

Introduction to Finite Volume Methods-II
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Lecture – 28
Temporal Discretisation – IV

So welcome back to the lecture series of Finite Volume and where we will continue our discussion where we left in the last lecture.

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Unsteady discretization

Boundary element

temporal element

$\phi_i^{t_i + 3\frac{\Delta t}{2}}, \phi_i^{t_i + \frac{\Delta t}{2}}$

Minimum value at face of the first temporal element

$$\left. \begin{aligned} (p_c \phi_c)^{t_i + 3\frac{\Delta t}{2}} &= (p_c \phi_c)^{t_i + \Delta t} \\ (p_c \phi_c)^{t_i + \frac{\Delta t}{2}} &= (p_c \phi_c)^{t_i} \end{aligned} \right\} \frac{(p_c \phi_c)^{t_i + \Delta t} - (p_c \phi_c)^{t_i}}{\Delta t} V_c + L(\phi_c^{t_i + \Delta t}) = 0$$

obtain for interior element

Non-Uniform time steps: CFL

CV- 2 step implementation

So, if one look at a schematic; let us say we have this and we go top. So, this is the condition this is the cell center value and this is the delta t. So, it is a boundary element; here it is shows the boundary element and this is the cell centre value it moves towards that and this portion is delta t by 2 and this is were t i is now for the.

Any other element if you look at it. So, what that happens that they are at the now face this is the time step delta t and this is delta t by 2, this is also delta t and this is our t i. And that is why for all the interior phases; they are getting a gradient between phi at t i plus 3 delta t by 2 between phi i; t plus delta t i plus delta t by 2.

So, the difference between the two gradients is substantial and any scheme that starts with these gradient will result in large initial error and that will affect the solution and the subsequent time steps. So, this error can be embedded if a grid similar to this one is

adopted. In this case the solution of the finite difference and finite volume methods will be basically similar as for a regular grid.

So, one important thing is that one can understand that how important is the grid in numerical calculations and then choosing proper spatial and temporal accurate scheme which will also have impact on the solutions. I mean one can say or claim that he is getting a numerical solution done for a physical problem, but that may not make any sense.

Now once you adopt this approach the upwind values at faces of the first temporal element. So, that are obtained as $\rho_c \phi_c; t_i + \frac{3\Delta t}{2}$ equals to $\rho_c \phi_c; t_i + \Delta t$ and $\rho_c \phi_c; t_i + \Delta t$ by $2\rho_c \phi_c; t_i$; I substitute this one in the discretized equation one get like $t_i + \Delta t - t_i$ divided by Δt plus $L \phi_c; t_i + \Delta t$ equals to 0. So, this is the similar one that you obtained for interior element. So, the boundary element thing can be modified so that you get the similar kind of expression for the interior element and then.

Now, the important point is that so far whatever temporary discussion that we have been doing; we are in the framework of the uniform time step. And it may not possibility you know realistic situation that always you get an uniform time steps. So, there could be possibility that you have non uniform time steps. So, if you get non uniform time steps. So, it is I mean very much common in practical applications where the variable time steps are mainly used to reduce the computational cost by selecting a time at every time step and allowing the maximum allowable time step value so that that does not valid the CFL criteria.

So, using the CFL criteria and the every time iteration the allowable limit is decided so that; that can effectively scale down the computational cost by certain factor. Now for example, the first order scheme that we have discussed the discretization typically not affected whether the time step is variably constant. The situation is going to be different when we talk about second order transient scheme, since the use a stencil which involve 2 time step values.

For the case of 2 step implementation like Crank Nicolson; Crank Nicolson has 2 steps implementation. So, where we use 2 step implementation like Crank Nicolson type of stencil, nothing changes except that for each of the step if different time step is used. These

affects the accuracy as a special derivative affect the accuracy, as the special derivative is no longer at the centre of the temporal element.

For other second order scheme like second order upwind and these the interpolation profile has to be modified to account for the non equal time step. In, what follows in the non uniform transient grid is used in the discretization of the transient and of difference scheme. Now we can see like this non uniform time step calculations in both the context of finite difference and finite volume.

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Unsteady discretization

Non-uniform time step with FD approach

$\text{C.N.}:$

$$\begin{aligned} (\rho\phi)^{t+\Delta t} &= (\rho\phi)^t + \frac{\partial(\rho\phi)}{\partial t} \Big|_t \Delta t + \frac{\partial^2(\rho\phi)}{\partial t^2} \Big|_t \frac{\Delta t^2}{2!} \dots \\ (\rho\phi)^{t-\Delta t^0} &= (\rho\phi)^t - \frac{\partial(\rho\phi)}{\partial t} \Big|_t \Delta t^0 + \frac{\partial^2(\rho\phi)}{\partial t^2} \Big|_t \frac{(\Delta t^0)^2}{2!} \dots \end{aligned}$$

$\begin{matrix} \Delta t^0 \\ \leftarrow t \rightarrow \\ \Delta t \end{matrix}$

$$\frac{\partial(\rho\phi)}{\partial t} \Big|_t \approx \frac{(\Delta t^0)^2 (\rho\phi)^{t+\Delta t} - [(\Delta t^0)^2 - (\Delta t)^2] (\rho\phi)^t - (\Delta t)^2 (\rho\phi)^{t-\Delta t^0}}{[\Delta t (\Delta t^0)^2 + \Delta t^0 (\Delta t)^2]}$$

$$\frac{(\Delta t^0)^2 (\rho\phi)^t - [(\Delta t^0)^2 - (\Delta t)^2] (\rho\phi)^{t-\Delta t^0} - (\Delta t)^2 (\rho\phi)^{t-2\Delta t^0}}{\Delta t^0 \Delta t (\Delta t + \Delta t^0)} \nu_c + 4(\rho_c^{t-\Delta t^0}) = 0$$

$$(\rho_c^* + \rho_c) \phi_c^t + \sum_{F \in \text{NS}(c)} a_F \phi_F^t = b_c^t - a_c^{t-\Delta t^0} \phi_c^{t-\Delta t^0} - a_c^{t-2\Delta t^0} \phi_c^{t-2\Delta t^0}$$

$$a_c^* = \frac{\Delta t^0}{\Delta t + (\Delta t + \Delta t^0)} \rho_c \nu_c \quad \left| \quad \begin{aligned} a_c^{t-\Delta t^0} &= \frac{\Delta t - \Delta t^0}{\Delta t + \Delta t^0} \rho_c \nu_c \\ a_c^{t-2\Delta t^0} &= \frac{\Delta t}{\Delta t^0 (\Delta t + \Delta t^0)} \rho_c \nu_c \end{aligned} \right.$$

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So, now we see the non uniform time steps with FD approach. So, first we start with the Crank Nicolson; so the Crank Nicolson it is what it uses the rho phi at t plus delta t; which is rho phi t plus del del t of rho phi at t delta t plus del 2 t by del t 2 rho phi at t square by factorial 2 and so on.

Now, rho phi t minus delta t which is rho phi t minus del phi by del t at t; it would be delta t naught because here it is a non uniform time step. So, that delta t is not equals to delta t naught. So, we make a difference and then we get to see what happens to the term. So, you multiply it with certain terms and then do some algebraic calculation so that you can obtain the first derivative like del del t of rho phi at time instant t; which can be approximated as delta t naught square rho phi; t plus delta t minus delta t naught square minus delta t square into rho phi t minus delta t square. And rho phi t minus delta t which is divided by delta t delta t naught square plus delta t naught delta t square like that.

Now, one can substitute the expression of this gradient in our discretization equation of the Crank Nicolson now one can get it for non uniform time steps. So, once you substitute this you get square rho phi which is a at that time level t; minus del t naught which is square minus delta t square; rho phi t minus delta t minus del t square rho phi t minus 2 delta t divided by delta t naught; delta t, delta t plus delta t naught where V c plus L phi c t minus delta t equals to. So, here you can see the discretize equation becomes like that. So, this would be now this could be t minus delta t naught and t minus 2 delta t naught.

So and this would be t minus delta t naught because we are seen that positive direction. So, t here when it goes these direction it is a delta t, when it goes direction is a delta t naught; this is current time level previous forward. So, the terms if you expand in the discretized equation; it will become a c dot plus a c into phi c t; summation over F; which will use F phi F t; b c minus a c t minus delta t naught phi c t minus delta t naught; a c t minus 2 delta t naught phi c t minus 2 delta t naught.

Where the coefficients are this guy is essentially delta t naught divided by delta t; delta t plus delta t naught rho c; V c; a c t minus delta t naught is delta t minus delta t naught divided by delta t plus delta t naught rho c t minus delta t naught V c and a c; t minus 2 delta t naught is delta t divided by delta t naught; delta t plus delta t naught rho c t minus 2 delta t naught V c. So, you can get the scheme which is recovered like that.

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Unsteady discretization

SOVE $\phi(x, t)$

$$(\phi)^{t-\Delta t} = (\phi)^t - \Delta t \frac{\partial(\phi)}{\partial t} + \frac{\Delta t^2}{2!} \frac{\partial^2(\phi)}{\partial t^2} - \dots$$

$$(\phi)^{t-\Delta t-\Delta t^0} = (\phi)^t - (\Delta t + \Delta t^0) \frac{\partial(\phi)}{\partial t} + \frac{(\Delta t + \Delta t^0)^2}{2!} \frac{\partial^2(\phi)}{\partial t^2} - \dots$$

$$\frac{\partial(\phi)}{\partial t} \Big|_t = \frac{1}{\Delta t} \left[\left(1 + \frac{\Delta t}{\Delta t + \Delta t^0}\right) (\phi)^t - \left(1 + \frac{\Delta t}{\Delta t^0}\right) (\phi)^{t-\Delta t} + \frac{\Delta t^2}{\Delta t(\Delta t + \Delta t^0)} (\phi)^{t-\Delta t-\Delta t^0} \right]$$

$$V_c \left(\frac{1}{\Delta t} + \frac{1}{\Delta t + \Delta t^0} \right) (\rho_c \phi_c)^t - V_c \left(\frac{1}{\Delta t} + \frac{1}{\Delta t^0} \right) (\rho_c \phi_c)^{t-\Delta t} + V_c \left(\frac{\Delta t}{\Delta t^0(\Delta t + \Delta t^0)} \right) (\rho_c \phi_c)^{t-\Delta t-\Delta t^0} + L(\phi_c^t) = 0$$

And similarly you can do for SOUE; Second Order Upwind Euler scheme where; where you can use the phi values at $t - \Delta t$, $t - 2\Delta t$, $t - 3\Delta t$ and so which is a t and other terms.

Now there if you put $t - \Delta t$ is $\rho \phi$ at $t - \Delta t$ by $\rho \phi$ at $t + \Delta t$ factorial 2 and Δt^2 ; so on. Similarly $t - 2\Delta t$ which can be computed as $\rho \phi$ at $t - 2\Delta t$ plus Δt factorial 2 of $\rho \phi$ at $t - \Delta t$ plus Δt square by factorial 2 $\rho \phi$ by Δt^2 at t and so on.

Now, you multiplied with some factor and then do the algebra to get essentially the first derivative; $\frac{\rho \phi}{\Delta t}$ at t which is nothing, but 1 by Δt $1 + \Delta t$ divided by $\Delta t + \Delta t$ multiplied by $\rho \phi$ $t - 1 + \Delta t$ divided by Δt ; $\rho \phi$ $t - \Delta t$ plus Δt square Δt into $\Delta t + \Delta t$ $\rho \phi$ $t - \Delta t$ minus Δt naught.

So, if you put everything back in the semi discretized equation; this we look $V c$ 1 by $\Delta t + 1$ by $\Delta t + \Delta t$ naught. And $\rho c \phi$ c minus $V c$ 1 by $\Delta t + 1$ by Δt naught ρc ; ϕ c $t - \Delta t$ plus $V c$, Δt by Δt naught Δt plus Δt naught $\rho c \phi$ c which is $t - \Delta t$ minus Δt naught plus $L \phi$ c t 0 . So, you can actually obtain back the discretized form.

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Unsteady discretization

Non-Uniform time steps with FVM

$$\delta t = \frac{\Delta t + \Delta t^0}{2}$$

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Now sometimes one can use the; now similar thing for the non uniform time steps with FVM and what happens to that? Now sometimes the delta t for this difference can be consider as del t is a arithmetic mean of this non uniform time step that can be consider sometime. But, now similar thing if you expand for the final volume and the thing which will start with the Crank Nicolson.

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Unsteady discretization

With FVM

$$(p_c \phi_c)^{t-\frac{\Delta t}{2}} = \frac{\Delta t^0}{\Delta t + \Delta t^0} (p_c \phi_c)^t + \frac{\Delta t}{\Delta t + \Delta t^0} (p_c \phi_c)^{t-\frac{(\Delta t^0 + \Delta t)}{2}}$$

$$(p_c \phi_c)^{t-\frac{\Delta t}{2}} = \frac{\Delta t^0}{\Delta t^0 + \Delta t^0} (p_c \phi_c)^{t-\frac{(\Delta t^0 + \Delta t)}{2}} + \frac{\Delta t}{\Delta t^0 + \Delta t^0} (p_c \phi_c)^{t-\frac{(\Delta t^0 + \Delta t)}{2}}$$

$$\frac{\Delta t^0}{\Delta t + \Delta t^0} \frac{V_c}{\Delta t} (p_c \phi_c)^t + \left(\frac{\Delta t}{\Delta t + \Delta t^0} - \frac{\Delta t^0}{\Delta t^0 + \Delta t^0} \right) \frac{V_c}{\Delta t} (p_c \phi_c)^{t-\frac{(\Delta t^0 + \Delta t)}{2}} = C$$

CN for
Non-uniform time
steps

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So, let us see what happens for the; this is the Crank Nicolson for non uniform time steps. So, for non uniform time steps; if you write the Crank Nicolson this is with FVM. Now here you see these are the cell centre and this is at that time level of t; so t minus delta t by 2 is this; t minus; so this is delta t this is delta t 0, this is delta t 00.

So, this time is t minus delta t divided by 2; this guy is t minus delta t plus delta t naught by 2 and that is the way you get it. And this is a delta t, this is del t naught del t double naught. Now the term which is rho c phi c t minus del t by 2; now it will become del t naught by del t plus del t naught rho c phi c t plus del t by del t plus del t naught rho c phi c t minus del t naught plus del t by 2.

And the other term which is rho c phi c t minus del t by 2 minus del t naught, which will be del t double naught divided by del t naught t double naught rho c; phi c t minus del t naught plus del t divided by 2 plus del t naught divided by del t naught plus del t double naught; rho c phi c, t minus del t naught minus del t plus del t double naught by 2.

So, once we discretize put this in back in the discretized equation; the discretized equation will look like Δt naught by Δt plus Δt naught V_c by Δt rho c phi c which is essentially coming from this term t plus Δt by Δt plus Δt naught minus Δt double naught divided by Δt naught plus Δt double naught V_c by Δt rho c phi c; it is the term which comes from this.

So, one can say that it is t minus these term. So, this can be and the other term will Δt naught by Δt naught plus Δt double naught; V_c by Δt , rho c phi c by double naught plus L phi c naught 0. Here this without script stands for the current time step; naught stands from the previous one which is this calculation, double naught stands for this. So, this is equivalent to double naught this is equivalent to naught superscript this is double naught. So, that is the way one can discretized the Crank Nicolson scheme.


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Unsteady discretization

$$\text{Flux } C = \frac{\Delta t^0}{\Delta t + \Delta t^0} \frac{\rho_c V_c}{\Delta t}$$

$$\text{Flux } C^0 = \left(\frac{\Delta t}{\Delta t + \Delta t^0} - \frac{\Delta t^0}{\Delta t^0 + \Delta t^0} \right) \frac{\rho_c^0 V_c}{\Delta t}$$

$$\text{Flux } V = - \frac{\Delta t^0}{\Delta t^0 + \Delta t^0} \frac{\rho_c^0 V_c \phi_c^0}{\Delta t}$$


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And the fluxes can be written as flux C is Δt naught by Δt plus Δt naught with rho V_c by Δt flux C naught equals to Δt plus Δt plus Δt naught minus Δt double naught plus Δt double naught; rho c naught V_c by Δt and flux V equals to minus t double naught divided by double naught plus rho c double naught V_c phi c double naught by Δt .

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Unsteady discretization

SOUE

$$(\rho\phi)^{t+\frac{\Delta t}{2}} = (\rho\phi)^t \left[(\rho\phi)^t - (\rho\phi)^{t-\frac{(\Delta t+\Delta t^0)}{2}} \right] \frac{\Delta t}{\Delta t+\Delta t^0}$$

$$(\rho\phi)^{t+\frac{\Delta t}{2}} = (\rho\phi)^t + \left[(\rho\phi)^t - (\rho\phi)^{t-\frac{(\Delta t+\Delta t^0)}{2}} \right] \frac{\Delta t}{\Delta t+\Delta t^0}$$

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So, similarly one can look at the second order upwind scheme this is SOUE where; also we have the cell centre value this is t , this is t minus Δt and this is t minus Δt . And if you put things back like $\rho\phi$ at t plus Δt by 2; this would be $\rho\phi$ t plus $\rho\phi$ t minus $\rho\phi$ t minus Δt plus Δt naught by 2 multiplied with Δt by plus Δt naught.

Similarly $\rho\phi$ t minus Δt by 2 equals to $\rho\phi$; t minus Δt plus Δt naught by 2 plus $\rho\phi$; t minus Δt plus Δt naught by 2 minus $\rho\phi$ t minus Δt naught; Δt plus Δt double naught by 2 which is multiplied with Δt naught by Δt naught plus Δt double naught.

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Unsteady discretization

$$\left(1 + \frac{\Delta t}{\Delta t + \Delta t^0}\right) \frac{V_c}{\Delta t} (\rho_c \phi_c) - \left(1 + \frac{\Delta t}{\Delta t + \Delta t^0} + \frac{\Delta t^0}{\Delta t^0 + \Delta t^0}\right) \frac{V_c}{\Delta t} (\rho_c \phi_c)^0$$

$$+ \frac{\Delta t^0}{\Delta t^0 + \Delta t^0} \frac{V_c}{\Delta t} (\rho_c \phi_c)^0 + L(\phi_c) = 0$$

$$\text{Flux}_C = \left(\frac{1}{\Delta t} + \frac{1}{\Delta t + \Delta t^0}\right) \rho_c V_c$$

$$\text{Flux}_C^0 = \left(\frac{1}{\Delta t} + \frac{1}{\Delta t + \Delta t^0} + \frac{\Delta t^0 / \Delta t}{\Delta t^0 + \Delta t^0}\right) \rho_c^0 V_c$$

$$\text{Flux}_V = \left(\frac{\Delta t^0 / \Delta t}{\Delta t^0 + \Delta t^0}\right) \rho_c^0 V_c \phi_c^0$$

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So, if you put things back it will semi discretized equation will look like; $\rho_c V_c \left(1 + \frac{\Delta t}{\Delta t + \Delta t^0}\right) \phi_c - \left(1 + \frac{\Delta t}{\Delta t + \Delta t^0} + \frac{\Delta t^0}{\Delta t^0 + \Delta t^0}\right) \rho_c V_c \phi_c^0 + \frac{\Delta t^0}{\Delta t^0 + \Delta t^0} \rho_c V_c \phi_c^0 + L(\phi_c) = 0$ where flux C would be $\left(\frac{1}{\Delta t} + \frac{1}{\Delta t + \Delta t^0}\right) \rho_c V_c$ and flux V is $\left(\frac{\Delta t^0 / \Delta t}{\Delta t^0 + \Delta t^0}\right) \rho_c^0 V_c \phi_c^0$.

Flux C naught would be $\left(\frac{1}{\Delta t} + \frac{1}{\Delta t + \Delta t^0} + \frac{\Delta t^0 / \Delta t}{\Delta t^0 + \Delta t^0}\right) \rho_c^0 V_c$ and flux V is $\left(\frac{\Delta t^0 / \Delta t}{\Delta t^0 + \Delta t^0}\right) \rho_c^0 V_c \phi_c^0$. So, this is how you get all these term and that is how you can get the uncertainty discretization for uniform and non uniform grid.

And so we stop here today and look at the now flow field discretization in the next lecture.