Isogeometric Analysis for Compressible Flow Problems in Industrial Applications Matthias Möller Delft Institute of Applied Mathematics, Numerical Analysis Delft University of Technology I³MS Seminar, 13 November 2017, CATS@RWTH Aachen



NAG@TUD

Numerical Analysis group: Prof.dr.ir. Kees Vuik, Kees Oosterlee

- 12 assistant/associated professors, 30 PhDs, 5 guest researchers
- Industrial flows, FSI, biomath, finance, iterative solvers, HPC, ...

My research team:

- J. Hinz: IgA-based elliptic grid generation for industrial applications
- R. Tielen: IgA-inspired high-order material point method
- J. v.d. Meer: foam enhanced oil recovery
- A. Jaeschke (TU Lodz, PL): IgA in turbomachinery applications

My own research interests:

• High-order high-resolution FEM/IgA schemes and efficient solvers for compressible flow problems, hardware-oriented numerics on unconventional hardware, quantum computing



Overview

1 Introduction

Scientific computing from a hardware perspective Isogeometric design-simulation-optimization loop

2 Elliptic 'grid' generation

Planar parameterizations Volumetric parameterizations

3 Compressible flow solver

Problem formulation Linearized FCT limiter Numerical examples

4 Implementation aspects

Meta-programming techniques for heterogeneous HPC

[A. Jaeschke]

[J. Hinz]



Scientific computing from a hardware perspective

Today: Heterogeneous compute hardware at system and node level

- Distributed cluster systems with heterogeneous compute nodes
 - Multi-core CPUs: Intel 28, AMD 32, ARM 48, IBM 16x12
 - Many-core accelerators: GPUs, Intel MICs, FPGAs, ...
 - Memory subsystem is the bottleneck in data-intensive applications





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Future trends: 'novel' hardware architectures and paradigm shifts

- In-memory-computing for data-intensive applications (DBs, FEM?)
- Data-flow computing in space vs. control-flow computing in time
- Special-purpose accelerators: analogue or quantum computers



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Philosophy: Bottom-up design of hardware-oriented numerics *for* next-gen hardware instead of squeezing existing methods *into* it.



An example of data-flow computing in space

Example: 2d Poisson equation

- IgA with tensor-product B-spline basis functions of order p = 2.
- Matrix-free iterative CG/BiCGStab solver

¹CMAME 316, (2017) 606-622.



An example of data-flow computing in space

Example: 2d Poisson equation

- IgA with tensor-product B-spline basis functions of order p = 2.
- Matrix-free iterative CG/BiCGStab solver
- Weighted quadrature approach by Calabrò et al.¹ is used for the on-the-fly generation matrix entries in the SpMv subroutine

$$egin{aligned} S_{i,j} &= \sum_{lpha,eta=1}^d \int_{[0,1]^2} g_{lpha,eta}(m{\xi}) \partial_eta \hat{B}_j(m{\xi}) \Big(\partial_lpha \hat{B}_i(m{\xi}) dm{\xi} \Big) \ &pprox \sum_{lpha,eta=1}^d \mathfrak{Q}^{ ext{WQ}}_{m{lpha},eta,i} \left(g_{lpha,eta}(\cdot) \partial_eta \hat{B}_j(\cdot)
ight) \end{aligned}$$

¹CMAME 316, (2017) 606-622.



An example of data-flow computing in space





An example of analogue computing

Example: 1d Poisson equation

• Solution to the linear system Ax = b can be interpreted as the steady state limit of the initial value problem

$$\frac{dx(t)}{dt} = b - Ax(t), \quad x(0) = x_0$$



An example of analogue computing

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• Analogue computers are efficient in modelling differential equations using op-amps but very expensive to operate at large scales





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- Analogue computers are efficient in modelling differential equations using op-amps but very expensive to operate at large scales
- Analogue computing can bring to new ideas, e.g., for data-flow computing architectures like FPGAs and quantum computers



An example of virtual analogue computing



Vision: Isogeometric DSO loop

Our objective is to develop an IGA toolbox for the efficient **D**esign, **S**imulation and **O**ptimization of screw machines with variable pitches



Courtesy of Andreas Brümmer, Dortmund University of Technology.

Collaboration: TU Kaiserslautern, TU Dortmund, TU Delft, JKU Linz



Vision: Isogeometric DSO loop

Challenges:

- Rotating geometries with tiny gaps (< 0.4mm) between rotors
- Multi-physics problem: compressible flows, thermal deformation, ...
- Prevent topology changes of the multi-patch structure

Design criteria:

- High-resolution capturing of shocks and discontinuities
- Support for current and future HPC platforms
- KISS (no unmaintainable hacks)



A 'novel' hardware-oriented numerics approach





Multi-patch domain parameterization for isogeometric analysis in G+Smo by Buchegger and Jüttler CAD 82, p. 2-12, 2017

Multi-patch Isogeometric Analysis:

- B-spline based iso-parametric FEM on unstructured coarse grid
- Fully structured high-order discretizations with hardware-optimized implementations on individual patches
- Multi-patch DG-coupling with minimal communication overhead



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A. Jaeschke]

[J. Hinz]



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Sliding grid technology - planar case

Approach: Create multi-patch parameterizations of fluid domain (O- or C-type + separator) and let the rotors slide along the inner boundaries



Pros: no topology changes, conforming/'nested' nonconforming patches **Cons:** Change of separator parameterization is not continuous in time



²J. Hinz, MM, C. Vuik, submitted to GMP 2018

Algorithm²: Given a *point cloud* describing the patch boundary create an analysis-suitable *parameterization* $\hat{G}_f : [0,1]^2 \to \Omega_f$ as follows:

1 Generate boundary parameterizations $\gamma_k, k \in \{N, S, E, W\}$

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- **1** Generate boundary parameterizations $\gamma_k, k \in \{N, S, E, W\}$
- 2 Reparameterize opposite boundaries at 'small-gap regions' by constrained cord-length parameterization algorithm



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- ④ Generate a bi-variate parameterization by solving with IgA

$$\hat{g}_{22} x_{\xi\xi} - 2 \hat{g}_{12} x_{\xi\eta} + \hat{g}_{11} x_{\eta\eta} = 0 \\ \hat{g}_{22} y_{\xi\xi} - 2 \hat{g}_{12} y_{\xi\eta} + \hat{g}_{11} y_{\eta\eta} = 0$$
 s.t. $\hat{G}_{m,f} \Big|_{\hat{\Gamma}_{m,f}} = \Gamma_{m,f}$

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 s.t. $\hat{G}_{m,f} \Big|_{\hat{\Gamma}_{m,f}} = \Gamma_{m,f}$

5 Adaptively refine knot spans where det $D\hat{G}_{m,f} \leq \text{tol}$ and repeat

²J. Hinz, MM, C. Vuik, submitted to GMP 2018

Parameterizations of male/female rotors





One-patch separator geometry

Approach: Create parameterization for separator geometry



One-patch separator geometry

Approach: Create parameterization for separator geometry, compute splitting curve





One-patch separator geometry

Approach: Create parameterization for separator geometry, compute splitting curve and (a) update point cloud and regenerate O-grids, or (b) adjust O-grids to match along separator using linear elasticity.





Approach: Create two-patch separator





Approach: Create two-patch separator with C^0 continuity along splitting curve







Approach: Create two-patch separator with C^0 continuity along splitting curve, combine into one patch and run 'repair' algorithm.



run algorithm that allows for C⁰ but requires bijective initial guess





Approach: Create two-patch separator with C^0 continuity along splitting curve, combine into one patch and run 'repair' algorithm.





Generation of classical FEM meshes

Approach: Evaluate parameterization in parameter domain to obtain block-structured/unstructured (globally conforming) grids





Generation of classical FEM meshes

Approach: Evaluate parameterization in parameter domain to obtain block-structured/unstructured (globally conforming) grids





Volumetric grid generation

Approach: Interpolate (linearly) between planar parameterizations at different rotation angles to generate static volumetric parameterization





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[A. Jaeschke]



Compressible Euler equations

Divergence form

Quasi-linear form

 $U_{t} + \nabla \cdot \mathbf{F}(U) = 0$ $U_{t} + \mathbf{A}(U) \cdot \nabla U = 0$

Conservative^a variables, inviscid fluxes, flux-Jacobian matrices

$$U = \begin{bmatrix} \rho \\ \rho \mathbf{v} \\ \rho E \end{bmatrix}, \qquad \mathbf{F} = \begin{bmatrix} \rho \mathbf{v} \\ \rho \mathbf{v} \otimes \mathbf{v} + \mathcal{I} \rho \\ \mathbf{v} (\rho E + \rho) \end{bmatrix}, \qquad \mathbf{A} = \frac{\partial \mathbf{F}}{\partial U}$$

Equation of state (here for an ideal gas)

$$p = (\gamma - 1) \left(
ho E - \frac{1}{2}
ho \|\mathbf{v}\|^2
ight), \quad \gamma = C_p / C_v$$

^aSimilar formulations exist for primitive and entropy variables



Compressible Euler equations

Divergence form

Quasi-linear form

$$U_{t} + \nabla \cdot \mathbf{F}(U) = 0$$
 $U_{t} + \mathbf{A}(U) \cdot \nabla U = 0$

Conservative^a variables, inviscid fluxes, flux-Jacobian matrices

$$U = \begin{bmatrix} u_1 \\ \vdots \\ u_{d+2} \end{bmatrix}, \qquad \mathbf{F} = \begin{bmatrix} f_1^1 & \dots & f_1^d \\ \vdots & \ddots & \vdots \\ f_{d+2}^1 & \dots & f_{d+2}^d \end{bmatrix}, \qquad \mathbf{A} = \frac{\partial \mathbf{F}}{\partial U}$$

Notation

$$\mathbf{f}_{k} = \begin{bmatrix} f_{k}^{1}, \dots, f_{k}^{d} \end{bmatrix}, \qquad \mathbf{f}^{\prime} = \begin{bmatrix} f_{1}^{\prime} \\ \vdots \\ f_{d+2}^{\prime} \end{bmatrix}$$

^aSimilar formulations exist for primitive and entropy variables



Galerkin ansatz

Find solution U at fixed time t s.t. for all W

$$\int_{\Omega} WU_{,t} - \nabla W \cdot \mathbf{F}(U) \,\mathrm{d}\Omega + \int_{\Gamma} WF^{b}(U,\cdot) \,\mathrm{d}s = 0$$

with boundary fluxes

$$\mathcal{F}^{b} = egin{cases} [0, \textit{pn}_{1}, \textit{pn}_{2}, \textit{pn}_{3}, 0]^{ op} & ext{at solid walls} \ rac{1}{2}(\mathcal{F}_{n}(U_{-}) + \mathcal{F}_{n}(U_{+})) - rac{1}{2}|\mathcal{A}_{n}(\operatorname{Roe}(U_{-}, U_{+}))| & ext{otherwise} \end{cases}$$

Fletcher's group formulation³

$$U_h = \sum_j B_j(\mathbf{x}) U_j(t), \quad \mathbf{F}_h = \sum_j B_j(\mathbf{x}) \mathbf{F}_j(t), \quad \mathbf{F}_j = \mathbf{F}(U_j)$$

³Fletcher, CMAME 37 (1983) 225–244.

SpMV-representation



Constant coefficient matrices

$$M = \left[\int_{\Omega} B_i B_j \, \mathrm{d}\Omega \right]_{i,j} \quad \mathbf{C} = \left[\int_{\Omega} \nabla B_i B_j \, \mathrm{d}\Omega \right]_{i,j} \quad \mathbf{S} = \left[\int_{\Gamma} B_i B_j \mathbf{n} \, \mathrm{d}s \right]_{i,j}$$

Stabilization of convective term by Algebraic Flux Correction⁴

⁴Kuzmin, MM, Gurris, AFC II. In: Flux-Corrected Transport, Springer, 2012

1 Perform variational mass lumping $M \to M_I = \text{diag}\{m_i\}$

$$m_i := \int_{\Omega} \varphi_i(\mathbf{x}) \, \mathrm{d}\Omega = \int_{\hat{\Omega}} \hat{B}_i(\boldsymbol{\xi}) \, |\det \mathrm{D}\hat{G}| \mathrm{d}\boldsymbol{\xi} > \mathbf{0}$$

Since

- B-spline basis functions satisfy PU property $\sum_j \hat{B}_j(\boldsymbol{\xi}) \equiv 1$
- det $\mathrm{D}\hat{G} > \mathrm{tol} > 0$ by design of the grid generation algorithm
- B-spline basis functions $\hat{\varphi}_i(\boldsymbol{\xi}) > 0$ over their entire support

- **1** Perform variational mass lumping $M \rightarrow M_l = \text{diag}\{m_i\}$
- **2** Eliminate all negative eigenvalues from the flux-Jacobian

$$\mathcal{R}_i^{ ext{high}} := \sum_j \mathbf{c}_{ij} \cdot \mathbf{F}_j = \sum_{j \neq i} \mathbf{e}_{ij} \cdot \mathbf{A}_{ij}^{ ext{Roe}}(U_j - U_i), \quad \mathbf{e}_{ij} = 0.5(\mathbf{c}_{ij} - \mathbf{c}_{ji})$$

by adding artificial viscosities $D_{ij} := \|\mathbf{e}_{ij}\| R_{ij} |\Lambda_{ij}| R_{ij}^{-1}$

$$R_i^{ ext{low}} := \sum_{j \neq i} [\mathbf{e}_{ij} \cdot \mathbf{A}_{ij}^{ ext{Roe}} + D_{ij}](U_j - U_i)$$

- **1** Perform variational mass lumping $M \rightarrow M_I = \text{diag}\{m_i\}$
- 2 Eliminate all negative eigenvalues from the flux-Jacobian
- **3** Solve $M_I \dot{U}^{\text{low}} = R^{\text{low}} + S^{\text{low}}$ by an explicit SSP-RK method

$$M_{I}U^{(1)} = M_{I}U^{n} + \Delta t[R^{n} + S^{n}]$$
$$M_{I}U^{\text{low}} = \frac{1}{2}M_{I}U^{n} + \frac{1}{2}\left(M_{I}U^{(1)} + \Delta t[R^{(1)} + S^{(1)}]\right)$$

- **1** Perform variational mass lumping $M \rightarrow M_l = \text{diag}\{m_i\}$
- 2 Eliminate all negative eigenvalues from the flux-Jacobian
- 3 Solve $M_I \dot{U}^{\text{low}} = R^{\text{low}} + S^{\text{low}}$ by an explicit SSP-RK method
- 4 Linearize antidiffusive fluxes about the low-order predictor

$$F_{ij} := m_{ij}(\dot{U}^{\mathrm{low}}_i - \dot{U}^{\mathrm{low}}_j) + D^{\mathrm{low}}_{ij}(U^{\mathrm{low}}_i - U^{\mathrm{low}}_j)$$

- **1** Perform variational mass lumping $M \rightarrow M_I = \text{diag}\{m_i\}$
- 2 Eliminate all negative eigenvalues from the flux-Jacobian
- 3 Solve $M_l \dot{U}^{\text{low}} = R^{\text{low}} + S^{\text{low}}$ by an explicit SSP-RK method
- 4 Linearize antidiffusive fluxes about the low-order predictor
- Solution of Solution (a) Solution (a) Solution (b) Solution (c) S

$$U_i^{n+1} = U_i^{\text{low}} + \frac{\Delta t}{m_i} \sum_{j \neq i} \min\{\alpha_{ij}^{\rho}, \alpha_{ij}^{p}\} F_{ij}$$



Zalesak's nodal FCT limiter⁶

'Nodal' flux limiter for $u \in \{\rho, p\}$ is designed to ensure that for all *i*



⁶S. Zalesak, JCP 1979, 31(3), pp. 33 5–362

Positivity proof for B-spline based IgA

Theorem

When the same constraints are imposed on the *weights* of the B-spline function then the end-of-step solution stays within the upper and lower bounds set up by the low-order predictor.

<u>Proof</u>: Note that it is not the coefficients u_i^{\max} that are the local bounds (as in nodal FEM) but the functions $u_{\min}^{\max}(\mathbf{x}) = \sum_j u_j^{\max} \varphi(\mathbf{x})$.

Assume that for some $\mathbf{x}^* \in \Omega$ we have $u^{n+1}(\mathbf{x}^*) > u^{\max}(\mathbf{x}^*)$:

$$0 > u^{\max}(\mathbf{x}^*) - u^{n+1}(\mathbf{x}^*) = \sum_{j} [\underbrace{u_j^{\max} - u_j^{n+1}}_{>0}] \underbrace{\varphi_j(\mathbf{x}^*)}_{>0} > 0$$

q.e.d.



Numerical examples



Quadratic bi-variate B-spline basis functions with expl. SSP-RK(2).

⁷G.A. Sod, JCP 27 (1978) 1–31.

Numerical examples



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A. Jaeschke]



Meta-programming techniques for heterogeneous HPC

Strategy: Implement **one** device-independent single-patch compute kernel and just-in-time compile it into hardware-, formulation- and algorithm-optimized dynamically loadable libraries per patch

Computational building blocks

- Open-Source IGA library G+Smo⁸ (JKU, RICAM)
- 3rd party linear algebra libraries: ArrayFire, Blaze, Eigen, VexCL, ...
- Fluid Dynamics Building Blocks expression templates library⁹

⁸https://gs.jku.at/trac/gismo
⁹https://gitlab.com/mmoelle1/FDBB

Expression templates



All arithmetic operations are kept symbolically as expression tree whose evaluation is delayed until the assignment to the vector z. All arithmetic operation are then fused into a single evaluation (=loop).



Expression templates, cont'd

Compute kernel from VexCL



Fluid Dynamics Building Blocks



FDBB μ -benchmark

$$y \leftarrow (m_x \cdot * m_x + m_y \cdot * m_y + m_z \cdot * m_z)./(\rho \cdot * \rho)$$
 7 flop

Double precision performance 1e5 88888888 1e4 Performance [mflops] 1e3 1e2 17 1e1 1e3 1e4 1e5 1e6 1e7 1e8 1e91e10

Armadillo specific	
tdbb ArrayFire specific	
fdbb Blaze specific	•
fdbb	
Blitz++ specific fdbb	•
Eigen specific fdbb	•
IT++ specific	
uBLAS specific	•
fdbb VexCL specific	0
fdbb	

Problem size [bytes]



FDBB μ -benchmark

$$y \leftarrow (m_x \cdot * m_x + m_y \cdot * m_y + m_z \cdot * m_z)./(\rho \cdot * \rho)$$
 7 flop



Armadillo specific	
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fdbb	•
IT++ specific	
fdbb	•
uBLAS specific	
fdbb	0
VexCL specific	
fdbb	

Double precision performance

TUDelft

```
Code example: single-patch inviscid fluxes

using var = Variables <eos::idealGas <T>, dim,
EnumForm::conservative>;
using fty = Factory <config, device>;
auto U = fty::stateVector <var>();
auto dF = fty::inviscidFluxes <var>();
```

1-2 The Variable typedef specifies all internals of the formulation like the equation of state, the spatial dimension, and the type of state vector variables (thereby defining fluxes and flux-Jacobians)



```
Code example: single-patch inviscid fluxes

using var = Variables <eos :: idealGas <T>, dim,
EnumForm :: conservative >;
using fty = Factory <config, device >;
auto U = fty :: stateVector <var >();
auto dF = fty :: inviscidFluxes <var >();
```

3 The Factory typedef selects optimal LA backend (Eigen, VexCL), data structures (SoA, AoS) and matrix formats (CSR, ELL, Band) for the particular device and problem config.

```
Code example: single-patch inviscid fluxes
```

```
using var = Variables <eos :: idealGas <T>, dim,
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```

4-5 Vector and operator objects are created form the Factory typedef delegating memory allocation, etc. to the underlying LA backend



Code example: single-patch inviscid fluxes

```
using var = Variables < eos :: idealGas <T>, dim,
EnumForm :: conservative >;
using fty = Factory < config, device >;
auto U = fty :: stateVector < var > ();
auto dF = fty :: inviscidFluxes < var > ();
```

The operator^{*} is overloaded such that dF^*U unfolds to the SpMV representation of the discretized $\nabla \cdot F(U)$ term, whereby fluxes, eos, etc. are implemented as lightweight expression templates in FDBB.



```
Code example: single-patch inviscid fluxes

using var = Variables <eos :: idealGas <T>, dim,
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```

Is it worth the effort? Yes, because you can tune the implementation 'behind the scenes', e.g., by switching from AoS to SoA, i.e.

to save memory and computing time by factor $O(\dim)$.

Topics discussed:

- Parameterizations for screw machines with variable pitch
- Positivity-preserving IGA-solver for compressible flows
- Efficient implementation for heterogeneous HPC systems

Future work:

THB-splines for solution-adapted parameterizations

Acknowledgements:

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• Consider sums of positive/negative antidiffusive fluxes into each node

¹⁰S. Zalesak, JCP 1979, 31(3), pp. 33 5–362





¹⁰S. Zalesak, JCP 1979, 31(3), pp. 33 5–362



• Compute nodal correction factors

 $R_i^+ = \min\{1, Q_i^+ / P_i^+\}$ and $R_i^- = \min\{1, Q_i^- / P_i^-\}$





Compute nodal correction factors

 $R_i^+ = \min\{1, Q_i^+ / P_i^+\}$ and $R_i^- = \min\{1, Q_i^- / P_i^-\}$

• Limit antidiffusive flux for edge ij by

 $\alpha_{ij} = \begin{cases} \min\{R_i^+, R_j^-\} & \text{for positive fluxes} \\ \min\{R_i^-, R_j^+\} & \text{for negative fluxes} \end{cases}$

¹⁰S. Zalesak, JCP 1979, 31(3), pp. 33 5–362

Extended version of Zalesak's FCT limiter

Input: predictor u^L and antidiffusive fluxes f_{ii}^u , where $f_{ii}^u \neq f_{ii}^u$ 1 Sums of positive/negative antidiffusive fluxes into node *i* $P_i^+ = \sum_{i \neq i} \max\{0, f_{ii}^u\}, \qquad P_i^- = \sum_{i \neq i} \min\{0, f_{ii}^u\}$ 2 Upper/lower bounds based on the local extrema of u^L $Q_i^+ = m_i(u_i^{\max} - u_i^L), \qquad Q_i^- = m_i(u_i^{\min} - u_i^L)$ **3** Correction factors $\alpha_{ii}^{u} = \alpha_{ii}^{u}$ to satisfy the FCT constraints $\alpha_{ij}^{u} = \min\{R_{ij}, R_{ji}\}, \quad R_{ij} = \begin{cases} \min\{1, Q_{i}^{+}/P_{i}^{+}\} & \text{if } f_{ij}^{u} \ge 0\\ \min\{1, Q_{i}^{-}/P_{i}^{-}\} & \text{if } f_{ii}^{u} < 0 \end{cases}$



Node-based transformation of control variables¹¹

- Conservative variables: density, momentum, total energy $U_i = [\rho_i, (\rho \mathbf{v})_i, (\rho E)_i], \qquad F_{ij} = \left[f_{ij}^{\rho}, \mathbf{f}_{ij}^{\rho v}, f_{ij}^{\rho E}\right], \qquad F_{ji} = -F_{ij}$
- Primitive variables V = TU: density, velocity, pressure

$$V_i = [\rho_i, \mathbf{v}_i, p_i], \qquad \mathbf{v}_i = \frac{(\rho \mathbf{v})_i}{\rho_i}, \qquad p_i = (\gamma - 1) \left[(\rho E)_i - \frac{|(\rho \mathbf{v})_i|^2}{2\rho_i} \right]$$

$$G_{ij} = \left[f_{ij}^{\rho}, \mathbf{f}_{ij}^{\nu}, f_{ij}^{\rho}\right] = T(U_i)F_{ij}, \qquad T(U_j)F_{ji} = G_{ji} \neq -G_{ij}$$

Raw antidiffusive fluxes for the velocity and pressure

$$\mathbf{f}_{ij}^{\boldsymbol{v}} = rac{\mathbf{f}_{ij}^{
ho \boldsymbol{v}} - \mathbf{v}_i f_{ij}^{
ho}}{
ho_i}, \qquad f_{ij}^{oldsymbol{p}} = (\gamma - 1) \left[rac{|\mathbf{v}_i|^2}{2} f_{ij}^{
ho} - \mathbf{v}_i \cdot \mathbf{f}_{ij}^{
ho oldsymbol{v}} + f_{ij}^{
ho oldsymbol{E}}
ight]$$