

Introduction to CFD
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Lecture - 47

**Numerical Solution of One Dimensional Euler Equation for Shock Tube Problem
(continued)**

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1D Euler Equations

Conservation or conservative form of Euler Equations

$$\frac{\partial \mathbf{u}}{\partial t} + \frac{\partial \mathbf{f}}{\partial x} = 0$$

Vector of conserved quantities

$$\mathbf{u} = \begin{bmatrix} \rho \\ \rho u \\ \rho e_T \end{bmatrix}$$

Mass, momentum, and energy are called the conserved quantities.

Flux vector \mathbf{f}

$$\mathbf{f} = \begin{bmatrix} \rho u \\ \rho u^2 + p \\ (\rho e_T + p)u \end{bmatrix} = \begin{bmatrix} \rho u \\ \rho u^2 + p \\ \rho h_T u \end{bmatrix}$$

The components of \mathbf{f} represent (a) mass flux (b) momentum flux plus pressure force (c) and total energy flux plus pressure work, respectively. Although \mathbf{f} is called the flux vector, it includes pressure effects as well as fluxes.

We will continue our discussion on one dimensional Euler equation in this lecture. So, in the last lecture, we before concluding we had talked about the one dimensional Euler equation in their vector form. And if you recall, we talked about 2 vectors; the vector \mathbf{u} which is concerned with the conserved quantities conservation of mass momentum and energy and the flux vector \mathbf{f} which comprised of the different fluxes, different flux quantities.

So, if you look at the components of the \mathbf{u} vector, you find density ρ as the first component then the product of density and the velocity here it is a one dimensional problem. So, there will be only one component of velocity namely u and then you have the product of density and internal energy in its total form and in the flux vector \mathbf{f} , the first component is again density times velocity; the second component is density times velocity squared plus pressure.

And the third component is a summation of density times total internal energy plus pressure the whole multiplied by the u component of velocity. So, these are the different components, we are talking about vector conservation law. So, we are no longer having one equation to handle but multiple equations to handle here and we therefore, represent them in a more

compact form in the vector form. So, this is the compact representation of the one dimensional Euler equation.

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The image shows a digital whiteboard with three equations written in red ink:

- Continuity Eqn: $\frac{\partial \rho}{\partial t} + \frac{\partial (\rho u)}{\partial x} = 0$
- Momentum Eqn: $\frac{\partial (\rho u)}{\partial t} + \frac{\partial (\rho u^2)}{\partial x} = -\frac{\partial p}{\partial x}$
- Energy Eqn: $\frac{\partial (\rho e_T)}{\partial t} + \frac{\partial [(\rho e_T + p)u]}{\partial x} = 0$

So, just to look at the familiar forms once again we if we look at the continuity equation. Then it is the time derivatives of density plus $d dx$ or other $\text{del del } x$ of ρu equal to 0. The momentum equation, so, as we mentioned earlier that we are going to prefer the conservative form of equations, because they are inherently more suitable to handle flow fields with discontinuities like shocks and contact discontinuities.

And Euler equations are capable of capturing such discontinuities. So, we would like to have them in the conservative form, where we handle fluxes and though there could be discontinuities in certain derivatives like say velocity derivative across such discontinuities, but the fluxes would not jump and coming to the energy equation. So, these are the familiar partial differential equations that we are aware of, to represent the conservation of mass momentum and energy.

So, when we look at the flux vector form, it is a very compact representation of the same. So, coming back to the flux vector f , we are talking about the different components in terms of mass flux, momentum flux, in addition to the pressure force, which is involved through the pressure gradient term in the momentum equation. And the third component is a total energy flux plus pressure work.

So, these comprise the different components of the flux vector. So, we may very often in vectorial form represent this vector u by its components, u_1, u_2, u_3 and the flux vector in terms of its 3 components $f_1, f_2,$ and f_3 . Step at this point would be to represent the different components of the flux vector in terms of the different components of the conserved quantities. So, let us try to look at that aspect gradually.

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However, if required, the pressure and flux contributions can be separated as

$$f = \begin{bmatrix} \rho u \\ \rho u^2 \\ \rho u e_T \end{bmatrix} + \begin{bmatrix} 0 \\ p \\ pu \end{bmatrix}$$

Governing equation in non conservative form using Jacobian matrix $[A]$

$$\frac{\partial u}{\partial t} + \frac{\partial f}{\partial x} = \frac{\partial u}{\partial t} + \frac{\partial f}{\partial u} \frac{\partial u}{\partial x} = \frac{\partial u}{\partial t} + [A] \frac{\partial u}{\partial x}$$

The flux vector f can be written as a function of the conserved quantities u .

Jacobian matrix $[A]$

$$[A] = \frac{df}{du} = \begin{bmatrix} \frac{\partial f_1}{\partial u_1} & \frac{\partial f_1}{\partial u_2} & \frac{\partial f_1}{\partial u_3} \\ \frac{\partial f_2}{\partial u_1} & \frac{\partial f_2}{\partial u_2} & \frac{\partial f_2}{\partial u_3} \\ \frac{\partial f_3}{\partial u_1} & \frac{\partial f_3}{\partial u_2} & \frac{\partial f_3}{\partial u_3} \end{bmatrix}$$

$f_1 \rightarrow u_1, u_2, u_3$
 f_2
 f_3

So, before we do that, we would like to mention that sometimes the flux vector is split up, because you have seen that the second and third components of the flux vector comprise of 2 terms, not a single term. And very often, we would prefer to segregate out the pressure contribution from the regular fluxes. So, in that case, you would write the flux in the form of summation of 2 separate vectors, one with only the influence of the velocity field, the other only with the influence of the pressure field.

Of course, here, as far as energy equation is concerned, there is also a velocity field involved, but it is primarily based on the pressure or the other part that we segregate this. And then, a very important part that we can look at, in terms of information about how the equation behaves actually comes from the non-conservative form, where we define the Jacobian matrix A .

So, in order to define the Jacobian matrix, we start from the conservative form of the equation, the left hand side of the conservative form of the equation, and then we split the spatial derivative. So, we split it into 2 portions, one is df/du and then we multiply it with $\partial u/\partial x$, and we call this as the Jacobian matrix. Now, remember that both f and u are vectors.

So, when you take a derivative of this form, which involves vectors, you would come up with matrices, because there are multiple components contributed from both ends, which lead to a matrix formation. That is why what we come up with is a matrix here, a matrix A which we would call as the Jacobian matrix. And a lot is interpreted about the nature of the equations from this Jacobian matrix.

We will see soon and that is why we take this non conservative form to come up with the Jacobean matrix and try to utilize it to extract more information about the equation. So, when we look at the Jacobean matrix, we see different components of this kind. So, remember that you are taking a derivative of f with respect to u . So, if you look at the first row of the matrix, you find the first component of the f vector figures here.

So, derivatives of that component with respect to the different components of u , they will form the elements of the first row of the Jacobian matrix. Of course, they are all partial derivatives. So, this makes it obvious that we would like to have the functional dependence of f_1 on u_1 , u_2 and u_3 , only then can you evaluate these derivatives.

If you go to the second row of the Jacobian matrix, you can similarly see that the partial derivatives of f_2 come in over there with respect to the 3 components of the u vector. And similarly, the third row involves f_3 . So, these are the 3 rows involving partial derivatives of the different components of the conserved quantities. Alright. So, the next step, the next obvious rational step that we need to take is try to express f_1 , f_2 , f_3 all of them in terms of u_1 , u_2 , u_3 .

Only then we can obtain the different elements of this Jacobian matrix. And then the normal course of action which you are aware of even from earlier modules, where we have discussed about partial differential equations that we try to extract Eigen values of such a matrix in order to understand the behavior of the system of equations. So, that comes later. So, let us try to do this activity of representing the different components of the f vector in terms of the components of the u vector.

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$f_1 = \rho u = u_2$
 $f_2 = \rho u^2 + p = \frac{u_2^2}{u_1} + (\gamma - 1) \left[u_3 - \frac{1}{2} \frac{u_2^2}{u_1} \right] = (3 - \gamma) \frac{u_2^2}{2u_1} + (\gamma - 1) u_3$
 $f_3 = (\rho e_T + p)u = [\rho e_T + (\gamma - 1)(\rho e_T - \frac{1}{2} \rho u^2)]u$
 $= \left(\gamma \rho e_T - \frac{\gamma - 1}{2} \frac{\rho^2 u^2}{\rho} \right) \frac{\rho u}{\rho}$
 $= \left(\gamma u_3 - \frac{\gamma - 1}{2} \frac{u_2^2}{u_1} \right) \frac{u_2}{u_1}$
 $= \left(\gamma \frac{u_2 u_3}{u_1} - \frac{\gamma - 1}{2} \frac{u_2^3}{u_1^2} \right)$

$e_T = e + \frac{1}{2} u^2$
 $e = e(\rho, p)$
 $e = \frac{p}{(\gamma - 1)\rho}$
 $p = e\rho(\gamma - 1) = (\gamma - 1) \left[\rho e_T - \frac{1}{2} \rho u^2 \right]$
 $p = (\gamma - 1) \left[u_3 - \frac{1}{2} \frac{u_2^2}{u_1} \right]$

$\frac{\partial f_1}{\partial u_1} = 0$ $\frac{\partial f_1}{\partial u_2} = 1$ $\frac{\partial f_1}{\partial u_3} = 0$

So, let us see how we go about doing it. So, if you just keep the 2 vectors in front of u, you can clearly compare that f 1 which is rho times u is nothing but u 2 directly. It does not have any dependency on u 1 or u 3. But it directly equals with u 2. How to find out f 2? f 2 is by definition rho u square plus p. Now, we can obtain rho u squared other easily because u 2 is rho u and u 1 is rho. So, if you take a ratio of that you will get rho u square.

So, it is u 2 square by u 1, but we do not know how to go about with pressure. So, for that, we do a simple calculation which we have shown here on the right side. So, we first define the total internal energy in terms of its static and the dynamic part. And then, we realize that we can actually express the static part in terms of say two thermodynamic variables like pressure and density.

So, this is a form of the equation of state itself, where e is equal to p by gamma minus 1 into rho. So, if you have this relation, then that helps us because, we can then go ahead and write an equation for pressure which is equal to e rho times gamma minus 1 keeping gamma minus 1 outside the bracket. We replace the e by e t and u square half u square inside the bracket and then multiplied with density.

And then you see conveniently that the first term is nothing but u 3 and the second term just like what you did over here can be easily represented in terms of u 2 square by u 1. So, pressure now is expressed in terms of u 1, u 2 and u 3. You have the functional relationship. So, that is plugged in over here. And then you can actually come up with the final expression. Sorry. So, we were looking at the second equation. We will go back to this.

So, it is plugged in over here and then we club the terms together. So, you now have the functional dependence of f_2 on u_1 , u_2 and u_3 . So, having said that, we go to the f_3 part now, and then using very similar approach we try to proceed. So, $\rho e t$ plus p the whole into u . So, we have already obtained an expression for pressure in terms of u_1 , u_2 , u_3 . So, that functional dependence has been worked out already. It is convenient for us.

And then we all already know that $\rho e t$ is nothing but u_3 . Right. So, this is known to you and so, is your pressure. And therefore, if you just put in those steps together, you will find that the function f_3 can now be expressed using this equation in terms of u_1 , u_2 and u_3 . So, we try to work this out and we have achieved this goal. We have found out the relationships and now, in order to fill up the different components of the matrix A .

We have to actually work out the derivatives. Right. So, in order to work out the derivatives, you have to work out terms like say $\frac{\partial f_1}{\partial u_1}$, $\frac{\partial f_1}{\partial u_2}$, $\frac{\partial f_1}{\partial u_3}$ and so on. So, in order to do that, you take the expression for f_1 for example, and if you take a derivative like this, then because it is only dependent on u too this will become 0. This will be 1. This will again be 0. So, that feels the first row of the A matrix.

If you go to the second row, then you have to work with this expression and then take the partial derivative with respect to u_1 first then u_2 then u_3 . So, if you take with respect to u_1 , then you will find the different components and you can do the simple calculations.

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The image shows a whiteboard with handwritten mathematical derivations for the partial derivatives of f_2 with respect to u_1 , u_2 , and u_3 .

$$\frac{\partial f_2}{\partial u_1} = \left(\frac{3-\gamma}{2}\right) u_2^2 \cdot \left(-\frac{1}{u_1^2}\right)$$

$$= \frac{\gamma-3}{2} \cdot u_2^2$$

$$\frac{\partial f_2}{\partial u_2} = \frac{1}{2}(3-\gamma) \cdot \frac{1}{u_1} \cdot 2u_2$$

$$= (3-\gamma) \frac{u_2}{u_1} = (3-\gamma)u$$

$$\frac{\partial f_2}{\partial u_3} = (\gamma-1)^{\frac{1}{2}}$$

So, you can say, $\frac{\partial f_2}{\partial u_1}$. So, that will be $3 - \gamma$ by 2 and then it will be u_2 square minus 1 by u_1 square. And once you collect them together, so, it is we put it as $\gamma - 3$ by 2 . And then if you gather those terms together, it turns out to be u square because u_2 by u_1 . If you take a ratio, it will give u and then it is squared. So, that gives you $\frac{\partial f_2}{\partial u_1}$ will give u .

So, that is what it will give you. Then going to $\frac{\partial f_2}{\partial u_3}$ that will give you $\gamma - 1$.

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The image shows a digital whiteboard with the following handwritten derivations:

$$\begin{aligned} \frac{\partial f_3}{\partial u_1} &= \gamma u_2 u_3 \left(-\frac{1}{u_1^2}\right) - \frac{1}{2}(\gamma-1) \cdot u_2^3 \cdot (-2 u_1^{-3}) \\ &= -\frac{\gamma u_2 u_3}{u_1^2} + (\gamma-1) \left(\frac{u_2}{u_1}\right)^3 \\ &= -\gamma u e_T + (\gamma-1) u^3 \\ \frac{\partial f_3}{\partial u_2} &= \frac{\gamma u_3}{u_1} - \frac{1}{2}(\gamma-1) \cdot \frac{3 u_2^2}{u_1^2} = \gamma e_T - \frac{3}{2}(\gamma-1) u^2 \\ \frac{\partial f_3}{\partial u_3} &= \frac{u_2 \gamma}{u_1} = \gamma u^2 \end{aligned}$$

Now, we can just complete it by doing the $\frac{\partial f_3}{\partial u_1}$ which is the third row of the Jacobian matrix. So, you see it is $\gamma u_2 u_3$ into minus of 1 by u square minus half $\gamma - 1$, u_2 cube into minus 2 u_1 to the power of minus 3 . So, let us collect the terms, this is, what the expression will be. So, we have filled all the different components of the Jacobian matrix in this manner.

There are of course, alternative ways also to express these terms where we bring in say enthalpy. So, we have actually done this step already. We have just shown an example once again of one of those partial derivatives.

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$$\frac{\partial f_3}{\partial u_1} = -\gamma \frac{u_2 u_3}{u_1^2} + (\gamma - 1) \frac{u_3^2}{u_1^3} = -\gamma \frac{\rho u \cdot \rho e_T}{\rho^3} + (\gamma - 1) \frac{(\rho u)^3}{\rho^3}$$

$$= -\gamma u e_T + (\gamma - 1) u^3$$

$$[A] = \begin{bmatrix} 0 & 1 & 0 \\ \frac{\gamma-3}{2} u^2 & (3-\gamma)u & \gamma-1 \\ -\gamma u e_T + (\gamma-1)u^3 & \gamma e_T - \frac{3}{2}(\gamma-1)u^2 & \gamma u \end{bmatrix}$$

$$[A] = \begin{bmatrix} 0 & 1 & 0 \\ \frac{\gamma-3}{2} u^2 & (3-\gamma)u & \gamma-1 \\ -u h_T + \frac{3}{2}(\gamma-1)u^3 & h_T - (\gamma-1)u^2 & \gamma u \end{bmatrix}$$

As I was telling you earlier that there are alternative forms of this equation. This should be T. And the one that we have obtained is essentially this. But there are alternative forms where you can have the total enthalpy coming in. So, in your spare time, you can try exploring the alternative forms. As we can see that up to the second row of the Jacobian matrix, there is no difference. It is only in the energy equation that you see the difference.

So, that is the third row of the matrix, which is essentially the third component of f, where the difference is.

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Waves for a Vector Model Problem

Consider a system of first-order partial differential equations

$$\frac{\partial \mathbf{u}}{\partial t} + [A] \frac{\partial \mathbf{u}}{\partial x} = 0$$

where $\mathbf{u}=\mathbf{u}(x,t)$ and A is a square matrix

The system of equations is hyperbolic if and only if A is diagonalizable. That is

$$[Q]^{-1}[A][Q] = \Lambda$$

for some matrix Q where Λ is a diagonal matrix. More specifically, Λ is a diagonal matrix whose diagonal elements λ_i are characteristic values or eigenvalues of A , Q is a matrix whose columns are right characteristic vectors or right eigenvectors of A , and Q^{-1} is a matrix whose rows are left characteristic vectors or left eigenvectors of A . Multiply the vector model equation by Q^{-1}

$$[Q]^{-1} \frac{\partial \mathbf{u}}{\partial t} + [Q]^{-1}[A] \frac{\partial \mathbf{u}}{\partial x} = 0$$

This is called a characteristic form of equation. We define characteristic variables v as follows

$$dv = [Q]^{-1} d\mathbf{u}$$

$$d\mathbf{u} = [Q] d\mathbf{v}$$

Examples of scalar conservation equations are linear advection equation, Burgers equation

$$\frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} = 0$$

$$\frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} = 0$$

Now, in the previous lectures, you will recall that we have, we looked at the scalar conservation equations related to the wave kinds of problems. So, we looked at some of the results specifically for linear advection equation and inviscid Burgers equation. So, they were

all scalar conservation laws. Now, once we get into one dimensional Euler equation, even with one dimension, we have a vector model.

Because we have continuity equation, one component of momentum equation and energy equation, which are a combined system of conservation laws, which have to be handled. Therefore, we come up a vector model problem. Now, when we talk about waves for wave kind of solutions for vector model problems, we represent the system in this form, where as you can see that u is now a vector. The coefficient matrix is no longer a single parameter.

If you recall that in linear advection equation or wave equation, this was a so it was just a constant or in inviscid Burgers question, it was u the velocity components of, but now, we have a matrix here, because we have a vector model in place. And we now know it is the Jacobean matrix and essentially is a square matrix. We have 3 conservation equations here. So, A is a 3 by 3 matrix.

Now, this system of equations is going to be hyperbolic in nature that means its wave kind of solutions only if this matrix A is diagonalizable. So, we come up with a new word diagonalizable. And we try to understand what that means. So, we write down an equation over here involving a matrix A , and we bring in another matrix Q , which is essentially derived from the matrix A itself, but it is not only Q that is involved in this equation, but it is also its inverse.

So, the left hand side of this equation, we can see it is a product of 3 matrices Q inverse A and Q . And remember that this matrix Q or Q inverse, they are derived from the matrix A itself. Now, this product that you have on the left hand side of this matrix equation will ultimately give you a diagonalized or diagonal matrix on the right hand side. That means the right hand side matrix will only have nonzero entries in its diagonals.

All the non diagonal elements will be zero. So, if this equation is drivable, only then will this system of equations be hyperbolic. So, if this equation is possible to drive, then we say that the matrix A is diagonalizable. So, let us look at a little more details on the matrix Q or Q inverse. So, as we already mentioned that the right hand side diagonal matrix has only nonzero diagonal entries.

And these diagonal elements are λ_i 's, or characteristic values or Eigen values of A. So, sometime back, we were talking about extracting Eigen values of the matrix A because that tells us more about the behavior of equations. So, we now find that these Eigen values of A are available directly in the diagonal matrix capital Λ . And all these diagonal elements can be represented by the small λ 's in general, represented as small λ_i .

Now, coming to the matrix Q and Q inverse, so, Q is a matrix whose columns are right characteristic vectors or right Eigen vectors of the matrix A and Q inverse is a matrix whose rows are left characteristic vectors or left Eigen vectors of matrix A. So, this is how Q and Q inverse are defined. So, once you define matrix Q, Q inverse in terms of A and you are able to come up with this equation, then you can say that the system is hyperbolic.

Now, having said that, we will look at one step mode where we multiply the above system of equations which we have on top by Q inverse. So, Q inverse is the matrix which comprises of the left Eigen vectors of A, we remember that. So, we are multiplying the vector model equation by Q inverse. So, this is the first term; this is the second term. Now, we are proceeding towards forming the characteristic form of equations.

So, that means we are converting the equations from the plane of conserved variables u to another plane where we will talk about some derived variables which are the characteristic variables and we call these characteristic variables as v . So, there is going to be a vector comprised of characteristic variables. So, having the components if v_1, v_2, v_3 like you have u_1, u_2, u_3 . So, how are the characteristic variables defined?

They are defined using this equation. So, dv is Q inverse du . Okay which also means that the du is Q dv . So, keeping this in mind, we are going to look at the full form of the characteristic equation.

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The characteristic form becomes

$$\frac{\partial v}{\partial t} + [Q]^{-1}[A][Q] \frac{\partial v}{\partial x} = 0$$

$$\frac{\partial v}{\partial t} + [A] \frac{\partial v}{\partial x} = 0$$

$$\frac{\partial u}{\partial t} + [A] \frac{\partial u}{\partial x} = 0$$

The characteristic form is written in terms of the characteristic variables v rather than in terms of the conservative variables u .

The characteristic form is a wave form. To see this, consider the i -th equation

$$\frac{\partial v_i}{\partial t} + \lambda_i \frac{\partial v_i}{\partial x} = 0, i = 1, 2, 3, \dots$$

This is like linear advection equation $\frac{\partial u}{\partial t} + a \frac{\partial u}{\partial x} = 0$ except that, for quasi-linear/ non-linear systems of equations, λ_i depends on *all* of the characteristic variables and not just on the single characteristic variable v_i .

Apart from this difference, the same analysis applies

$$v_i = \text{const for } \frac{dx}{dt} = \lambda_i$$

So, you have it here. So, you have dv/dt then the product of these 3 matrices times dv/dx or other dv/dx . Even this was $dv/dt = 0$ and do you recall that this product should give you the diagonal matrix capital lambda. So, now, what do you have? You have the system of partial differential equations represented in the characteristic variable space. So, earlier it was in the space of conserved variables, while now you have written down the equation in the characteristic variable space.

So, we will finish this lecture here. We will continue our discussion on Euler equations in the next lecture. Thank you.