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# Third-Order Edge-Based Scheme for Unsteady Problems

Acknowledgements:

**NASA LaRC FUN3D group**, and

**Dr. Mujeeb Malik** in the Revolutionary Computational Aerosciences (**RCA**) project  
within NASA's Transformational Tools and Technologies (TTT) Project  
of the Transformative Aeronautics Concepts Program under the Aeronautics Research Mission Directorate.

**Hiro Nishikawa and Yi Liu**

48th AIAA Fluid Dynamics Conference, June 29, 2018



# Good, Better, and Best

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**CIVIC LX**  
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**CIVIC EX-T/L**  
\$24,000~

*3 Trim Models!*  
*The higher the price,  
the higher the quality!*

*Which one would you choose?*  
*How do you choose one?*

# 2nd, 3rd, and 4th Order

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**2nd-order**  
1~4 DoF/var



**3rd-order**  
1~10 DoFs/var



**4th-order**  
1~20 DoFs/var

*3 Order Models!  
The higher the order,  
the higher the quality!*

*Which one would you choose?  
How do you choose one?*



# Immediate Improvements



## High-order methods are sought for high-fidelity simulation on unstructured grids...

Progress made, but still practical CFD codes rely on low-order methods...

1. Major code restructuring and verification.
2. High computational cost.  
e.g., 50 eqns solved in 3rd-order DG for NS.
3. Grid adaptation for efficiency.  
e.g., target accuracy on coarser grids.
4. High-order curved grid generation and adaptation.

**I want it all.**



**I want it NOW!**

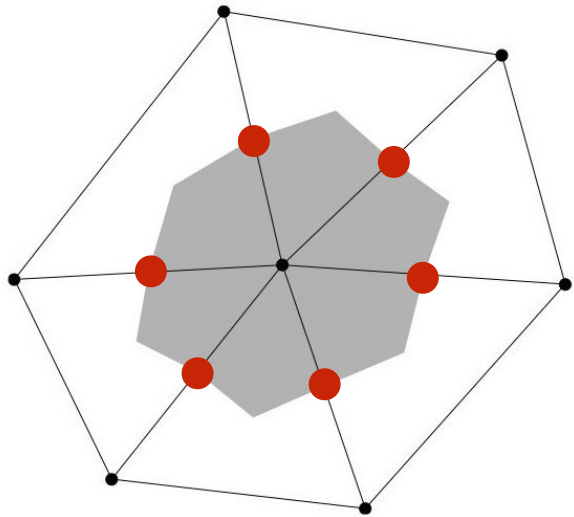
**You can have it now by special high-order methods.**



# Third-Order Edge-Based Scheme



Note: EB scheme is 2nd/3rd-order on simplex grids.



Originally discovered by Katz and Sankaran for 2D conservation laws (2011).

$$\text{div } \mathbf{f} = 0 \quad \longrightarrow \quad \frac{1}{V_j} \sum_{k \in \{k_j\}} \phi_{jk} |\mathbf{n}_{jk}| = 0$$

*3rd-order by nearly 2nd-order algorithms*

- Quadratic LSQ gradients
  - Linear flux extrapolation:  $\mathbf{f}_L = \mathbf{f}_j + \frac{1}{2} \left( \frac{\partial \mathbf{f}}{\partial \mathbf{u}} \right)_j \nabla \mathbf{u}_j \cdot \Delta \mathbf{r}_{jk}$
  - Special source quadrature (e.g., unsteady terms)
- 3rd-order on **linear tetrahedral grids for curved geometries** (JCP2016)
  - 3rd-order **without second-derivatives** (Theory in JCP2017: NIA Best Paper 2017)
  - 3rd-order on **zero/negative-volume grids** (AIAA Best CFD Paper 2017)

3D Navier-Stokes version is implemented in NASA's FUN3D.

[AIAA2016-2969](#), [AIAA2017-0081](#), [AIAA2017-0738](#) (Unsteady), [AIAA2017-3443](#)



# Model Unsteady Problems



Consider 1D advection-diffusion equation:

$$\partial_t \mathbf{u} + \partial_x \mathbf{f} = \mathbf{s}$$

Implicit time-integration:

$$\partial_x \mathbf{f} = \mathbf{s} - \Delta_t \mathbf{u} \leftarrow \text{discretized in time}$$

**L-stable BDF2** and **ESDIRK3** schemes:

Kennedy&Carpenter(2003)

[Unconditionally stable] + [Non-oscillatory]

Great to have L-stability for complex applications.

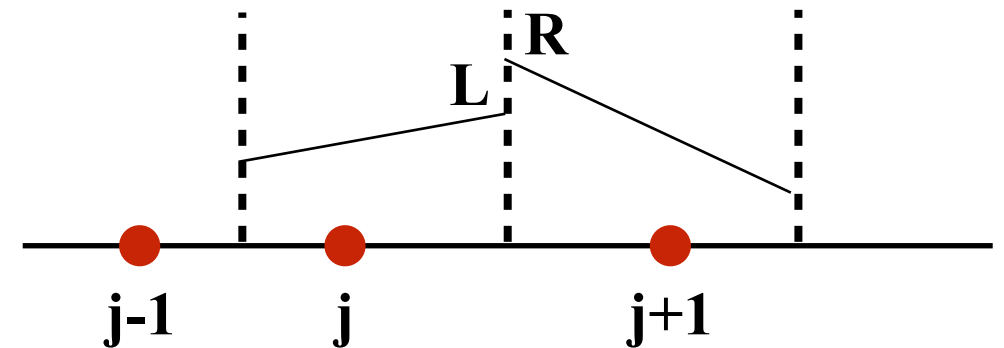


# Discretization



Edge-based discretization:

$$\text{Res}_j = \text{Res}_j^{\Delta x} - \text{Res}_j^{\Delta t}$$



**Spatial term:**

$$\text{Res}_j^{\Delta x} = - \left( \frac{\Phi_{j+1/2} - \Phi_{j-1/2}}{\Delta x_j} \right) + \frac{1}{\Delta x_j} \int_{\Delta x_j} s \, dx,$$

$$\Phi(\mathbf{u}_L, \mathbf{u}_R) = \frac{1}{2} (\mathbf{f}_L + \mathbf{f}_R) - \frac{1}{2} \mathbf{Q} (\mathbf{u}_R - \mathbf{u}_L)$$

**Time term:**

$$\text{Res}_j^{\Delta t} = \frac{1}{\Delta x_j} \int_{\Delta x_j} \Delta_t \mathbf{u} \, dx$$

Special quadrature  
Nishikawa Liu JCP2017



# Time integration schemes



**BDF2:**  
2nd-order

$$\text{Res}_j^{\Delta t} = \frac{1}{\Delta x_j} \int_{\Delta x_j} \{ \alpha_p \mathbf{u}^{n+1} + \alpha_n \mathbf{u}^n + \alpha_{n-1} \mathbf{u}^{n-1} \} dx$$

$$\text{Res}(\mathbf{u}^{n+1}) = \text{Res}^{\Delta x}(\mathbf{u}^{n+1}) - \text{Res}^{\Delta t}(\mathbf{u}^{n+1}, \mathbf{u}^n, \mathbf{u}^{n-1}) = 0$$

**ESDIRK3:**  
3rd-order

$$\text{Res}_j^{\Delta t}(\mathbf{v}, \mathbf{u}^n) = \frac{1}{\Delta x_j} \int_{\Delta x_j} \frac{\mathbf{v} - \mathbf{u}^n}{\Delta t} dx, \quad \mathbf{v} = \mathbf{u}_2, \mathbf{u}_3, \mathbf{u}^{n+1}$$

$$\begin{aligned} \mathbf{u}_1 &= \mathbf{u}^n, \\ \text{Res}^{\Delta t}(\mathbf{u}_2, \mathbf{u}^n) &= \sum_{k=1}^2 a_{2k} \text{Res}^{\Delta x}(\mathbf{u}_k), \\ \text{Res}^{\Delta t}(\mathbf{u}_3, \mathbf{u}^n) &= \sum_{k=1}^3 a_{3k} \text{Res}^{\Delta x}(\mathbf{u}_k), \\ \text{Res}^{\Delta t}(\mathbf{u}^{n+1}, \mathbf{u}^n) &= \sum_{k=1}^4 a_{4k} \text{Res}^{\Delta x}(\mathbf{u}_k). \end{aligned}$$

Implicit solver is used to solve the unsteady residual eqs.

# Nature of Errors



2nd-order: Dispersive error dominates.

$$T.E.(2nd) = Ch^2 \underline{\partial_{xxx}u}$$

Note: 2nd-order time-integration scheme generates the dispersive error just like a spatial scheme: e.g., for  $\partial_t u + a\partial_x u = 0$

$$T.E.(2nd) = C\Delta t^2 \partial_{ttt}u = C\Delta t^2 a^3 \partial_{xxx}u$$

3rd-order: Dispersive error eliminated.

$$T.E.(3rd) = Ch^2 \cancel{\partial_{xxx}u} + \underline{C_3 h^3 \partial_{xxxx}u}$$

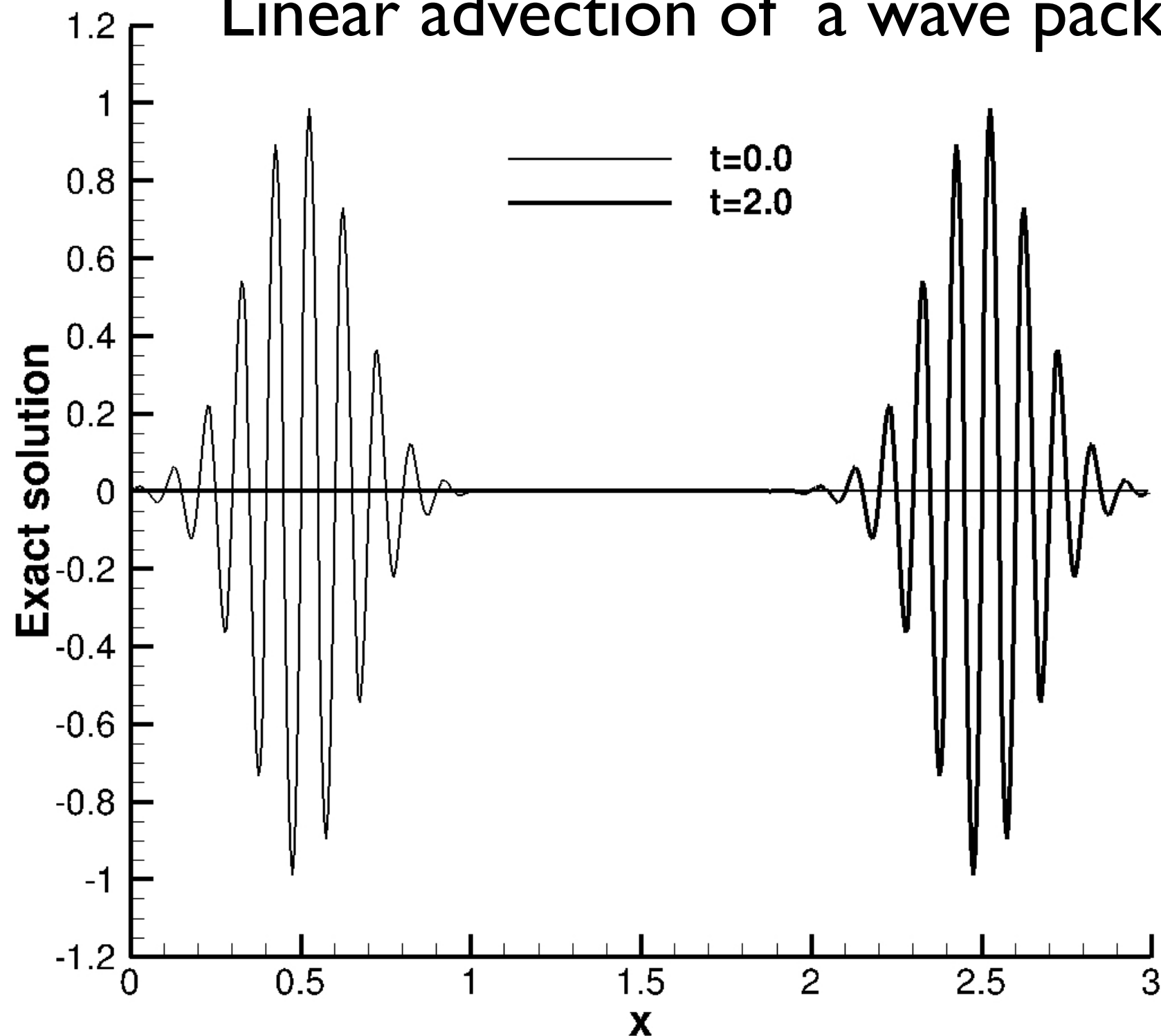
*3rd-order solution should be smoother without large oscillations and propagate at a correct speed.*



# Test Problem



## Linear advection of a wave packet

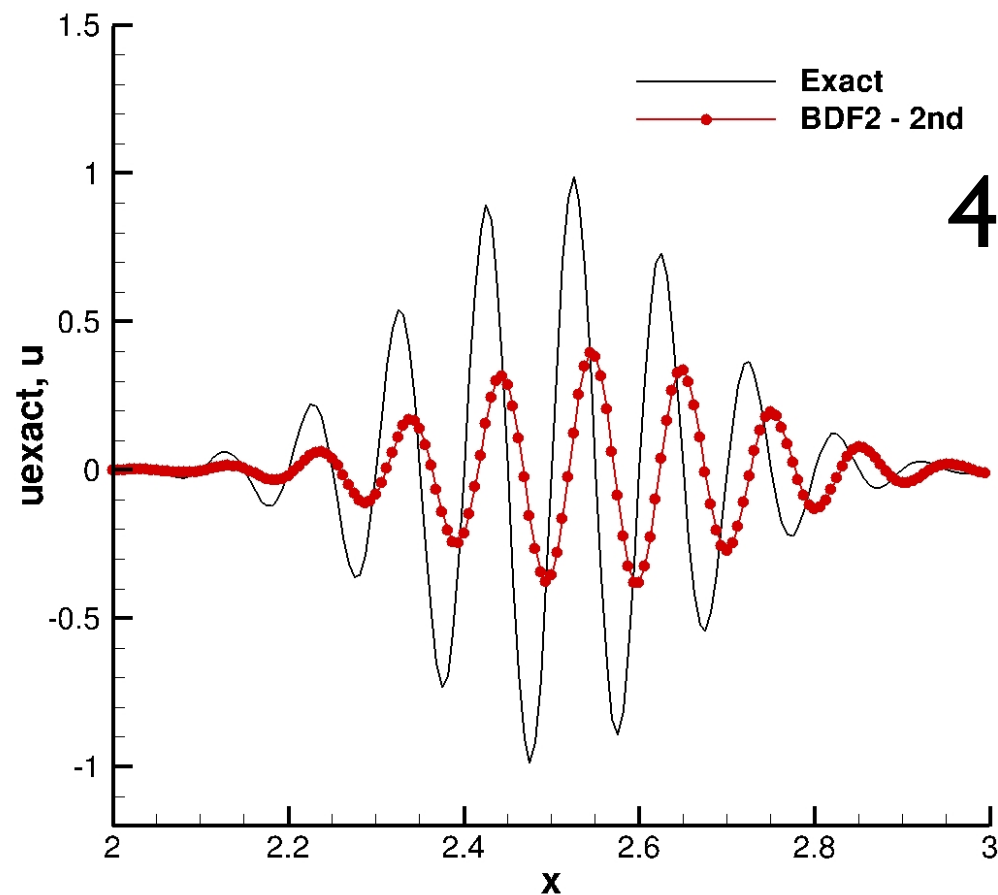


# Nature of Errors



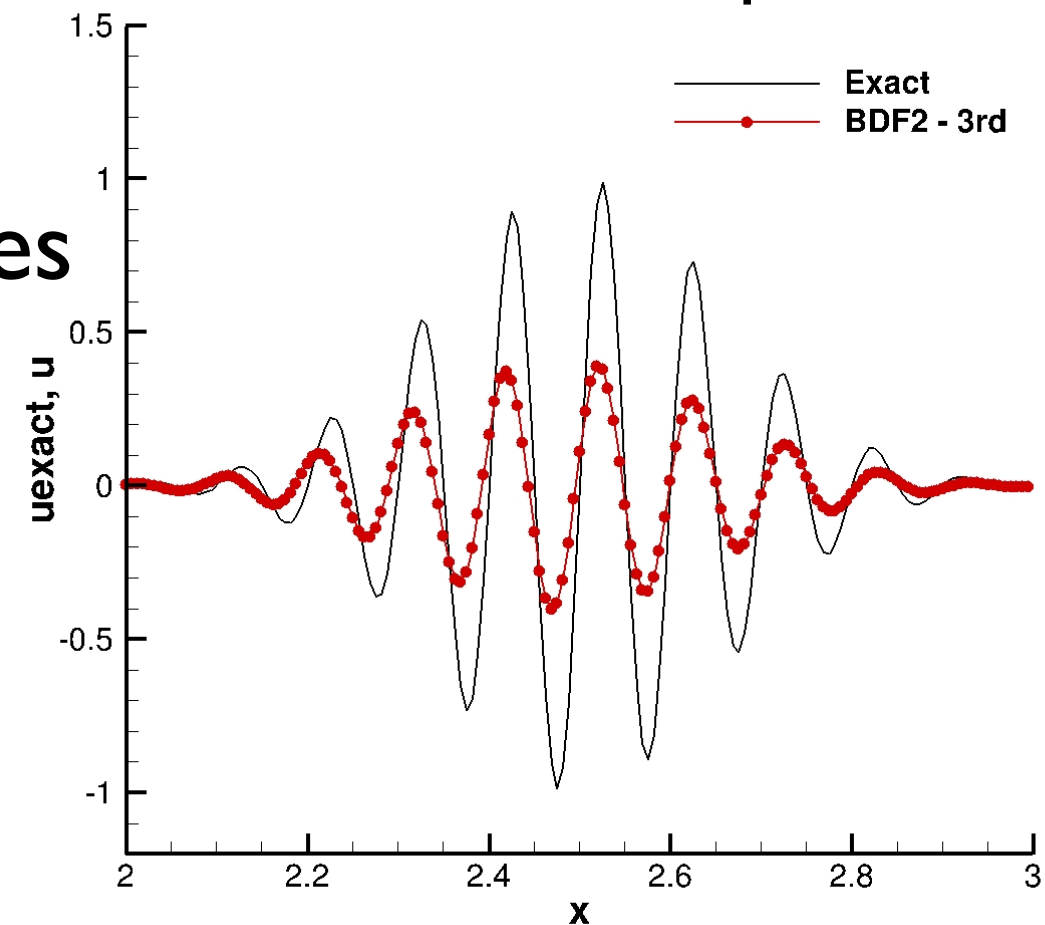
## 2nd-order time-integration scheme: BDF2 at $\Delta t=0.001$

2nd-order in space



479 nodes

3rd-order in space



Spatial error dominates: 3rd-order scheme is more accurate even with BDF2.

*“Good, but I want less dissipative solution....”*



# Then, how about 4th-order?



2nd-order: Dispersive error dominates.

$$T.E.(2nd) = Ch^2 \underline{\partial_{xxx} u}$$

3rd-order: Dispersive error eliminated.

$$T.E.(3rd) = \cancel{Ch^2 \partial_{xxx} u} + \underline{C_3 h^3 \partial_{xxxx} u}$$

4th-order: Dispersive and dissipative errors eliminated.

$$T.E.(4th) = \cancel{Ch^2 \partial_{xxx} u} + \cancel{C_3 h^3 \partial_{xxxx} u} + \underline{C_4 h^4 \partial_{xxxxx} u}$$

OK, but *can you afford?*

# “I want heated seats...”

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No heated seats...



**CIVIC EX-T/L**

\$24,000~

Heated seats!!





# Get It cheaper!

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**CIVIC EX**

\$21,000~



+

**VS**

**Cheap Heating Blanket**

<\$100



**CIVIC EX-T/L**

\$24,000~

Heated seats

# Can I get low dissipation cheaper?

**3rd-order**

1~10 DoFs/var



+

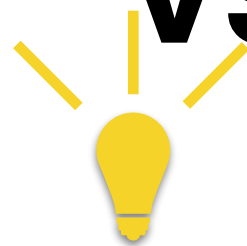
$$\frac{1}{2} (\mathbf{f}_L + \mathbf{f}_R) - \frac{1}{2} \mathbf{Q} \frac{(\mathbf{u}_R - \mathbf{u}_L)}{\text{Dissipation}}$$

Reduce  $(\mathbf{u}_R - \mathbf{u}_L)$  by high-order reconstruction?

$$\mathbf{u}_L = \mathbf{u}_j + \frac{1}{2} \partial_{jk} \mathbf{u}_j + \frac{1}{8} \partial_{jk}^2 \mathbf{u}_j \dots$$

High-order derivatives are required.....  
kappa=1/2 does quadratic, but no significant impact...

**VS**



**4th-order**

1~20 DoFs/var

**Low dissipation**



# Get low dissipation cheaper!

**3rd-order**

1~10 DoFs/var



+

Reduce the coefficient  $Q$ ,  
instead of the jump ( $u_R - u_L$ ) !!!

**VS**



**4th-order**

1~20 DoFs/var

**Low dissipation**

**Low dissipation**

$$\Phi = \frac{1}{2} (\mathbf{f}_L + \mathbf{f}_R) - \frac{1}{2} \mathbf{Q}^* (\mathbf{u}_R - \mathbf{u}_L)$$

$$\mathbf{Q}^* = K \mathbf{Q} \quad K = 0.01$$

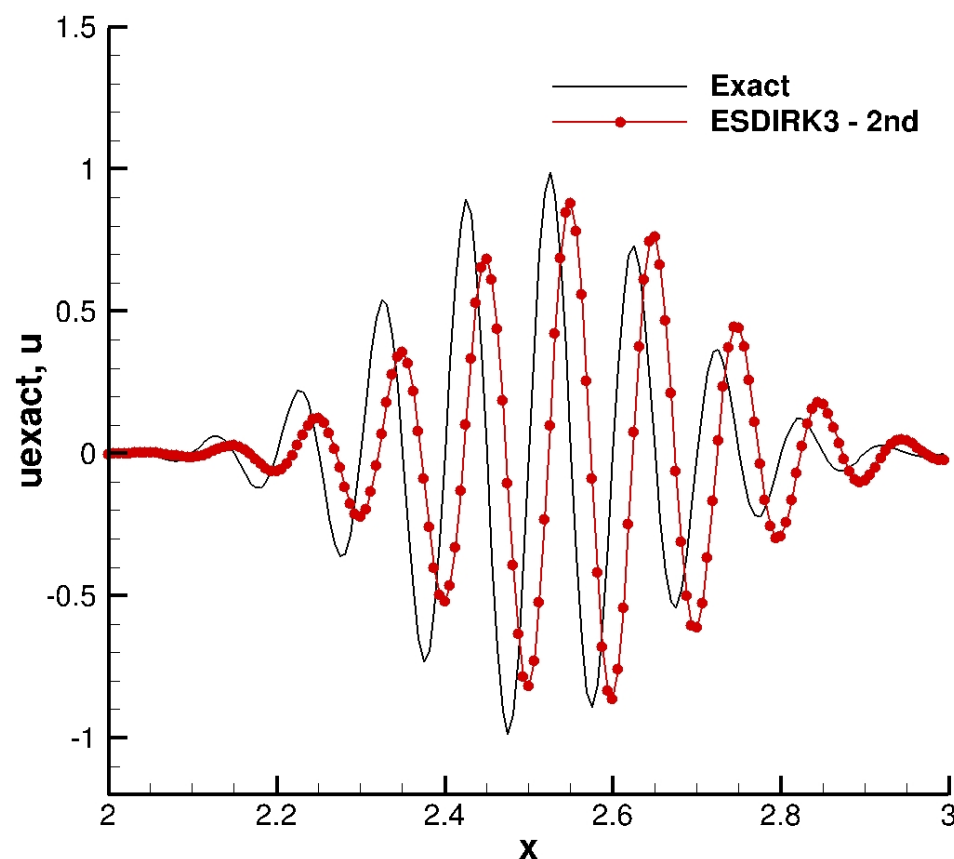
Almost no add. cost !

# ESDIRK3 with a large $\Delta t$

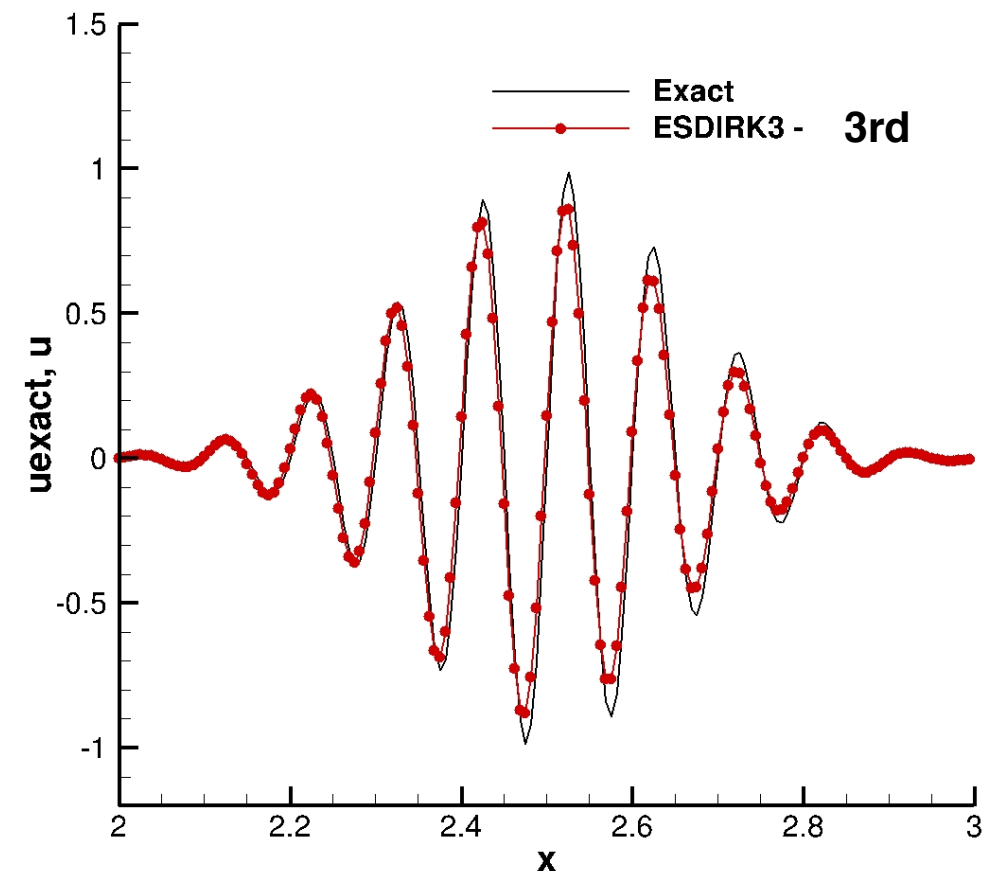
ESDIRK3 and low-dissipation flux at  $\Delta t=0.005$

3rd-order in time + 2nd-order in space

3rd-order in space and time



Dispersive...  
Waste of resources.....

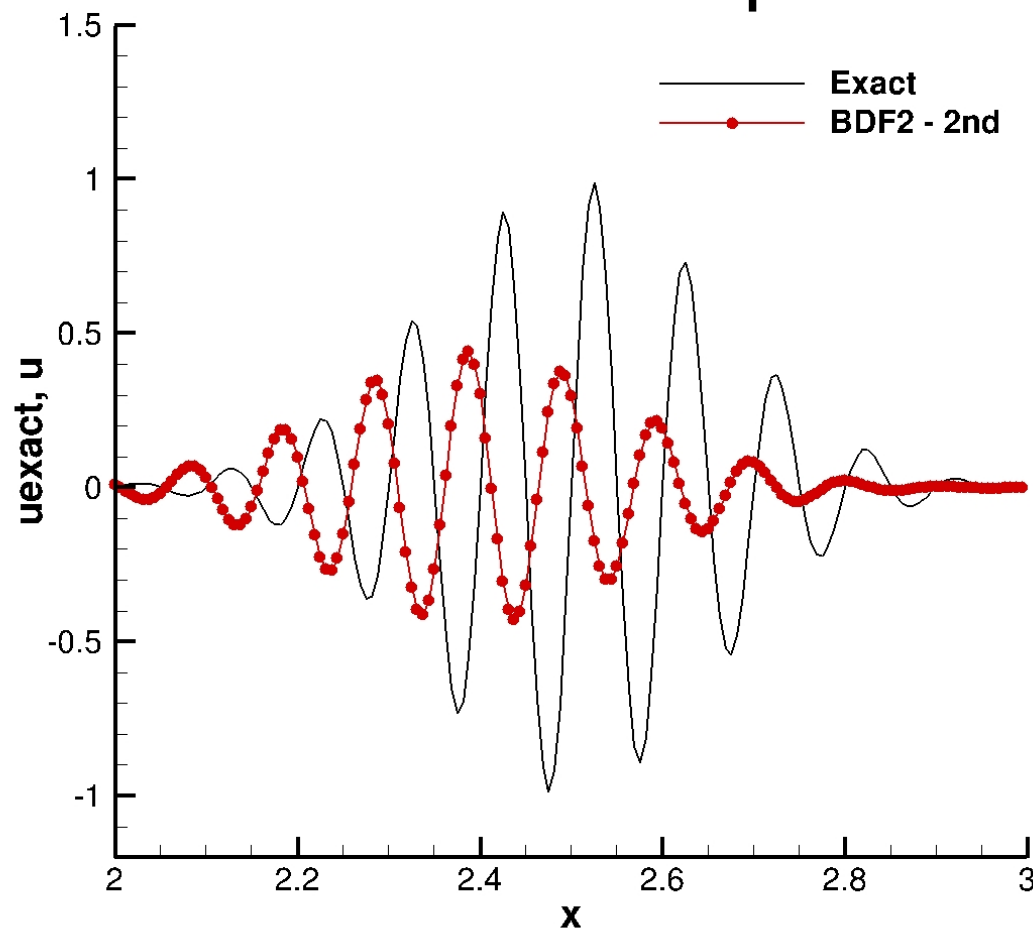


Excellent solution

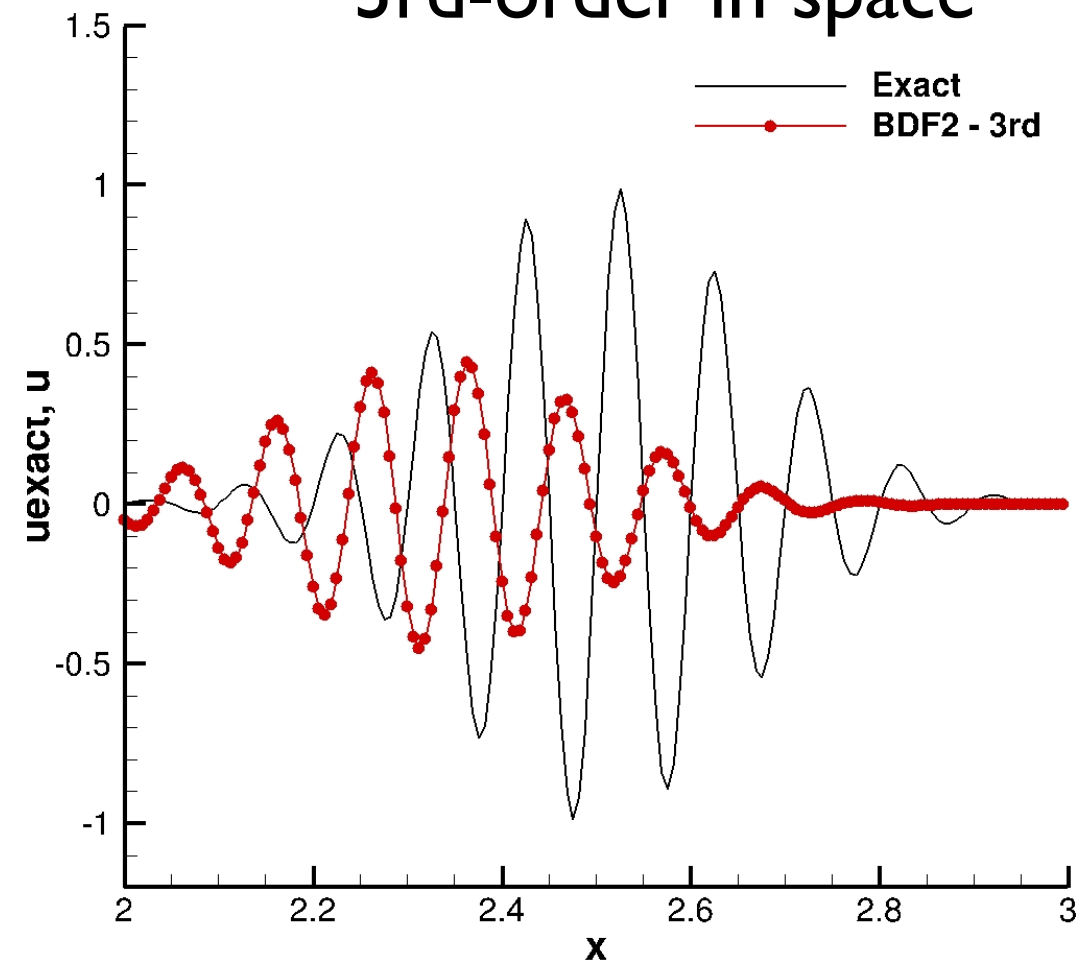
# BDF2 with a large $\Delta t$

BDF2 and low-dissipation flux at  $\Delta t=0.005$

2nd-order in space



3rd-order in space



Waste of resources.....

BDF2 error dominates...

No advantage by 3rd-order nor low-dissipation.....



# Irregular grid at $dt = 0.025$

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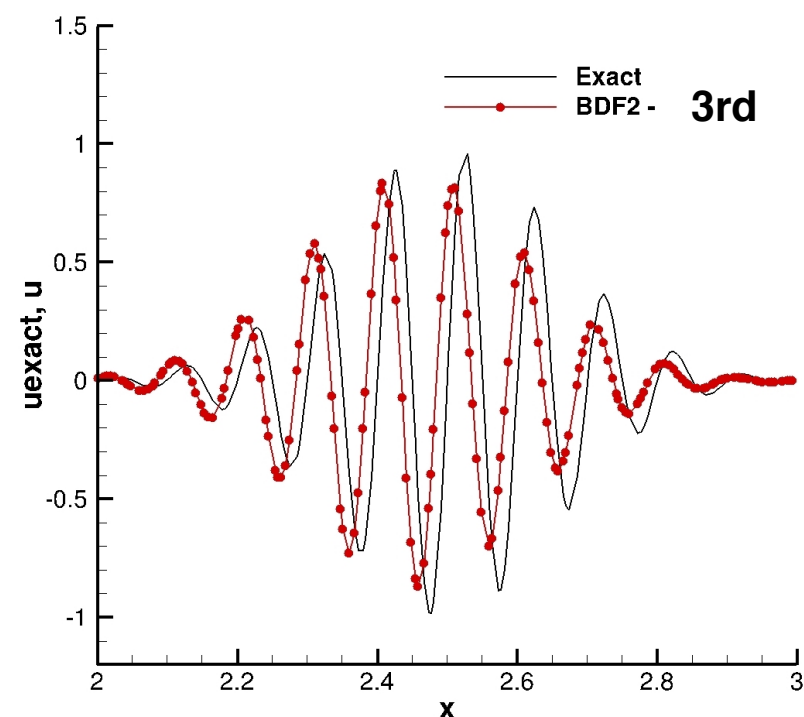
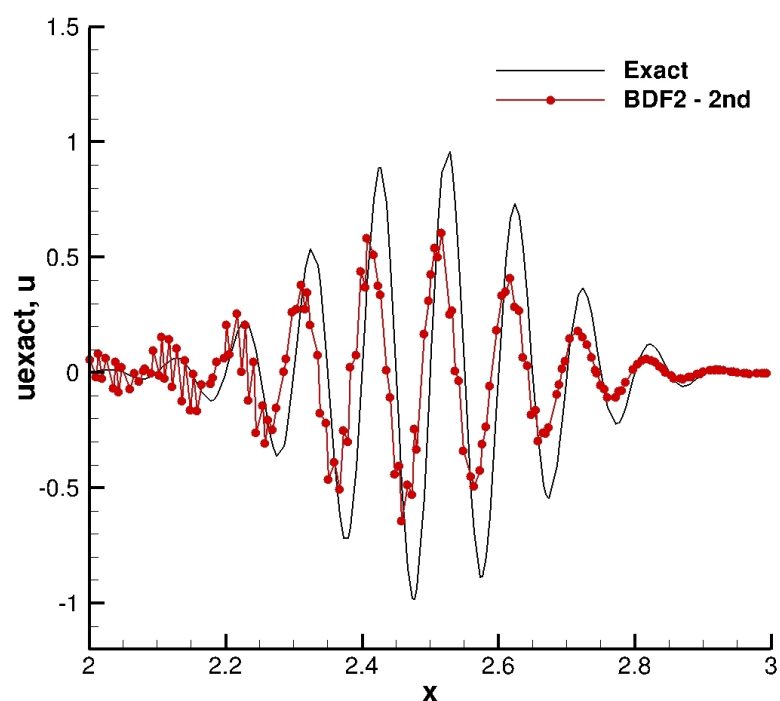
**Space**

**2nd**

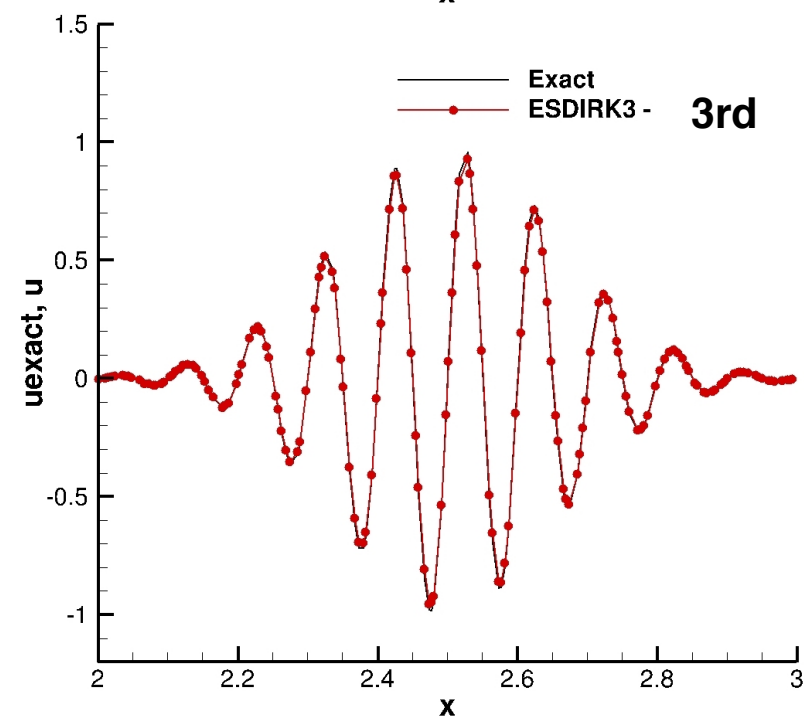
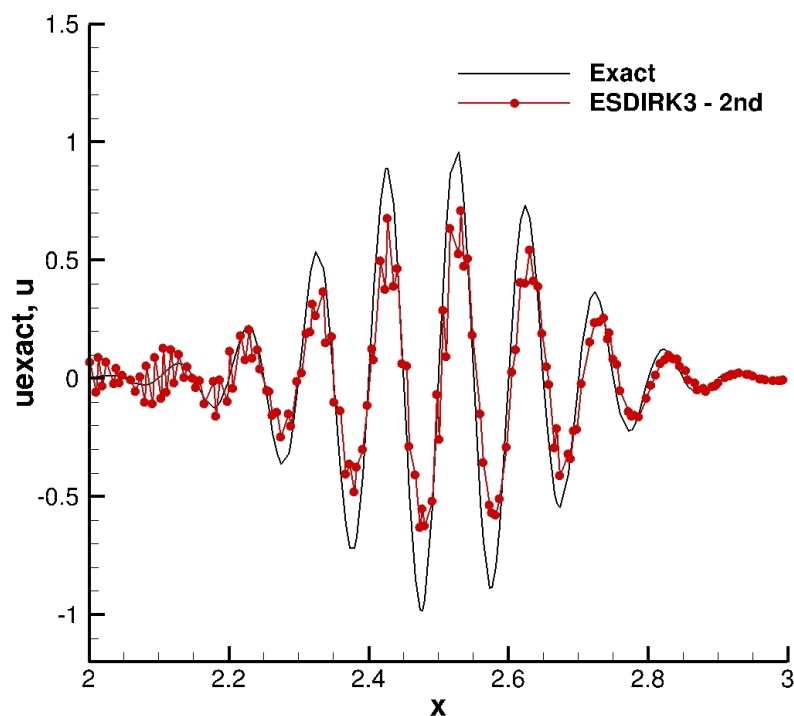
**3rd**

**Time**

**2nd**



**3rd**

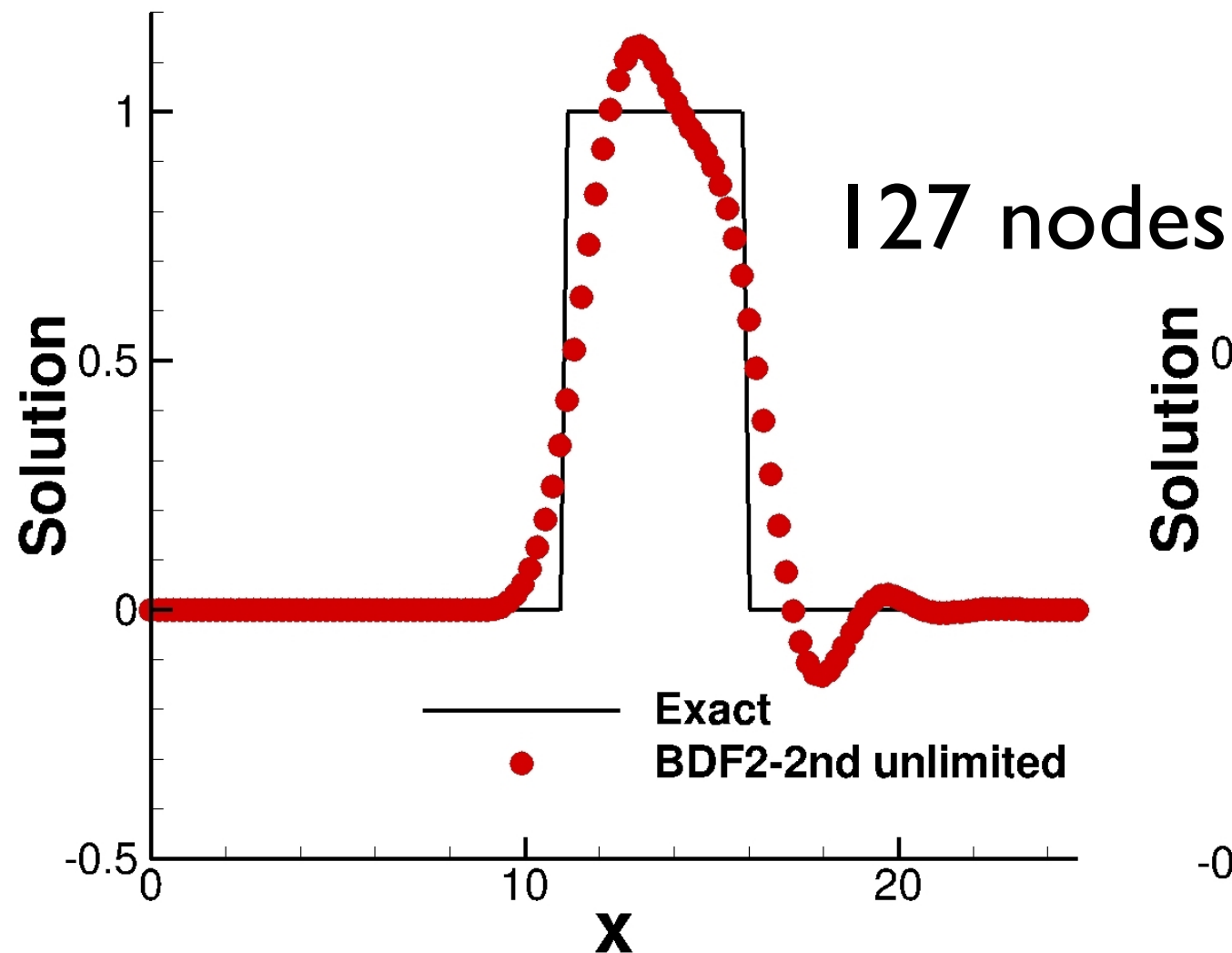


# Convection of a square profile

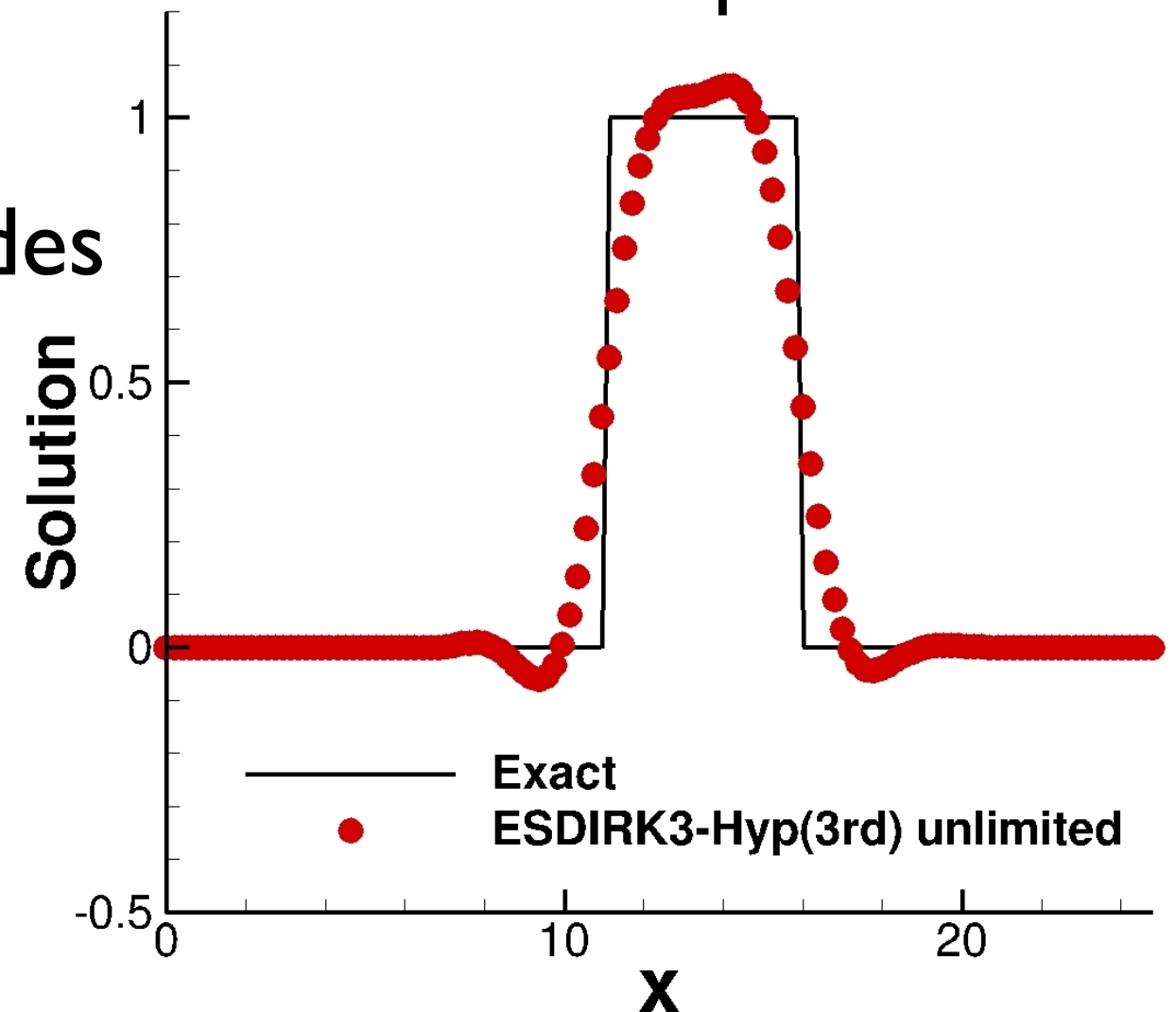


Convection over distance 60 with  $\Delta t=0.2$

2nd-order in space and time



3rd-order in space and time



3rd-order is low-dispersive and accurate with no limiter.

# Low-Dissipation Roe Flux



**Roe flux:** 
$$\frac{1}{2}(F_{nL} + F_{nR}) - \frac{1}{2}|\mathbf{A}_n|(\mathbf{U}_R - \mathbf{U}_L)$$

**Low-Dissipation Roe:** Rieper(2011), Thornber et.al.(2008), Oßwald et.al.(2016).  
Compute the averaged flux, and then modify the velocities

$$\mathbf{v}_L^* = \frac{\mathbf{v}_L + \mathbf{v}_R}{2} - \frac{z}{2}(\mathbf{v}_R - \mathbf{v}_L) \quad z = \min(1, \max(M_L, M_R))$$

$$\mathbf{v}_R^* = \frac{\mathbf{v}_L + \mathbf{v}_R}{2} + \frac{z}{2}(\mathbf{v}_R - \mathbf{v}_L) \quad \text{Thornber et.al.(2008)}$$

to compute the whole dissipation term  $|\mathbf{A}_n|(\mathbf{U}_R - \mathbf{U}_L)$

Effects:

Low-Mach fix of Rieper:  $\Delta u_n^* = z \Delta u_n$

Reduced dissipation (L2Roe):  $\Delta \mathbf{v}^* = z \Delta \mathbf{v}$  Oßwald et.al.(2016)



# NASA's FUN3D



Released: Very economical high-resolution scheme

**FUN3D-i3rd:** 3rd-order inviscid scheme

**FUN3D-LDRoe:** flux\_construction = "ldroe"

Not yet released: exists in a branch

**FUN3D-HNS:**

- 3rd-order Navier-Stokes scheme
- 3rd-order for both flow variable and their gradients
- Convergence acceleration on refined grids

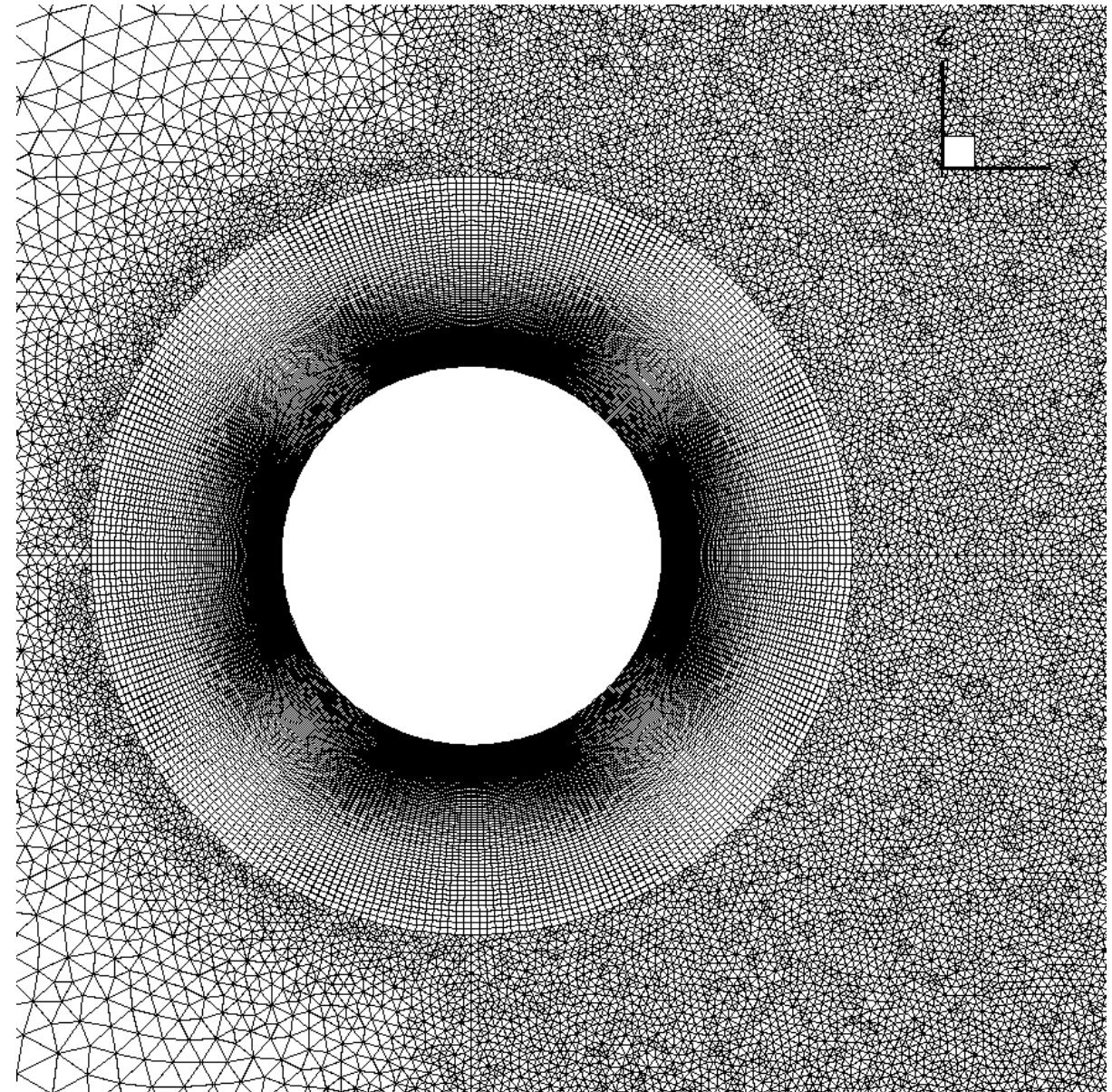
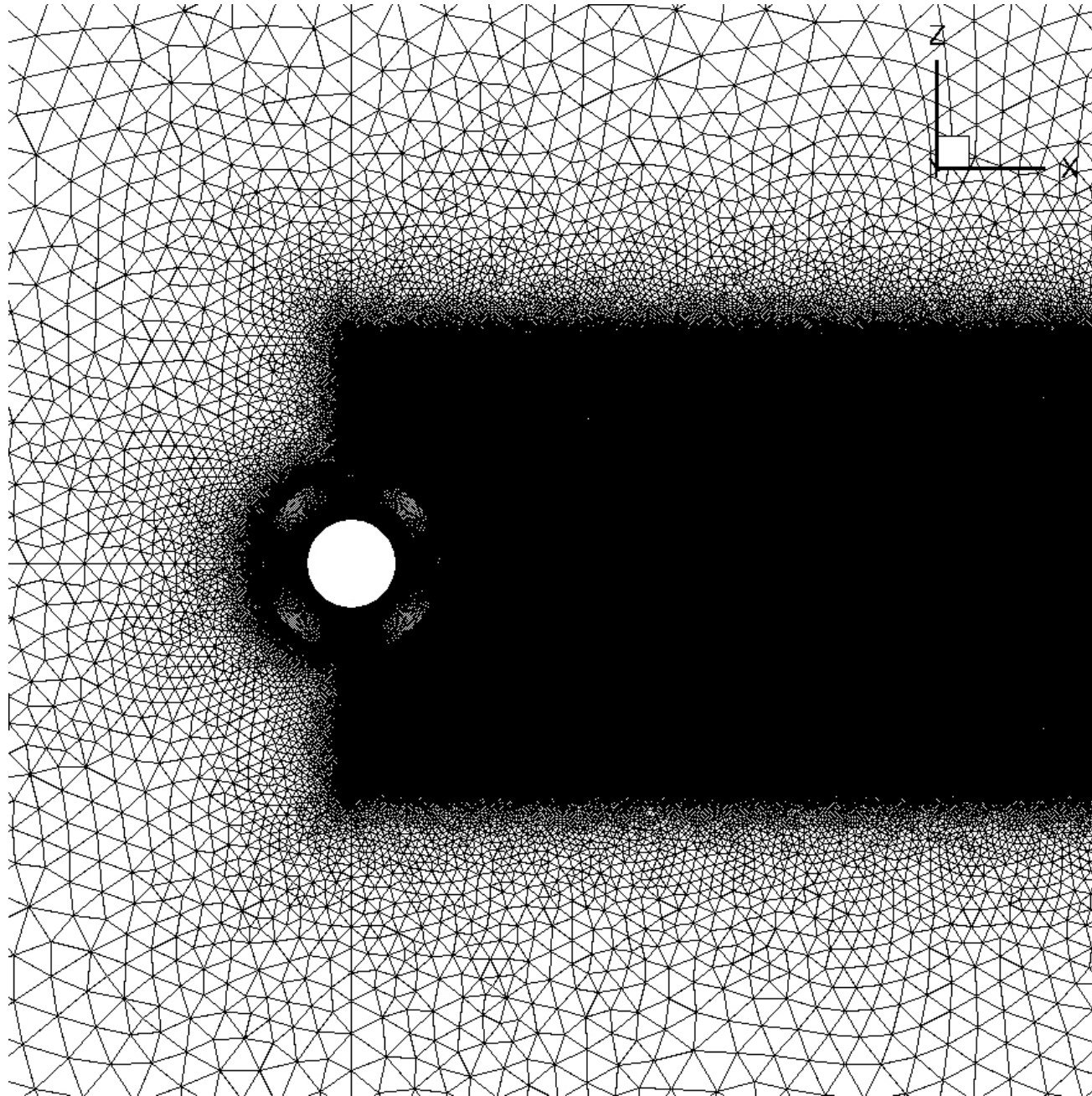


# Laminar flow over a cylinder

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## Mixed Grid





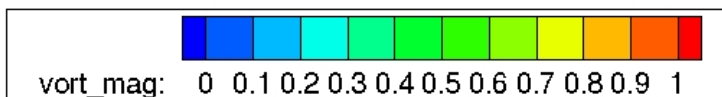
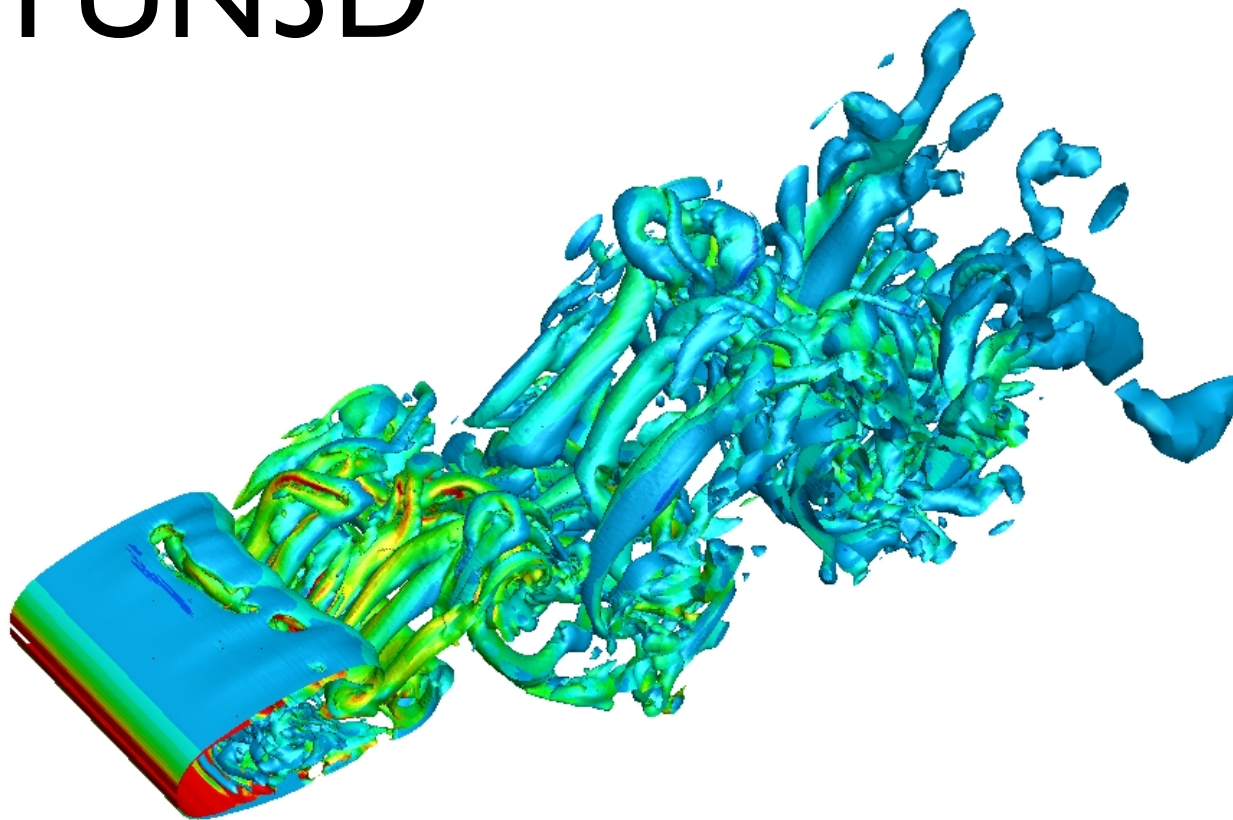
# Mixed Grid

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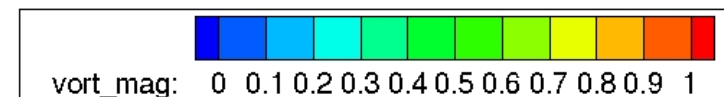
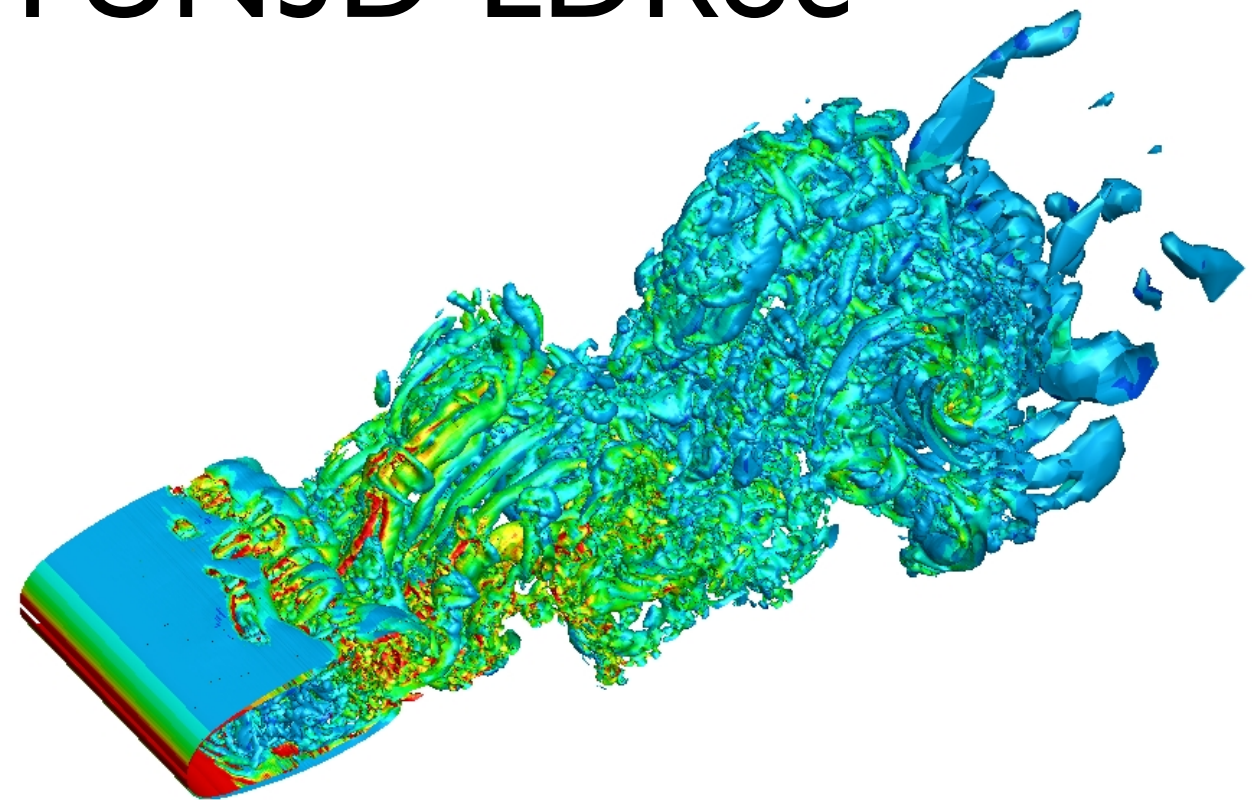


**Mach=0.1, Re=3900, dt=0.05, 20,000 time steps**

## FUN3D



## FUN3D-LDRoe





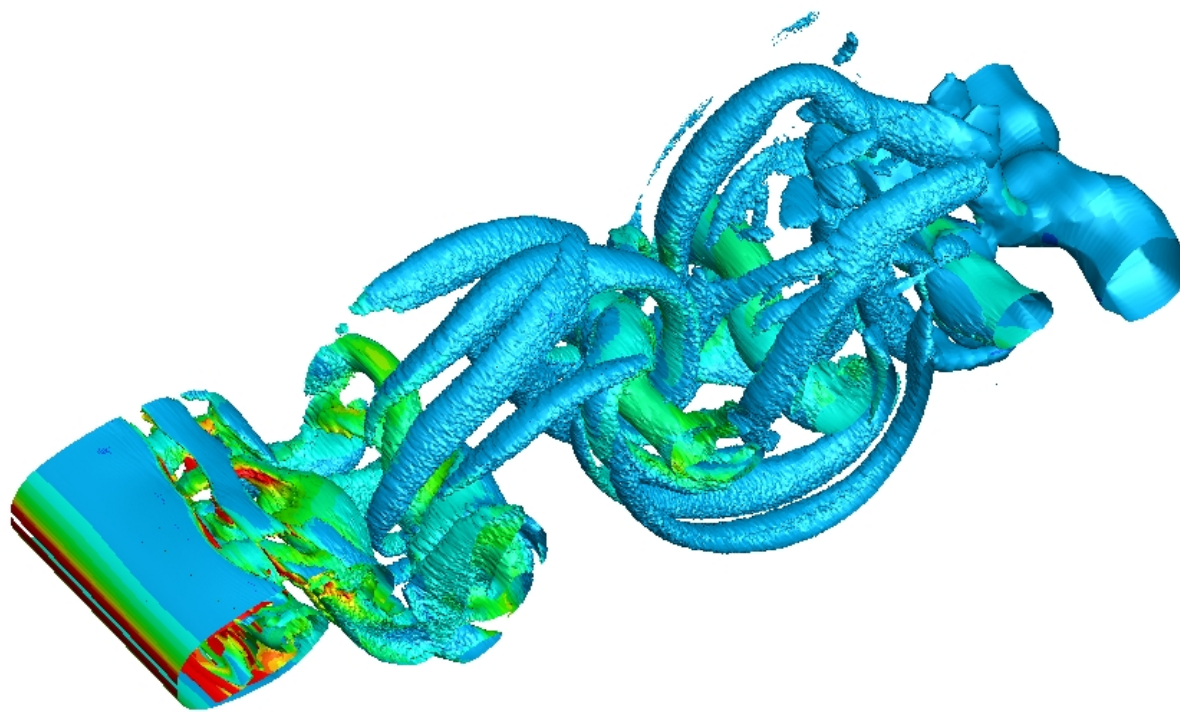
# Tetrahedral grid

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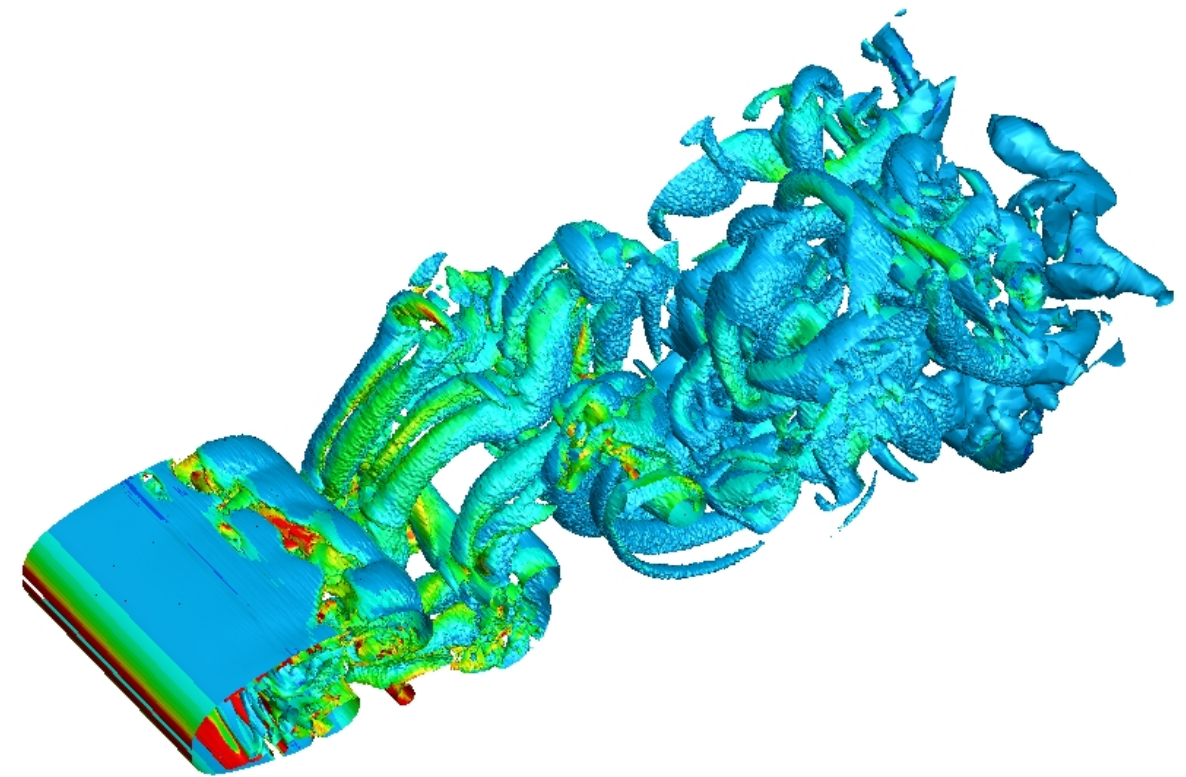
**Mach=0.1, Re=3900, dt=0.05, 20,000 time steps**

## FUN3D



vort\_mag: 0 0.1 0.2 0.3 0.4 0.5 0.6 0.7 0.8 0.9 1

## FUN3D-i3rd-LDRoe



vort\_mag: 0 0.1 0.2 0.3 0.4 0.5 0.6 0.7 0.8 0.9 1

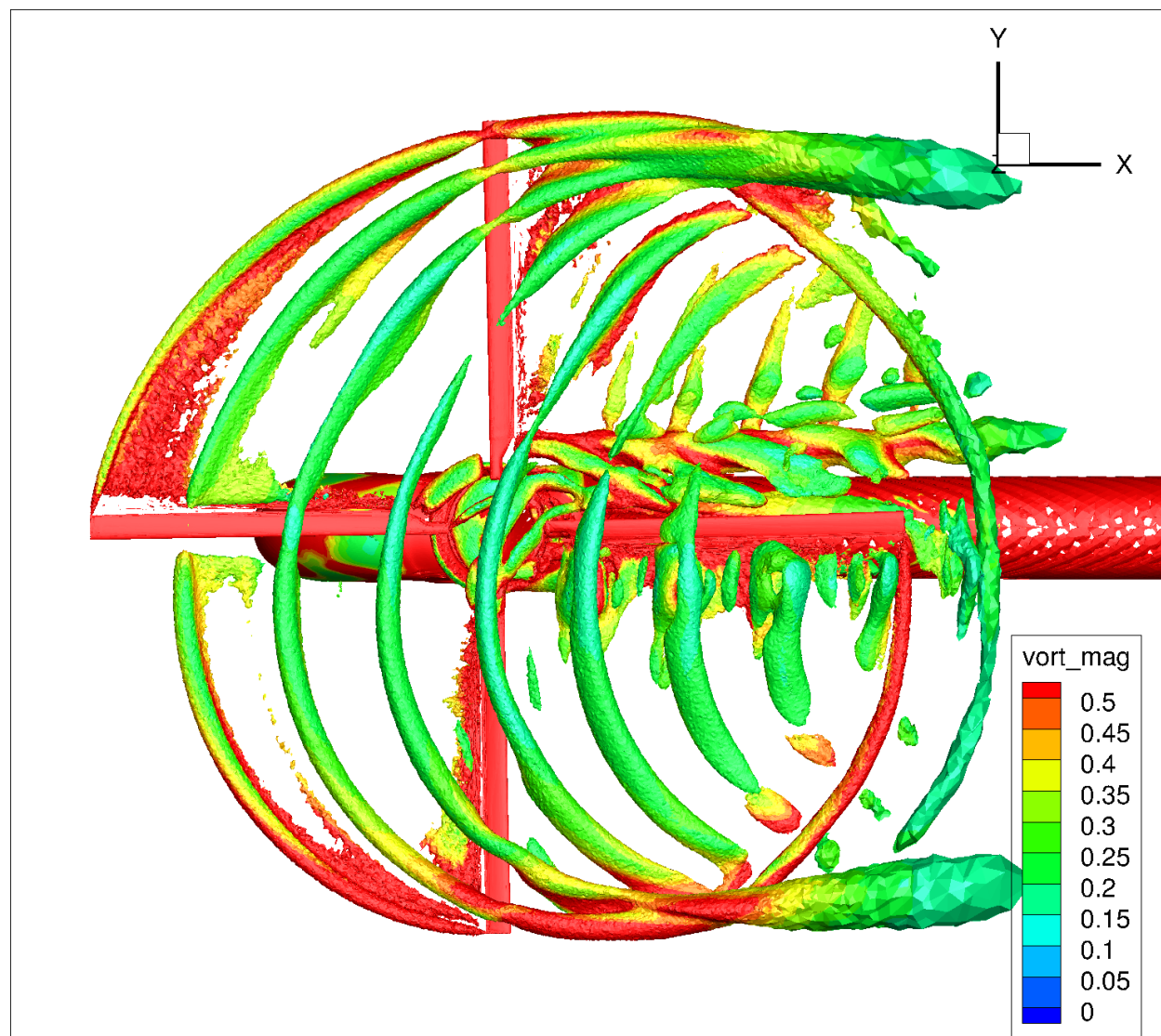


# Rotorcraft simulation

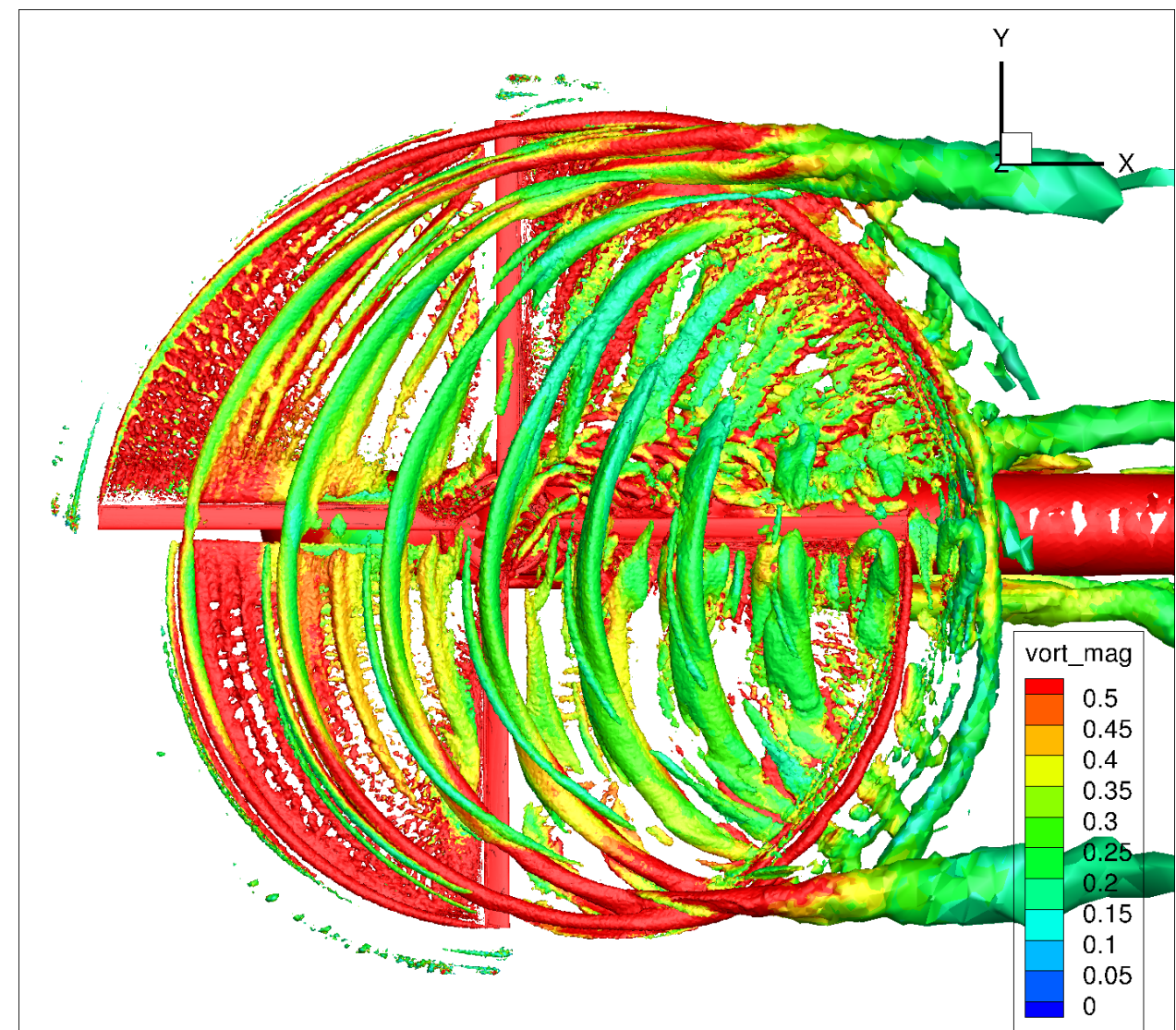
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## FUN3D



## FUN3D-i3rd-LDRoe



Obtained by Beth Lee-Rausch (LaRC)

# Conclusions



## **Better have the same order in space and time.**

3rd-order time integration for 3rd-order spatial scheme,  
or we may be wasting our resources.

## **Economical low-dissipation flux**

Very cheap and useful if 4th-order scheme is too expensive for you.

## **3rd-order low-dissipation in NASA's FUN3D**

Being used in practical simulations: Rotorcraft, Landing gear, LES, etc.

“Model-invariant hybrid RANS-LES computations on unstructured meshes”  
S. Ravindran and S. Woodruff, in this conference.



# Future Work



- JFNK solver for 3rd-order scheme
- Implement ESDIRK3 not to waste resources
- Implicit quadratic gradient method
- 3rd-order for turbulence models
- Adaptive viscous simulation with FUN3D-HNS  
Accurate gradients are very useful on adaptive grids and time derivatives
- Enable the use of zero-volume elements

***Superior accuracy, efficiency, and immediate applicability warrant further developments.***

# Shop smart in CFD!

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**You can  
have it now!**

**Visit the nearest dealership to check out our  
3rd-order low-dissipation edge-based scheme!**