{and} \quad \frac{\partial u_j}{\partial x_j} = 0.$$

Variational principle for the Stokes equations

- ▶ The Stokes equations are the Navier–Stokes equations in the limit $Re \rightarrow 0$

$$0 = -\frac{\partial p}{\partial x_i} + \frac{\partial}{\partial x_j} \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \quad \text{and} \quad \frac{\partial u_j}{\partial x_j} = 0.$$

- ▶ The solution of the Stokes equations satisfies a minimum dissipation theorem:
- ▶ Minimise

$$I(u_i) = \frac{1}{4} \iiint \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) dV,$$

subject to the constraint $\nabla \cdot \mathbf{u} = 0$.

Variational principle for the Stokes equations

- ▶ The Stokes equations are the Navier–Stokes equations in the limit $Re \rightarrow 0$

$$0 = -\frac{\partial p}{\partial x_i} + \frac{\partial}{\partial x_j} \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \quad \text{and} \quad \frac{\partial u_j}{\partial x_j} = 0.$$

- ▶ The solution of the Stokes equations satisfies a minimum dissipation theorem:
- ▶ Minimise

$$I(u_i) = \frac{1}{4} \iiint \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) dV,$$

subject to the constraint $\nabla \cdot \mathbf{u} = 0$.

- ▶ Introducing a Lagrange multiplier λ leads to the functional

$$J(u_i, \lambda) = \iiint \frac{1}{4} \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) - \lambda \frac{\partial u_j}{\partial x_j} dV.$$

Variational principle for the Stokes equations

- ▶ Minimum is attained when $\delta J = 0$.
- ▶ Take variations with respect to u_i

$$\iiint \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \delta \frac{\partial u_i}{\partial x_j} - \lambda \delta \frac{\partial u_j}{\partial x_j} dV = 0.$$

Variational principle for the Stokes equations

- ▶ Minimum is attained when $\delta J = 0$.
- ▶ Take variations with respect to u_i

$$\iiint \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \delta \frac{\partial u_i}{\partial x_j} - \lambda \delta \frac{\partial u_j}{\partial x_j} dV = 0.$$

$$\Rightarrow \iiint -\frac{\partial}{\partial x_j} \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \delta u_i + \frac{\partial \lambda}{\partial x_j} \delta u_j dV = 0.$$

Variational principle for the Stokes equations

- ▶ Minimum is attained when $\delta J = 0$.
- ▶ Take variations with respect to u_i

$$\iiint \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \delta \frac{\partial u_i}{\partial x_j} - \lambda \delta \frac{\partial u_j}{\partial x_j} dV = 0.$$

$$\Rightarrow \iiint \left[\frac{\partial}{\partial x_j} \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) - \frac{\partial \lambda}{\partial x_i} \right] \delta u_i dV = 0.$$

Variational principle for the Stokes equations

- ▶ Minimum is attained when $\delta J = 0$.
- ▶ Take variations with respect to u_i

$$\iiint \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \delta \frac{\partial u_i}{\partial x_j} - \lambda \delta \frac{\partial u_j}{\partial x_j} dV = 0.$$

$$\Rightarrow \iiint \left[\frac{\partial}{\partial x_j} \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) - \frac{\partial \lambda}{\partial x_i} \right] \delta u_i dV = 0.$$

- ▶ Must be true for all variations and all control volumes, so

$$-\frac{\partial \lambda}{\partial x_i} + \frac{\partial}{\partial x_j} \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) = 0.$$

Variational principle for the Stokes equations

- ▶ Take variations with respect to λ

$$\iiint \frac{\partial u_j}{\partial x_j} \delta \lambda \, dV = 0.$$

Variational principle for the Stokes equations

- ▶ Take variations with respect to λ

$$\iiint \frac{\partial u_j}{\partial x_j} \delta \lambda \, dV = 0.$$

- ▶ Must be true for all variations and control volumes, so

$$\frac{\partial u_j}{\partial x_j} = 0,$$

as enforced by the Lagrange multiplier method.

Variational principle for the Stokes equations

- ▶ Take variations with respect to λ

$$\iiint \frac{\partial u_j}{\partial x_j} \delta \lambda \, dV = 0.$$

- ▶ Must be true for all variations and control volumes, so

$$\frac{\partial u_j}{\partial x_j} = 0,$$

as enforced by the Lagrange multiplier method.

- ▶ Velocity and Lagrange multiplier fields satisfy the Stokes equations

$$-\frac{\partial \lambda}{\partial x_i} + \frac{\partial}{\partial x_j} \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) = 0 \quad \text{and} \quad \frac{\partial u_j}{\partial x_j} = 0.$$

Variational principle for the Stokes equations

- ▶ Take variations with respect to λ

$$\iiint \frac{\partial u_j}{\partial x_j} \delta \lambda \, dV = 0.$$

- ▶ Must be true for all variations and control volumes, so

$$\frac{\partial u_j}{\partial x_j} = 0,$$

as enforced by the Lagrange multiplier method.

- ▶ Velocity and Lagrange multiplier fields satisfy the Stokes equations

$$-\frac{\partial \lambda}{\partial x_i} + \frac{\partial}{\partial x_j} \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) = 0 \quad \text{and} \quad \frac{\partial u_j}{\partial x_j} = 0.$$

- ▶ Moreover, we identify the pressure as the Lagrange multiplier that enforces the divergence-free constraint.

Relating the weak form and variational principle

- ▶ Compare the weak form and first variation

$$\iiint \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \delta \frac{\partial u_i}{\partial x_j} - \lambda \delta \frac{\partial u_j}{\partial x_j} dV = 0 \text{ and } \iiint \frac{\partial u_j}{\partial x_j} \delta \lambda dV = 0.$$

$$\iiint \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \frac{\partial \psi_i}{\partial x_j} - p \frac{\partial \psi_j}{\partial x_j} dV = 0 \text{ and } \iiint \frac{\partial u_j}{\partial x_j} \phi dV = 0.$$

Relating the weak form and variational principle

- ▶ Compare the weak form and first variation

$$\iiint \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \delta \frac{\partial u_i}{\partial x_j} - \lambda \delta \frac{\partial u_j}{\partial x_j} dV = 0 \text{ and } \iiint \frac{\partial u_j}{\partial x_j} \delta \lambda dV = 0.$$

$$\iiint \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \frac{\partial \psi_i}{\partial x_j} - p \frac{\partial \psi_j}{\partial x_j} dV = 0 \text{ and } \iiint \frac{\partial u_j}{\partial x_j} \phi dV = 0.$$

- ▶ Test functions ψ_i are associated with velocity.
- ▶ Test functions ϕ are associated with pressure.

Relating the weak form and variational principle

- ▶ Compare the weak form and first variation

$$\iiint \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \delta \frac{\partial u_i}{\partial x_j} - \lambda \delta \frac{\partial u_j}{\partial x_j} dV = 0 \text{ and } \iiint \frac{\partial u_j}{\partial x_j} \delta \lambda dV = 0.$$

$$\iiint \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \frac{\partial \psi_i}{\partial x_j} - p \frac{\partial \psi_j}{\partial x_j} dV = 0 \text{ and } \iiint \frac{\partial u_j}{\partial x_j} \phi dV = 0.$$

- ▶ Test functions ψ_i are associated with velocity.
- ▶ Test functions ϕ are associated with pressure.
- ▶ For Galerkin method: Choose ψ_i to be the fluid velocity basis functions and ϕ to be the fluid pressure basis functions.

Finite Elements: The Basic Method

- ▶ Approximate velocity and pressure by sums of discrete basis functions

$$\mathbf{u}(\mathbf{x}, t) = \sum_{l=0}^{3N_u} u_l(t) \psi_l(\mathbf{x}), \quad p(\mathbf{x}, t) = \sum_{l=0}^{N_p} p_l(t) \phi_l(\mathbf{x}).$$

Finite Elements: The Basic Method

- ▶ Approximate velocity and pressure by sums of discrete basis functions

$$\mathbf{u}(\mathbf{x}, t) = \sum_{l=0}^{3N_u} u_l(t) \psi_l(\mathbf{x}), \quad p(\mathbf{x}, t) = \sum_{l=0}^{N_p} p_l(t) \phi_l(\mathbf{x}).$$

- ▶ It is very common to choose the vector basis functions to be scalar basis functions in a specific coordinate directions

$$\psi_l = \begin{cases} (\psi_l, 0, 0) & l \leq N_u \\ (0, \psi_{l-N_u}, 0) & N_u < l \leq 2N_u \\ (0, 0, \psi_{l-2N_u}) & l > 2N_u \end{cases}$$

Finite Elements: The Basic Method

- ▶ Approximate velocity and pressure by sums of discrete basis functions

$$\mathbf{u}(\mathbf{x}, t) = \sum_{l=0}^{3N_u} u_l(t) \psi_l(\mathbf{x}), \quad p(\mathbf{x}, t) = \sum_{l=0}^{N_p} p_l(t) \phi_l(\mathbf{x}).$$

- ▶ It is very common to choose the vector basis functions to be scalar basis functions in a specific coordinate directions

$$\psi_l = \begin{cases} (\psi_l, 0, 0) & l \leq N_u \\ (0, \psi_{l-N_u}, 0) & N_u < l \leq 2N_u \\ (0, 0, \psi_{l-2N_u}) & l > 2N_u \end{cases}$$

- ▶ Choose the test functions in (3) to be the velocity basis and in (4) to be the pressure basis.

Finite Elements: The Basic Method

- ▶ Approximate velocity and pressure by sums of discrete basis functions

$$\mathbf{u}(\mathbf{x}, t) = \sum_{l=0}^{3N_u} u_l(t) \psi_l(\mathbf{x}), \quad p(\mathbf{x}, t) = \sum_{l=0}^{N_p} p_l(t) \phi_l(\mathbf{x}).$$

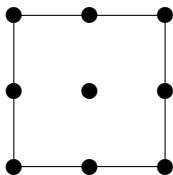
- ▶ It is very common to choose the vector basis functions to be scalar basis functions in a specific coordinate directions

$$\psi_l = \begin{cases} (\psi_l, 0, 0) & l \leq N_u \\ (0, \psi_{l-N_u}, 0) & N_u < l \leq 2N_u \\ (0, 0, \psi_{l-2N_u}) & l > 2N_u \end{cases}$$

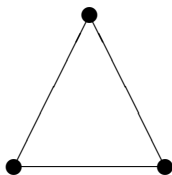
- ▶ Choose the test functions in (3) to be the velocity basis and in (4) to be the pressure basis.
- ▶ Assemble the set of discrete nonlinear residual equations for the discrete unknowns $\{u_l, p_l\}$.

Choosing the basis functions

- ▶ **Idea:** Pick low order polynomials with compact support.
- ▶ Divide space into elements
 - ▶ quadrilaterals or triangles (2D)
 - ▶ hexahedrons or tetrahedrons (3D)
- ▶ Define elements by a number of nodes \mathbf{x}_j and insist that $\psi_I(\mathbf{x}_j) = \delta_{Ij}$.



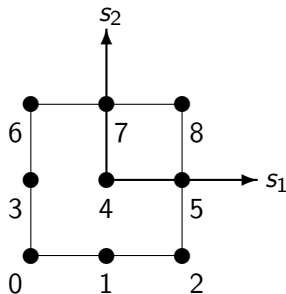
Quadratic Quadrilateral



Linear Triangle

Local coordinates

- ▶ Introduce local coordinates, \mathbf{s} , within each element.
- ▶ Basis functions are easy(ish) in local coordinates.
- ▶ Must introduce local node numbering scheme (document it!)
- ▶ Must decide on range of local coordinates, e.g. $s_i \in [-1, 1]$



$$\psi_0(s_1, s_2) = \frac{1}{4}s_1s_2(1-s_1)(1-s_2)$$

$$\psi_1(s_1, s_2) = \frac{1}{2}s_2(1-s_1^2)(1-s_2)$$

$$\psi_2(s_1, s_2) = \frac{1}{4}s_2s_1(1+s_1)(1-s_2)$$

⋮

- ▶ Look up common basis functions in books and papers.

Weak form of Stokes equations

- ▶ In each element we must assemble

$$\iiint \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \frac{\partial \psi_l}{\partial x_j} - p \frac{\partial \psi_l}{\partial x_j} dV = 0 \text{ and } \iiint \frac{\partial u_j}{\partial x_j} \phi_l dV = 0.$$

- ▶ If we use the same scalar basis functions for each velocity component then within the element

$$u_i(\mathbf{x}) = \sum_{j=0}^{N_u-1} \hat{u}_{ij} \psi_j(\mathbf{s}) \quad \text{and} \quad p(\mathbf{x}) = \sum_{j=0}^{N_p-1} \hat{p}_j \phi_j(\mathbf{s}),$$

where \hat{u}_{ij} is the i -th velocity component at the j -th node and \hat{p}_j is the j -th pressure unknown.

Computing derivatives of the unknowns

- ▶ Introduction of local coordinates means that we must use the chain rule to take spatial derivatives

$$\frac{\partial u_i}{\partial x_j} = \sum_l \hat{u}_{il} \frac{\partial \psi_l(s_k)}{\partial x_j} = \sum_l \hat{u}_{il} \frac{\partial \psi_l}{\partial s_m} \frac{\partial s_m}{\partial x_j}.$$

- ▶ Computation of the derivative $\partial s_m / \partial x_j$ requires an inversion of the mapping from local to global coordinates $x_j(s_m)$.
- ▶ What is the mapping?
- ▶ **Idea:** Use the same basis functions as the velocity components to describe the mapping from local to global coordinates — an isoparametric mapping.

$$x_i = \sum_j \hat{x}_{ij} \psi_j(s_k),$$

where \hat{x}_{ij} is the i -th coordinate of the j -th node.

Integrating over the element

- ▶ Can compute the integrand at any point within the element.
- ▶ Integrate using numerical quadrature — a Gauss rule.

$$\int_{x_1}^{x_2} f(x) dx = \int_{-1}^1 f(x(s)) \frac{dx}{ds} ds \approx \sum_{ipt=1}^{N_g} w_{ipt} f(s_{ipt}) J(s_{ipt}).$$

- ▶ $J(s) = x'(s)$ is the Jacobian of the mapping from local coordinates to global coordinates.
- ▶ The order of the Gauss rule should be chosen so that the integral is exact for the order of polynomial chosen for the basis functions.
- ▶ Look up common Gauss rules in books and papers.

Elemental residuals

- ▶ Define the residuals for each element

$$R_{l,i}^{(u)} = \sum_{ipt} \left[\left(\frac{\partial u_i}{\partial x_j}(s_{ipt}) + \frac{\partial u_j}{\partial x_i}(s_{ipt}) \right) \frac{\partial \psi_l}{\partial x_j}(s_{ipt}) - p(s_{ipt}) \frac{\partial \psi_l}{\partial x_i}(s_{ipt}) \right] J(s_{ipt}) w_{ipt},$$

$$R_l^{(p)} = \sum_{ipt} \frac{\partial u_j}{\partial x_j}(s_{ipt}) \phi_l(s_{ipt}) J(s_{ipt}) w_{ipt},$$

- ▶ To assemble loop over all Gauss points, compute the required shape functions and derivatives, Jacobian and add the contribution to each residual.

Global Assembly

- ▶ We can now assemble the *local* residuals in each element
- ▶ How do we form a *global* system of equations?
- ▶ Loop over all elements and add contributions to the “appropriate” *global* residuals.
- ▶ Need a translation from local node numbers to global node numbers.
- ▶ Setting up this translation scheme is the job of the mesh generator.
- ▶ Information must be stored somewhere in your program.

The global residual problem

- ▶ For the 2D Stokes equations, once we have an global numbering for the unknowns, the linear system can be written in the form

$$\mathcal{R}(\mathbf{u}) = \begin{pmatrix} K_{11} & K_{12} & C_1 \\ K_{21} & K_{22} & C_2 \\ C_1^T & C_2^T & 0 \end{pmatrix} \begin{pmatrix} \mathbf{u}_1 \\ \mathbf{u}_2 \\ \mathbf{p} \end{pmatrix} = \mathbf{0}.$$

$$K_{ij} = \int \frac{\partial \psi}{\partial x_i} \otimes \frac{\partial \psi}{\partial x_j}, dV \quad C_i = \int \phi \otimes \frac{\partial \psi}{\partial x_i} dV,$$

- ▶ \mathbf{u}_1 , \mathbf{u}_2 and \mathbf{p} are vectors of global velocity and pressure unknowns.
- ▶ ψ and ϕ are vectors of (global) basis functions arranged in order of the unknowns.
- ▶ A linear algebra problem!

Newton's method for Navier–Stokes

- ▶ For Navier–Stokes, get additional term in the momentum equations — nonlinear residuals

$$\mathcal{R}(\mathbf{U}) = \begin{pmatrix} K_{11} + Re N(\mathbf{u}) & K_{12} & C_1 \\ K_{21} & K_{22} + Re N(\mathbf{u}) & C_2 \\ C_1^T & C_2^T & 0 \end{pmatrix} \begin{pmatrix} \mathbf{u}_1 \\ \mathbf{u}_2 \\ \mathbf{p} \end{pmatrix} = \mathbf{0},$$

$$\text{where } N(\mathbf{u}) = \iiint u_j \frac{\partial \psi}{\partial x_j} \otimes \psi \, dV.$$

Newton's method for Navier–Stokes

- ▶ For Navier–Stokes, get additional term in the momentum equations — nonlinear residuals

$$\mathcal{R}(\mathcal{U}) = \begin{pmatrix} K_{11} + Re N(\mathbf{u}) & K_{12} & C_1 \\ K_{21} & K_{22} + Re N(\mathbf{u}) & C_2 \\ C_1^T & C_2^T & 0 \end{pmatrix} \begin{pmatrix} \mathbf{u}_1 \\ \mathbf{u}_2 \\ \mathbf{p} \end{pmatrix} = \mathbf{0},$$

$$\text{where } N(\mathbf{u}) = \iiint u_j \frac{\partial \psi}{\partial x_j} \otimes \psi \, dV.$$

- ▶ Use Newton's method to find solution $\mathcal{R}_j(\mathcal{U}_i) = 0$

Newton's method for Navier–Stokes

- ▶ Use Newton's method to find solution $\mathcal{R}_j(\mathcal{U}_i) = 0$
- ▶ Assume that we have an initial solution $\mathcal{U}_i^{(0)}$ and add a correction $\delta \mathcal{U}_i^{(0)}$ to get the exact solution

$$\mathcal{R}_j(\mathcal{U}_i^{(0)} + \delta \mathcal{U}_i^{(0)}) = 0.$$

Newton's method for Navier–Stokes

- ▶ Use Newton's method to find solution $\mathcal{R}_j(\mathcal{U}_i) = 0$
- ▶ Assume that we have an initial solution $\mathcal{U}_i^{(0)}$ and add a correction $\delta \mathcal{U}_i^{(0)}$ to get the exact solution

$$\mathcal{R}_j(\mathcal{U}_i^{(0)} + \delta \mathcal{U}_i^{(0)}) = 0.$$

- ▶ A Taylor-series expansion gives

$$\mathcal{R}_j(\mathcal{U}_i^{(0)}) + \frac{\partial \mathcal{R}_j}{\partial \mathcal{U}_k}(\mathcal{U}_i^{(0)}) \delta \mathcal{U}_k^{(0)} \approx 0.$$

Newton's method for Navier–Stokes

- ▶ Use Newton's method to find solution $\mathcal{R}_j(\mathcal{U}_i) = 0$
- ▶ Assume that we have an initial solution $\mathcal{U}_i^{(0)}$ and add a correction $\delta \mathcal{U}_i^{(0)}$ to get the exact solution

$$\mathcal{R}_j(\mathcal{U}_i^{(0)} + \delta \mathcal{U}_i^{(0)}) = 0.$$

- ▶ A Taylor-series expansion gives

$$\mathcal{R}_j(\mathcal{U}_i^{(0)}) + \frac{\partial \mathcal{R}_j}{\partial \mathcal{U}_k}(\mathcal{U}_i^{(0)}) \delta \mathcal{U}_k^{(0)} \approx 0.$$

- ▶ To find correction solve the linear system

$$\mathcal{J} \delta \mathbf{U} = -\mathcal{R}, \quad \text{where} \quad \mathcal{J}_{ij} = \frac{\partial \mathcal{R}_i}{\partial \mathcal{U}_j}.$$

- ▶ Converges quadratically for good initial guess
(can always start from $Re = 0$)

Choice of velocity and pressure basis functions

$$\iiint \operatorname{Re} u_j \frac{\partial u_i}{\partial x_j} \psi_i + \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \frac{\partial \psi_i}{\partial x_j} - p \frac{\partial \psi_j}{\partial x_j} dV = 0$$

$$\text{and } \iiint \frac{\partial u_j}{\partial x_j} \phi dV = 0.$$

- ▶ Are we restricted in our choice of basis functions?
- ▶ **Yes!** Only certain combinations of basis functions lead to “good” (stable) elements.

Choice of velocity and pressure basis functions

$$\iiint \operatorname{Re} u_j \frac{\partial u_i}{\partial x_j} \psi_i + \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \frac{\partial \psi_i}{\partial x_j} - p \frac{\partial \psi_j}{\partial x_j} dV = 0$$

$$\text{and } \iiint \frac{\partial u_j}{\partial x_j} \phi dV = 0.$$

- ▶ Are we restricted in our choice of basis functions?
- ▶ **Yes!** Only certain combinations of basis functions lead to “good” (stable) elements.
- ▶ Equal-order interpolation ($\psi = \phi$) is always a bad choice.

Choice of velocity and pressure basis functions

$$\iiint \operatorname{Re} u_j \frac{\partial u_i}{\partial x_j} \psi_i + \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \frac{\partial \psi_i}{\partial x_j} - p \frac{\partial \psi_j}{\partial x_j} dV = 0$$

$$\text{and } \iiint \frac{\partial u_j}{\partial x_j} \phi dV = 0.$$

- ▶ Are we restricted in our choice of basis functions?
- ▶ **Yes!** Only certain combinations of basis functions lead to “good” (stable) elements.
- ▶ Equal-order interpolation ($\psi = \phi$) is always a bad choice.
- ▶ Weak form indicates that ψ higher differentiability requirements than ϕ .
- ▶ Suggests that ψ should be higher order than ϕ .

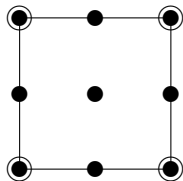
Choice of velocity and pressure basis functions

$$\iiint \operatorname{Re} u_j \frac{\partial u_i}{\partial x_j} \psi_i + \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \frac{\partial \psi_i}{\partial x_j} - p \frac{\partial \psi_j}{\partial x_j} dV = 0$$

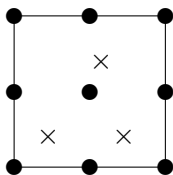
$$\text{and } \iiint \frac{\partial u_j}{\partial x_j} \phi dV = 0.$$

- ▶ Are we restricted in our choice of basis functions?
- ▶ **Yes!** Only certain combinations of basis functions lead to “good” (stable) elements.
- ▶ Equal-order interpolation ($\psi = \phi$) is always a bad choice.
- ▶ Weak form indicates that ψ higher differentiability requirements than ϕ .
- ▶ Suggests that ψ should be higher order than ϕ .
- ▶ General theory (*inf-sup*/LBB stability) exists, but is difficult.

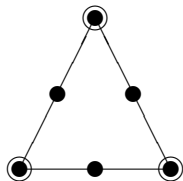
Some LBB-stable elements



$Q_2 Q_1$ (Taylor–Hood)
Quadratic velocity
Linear pressure



$Q_2 P_{-1}$
Quadratic velocity
Linear pressure



$P_2 P_1$ (Taylor–Hood)
Quadratic velocity
Linear pressure

- ▶ Pressure need not be continuous between elements.
- ▶ Discontinuous pressure leads to load mass conservation because for piecewise constant test function ϕ

$$\iiint_E \phi \nabla \cdot \mathbf{u} dV = 0 \quad \Rightarrow \quad \iiint_E \nabla \cdot \mathbf{u} dV = 0.$$

Boundary conditions

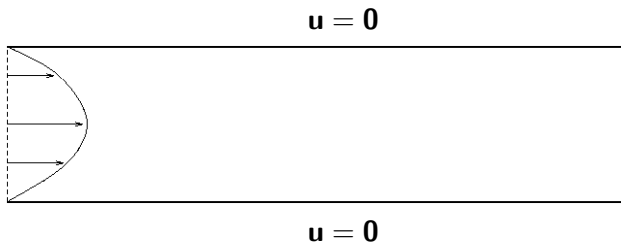
- ▶ Recall the weak form of the Navier–Stokes equations

$$\begin{aligned} \iiint \operatorname{Re} \left[St \frac{\partial u_i}{\partial t} + u_j \frac{\partial u_j}{\partial x_j} \right] \psi_i - p \frac{\partial \psi_i}{\partial x_i} + \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) \frac{\partial \psi_i}{\partial x_j} dV \\ = \iint \left[-pn_i + \left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right) n_j \right] \psi_i dS, \\ \iint \frac{\partial u_j}{\partial x_j} \phi dV = 0. \end{aligned}$$

- ▶ What are the allowed boundary conditions?
 - ▶ Specified velocity on boundary.
 - ▶ Specified traction on boundary.
- ▶ If the surface integral is not included then (implicitly) the traction is set to zero.

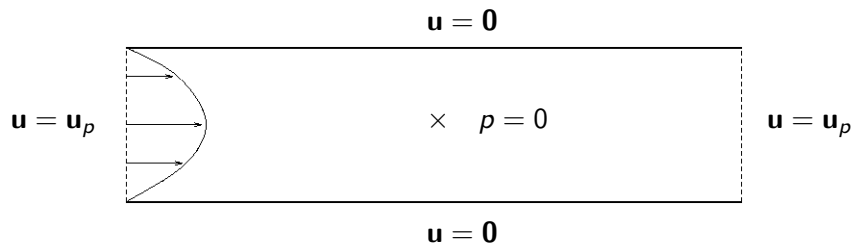
Example problem: Poiseuille Flow

- ▶ Steady flow in channel has parabolic profile, $\mathbf{u}_p = (u_p(y), 0)$.
- ▶ What are appropriate boundary conditions?



Example problem: Poiseuille Flow

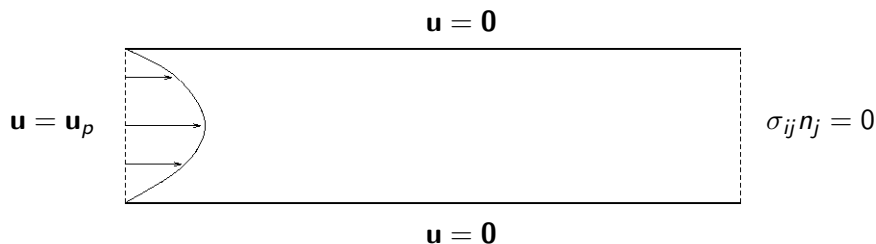
- ▶ Steady flow in channel has parabolic profile, $\mathbf{u}_p = (u_p(y), 0)$.
- ▶ What are appropriate boundary conditions?



- ▶ Prescribe inlet and outlet velocity
 - ▶ Dangerous ... must have discretely divergence free boundary conditions.
 - ▶ Must choose a reference pressure value otherwise problem is underdetermined.

Example problem: Poiseuille Flow

- ▶ Steady flow in channel has parabolic profile, $\mathbf{u}_p = (u_p(y), 0)$.
- ▶ What are appropriate boundary conditions?

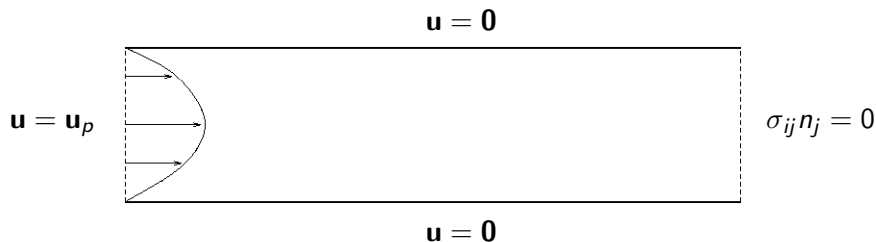


- ▶ Prescribe inlet and leave outlet traction free.
 - ▶ At outlet

$$\int -p + 2\frac{\partial u}{\partial x} dy = 0, \quad \int \frac{\partial v}{\partial x} + \frac{\partial u}{\partial y} dy = 0,$$

Example problem: Poiseuille Flow

- ▶ Steady flow in channel has parabolic profile, $\mathbf{u}_p = (u_p(y), 0)$.
- ▶ What are appropriate boundary conditions?



- ▶ Prescribe inlet and leave outlet traction free.

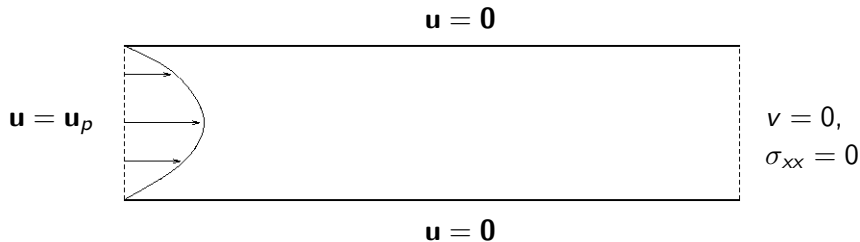
- ▶ At outlet

$$\int p \, dy = 0, \quad \int \frac{\partial u}{\partial y} \, dy = \bar{u}_p = 0,$$

- ▶ Implicitly sets average pressure to zero.
- ▶ Implicitly sets average velocity to zero (contradiction).

Example problem: Poiseuille Flow

- ▶ Steady flow in channel has parabolic profile, $\mathbf{u}_p = (u_p(y), 0)$.
- ▶ What are appropriate boundary conditions?



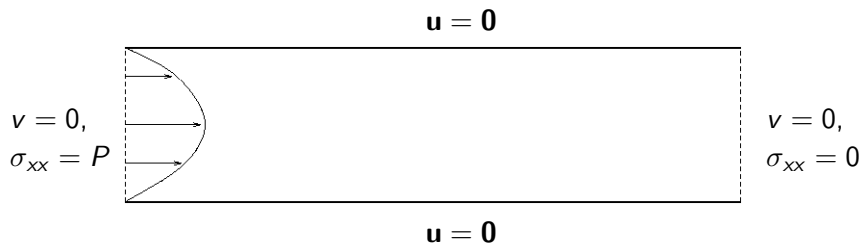
- ▶ Prescribe inlet, set $v = 0$ and $\sigma_{xx} = 0$ at outlet
 - ▶ At outlet

$$v = 0, \quad \int -p + \frac{\partial u}{\partial x} dy = \int_{y_1}^{y_2} p dy = [v]_{y_1}^{y_2} = 0.$$

- ▶ Here, $p = 0$ pointwise at the outlet.

Example problem: Poiseuille Flow

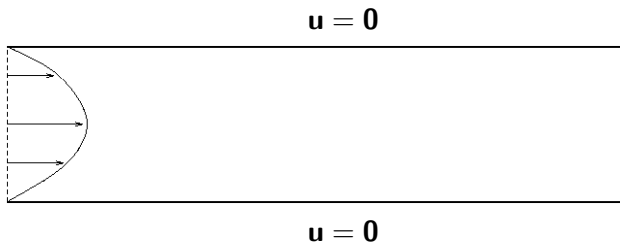
- ▶ Steady flow in channel has parabolic profile, $\mathbf{u}_p = (u_p(y), 0)$.
- ▶ What are appropriate boundary conditions?



- ▶ Prescribe inlet and outlet pressures
 - ▶ Equivalent to imposing pressure drop.
 - ▶ Can trade imposed pressure for desired flow rate Q .

Example problem: Poiseuille Flow

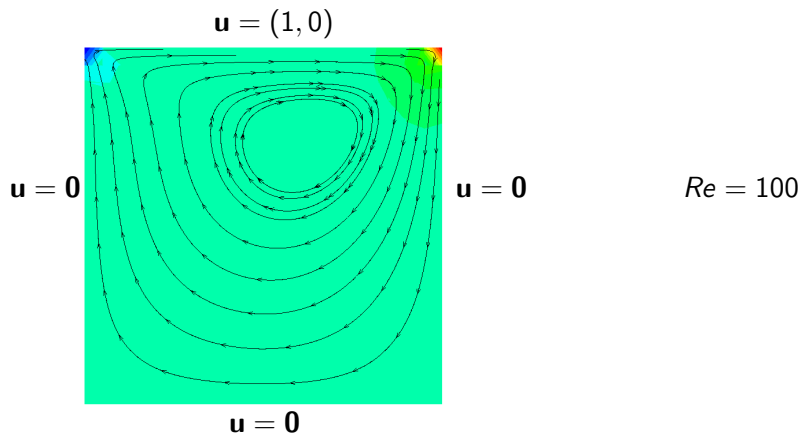
- ▶ Steady flow in channel has parabolic profile, $\mathbf{u}_p = (u_p(y), 0)$.
- ▶ What are appropriate boundary conditions?



- ▶ Can prescribe flow rate, pressure drop or velocity profile.
- ▶ *c.f.* Physical experiment.

Example Problem: Driven Cavity

- ▶ Enclosed flow, so pressure must be specified somewhere.



- ▶ Pressure singularities in corners, handled “better” by discontinuous pressure interpolation.

Summary of the method for steady flows

- ▶ Choose type of element (pick an LBB stable one initially).
- ▶ Generate mesh in flow domain.
- ▶ Specify boundary conditions
 - ▶ For Dirichlet conditions, replace the discrete weak form.
 - ▶ For traction conditions, assemble the surface integral.
- ▶ Loop over elements and assemble the global residuals and Jacobian matrix.
- ▶ Solve the (non)linear residual equations using Newton's method.

Unsteady flows

- ▶ Need to approximate the time derivative, $\partial \mathbf{u} / \partial t$
- ▶ No time-derivative of pressure!
- ▶ Explicit, or semi-explicit, methods require a projection step (or equivalent) to ensure that the velocity field is divergence free.
- ▶ Implicit methods do not, but require the solution of a fully-coupled problem ...
- ▶ ... no harder than solving for a steady problem.
(In fact, matrices are often better conditioned because of addition of mass matrix to diagonal).

Unsteady flows

- ▶ Use a second order backward differentiation formula (BDF2) to approximate the time derivative

$$\left[\frac{\partial \mathbf{u}}{\partial t} \right]^{n+1} \approx \frac{3\mathbf{u}^{n+1} - 4\mathbf{u}^n + \mathbf{u}^{n-1}}{2\Delta t}$$

- ▶ Terms involving history values \mathbf{u}^n and \mathbf{u}^{n-1} move onto RHS.
- ▶ Additional diagonal matrices are mass matrices

$$ReSt \frac{3}{2\Delta t} \iiint \psi \otimes \psi \, dV.$$

- ▶ Assemble and solve just as for steady problem.
- ▶ Need additional storage for history values.

Summary of the method for unsteady flows

- ▶ Choose type of element (pick an LBB stable one initially).
- ▶ Choose a timestepper.
- ▶ Generate mesh in flow domain.
- ▶ Specify boundary and initial conditions
 - ▶ For Dirichlet conditions, replace the discrete weak form.
 - ▶ For traction conditions, assemble the surface integral.
- ▶ Loop over elements and assemble the global residuals and Jacobian matrix for each time step
- ▶ Solve the (non)linear residual equations using Newton's method.
- ▶ Repeat for as many timesteps as desired.