



Immersed boundary methods for numerical simulation of confined fluid and plasma turbulence in complex geometries

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Acknowledgements

Outline

Motivation

The volume penalization method for fixed (and moving) obstacles

Analysis of the penalized Laplace operator

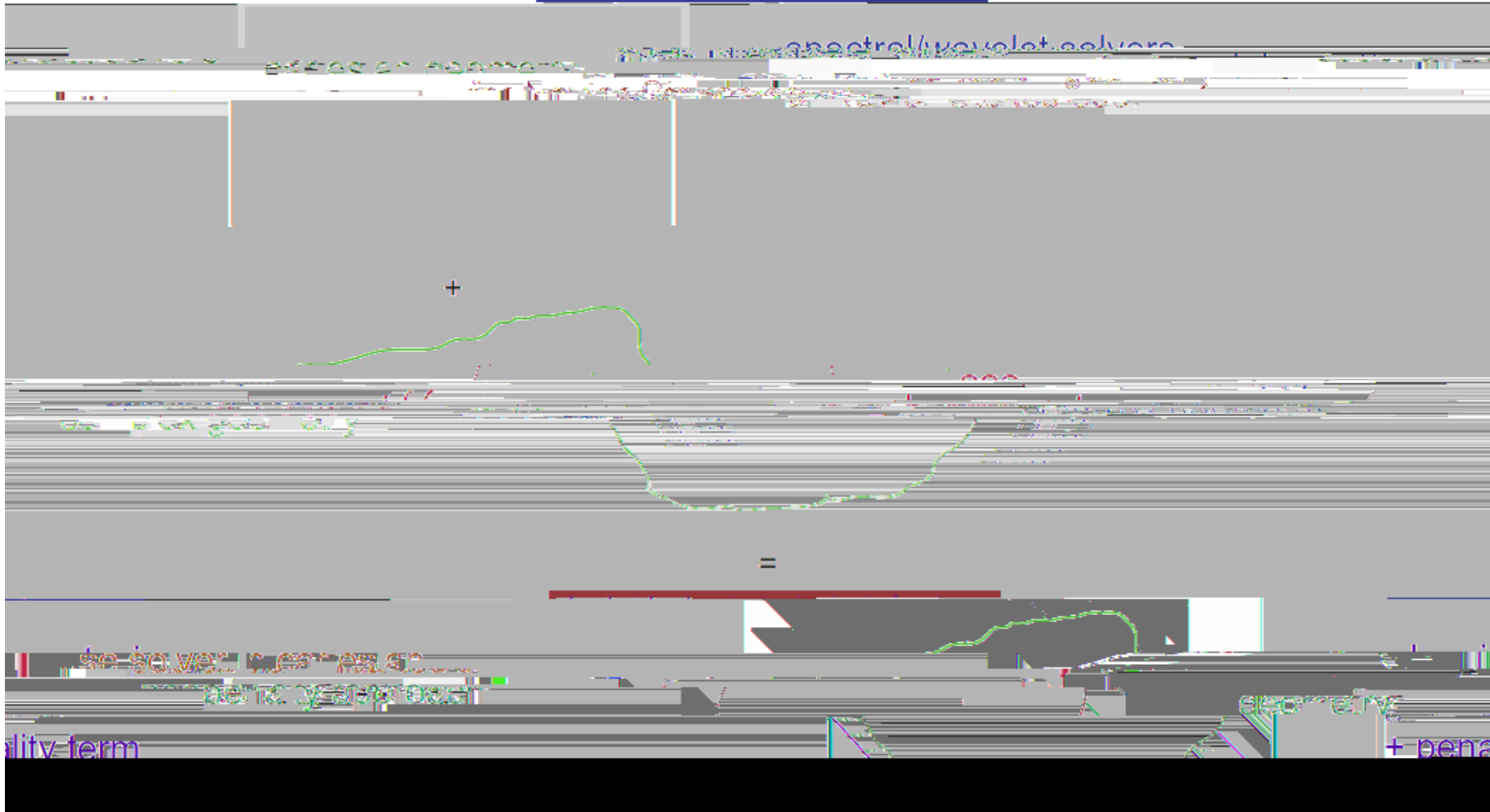
1d example for Dirichlet and Neumann boundary conditions

Applications to fluid turbulence (**Navier-Stokes eq.**) :

2d confined turbulence, flapping wings in 3d

Application to passive scalars (turbulent mixing)

Context: Immersed boundary methods



Physically motivated mathematical model

- Solid moving wings
- Viscous incompressible fluid

$$\rho \frac{d\mathbf{u}}{dt} = -\nabla p + \mu \nabla^2 \mathbf{u}$$

$$\mathbf{u} \cdot \mathbf{n} = \mathbf{u}_s \cdot \mathbf{n}$$

Penalized equation:

$$\rho \frac{d\mathbf{u}}{dt} = -\nabla p + \mu \nabla^2 \mathbf{u} - \chi (\mathbf{u} - \mathbf{u}_s) = 0$$

Volume penalization method is physically motivated

E. Arquis and J.P. Caltagirone, 1984.
C. R. Acad. Sci. Paris, II

Mathematically justified

P. Angot, C.H. Bruneau and P. Fabrie, 1999.
Numer. Math. **81**

G. Carbou and P. Fabrie, 2003.
Adv. Diff. Equations **8**

- Easy-to-implement

K. Schneider, 2005. *Comput. Fluids* **34**

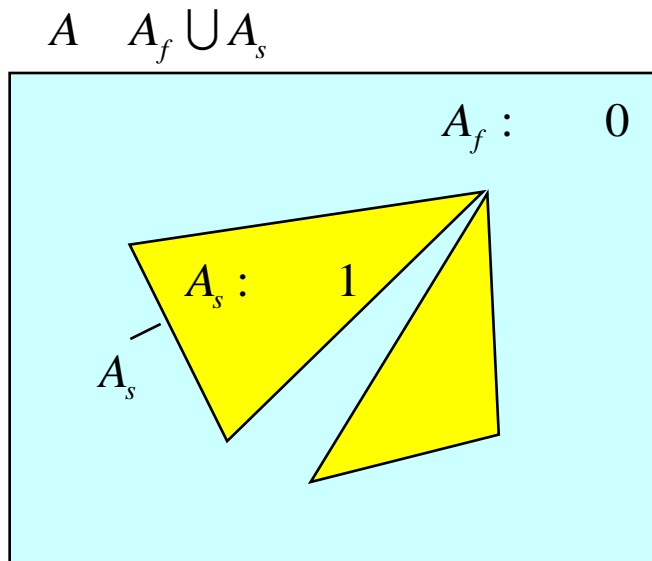
Hydrodynamic force

$$\mathbf{F} = - \int_A (\mathbf{u} - \mathbf{u}_s) dA - V_c \frac{d\mathbf{u}_c}{dt}$$

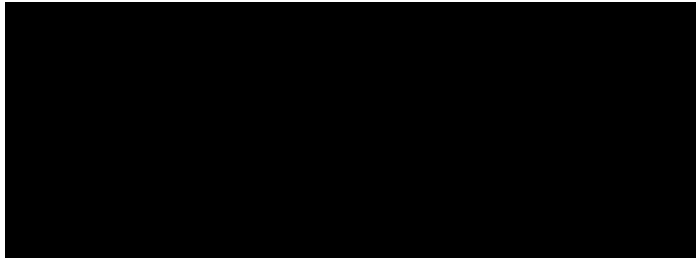
\mathbf{u}_s pointwise velocity of the solid

\mathbf{u}_c velocity of the center of the solid

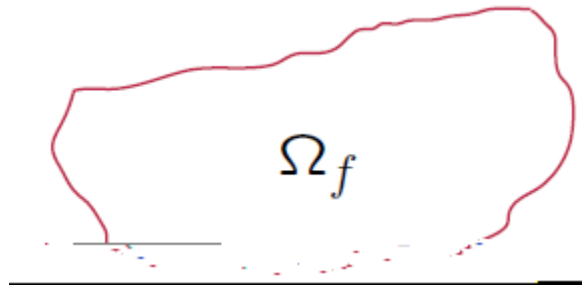
V_c volume of the solid



Initial Boundary Value Problem In complex geometry



(Plus initial conditions)

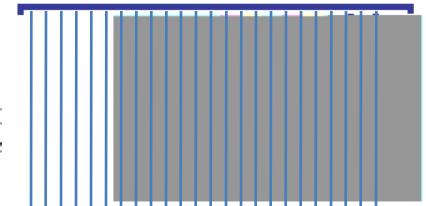


with L being, e.g. the Laplace operator, or Navier-Stokes or Maxwell operator

Discretized penalized problem

$$\min_{\mathbf{u}} \frac{1}{N} \sum_{i=1}^N \left(\frac{1}{2} \mathbf{u}_i^T \mathbf{A}_i \mathbf{u}_i + \lambda \|\mathbf{u}_i\|_1 \right) \quad \text{with } \Delta x \propto 1/N$$

with $\Delta x \propto 1/N$



$$\min_{\mathbf{u}} \frac{1}{N} \sum_{i=1}^N \left(\frac{1}{2} \mathbf{u}_i^T \mathbf{A}_i \mathbf{u}_i + \lambda \|\mathbf{u}_i\|_1 \right) \quad \text{with } \Delta x \propto 1/N$$

Discretization of the domain with N points and $\Delta x \propto 1/N$



Some analysis: a simple example

$$-\frac{d^2 w(x)}{dx^2} = f(x)$$

Dirichlet boundary conditions are assumed

the right-hand side given by a sinusoidal function and

$$f(x) = \pi^2 \sin x$$

The exact solution to this problem is

$$w(x) = \sin x$$

Exact solution of the penalized 1d Poisson equation

$$-\frac{d}{dx} \left(\frac{1}{\eta} \frac{du}{dx} \right) = f(x)$$



Penalization term

penalization term

$$(2)$$

$$v = \begin{cases} 0, & x \in]0, \pi[\\ 1/2, & x = 0, x = \pi \end{cases} \quad (6)$$

$$\left[\begin{array}{l} 1, \\ x \in]\pi, 2\pi[\end{array} \right]$$

penalized problem is

Penalization error of the Dirichlet problem



Discretization error of the penalized equation

The penalized problem is discretized with a pseudospectral Fourier method using N grid points. For the L^2 error between the discrete solution and the exact solution of the penalized problem we get,

where $K=2$ for m even and $K \approx 3.84$ for m odd.

The N^{-2} behavior is related to the regularity the exact

How to choose ?

Combining the two estimates we get a bound for the total error e between the discrete-penalized solution and the exact solution of the Dirichlet problem:

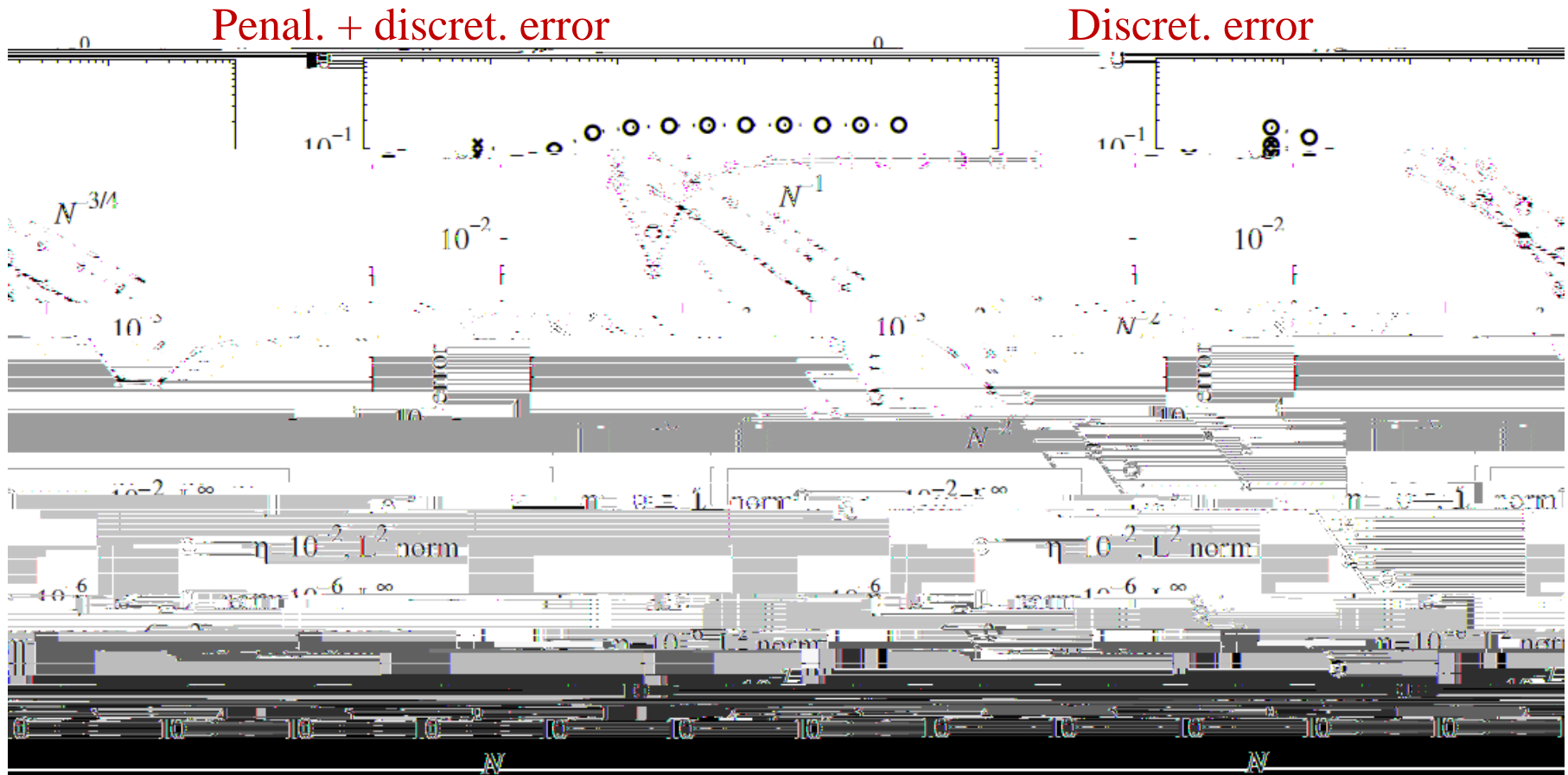
$$m \sqrt{\frac{1}{N}} + \frac{1}{m^{3/2}}$$

When m is chosen with the right order of magnitude, i.e. $m \propto 1/N$, in order to optimize the preceding estimate, then the resulting error is

$$\varepsilon \propto \frac{1}{N}$$

which suggests that the penalization method with Fourier discretization is a first order method.

Convergence of the Fourier collocation method



Error with respect to the exact Dirichlet solution in the interior of the fluid domain (left) and with respect to the penalized solution in the whole domain (right).

The volume penalization method for fixed (~~and moving~~) obstacles

Navier-Stokes equations

Two- and three-dimensional formulations

Two-dimensional model:

$$\begin{aligned}
 & \frac{\partial}{\partial t} \left(\frac{1}{2} \rho u^2 \right) - \left(\frac{\partial}{\partial x} \tau_{xx} + \frac{\partial}{\partial y} \tau_{xy} \right) = 0 \\
 & \frac{\partial}{\partial t} \left(\rho u \right) + \frac{\partial}{\partial x} \left(\rho u^2 + p \right) - \left(\frac{\partial}{\partial x} \tau_{xx} + \frac{\partial}{\partial y} \tau_{xy} \right) = 0 \\
 & \frac{\partial}{\partial t} \left(\rho u^2 \right) + \frac{\partial}{\partial x} \left(\rho u^3 + p u \right) - \left(\frac{\partial}{\partial x} \tau_{xx} + \frac{\partial}{\partial y} \tau_{xy} \right) = 0
 \end{aligned}$$

Three-dimensional model:

$$\begin{aligned}
 & \frac{\partial}{\partial t} \left(\frac{1}{2} \rho \mathbf{u} \cdot \mathbf{u} \right) - \left(\nabla \cdot (\boldsymbol{\tau} \cdot \mathbf{u}) \right) = 0 \\
 & \frac{\partial}{\partial t} \left(\rho \mathbf{u} \right) + \nabla \cdot \left(\rho \mathbf{u} \mathbf{u} + p \mathbf{I} \right) - \nabla \cdot (\boldsymbol{\tau} \cdot \mathbf{u}) = 0 \\
 & \frac{\partial}{\partial t} \left(\rho \mathbf{u} \cdot \mathbf{u} \right) + \nabla \cdot \left(\rho \mathbf{u} \cdot \mathbf{u} \mathbf{u} + p \mathbf{u} \right) - \nabla \cdot (\boldsymbol{\tau} \cdot \mathbf{u}) = 0
 \end{aligned}$$

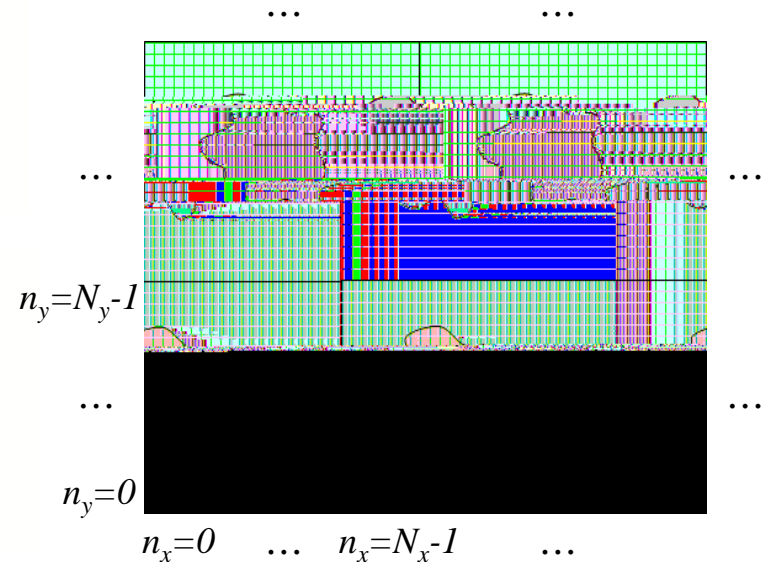
Numerical method

Pseudo-spectral Fourier
discretization in space
(periodic boundary conditions)
Fast Fourier Transform

Exact integration of the viscous term
(method of integrating factors)

$$t \quad |\mathbf{k}|^2 \quad N(\quad)$$

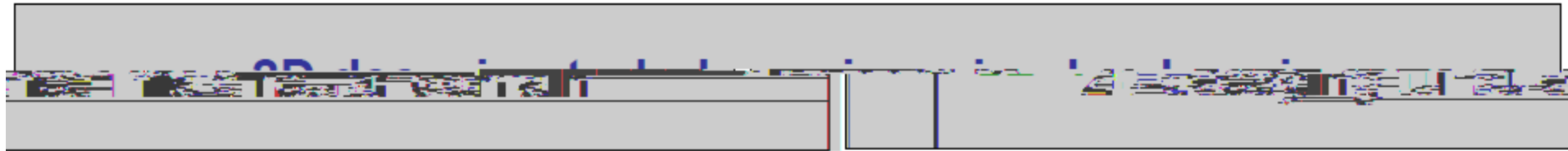
Adaptive 2nd order Adams-Bashforth
time-stepping scheme



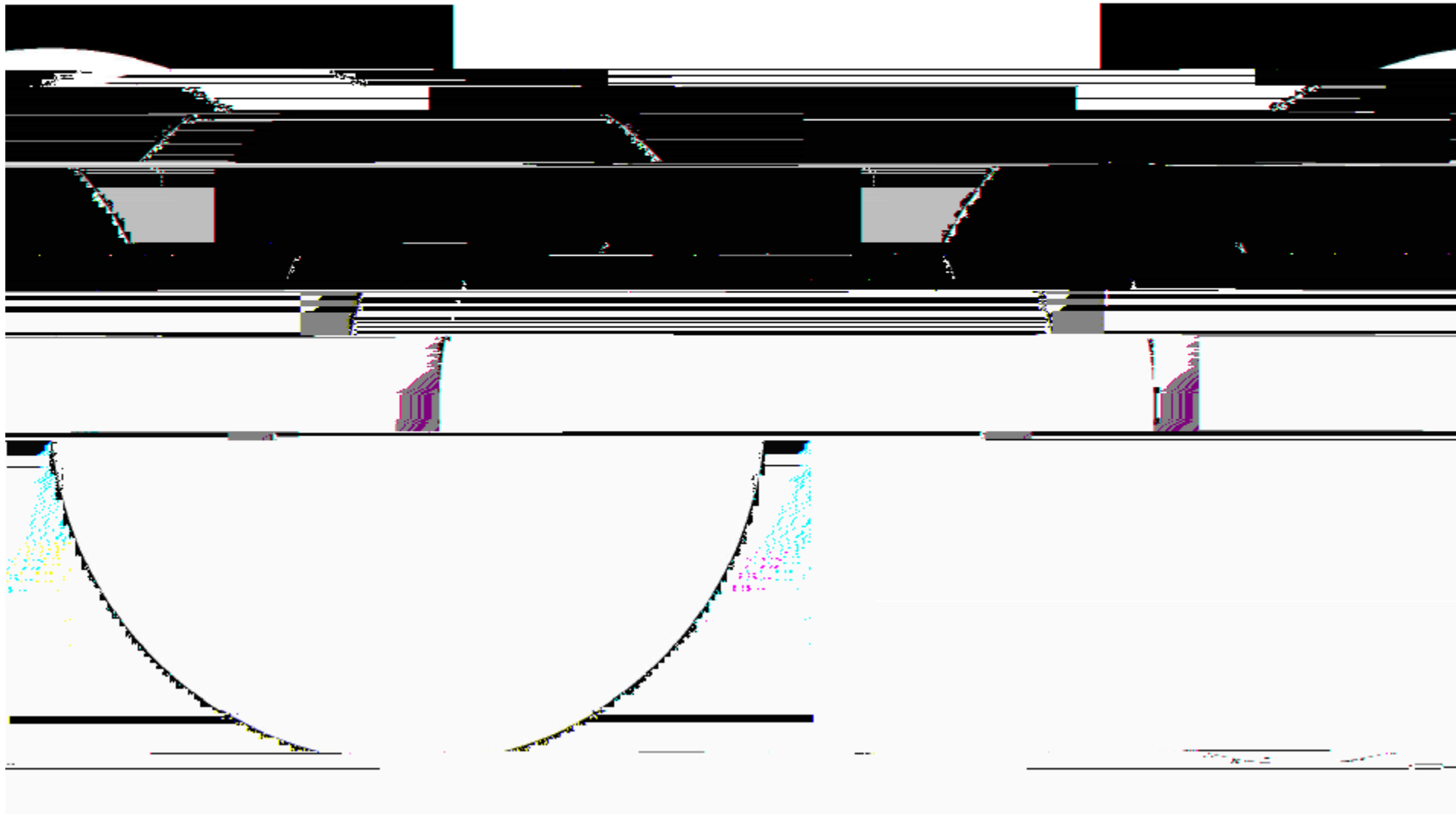
Ref.: K. Schneider, 2005. *Comput. Fluids* **34**

D. Kolomenskiy and K. Schneider, 2009. *J. Comput. Phys.* **228**

Application to 2d confined turbulence



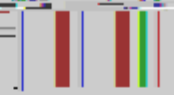
Mask:



2D Simulation of a Turbine Blade



3D visualization of velocity components



Vertical cuts at ix=511

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x 200 400 600 800 1000



Energy E , enstrophy Z and helicity D .

Time evolution of

2D decaying turbulence in a circular domain



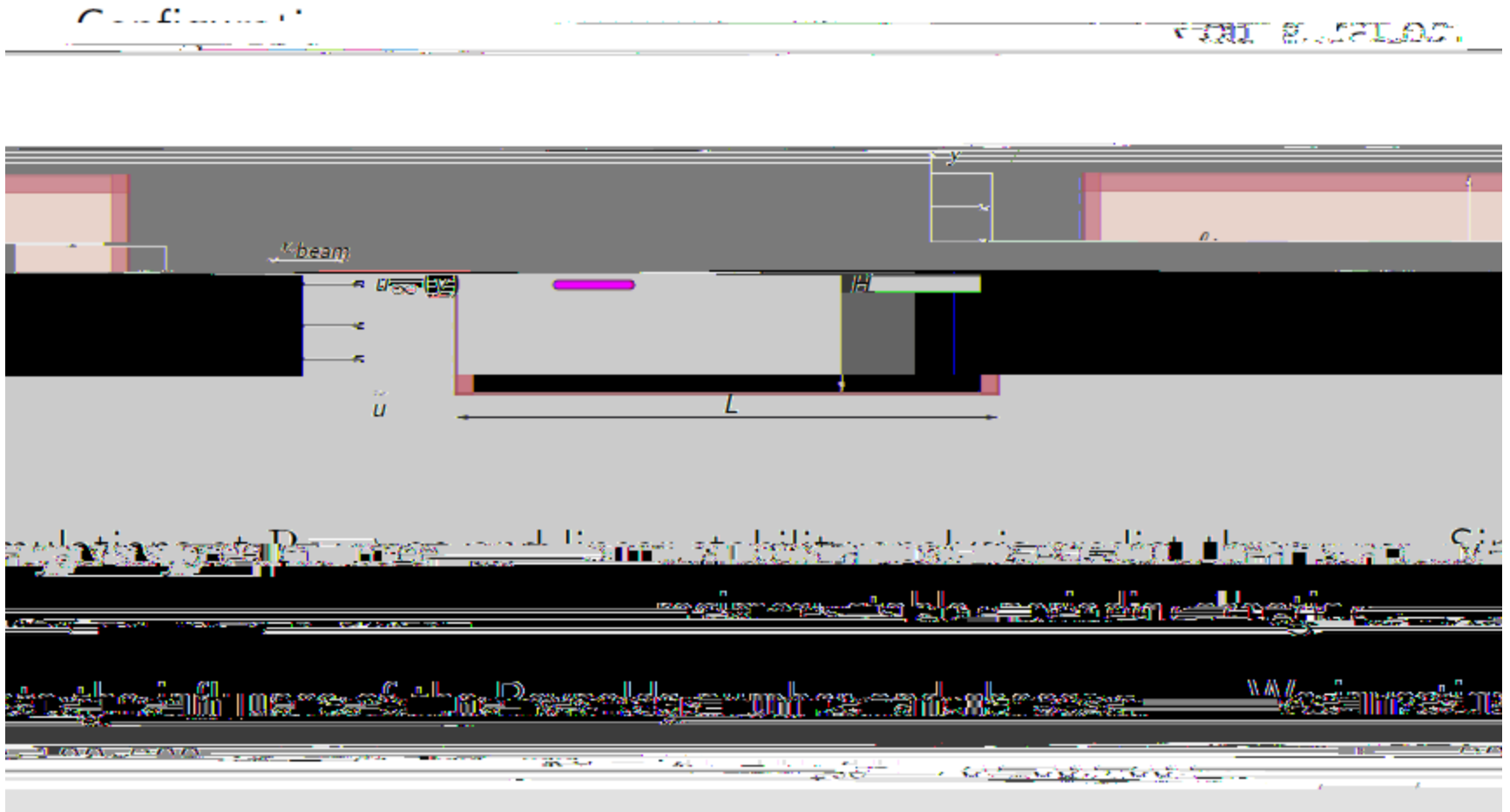
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Flapping wings Realistic planform and kinematics



Penalization for Fluid structure interaction: flexible beam



Vorticity, $Re=200$, $\nu=10^{-3}$ (chaotic state)

Swimming

Neumann boundary conditions (I)

As simple example we consider the Poisson equation,

$$u'' = f \quad \text{in } \Omega = (0, 1)$$

$$u'(0) = u'(1) = 0$$

$$f(x) = m^2 \cos mx$$



Neumann boundary conditions (II)

Advection-diffusion equation of a passive scalar,

$$\frac{\partial \theta}{\partial t} + \mathbf{u} \cdot \nabla \theta = \nabla \cdot (\kappa \nabla \theta) + S$$

and κ is the diffusivity

and \mathbf{u} is the velocity

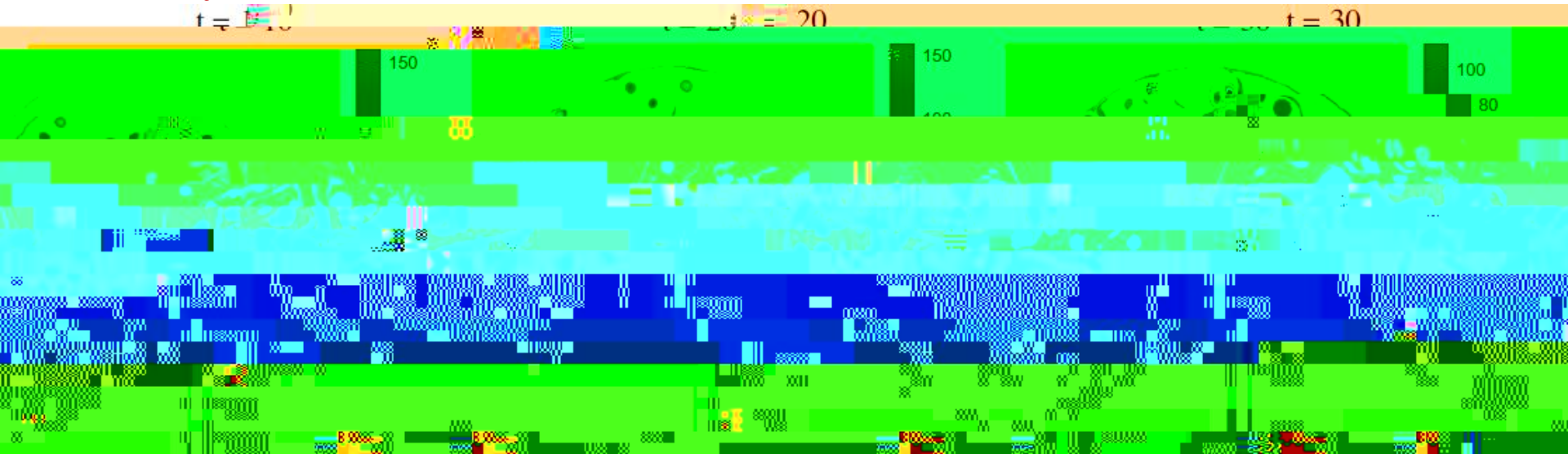
The penalization term models the

The numerical method is a Fourier pseudo-spectral method, resolution 1024^2 .

Passive scalar mixing

B. Kadoch, D. Kolomenskiy, P. Angot,
K. Schneider, *JCP*, 231, 2012

Vorticity



Scalar field



The volume penalization method for MHD equations

Application to

Spontaneous rotation in toroidally confined MHD

Ref.: J. Morales, W. Bos, K. Schneider and D. Montgomery, *Phys. Rev. Lett.*, **109**, 2012.

A magnetohydrodynamic (MHD) description

MHD description of the flow is derived from the incompressible Navier-Stokes equations for the velocity u and magnetic field B :

$$\frac{\partial u}{\partial t} + u \cdot \nabla u = \nu \nabla^2 u + \frac{1}{\rho} \nabla p + \frac{1}{\rho} \nabla \times (u \times B) \quad (1)$$

$$\nabla \cdot B = 0 \quad (2)$$

$$\frac{\partial B}{\partial t} + \nabla \times (u \times B) = \eta \nabla^2 B$$

$$\nabla \cdot u = 0 \quad (3)$$

$$\nabla \cdot B = 0 \quad (4)$$

$$\nabla \cdot (u \times B) = 0$$

electric field $E = -\nabla \phi - \dot{B}$

electromagnetic

is governed by

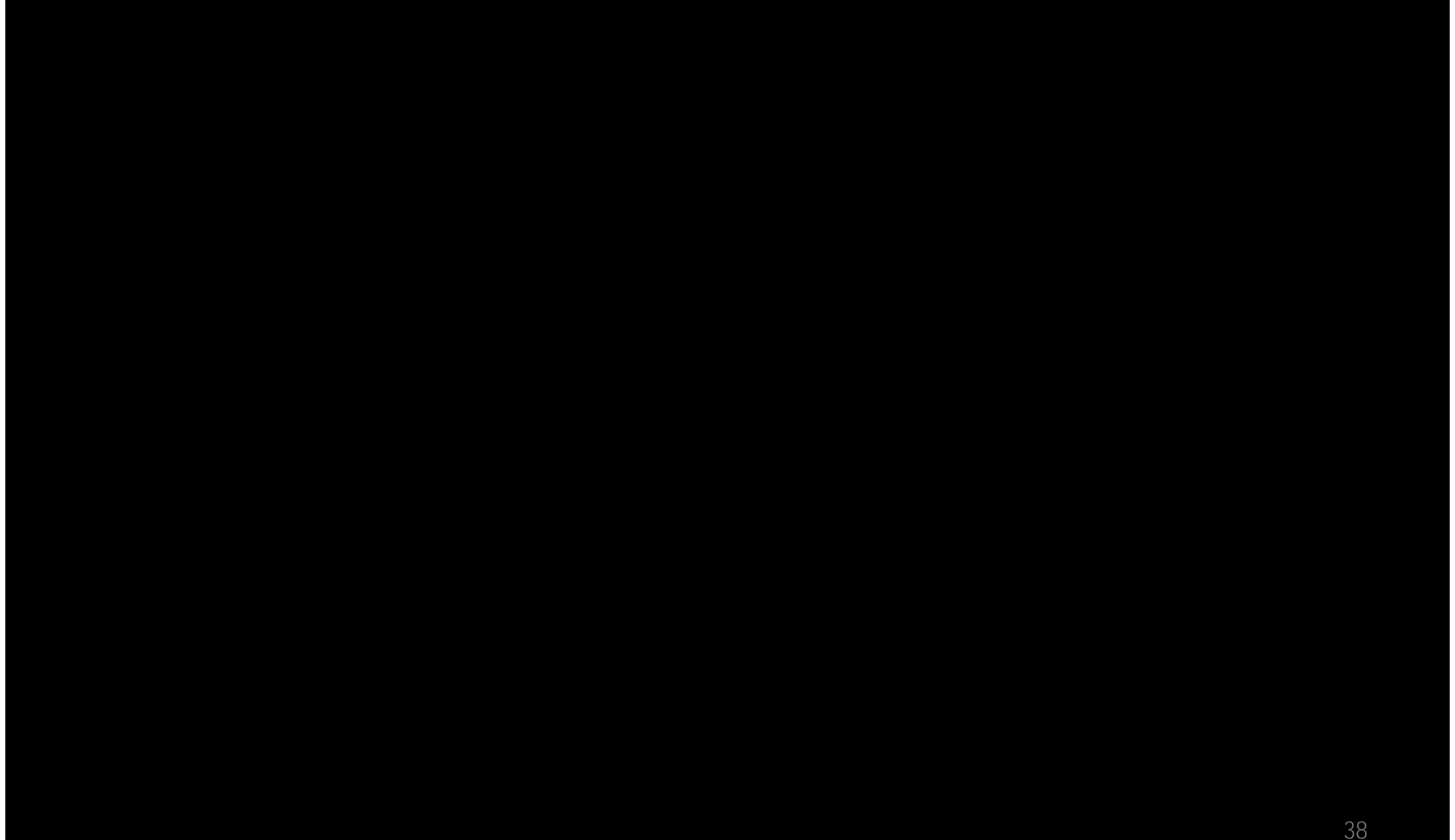
Dynamics of

$$M = \frac{C_A L}{v} \quad S = \frac{C_A L}{\lambda}$$

Boundary & Initial conditions.



Num (1004) and Date of Issue (1000) Montenegro

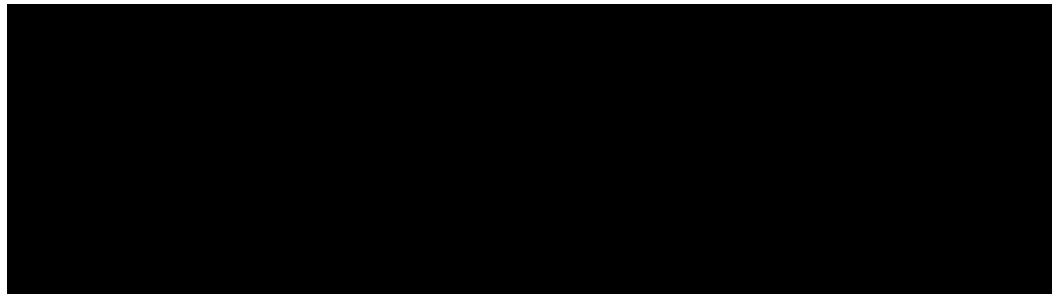
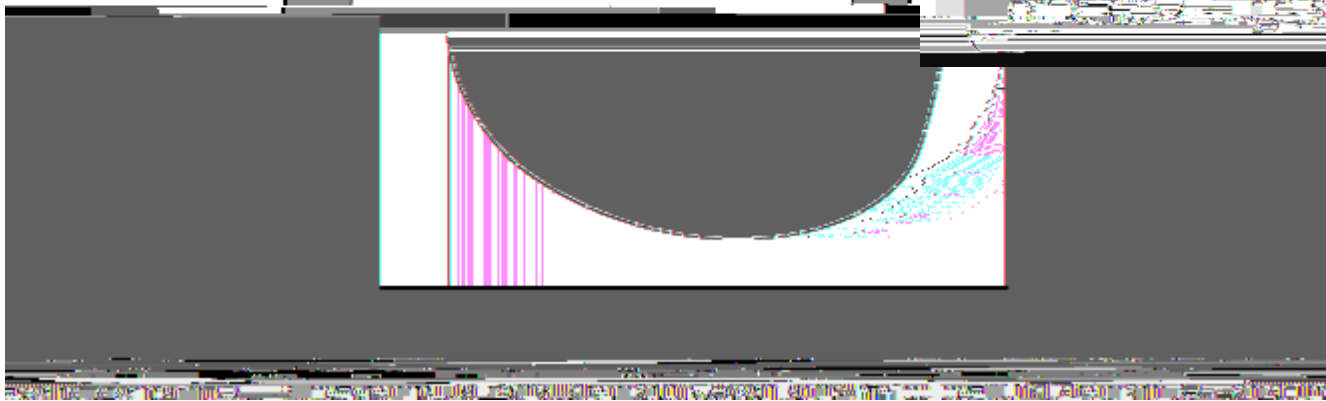
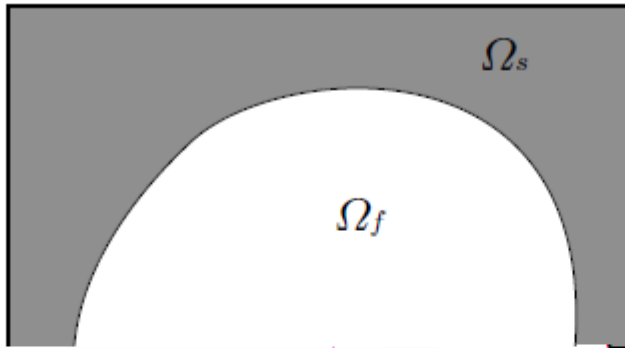




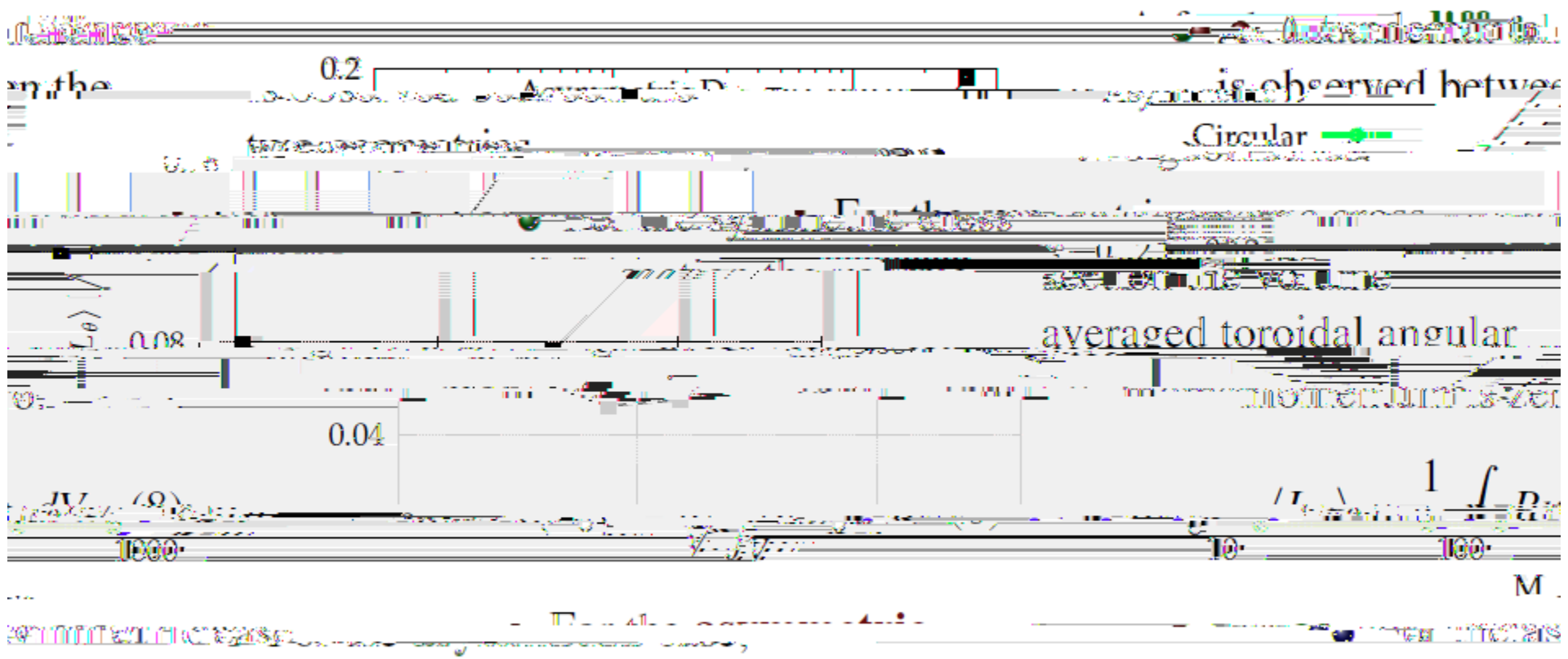
Asymmetric 'D'

Circular

The volume penalization method



Free integration of down asymmetry



PHYSICS OF A TWO-COLOR ASYMMETRY



- Toroidal angular momentum is created if the up-down



US Particle Physics Division, Brookhaven National Laboratory

(2012)



12/11/2012

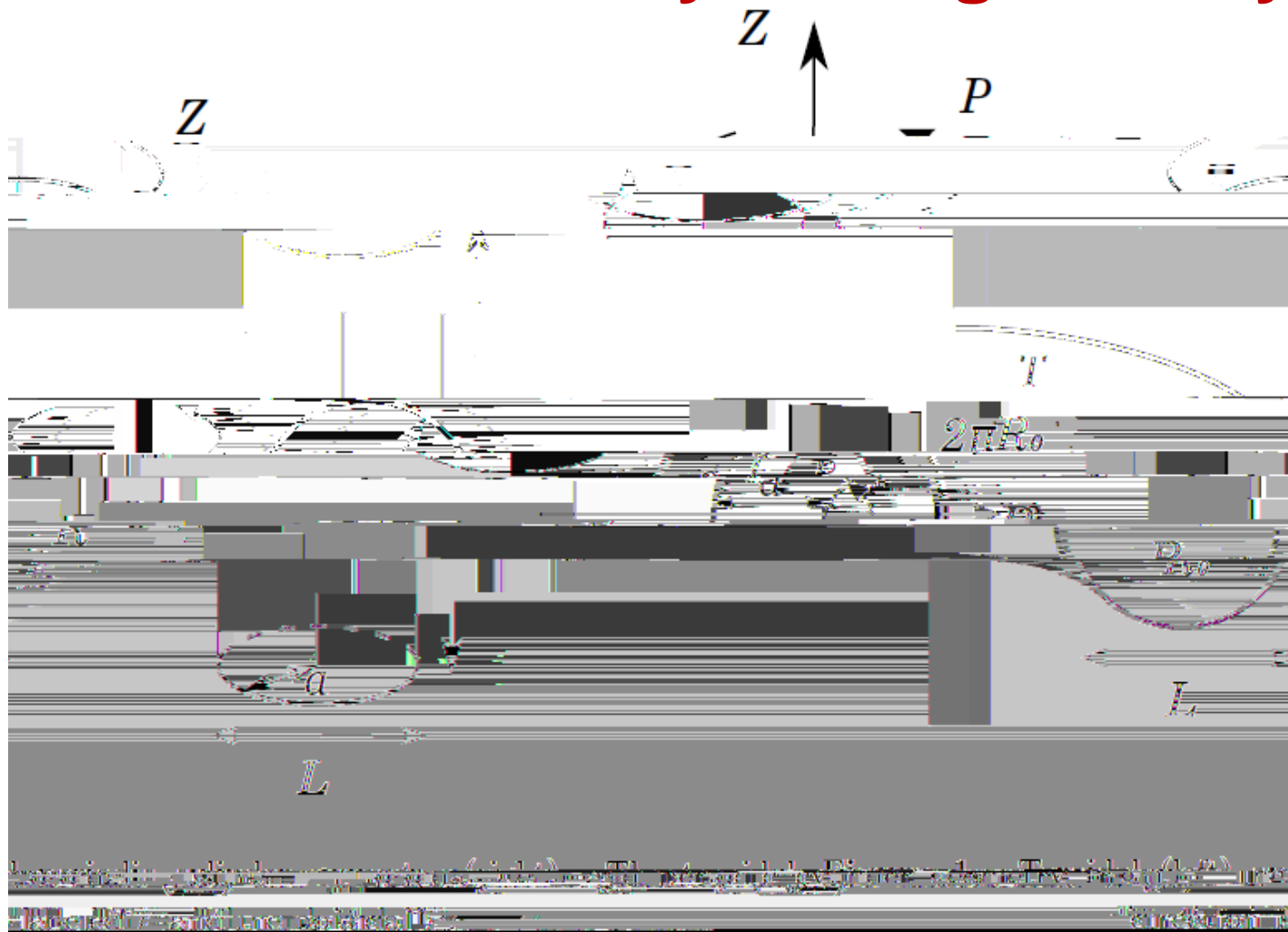
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Application to

Effect of toroidicity in RFP dynamics

Ref.: J. Morales, W. Bos, K. Schneider and D. Montgomery, *Plasma Phys. Control. Fusion*, **56**, 2014.

RFP in toroidal and cylinder geometry



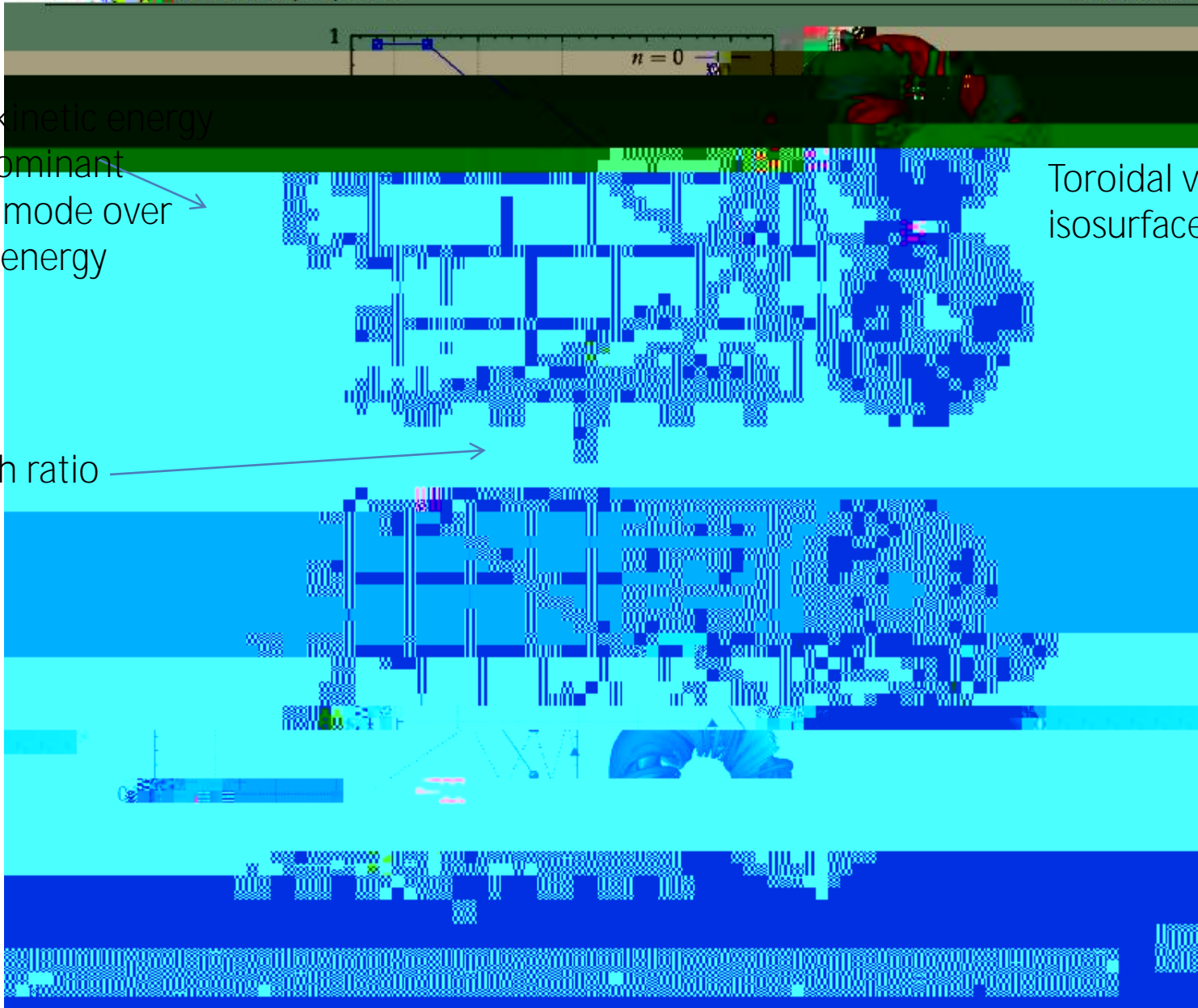
Pinch ratio $\Theta = \overline{B_P} / \langle B_T \rangle$:
wall averaged poloidal mag. field / volume averaged toroidal mag. field

RFP dynamics (torus)

ratio of kinetic energy
of the dominant
toroidal mode over
tot. kin. energy

Toroidal velocity
isosurfaces

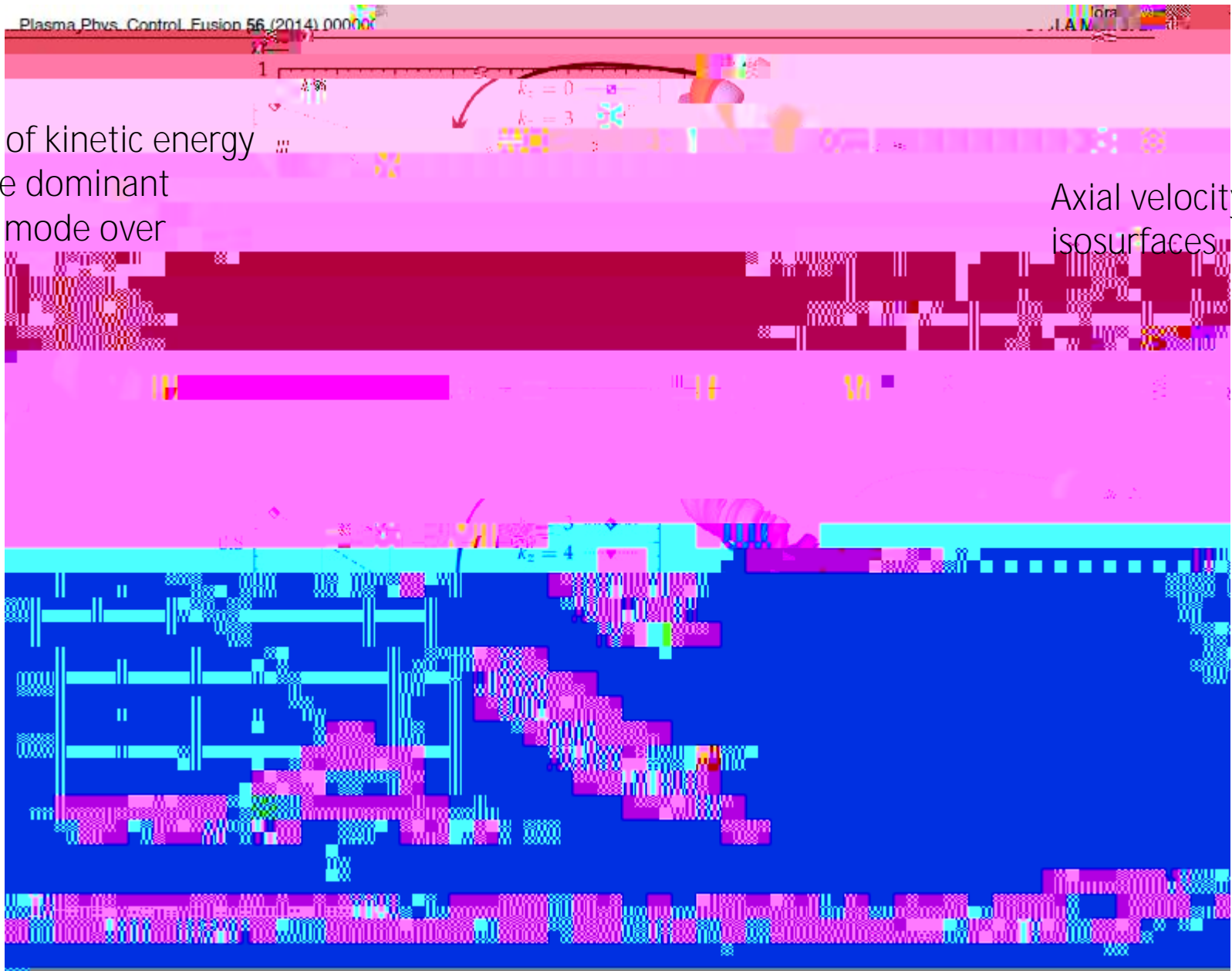
pinch ratio



RFP dynamics (cylinder)

ratio of kinetic energy
of the dominant
axial mode over

Axial velocity
isosurfaces



Conclusions: RFP dynamics

Influence of curvature of the imposed magnetic field on Reversed Field Pinch dynamics was investigated.

Comparison of a toroidal with a periodic cylindrical geometry.

Axisymmetric toroidal mode is always present in the toroidal, but absent in the cylindrical configuration.

Toroidal

Conclusions

Volume penalization to model fluid and plasma flows in complex (time varying) geometries.

Simple 1d examples for the penalized Laplace with Dirichlet or Neumann boundary conditions.

Optimal penalization parameter ϵ_{opti} is of order N^{-2}

The finest resolved scale should be of $O(\epsilon^{1/2})$

Cancellation of penalization and discretization errors.

Applications to 2d confined fluid turbulence, fluid-

Application to plasma turbulence:

- Spontaneous spin-up in toroidal geometries

- Effect of toroidicity in RFP devices.

Some Theory:

Ref.: R. Nguyen van yen, D. Kolomenskiy, K. Schneider, *Numerische Mathematik*, in press, 2014 and *Appl. Num. Math.*, in press, 2014

www.cmi.univ-mrs.fr/~kschneid

Thank you very much for your attention!

