Failsafe FCT algorithms for strongly time-dependent flows with application to an idealized Z-pinch implosion model

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Motivation: Z-pinch implosion



Phenomenological model by Banks and Shadid compressible Euler equations + source term coupled with tracer equation for Lorentz force

Mathematical challenges

high-resolution scheme for time-dependent conservation laws; positivity-preservation of density and pressure; failsafe strategy High-order schemeLow-order scheme

$$M_C \frac{\mathrm{d}U^H}{\mathrm{d}t} = K U^H$$

$$M_L \frac{\mathrm{d}U^L}{\mathrm{d}t} = L U^L, \quad L = K + D$$

Predictor: Compute low-order solution

$$M_L \frac{\mathrm{d}U^L}{\mathrm{d}t} = L U^L \qquad \Rightarrow \qquad \dot{U}^L \approx M_L^{-1} L U^L$$

Corrector: Apply limited antidiffusion

 $M_L U = M_L U^L + \overline{F}, \qquad \quad F = [M_L - M_C] \dot{U}^L - D U^L$

High-order schemeLow-order scheme

$$M_C \frac{\mathrm{d}U^H}{\mathrm{d}t} = K U^H$$

$$M_L \frac{\mathrm{d}U^L}{\mathrm{d}t} = L U^L, \quad L = K + D$$

Predictor: Compute low-order solution

$$M_L \frac{\mathrm{d}U^L}{\mathrm{d}t} = L U^L \qquad \Rightarrow \qquad \dot{U}^L \approx M_L^{-1} L U^L$$

- **Corrector:** Apply limited antidiffusion $M_{1}U_{1} = M_{2}U_{1}U_{1}U_{2}$
 - $M_L U = M_L U^L + \overline{F}, \qquad F = [M_L M_C] \dot{U}^L D U^L$

Low-order scheme must satisfy physical constraints

Perform flux correction such that **mass is conserved**.

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Conservative flux decomposition

$$m_i U_i = m_i U_i^L + \sum_{j \neq i} F_{ij}, \qquad F_{ji} = -F_{ij}$$

Perform flux correction such that mass is conserved.

Conservative flux decomposition and limiting

$$m_i U_i = m_i U_i^L + \sum_{j \neq i} \alpha_{ij} F_{ij}, \qquad F_{ji} = -F_{ij}, \qquad \alpha_{ji} = \alpha_{ij}$$

- high-order approximation $(\alpha_{ij} = 1)$ to be used in smooth regions
- low-order approximation $(\alpha_{ij} = 0)$ to be used near steep fronts

Perform flux correction such that certain **physical quantities are bounded** by the local extrema of the low-order solution. Perform flux correction such that certain **physical quantities are bounded** by the local extrema of the low-order solution.



Set
$$\alpha_{ij}^{(0)} := 1$$
 and repeat $r = 1, \dots, R$

Mark all nodes i that violate the local FCT constraint

$$u_i^{\min} \le u_i^L + \frac{1}{m_i} \sum_{j \ne i} \alpha_{ij}^{(r-1)} f_{ij}^u \le u_i^{\max}$$

Eliminate fixed fraction of unacceptable antidiffusion

$$\alpha_{ij}^{(r)} := \left\{ \begin{array}{ll} 1-r/R & \text{if node } i \text{ or } j \text{ is marked} \\ \alpha_{ij}^{(r-1)} & \text{otherwise} \end{array} \right.$$



Low-order solution is recovered in the worst case:
$$U_i = U_i^L$$



Zalesak's flux limiter



- Consider positive/negative antidiffusive contributions separately
- Limit antidiffusion if it exceeds the distance to local maximum/minimum



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- Nodal correction factors
 - $R_i^+ = \min\{1, Q_i^+ / P_i^+\} \text{ for positive fluxes into node } i$ $R_i^- = \min\{1, Q_i^- / P_i^-\} \text{ for negative fluxes into node } i$



- Consider positive/negative antidiffusive contributions separately
- Limit antidiffusion if it exceeds the distance to local maximum/minimum

- Nodal correction factors
 - $R_i^+ = \min\{1, Q_i^+ / \frac{P_i^+}{i}\}$ for positive fluxes into node i
 - $R_i^- = \min\{1, Q_i^- / P_i^-\}$ for negative fluxes into node *i*
- Limit antidiffusive flux for edge ij by the minimum of R_i and R_j





or





Nodal transformation of variables $V_i = \mathcal{T}(U_i)U_i$ and $G_{ij} = \mathcal{T}(U_i)F_{ij}$

1 Compute low-order solution at time t^{n+1}

$$M_L \frac{U^L - U^n}{\Delta t} = \theta L U^L + (1 - \theta) L U^n \qquad \text{prediction}$$

Perform flux correction by Zalesak's limiter

$$m_i U_i^{(0)} = m_i U_i^L + \sum_{j \neq i} \alpha_{ij} F_{ij}$$
 correction

Eliminate spurious undershoots/overshoots

$$m_i U_i^{(r)} = m_i U_i^L + \sum_{j \neq i} \alpha_{ij}^{(r)} [\alpha_{ij} F_{ij}]$$
 failsafe step

From: P.R. Woodward and P. Colella, JCP 54, 115 (1984)



Solution at T = 0.2 computed by **low-order scheme** ($\alpha_{ij} \equiv 0$)





Solution at T = 0.2 computed by fixed fraction flux limiter



 $\begin{array}{c} h=1/128\\ \Delta t=5\cdot 10^{-5} \end{array}$

Solution at T = 0.2 computed by Zalesak's flux limiter ($\alpha_{ij} = \alpha_{ij}^p \alpha_{ij}^{\rho}$)



density distribution
$$h = 1/128 \\ \Delta t = 5 \cdot 10^{-5}$$

Solution at T = 0.2 computed by Zalesak's flux limiter ($\alpha_{ij} = \alpha_{ij}^p \alpha_{ij}^{\rho}$)



Numerical studies: D. Kuzmin, M. Shashkov, J. Shadid, M.M. (to appear in JCP)

Idealized Z-pinch implosion model by Banks and Shadid

Generalized Euler system coupled with scalar tracer equation

$$\frac{\partial}{\partial t} \begin{bmatrix} \rho \\ \rho \mathbf{v} \\ \rho E \\ \rho E \\ \rho \lambda \end{bmatrix} + \nabla \cdot \begin{bmatrix} \rho \mathbf{v} \\ \rho \mathbf{v} \otimes \mathbf{v} + p\mathcal{I} \\ \rho E \mathbf{v} + p \mathbf{v} \\ \rho \lambda \mathbf{v} \end{bmatrix} = \begin{bmatrix} 0 \\ \mathbf{f} \\ \mathbf{f} \cdot \mathbf{v} \\ 0 \end{bmatrix}$$

Equation of state

$$p = (\gamma - 1)\rho(E - 0.5|\mathbf{v}|^2)$$

Non-dimensional Lorentz force

$$\mathbf{f} = (\rho \lambda) \left(\frac{I(t)}{I_{\max}}\right)^2 \frac{\hat{\mathbf{e}}_r}{r_{\text{eff}}}$$



Coupled solution algorithm



From: J.W. Banks and J.N. Shadid, JCP 61, 725 (2009)











✤ Initialization



- Linearized flux correction algorithm for time-dependent flows mass conservation, boundedness of physical quantities, failsafe strategy if density/pressure becomes negative
- Coupled solution algorithm for idealized Z-pinch implosions positivity and symmetry preservation on unstructured grids
- Todo: comparative study and extension to 'realistic' scenarios current drive, r-z plane, RT-instabilities, AMR







Appendix



Input: auxiliary solution u^L and antidiffusive fluxes f^u_{ij} , where $f^u_{ii} \neq f^u_{ij}$

1 Sums of positive/negative antidiffusive fluxes into node i

$$P_i^+ = \sum_{j \neq i} \max\{0, f_{ij}^u\}, \qquad P_i^- = \sum_{j \neq i} \min\{0, f_{ij}^u\}$$

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 $\alpha^u_{ij} = \alpha^u_{ji}$ to satisfy the FCT constraints

$$\alpha_{ij}^{u} = \min\{R_{ij}, R_{ji}\}, \quad R_{ij} = \begin{cases} \min\{1, Q_i^+/P_i^+\} & \text{if } f_{ij}^u \ge 0\\ \min\{1, Q_i^-/P_i^-\} & \text{if } f_{ij}^u < 0 \end{cases}$$

Conservative variables: density, momentum, total energy

$$U_i = \left[\rho_i, (\rho \mathbf{v})_i, (\rho E)_i\right], \qquad F_{ij} = \left[f_{ij}^{\rho}, \mathbf{f}_{ij}^{\rho \upsilon}, f_{ij}^{\rho E}\right], \qquad F_{ji} = -F_{ij}$$

Primitive variables V = TU: density, velocity, pressure

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

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

Raw antidiffusive fluxes for the velocity and pressure

$$\mathbf{f}_{ij}^{\upsilon} = \frac{\mathbf{f}_{ij}^{\rho\upsilon} - \mathbf{v}_i f_{ij}^{\rho}}{\rho_i}, \qquad f_{ij}^p = (\gamma - 1) \left[\frac{|\mathbf{v}_i|^2}{2} f_{ij}^{\rho} - \mathbf{v}_i \cdot \mathbf{f}_{ij}^{\rho\upsilon} + f_{ij}^{\rho E} \right]$$

Pointwise initialization

$$U(\mathbf{x}_i) = U_0(\mathbf{x}_i)$$



$$\label{eq:rho} \begin{split} \rho = \left\{ \begin{array}{ll} 1.0 & \mbox{in } \Omega_1 \\ 0.01 & \mbox{in } \Omega_2 \\ u = v = 0.0, \, p = 1.0 \end{array} \right. \end{split}$$

$$U(\mathbf{x}_i) = U_0(\mathbf{x}_i)$$



Pointwise initialization
Conservative initialization

$$\int_{\Omega} w U_h \, \mathrm{d}x = \int_{\Omega} w U_0 \, \mathrm{d}x$$

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Pointwise initialization
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Consistent L₂-projection

$$\sum_{j} m_{ij} U_j^H = \int_{\Omega} \varphi_i U_0 \, \mathrm{d}x$$

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Conservative initialization

$$\int_{\Omega} w U_h \, \mathrm{d}x = \int_{\Omega} w U_0 \, \mathrm{d}x$$

- Consistent L_2 -projection $\sum_j m_{ij} U_j^H = \int_\Omega \varphi_i U_0 \, \mathrm{d} x$
- Mass-lumped L_2 -projection $m_i U_i^L = \int_\Omega \varphi_i U_0 \,\mathrm{d} x$

Pointwise initialization

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- Consistent L_2 -projection $\sum_j m_{ij} U_j^H = \int_\Omega \varphi_i U_0 \, \mathrm{d} x$
- Mass-lumped L_2 -projection $m_i U_i^L = \int_\Omega \varphi_i U_0 \, \mathrm{d} x$
- Limited L_2 -projection ($0 \le \alpha_{ij} \le 1$)

$$m_i U_i = m_i U_i^L + \sum_{j \neq i} \alpha_{ij} m_{ij} (U_i^L - U_j^L)$$

Initialization for bilinear elements



(c) L_2 -projection, $\alpha_{ij} = \alpha_{ij}^{\rho}$



	bilinear elements, 3×3 Gauss rule		
	$\ \rho - \rho_h\ _2$	$\min(\rho_h)$	$\max(\rho_h)$
(a)	1.048e-1	-1.031e-1	1.098
(b)	1.168e-1	1.000e-2	1.000
(c)	1.103e-1	1.000e-2	1.000

computed by adaptive cubature formulae

Initialization for linear elements

▶ Conclusions



(c)
$$L_2$$
-projection, $\alpha_{ij} = \alpha_{ij}^{\rho}$



	linear elements, 3-point Gauss rule		
	$\ \rho - \rho_h\ _2$	$\min(\rho_h)$	$\max(\rho_h)$
(a)	1.206e-1	-7.143e-2	1.088
(b)	1.357e-1	1.000e-2	1.000
(c)	1.259e-1	1.000e-2	1.000

computed by adaptive cubature formulae