# Finite Elements for Fluids - Coding 

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This report for the Finite Element for Fluids class is split in two sections : the unsteady convection problems and the implementation of a solution of a non-linear system of the Burger's equation.

## 1 Unsteady convection problems

### 1.1 Crank-Nicolson

$$
\begin{gather*}
\left(w, \frac{\Delta u}{\Delta t}\right)+\theta(w,(a \cdot \nabla) \Delta u)=\left(w, \theta s^{n+1}+(1-\theta) s^{n}\right)-\left(w, a \cdot \nabla u^{n}\right)  \tag{1}\\
\left(\boldsymbol{M}+\frac{\Delta t}{2} \boldsymbol{C}\right) \Delta u=\Delta t\left(f-\boldsymbol{C} u^{n}\right) \tag{2}
\end{gather*}
$$

The equations are translated to a simple problem $\boldsymbol{A} u=b$. In here there are no source terms so f in equal to zero.

```
case 3 % Crank-Nicolson + Galerkin
    A = M + 1/2*a*dt *C;
    B = -a*dt*C;
    methodName = 'CN';
```


### 1.2 Lax-Wendroff

$$
\begin{equation*}
\frac{\Delta u}{\Delta t}=-(a \cdot \nabla) u^{n}+\frac{\Delta t}{2}(a \cdot \nabla)^{2} u^{n} \tag{3}
\end{equation*}
$$

Which translated to the weak form

$$
\begin{equation*}
\frac{1}{\Delta t} \boldsymbol{M} \Delta u=\left(-a \boldsymbol{C}-\frac{\Delta t}{2} a^{2} \boldsymbol{K}\right) u^{n} \tag{4}
\end{equation*}
$$

case $1 \%$ Lax-Wendroff + Galerkin
$\mathrm{A}=\mathrm{M}$;
$B=-\mathrm{a} * \mathrm{dt} * \mathrm{C}-1 / 2 * \mathrm{~K} * \mathrm{a} * \mathrm{a} * \mathrm{dt} * \mathrm{dt} ;$
methodName $=$ 'LW';

### 1.3 Lumped Mass matrix

The definition of the Lumped mass matrix can be found on page 39 of the reference book, which resolve in a simple change in the terms of the mass matrix. The following piece of code is necessary.

```
for i = 1:length(M)
    abba = 0;
    for j = 1:length(M)
        abba = abba + M(i,j );
        M(i,j ) = 0;
    end
    M(i,i ) = abba;
end
```


### 1.4 Third-order Taylor Galerkin

$$
\begin{equation*}
\left(1-\frac{\Delta t^{2}}{6}(a \cdot \nabla)^{2}\right) \frac{\Delta u}{\Delta t}=-(a \cdot \nabla) u^{n}+\frac{\Delta t}{2}(a \cdot \nabla)^{2} u^{n} \tag{5}
\end{equation*}
$$

Which translated to the weak form

$$
\begin{equation*}
\left(\boldsymbol{M}-\frac{\Delta t^{2}}{6} a^{2} \boldsymbol{K}\right) \frac{\Delta u}{\Delta t}=\left(-a \boldsymbol{C}-\frac{\Delta t}{2} a^{2} \boldsymbol{K}\right) u^{n} \tag{6}
\end{equation*}
$$

case 5 \% TG3
$\mathrm{A}=\mathrm{M}+\mathrm{dt} * \mathrm{dt} * \mathrm{a} * \mathrm{a} * \mathrm{~K} / 6 ;$
$B=-\mathrm{dt} * \mathrm{a} * \mathrm{C}-1 / 2 * \mathrm{dt} * \mathrm{dt} * \mathrm{a} * \mathrm{a} * \mathrm{~K}$;
methodName $=$ 'TG3';

### 1.5 Computational Results

The courant number is 0.75 with the chosen parameters. The LW method, which is stable up until $C^{2}<1 / 3$ is unstable in this case. Using the lumped mass matrix actually raises the stability up to $C^{2}<1$, which is displayed in the following figure. The CN method is unconditionally stable, but using the lumped mass matrix means solving a different problem which resolve in a bigger error on the solution. TG3 is stable for this problem parameters as its stability is $C^{2}<1$.


Figure 1: Lax-Wendroff


Figure 3: Crank-Nicolson


Figure 2: Lumped Lax-Wendroff


Figure 4: Lumped Crank-Nicolson


Figure 5: Taylor Galerkin 3rd order

## 2 Newton-Raphson method

In order to implement the Newton-Raphson method we need to build a new function that takes exactly the same arguments as for the Picard method. The soltion is build by iteration where the important components are the Jacobian matrix $\boldsymbol{J}$ which is the derivative of the $\mathrm{f}(\mathrm{U})$ function

$$
\begin{align*}
f(U) & =A(U) U-M U^{n}  \tag{7}\\
J=\frac{d f}{d U} & =A(U)+\frac{\partial A}{\partial U} U  \tag{8}\\
& =A(U)+\Delta t \frac{\partial C}{\partial U} U  \tag{9}\\
& =A(U)+\Delta t C \tag{10}
\end{align*}
$$

T

```
for n = 1:nTimeSteps
    U0 = U(:, n);
    error_U = 1; k = 0;
    while (error_U > 0.5e-5) && k < 20
        C = computeConvectionMatrix (X,T,U0);
        A = M + At*C + At*E*K;
            f = A*U0 - M*U(:, n);
            df = A + C*At;
            sol = U0 - df\f;
            U1 = sol (1:m+1);
            error_U = norm(U1-U0)/norm(U1);
            fprintf('\t Iteration %d, error_U=%e\n',k, error_U);
            U0 = U1; k = k+1;
    end
    U(:, n+1) = U1;
end
```

Each time step took in average 3 iterations to compute. The solution is displayed in the following figure.


Figure 6: Newton-Raphson

