

## Spatial Discretization for Incompressible Flows

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# SPATIAL DISCRETIZATION OF THE NAVIER-STOKES EQUATIONS OF INCOMPRESSIBLE FLOWS

$$\rho \left( \frac{\partial \underline{u}}{\partial t} + (\underline{u} \cdot \nabla) \underline{u} - \underline{f} \right) - \nabla \cdot \underline{\sigma} = \underline{0}$$

$$\nabla \cdot \underline{u} = 0$$

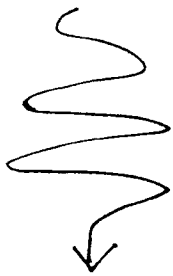
$$\underline{u} = \underline{g} \quad \text{on} \quad \Gamma_g$$

$$\underline{n} \cdot \underline{\sigma} = \underline{h} \quad \text{on} \quad \Gamma_h$$

$$\underline{u}(\underline{x}, 0) = \underline{u}_0 \quad \text{on} \quad \Omega$$

PARTIAL DIFFERENTIAL EQUATIONS

START



SPATIAL DISCRETIZATION

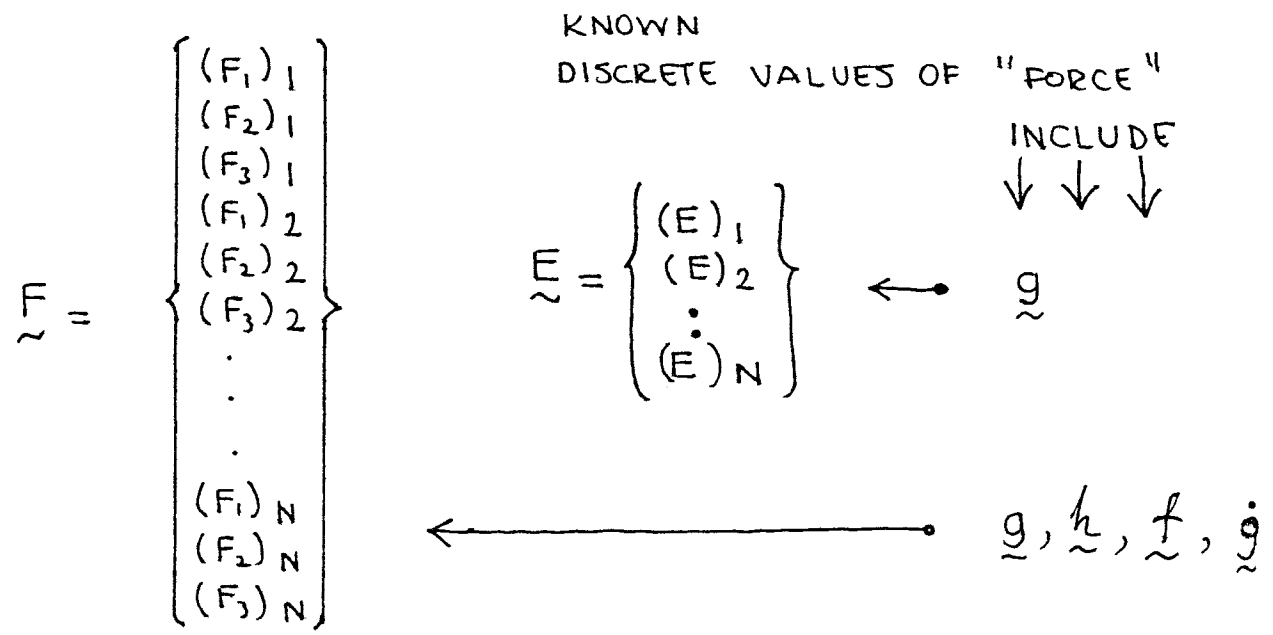
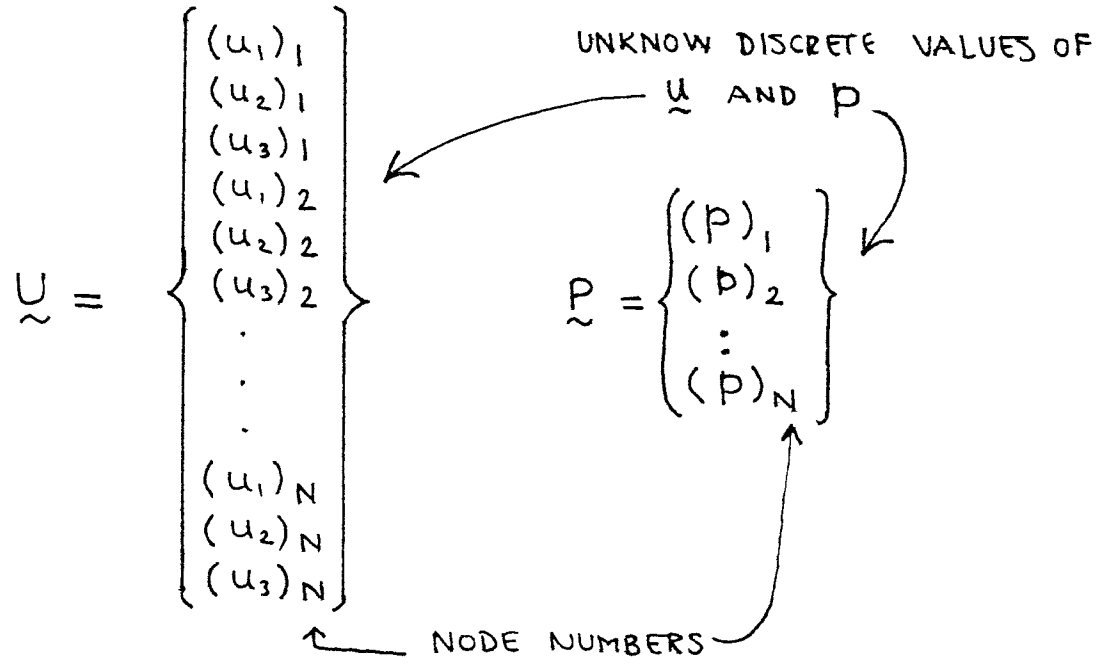
$$\underline{M} \dot{\underline{U}} + \underline{N}(\underline{U}) + \underline{K} \underline{U} - \underline{G} \underline{P} = \underline{F}$$

$$\underline{G}^T \underline{U} = \underline{E}$$

$$\underline{U}(0) = \underline{U}_0$$

NONLINEAR  
ORDINARY  
DIFFERENTIAL  
EQUATION SYSTEM  
WITH CONSTRAINT

WHERE ...



WHERE ...

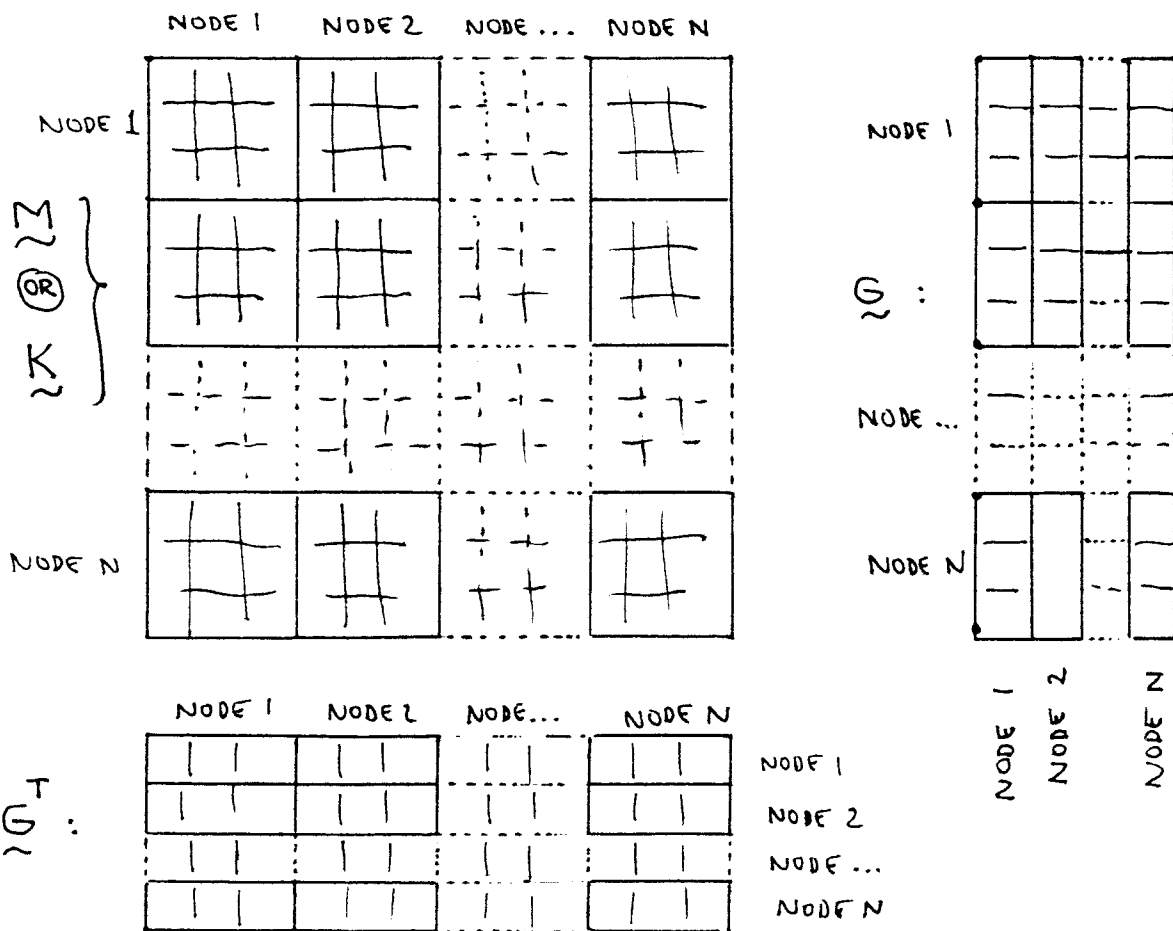
$\underline{M}$  : MASS MATRIX

$\underline{N}(\underline{U})$  : NONLINEAR FUNCTION  
(COMING FROM ADVECTIVE TERMS)

$\underline{K}$  : "STIFFNESS" MATRIX  
(COMING FROM VISCOUS TERMS)

$\underline{G}$  : DISCRETE GRADIENT OPERATOR

$\underline{G}^T$  : DISCRETE DIVERGENCE OPERATOR  
(NOTE :  $\underline{G}^T = \underline{G}$ -TRANSPOSE)



$$\underline{N}(\underline{u}) = \begin{Bmatrix} (N_1)_1 \\ (N_2)_1 \\ (N_3)_1 \\ (N_1)_2 \\ (N_2)_2 \\ (N_3)_2 \\ \vdots \\ \vdots \\ (N_1)_N \\ (N_2)_N \\ (N_3)_N \end{Bmatrix}$$

COMES FROM

$$\rho (\underline{u} \cdot \nabla) \underline{u}$$

NONLINEARITY

NODE NUMBERS

FOR NEWTON-RAPHSON ITERATIONS

WE WILL NEED :

$$\frac{\partial \underline{N}}{\partial \underline{u}} : \text{TANGENT "STIFFNESS" MATRIX}$$

(BASED ON THE NONLINEAR FUNCTION  $\underline{N}(\underline{u})$ )

SIMILAR TO

$\underline{M}$  AND  $\underline{K}$

(5)

## FINITE ELEMENT EQUATIONS

STEP 1: 
$$\int_{\Omega} \underline{w} \cdot \left( \rho \left( \frac{\partial \underline{u}}{\partial t} + (\underline{u} \cdot \nabla) \underline{u} - \underline{f} \right) - \nabla \cdot \underline{\sigma} \right) d\Omega = 0$$

$$\int_{\Omega} q (\nabla \cdot \underline{u}) d\Omega = 0$$

STEP 2: INTEGRATE THIS TERM BY PART.

REMEMBER : a)  $\underline{w} = \underline{0}$  ON  $\Gamma_g$

b)  $\underline{n} \cdot \underline{\sigma} = \underline{h}$  ON  $\Gamma_h$

c) 
$$\int_{\Omega} \underline{w} \cdot (\nabla \cdot \underline{\sigma}) d\Omega = \int_{\Gamma} \underline{w} \cdot (\underline{n} \cdot \underline{\sigma}) d\Gamma$$

$$- \int_{\Omega} \nabla \underline{w} : \underline{\sigma} d\Omega$$

$$\int_{\Omega} \underline{w} \cdot (\underline{\nabla} \cdot \underline{\sigma}) d\Omega = \int_{\Gamma_g} \underline{w} \cdot (\underline{n} \cdot \underline{\sigma}) d\Gamma + \int_{\Gamma_h} \underline{w} \cdot \underbrace{(\underline{n} \cdot \underline{\sigma})}_{\underline{h}} d\Gamma$$

$$- \int_{\Omega} \underbrace{\underline{\nabla} \underline{w}}_{\text{SYMMETRIC PART OF } \underline{\nabla} \underline{w}} : \underline{\sigma} d\Omega$$

$$\underbrace{\left( \text{SYMMETRIC PART OF } \underline{\nabla} \underline{w} \right)}_{\underline{\varepsilon}(\underline{w})} : \underline{\sigma}$$

$$\underline{\varepsilon}(\underline{w}) : \underline{\sigma}$$

$$= \int_{\Gamma_h} \underline{w} \cdot \underline{h} d\Gamma - \int_{\Omega} \underline{\varepsilon}(\underline{w}) : \underline{\sigma} d\Omega$$

⇒

$$\int_{\Omega} \underline{w} \cdot \rho \left( \frac{\partial \underline{u}}{\partial t} + (\underline{u} \cdot \underline{\nabla}) \underline{u} - \underline{f} \right) d\Omega + \int_{\Omega} \underline{\varepsilon}(\underline{w}) : \underline{\sigma} d\Omega$$

$$= \int_{\Gamma_h} \underline{w} \cdot \underline{h} d\Gamma \quad ; \quad \int_{\Omega} q (\underline{\nabla} \cdot \underline{u}) d\Omega = 0$$

BECAUSE  $\underline{w}$  AND  $q$  ARE INDEPENDENT, THESE EQUATIONS CAN BE ADDED SIDE-BY-SIDE. ⇒

$$\int_{\Omega} \underline{w} \cdot \rho \left( \frac{\partial \underline{u}}{\partial t} + (\underline{u} \cdot \nabla) \underline{u} - \underline{f} \right) d\Omega + \int_{\Omega} \underline{\varepsilon}(\underline{w}) : \underline{\sigma} d\Omega$$

$$+ \int_{\Omega} q(\nabla \cdot \underline{u}) d\Omega = \int_{\Gamma_h} \underline{w} \cdot \underline{h} d\Gamma$$

NOTE THAT  $\underline{\sigma} = -p \underline{I} + 2\mu \underline{\varepsilon}(\underline{u})$

$$\Rightarrow \int_{\Omega} \underline{\varepsilon}(\underline{w}) : \underline{\sigma}(p, \underline{u}) d\Omega$$

$$= \int_{\Omega} \underline{\varepsilon}(\underline{w}) : (-p \underline{I}) d\Omega + \int_{\Omega} \underline{\varepsilon}(\underline{w}) : 2\mu \underline{\varepsilon}(\underline{u}) d\Omega$$

$$= \underbrace{-\text{tr}(\underline{\varepsilon}(\underline{w})) p}_{-(\nabla \cdot \underline{w}) p}$$



ELEMENT-LEVEL VECTORS

$$\underline{m}_v : \quad \underline{w} \cdot \rho \frac{\partial \underline{u}}{\partial t}$$

$$c_a^i N_a \underline{e}^i \cdot \rho \frac{\partial \underline{u}}{\partial t}$$

$$c_a^i \boxed{N_a \rho \frac{\partial u_i}{\partial t}} \quad \frac{(u_i)_{n+1} - (u_i)_n}{\Delta t}$$

$$\underline{c}_v : \quad \underline{w} \cdot \rho (\underline{u} \cdot \underline{\nabla}) \underline{u}$$

$$c_a^i N_a \underline{e}^i \cdot \rho (\underline{u} \cdot \underline{\nabla}) \underline{u}$$

$$c_a^i \boxed{N_a \rho (\underline{u} \cdot \underline{\nabla}) u_i}$$

$$\underline{k}_v : \quad \underline{\underline{\varepsilon}}(\underline{w}) : 2\mu \underline{\underline{\varepsilon}}(\underline{u})$$

$$\underline{\nabla} \underline{w} : 2\mu \underline{\underline{\varepsilon}}(\underline{u})$$

$$\underline{\nabla} (c_a^i N_a \underline{e}^i) : 2\mu \underline{\underline{\varepsilon}}(\underline{u})$$

$$c_a^i \boxed{(\underline{\nabla} N_a) \underline{e}^i : 2\mu \underline{\underline{\varepsilon}}(\underline{u})}$$

CAN ALSO BE WRITTEN AS  $\rightarrow$

$$(\underline{\nabla} N_a) \underline{e}^i : 2\mu \underline{\varepsilon}(\underline{u})$$

$$= (\underline{\nabla} N_a) \underline{e}^i : \mu \left( \underline{\nabla} \underline{u} + (\underline{\nabla} \underline{u})^T \right)$$

$$= \mu \left( (\underline{\nabla} N_a) \underline{e}^i : \underline{\nabla} \underline{u} + (\underline{\nabla} N_a) \underline{e}^i \cdot \underline{\nabla} \underline{u} \right)$$

$$= \boxed{\mu \left( \underline{\nabla} N_a \cdot \underline{\nabla} u_i + \underline{\nabla} N_a \cdot \frac{\partial \underline{u}}{\partial x_i} \right)}$$

$$\underline{g}_v : \quad (\underline{\nabla} \cdot \underline{w}) p$$

$$\underline{\nabla} \cdot (c_a^i N_a \underline{e}^i) p$$

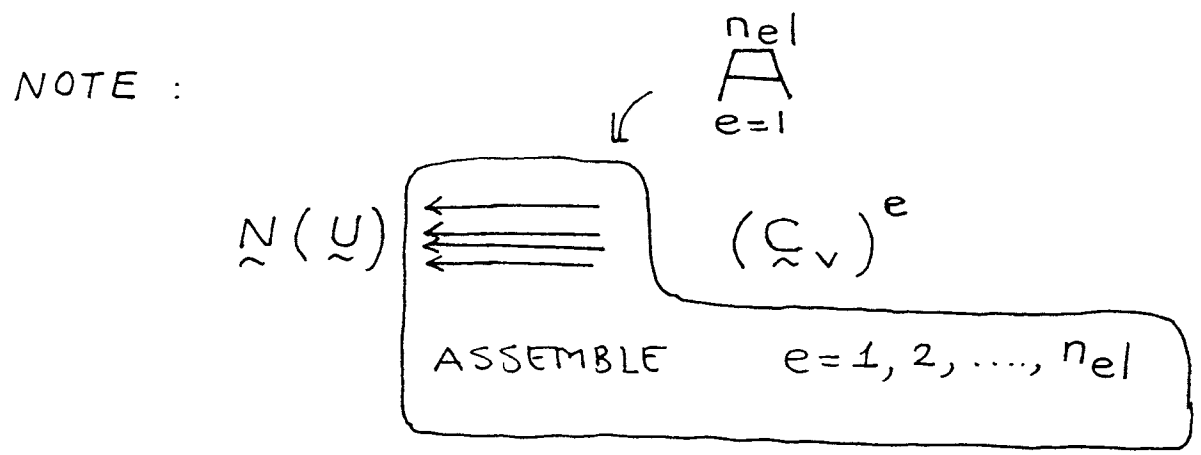
$$c_a^i \quad (\underline{e}^i \cdot \underline{\nabla} N_a) p$$

$$c_a^i \quad \boxed{\frac{\partial N_a}{\partial x_i} p}$$

$$\tilde{g}_v^T : \quad q (\nabla \cdot \tilde{u})$$

$$c_a N_a (\nabla \cdot \tilde{u})$$

$$c_a \boxed{N_a (\nabla \cdot \tilde{u})}$$



$$\tilde{N}(\tilde{u}) = \sum_{e=1}^{nel} (c_v)^e$$

$$\tilde{M} \tilde{u} = \sum_{e=1}^{nel} (m_v)^e$$

$$\tilde{K} \tilde{u} = \sum_{e=1}^{nel} (k_v)^e$$

$$\tilde{G} \tilde{p} = \sum_{e=1}^{nel} (g_v)^e$$

$$\tilde{G}^T \tilde{u} = \sum_{e=1}^{nel} (g_v^T)^e$$

## ELEMENT-LEVEL MATRICES

$$\underline{m} : \quad \underline{w} \cdot \rho \frac{\partial \underline{u}}{\partial t}$$

$$c_a^i N_a \underline{e}^i \cdot \rho \dot{U}_b^j N_b \underline{e}^j$$

$$c_a^i \quad \boxed{\rho \delta_{ij} N_a N_b} \quad \dot{U}_b^j$$

$$\underline{c} : \quad \underline{w} \cdot \rho (\underline{u} \cdot \underline{\nabla}) \Delta \underline{u}$$

$$c_a^i N_a \underline{e}^i \cdot \rho (\underline{u} \cdot \underline{\nabla}) \Delta U_b^j N_b \underline{e}^j$$

"FROZEN"

$$c_a^i \quad \boxed{\rho \delta_{ij} N_a (\underline{u} \cdot \underline{\nabla}) N_b} \quad \Delta U_b^j$$

$$\underline{k} : \quad \underline{\varepsilon}(\underline{w}) : 2\mu \underline{\varepsilon}(\underline{u})$$

$$\mu \underline{\nabla} \underline{w} : (\underline{\nabla} \underline{u} + (\underline{\nabla} \underline{u})^T)$$

$$\mu (\underline{\nabla} \underline{w} : \underline{\nabla} \underline{u} + \underline{\nabla} \underline{w} \cdot \underline{\nabla} \underline{u})$$

$$\mu \left( \underline{\nabla} (c_a^i N_a e^i) : \underline{\nabla} (U_b^j N_b e^j) \right)$$

$$+ \underline{\nabla} (c_a^i N_a e^i) \cdot \underline{\nabla} (U_b^j N_b e^j)$$

$$c_a^i \mu \left( \underline{\nabla} N_a e^i : \underline{\nabla} N_b e^j + \underline{\nabla} N_a e^i \cdot \underline{\nabla} N_b e^j \right) U_b^j$$

$$c_a^i \boxed{ \mu \left( \delta_{ij} \underline{\nabla} N_a \cdot \underline{\nabla} N_b + \frac{\partial N_a}{\partial x_j} \frac{\partial N_b}{\partial x_i} \right) } U_b^j$$

$$\underline{g} : (\underline{\nabla} \cdot \underline{w}) p$$

$$\underline{\nabla} \cdot (c_a^i N_a \underline{e}^i) P_b N_b$$

$$c_a^i \underline{e}^i \cdot \underline{\nabla} N_a N_b P_b$$

$$c_a^i \boxed{\frac{\partial N_a}{\partial x_i} N_b} P_b$$

 $\underline{g}^T :$ 

$$q (\underline{\nabla} \cdot \underline{u})$$

$$c_a N_a \underline{\nabla} \cdot (U_b^j N_b \underline{e}^j)$$

$$c_a N_a \underline{e}^j \cdot \underline{\nabla} N_b U_b^j$$

$$c_a \boxed{N_a \frac{\partial N_b}{\partial x_j}} U_b^j$$

WE NEED TO COMPUTE ONE MORE ELEMENT-LEVEL MATRIX ...

$\underline{C}$  IS ONLY ONE OF THE TWO MATRICES THAT

MAKE UP  $\frac{\partial \underline{N}}{\partial \underline{u}}$

WE COMPUTE THE OTHER ONE AS FOLLOW ...

THE EXPANSION

$$\underline{N}(\underline{u} + \Delta \underline{u}) = \underline{N}(\underline{u}) + \frac{\partial \underline{N}}{\partial \underline{u}} \Delta \underline{u} + \dots$$

IS RELATED TO THE EXPANSION

$$\rho((\underline{u} + \Delta \underline{u}) \cdot \nabla)(\underline{u} + \Delta \underline{u}) = \underbrace{\rho(\underline{u} \cdot \nabla)}_{\text{FROM THIS WE GET } \underline{C}_V} \underline{u}$$

$$+ \underbrace{\rho(\underline{u} \cdot \nabla) \Delta \underline{u}}_{\text{FROM THIS WE GET } \underline{C}} + \underbrace{\rho(\Delta \underline{u} \cdot \nabla) \underline{u}}_{\text{FROM THIS WE GET THE OTHER MATRIX WE ARE LOOKING FOR WE WILL CALL IT } \underline{C}^+} + \dots$$

FROM THIS WE  
GET  $\underline{C}$

FROM THIS WE GET  
THE OTHER MATRIX  
WE ARE LOOKING FOR  
WE WILL CALL IT  $\underline{C}^+$

HERE IS HOW WE CALCULATE  $\underline{C}^+$  ...

$$\underline{\underline{c}}^+ : \quad \underline{w} \cdot \rho (\Delta \underline{u} \cdot \underline{\nabla}) \underline{u} \quad \text{"FROZEN"}$$

$$c_\alpha^i N_\alpha \underline{e}^i \cdot \rho (\Delta U_b^j N_b \underline{e}^j \cdot \underline{\nabla}) \underline{u}$$

$$c_\alpha^i \quad \rho N_\alpha N_b \underline{e}^i \cdot (\underline{e}^j \cdot \underline{\nabla}) \underline{u} \quad \Delta U_b^j$$

$$c_\alpha^i \quad \boxed{\rho N_\alpha N_b \frac{\partial u_i}{\partial x_j}} \quad \Delta U_b^j$$

ASSEMBLY :

$$\frac{\partial \underline{N}}{\partial \underline{u}} = \sum_{e=1}^{nel} \left( (\underline{c})^e + (\underline{c}^+)^e \right) \stackrel{\text{def}}{=} \underline{\underline{C}}$$

$$\underline{\underline{M}} = \sum_{e=1}^{nel} (\underline{m})^e$$

$$\underline{\underline{K}} = \sum_{e=1}^{nel} (\underline{k})^e$$

$$\underline{\underline{G}} = \sum_{e=1}^{nel} (\underline{g})^e$$

$$\underline{\underline{G}}^T = \sum_{e=1}^{nel} (\underline{g}^T)^e$$