

An adaptive numerical scheme for solving incompressible free-surface flows

Dena Kazerani

In the framework of a Ph.D supervised by Pascal Frey and Nicolas Seguin at
Laboratoire Jacques-Louis Lions -Paris 6
INRIA

Ecole EGRIN
1st June 2017

Free-surface incompressible flows



Incompressible **Navier–Stokes** equations :

$$\begin{cases} \rho \left(\frac{\partial \mathbf{u}}{\partial t} + (\mathbf{u} \cdot \nabla) \mathbf{u} \right) - \mu \Delta \mathbf{u} + \nabla p = \rho \mathbf{f} \\ \operatorname{div} \mathbf{u} = 0 \\ \mathbf{u}(0, x) = \mathbf{u}_0(x). \end{cases} \quad (\text{NS})$$

Incompressible **Navier–Stokes** equations :

$$\begin{cases} \rho \left(\frac{\partial \mathbf{u}}{\partial t} + (\mathbf{u} \cdot \nabla) \mathbf{u} \right) - \mu \Delta \mathbf{u} + \nabla p = \rho \mathbf{f} \\ \operatorname{div} \mathbf{u} = 0 \\ \mathbf{u}(0, x) = \mathbf{u}_0(x). \end{cases} \quad (\text{NS})$$

Difficulties

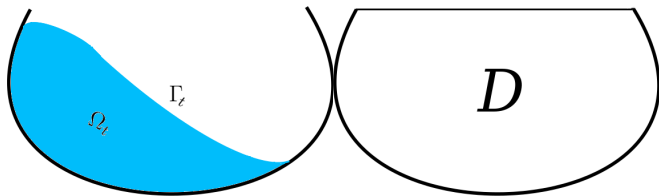
- 1 Mathematical complexity of the Navier–Stokes equations
- 2 Time evolution of the fluid domain

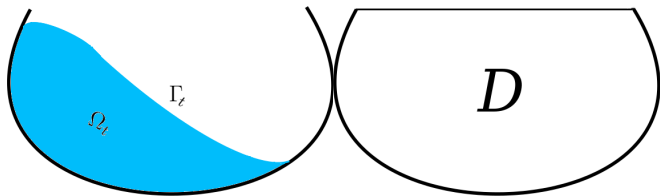
Approaches

- 1 Study of shallow water approximations of incompressible Navier–Stokes/Euler (Advantages : simplicity, dimension reduction)
- 2 Study directly incompressible Navier–Stokes/Euler (Advantages : precision, general regime)

- 1 Mathematical model
- 2 Numerical algorithm
- 3 Numerical results
- 4 Conclusion and perspectives

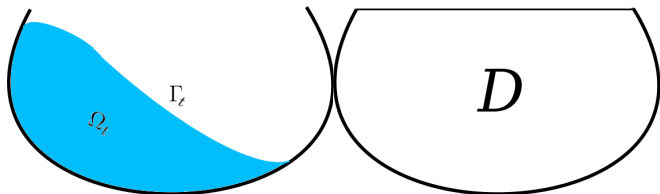
- 1 Mathematical model
- 2 Numerical algorithm
 - General idea
 - Numerical tools
 - Global scheme
- 3 Numerical results
- 4 Conclusion and perspectives





Fluid equations :

$$\begin{cases} \rho \left(\frac{\partial \mathbf{u}}{\partial t} + (\mathbf{u} \cdot \nabla) \mathbf{u} \right) - \mu \Delta \mathbf{u} + \nabla p = \rho \mathbf{f} & \text{in } \Omega_t, \\ \operatorname{div} \mathbf{u} = 0 & \text{in } \Omega_t, \\ \mathbf{u}(0, x) = \mathbf{u}_0(x) & \text{in } \Omega_0. \end{cases} \quad (1)$$

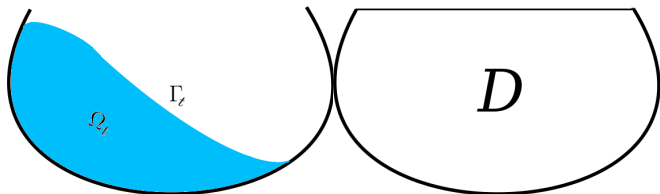


Fluid equations :

$$\begin{cases} \rho \left(\frac{\partial \mathbf{u}}{\partial t} + (\mathbf{u} \cdot \nabla) \mathbf{u} \right) - \mu \Delta \mathbf{u} + \nabla p = \rho \mathbf{f} & \text{in } \Omega_t, \\ \operatorname{div} \mathbf{u} = 0 & \text{in } \Omega_t, \\ \mathbf{u}(0, x) = \mathbf{u}_0(x) & \text{in } \Omega_0. \end{cases} \quad (1)$$

Boundary conditions :

$$\begin{cases} \mathbf{u} \cdot \mathbf{n} = 0 & \text{on } \partial \Omega_t \setminus \Gamma_t, \\ [\alpha \mathbf{u} + \mu (\nabla \mathbf{u} + {}^t \nabla \mathbf{u}) \mathbf{n}]_{tan} = 0 & \text{on } \partial \Omega_t \setminus \Gamma_t, \\ (\mu (\nabla \mathbf{u} + {}^t \nabla \mathbf{u}) - p) \mathbf{n} = -(\gamma \kappa + p^a) \mathbf{n} & \text{in } \Gamma_t, \end{cases} \quad (2)$$



Fluid equations :

$$\begin{cases} \rho \left(\frac{\partial \mathbf{u}}{\partial t} + (\mathbf{u} \cdot \nabla) \mathbf{u} \right) - \mu \Delta \mathbf{u} + \nabla p = \rho \mathbf{f} & \text{in } \Omega_t, \\ \operatorname{div} \mathbf{u} = 0 & \text{in } \Omega_t, \\ \mathbf{u}(0, x) = \mathbf{u}_0(x) & \text{in } \Omega_0. \end{cases} \quad (1)$$

Boundary conditions :

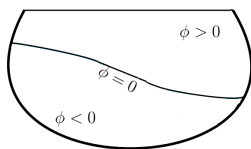
$$\begin{cases} \mathbf{u} \cdot \mathbf{n} = 0 & \text{on } \partial \Omega_t \setminus \Gamma_t, \\ [\alpha \mathbf{u} + \mu (\nabla \mathbf{u} + {}^t \nabla \mathbf{u}) \mathbf{n}]_{tan} = 0 & \text{on } \partial \Omega_t \setminus \Gamma_t, \\ (\mu (\nabla \mathbf{u} + {}^t \nabla \mathbf{u}) - p) \mathbf{n} = -(\gamma \kappa + p^a) \mathbf{n} & \text{in } \Gamma_t, \end{cases} \quad (2)$$

Kinematic boundary condition :

$$\left\{ (1, \mathbf{u}) \text{ is tangential to the free surface } (t, \Gamma_t), t \geq 0. \right. \quad (3)$$

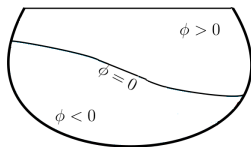
Level set formulation to characterize the fluid domain

Ω_t is characterized by a continuous function ϕ such that



Level set formulation to characterize the fluid domain

Ω_t is characterized by a continuous function ϕ such that



The kinematic boundary condition on the free surface is now replaced by

$$\begin{cases} \partial_t \phi + \tilde{\mathbf{u}} \cdot \nabla \phi = 0 & \forall (x, t) \in D \times [0, T], \\ \phi(0, x) = \phi_0(x) & \text{on } D, \end{cases} \quad (4)$$

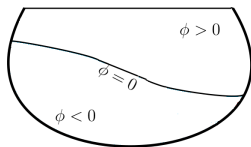
where $\tilde{\mathbf{u}}$ is a smooth field defined on D such that

$$\tilde{\mathbf{u}} = \mathbf{u} \quad \text{on } \Gamma_t,$$

and ϕ_0 is a level set function for the initial fluid domain.

Level set formulation to characterize the fluid domain

Ω_t is characterized by a continuous function ϕ such that



The kinematic boundary condition on the free surface is now replaced by

$$\begin{cases} \partial_t \phi + \tilde{\mathbf{u}} \cdot \nabla \phi = 0 & \forall (x, t) \in D \times [0, T], \\ \phi(0, x) = \phi_0(x) & \text{on } D, \end{cases} \quad (4)$$

where $\tilde{\mathbf{u}}$ is a smooth field defined on D such that

$$\tilde{\mathbf{u}} = \mathbf{u} \quad \text{on } \Gamma_t,$$

and ϕ_0 is a level set function for the initial fluid domain.

Question : How to construct the velocity field $\tilde{\mathbf{u}}$ defined on D from \mathbf{u} defined on Ω_t ?

Question : How to construct the velocity field $\tilde{\mathbf{u}}$ defined on D from \mathbf{u} defined on Ω_t ?

$$\left\{ \begin{array}{ll} -a\Delta\tilde{\mathbf{u}} + \tilde{\mathbf{u}} = 0 & \text{in } D \setminus \Omega_t \\ \nabla\tilde{\mathbf{u}} \cdot \mathbf{n} = 0 & \text{on } \partial D \\ \tilde{\mathbf{u}} = \mathbf{u} & \text{on } \bar{\Omega}_t \end{array} \right. \quad (5)$$

Question : How to construct the velocity field $\tilde{\mathbf{u}}$ defined on D from \mathbf{u} defined on Ω_t ?

$$\left\{ \begin{array}{ll} -a\Delta\tilde{\mathbf{u}} + \tilde{\mathbf{u}} = 0 & \text{in } D \setminus \Omega_t \\ \nabla\tilde{\mathbf{u}} \cdot \mathbf{n} = 0 & \text{on } \partial D \\ \tilde{\mathbf{u}} = \mathbf{u} & \text{on } \bar{\Omega}_t \end{array} \right. \quad (5)$$

$a > 0$ is large enough such that the extended velocity is smooth enough.

$a > 0$ is small enough such that the values of the flux on the free surface do not interfere with its values outside or inside the fluid.

Question : How to construct the velocity field $\tilde{\mathbf{u}}$ defined on D from \mathbf{u} defined on Ω_t ?

$$\begin{cases} -a\Delta\tilde{\mathbf{u}} + \tilde{\mathbf{u}} = 0 & \text{in } D \setminus \Omega_t \\ \nabla\tilde{\mathbf{u}} \cdot \mathbf{n} = 0 & \text{on } \partial D \\ \tilde{\mathbf{u}} = \mathbf{u} & \text{on } \bar{\Omega}_t \end{cases} \quad (5)$$

$a > 0$ is large enough such that the extended velocity is smooth enough.

$a > 0$ is small enough such that the values of the flux on the free surface do not interfere with its values outside or inside the fluid.

Numerical resolution : Lagrange finite elements method

- 1 Mathematical model
- 2 Numerical algorithm
 - General idea
 - Numerical tools
 - Global scheme
- 3 Numerical results
- 4 Conclusion and perspectives

General idea

The problem is time dependent and we intend to solve it on $[0, T]$.

General idea

The problem is time dependent and we intend to solve it on $[0, T]$.

We divide the problem time interval, $[0, T]$ to N sub-intervals $[t^n, t^{n+1}]_{n \in \{0, \dots, N-1\}}$.

General idea

The problem is time dependent and we intend to solve it on $[0, T]$.

We divide the problem time interval, $[0, T]$ to N sub-intervals $[t^n, t^{n+1}]_{n \in \{0, \dots, N-1\}}$.

Iteration $n \leftrightarrow$ Resolution of the problem on $[t^n, t^{n+1}]$.

The problem is time dependent and we intend to solve it on $[0, T]$.

We divide the problem time interval, $[0, T]$ to N sub-intervals $[t^n, t^{n+1}]_{n \in \{0, \dots, N-1\}}$.

Iteration $n \leftrightarrow$ Resolution of the problem on $[t^n, t^{n+1}]$.

At each iteration :

- 1 We move the fluid domain following the fluid velocity using the
 - 1 velocity extension (construction of velocity field of the level set advection equation)
 - 2 distancing (construction of the convenient initial condition for the level set advection equation)
 - 3 resolution of the advection equation (to find the level set corresponding to the advected domain).
- 2 We solve the time-discretized fluid equation on the advected domain using a convenient mesh adaptation.

- The level-set advection equation on the time sub-interval $[t^n, t^{n+1}]$ writes

$$\begin{cases} \partial_t \phi + \tilde{\mathbf{u}} \cdot \nabla \phi = 0 & \forall (x, t) \in D \times [t^n, t^{n+1}], \\ \phi(t^n, x) = \phi_{t^n}(x) & \text{on } D, \end{cases} \quad (6)$$

where ϕ_{t^n} is a level-set function for the fluid domain Ω_{t^n} at time t^n .

- The level-set advection equation on the time sub-interval $[t^n, t^{n+1}]$ writes

$$\begin{cases} \partial_t \phi + \tilde{\mathbf{u}} \cdot \nabla \phi = 0 & \forall (x, t) \in D \times [t^n, t^{n+1}], \\ \phi(t^n, x) = \phi_{t^n}(x) & \text{on } D, \end{cases} \quad (6)$$

where ϕ_{t^n} is a level-set function for the fluid domain Ω_{t^n} at time t^n .

- For stability reasons, ϕ_{t^n} must satisfy

$$|\nabla \phi_{t^n}| = 1, \quad (7)$$

in the vicinity of the free surface.

- The level-set advection equation on the time sub-interval $[t^n, t^{n+1}]$ writes

$$\begin{cases} \partial_t \phi + \tilde{\mathbf{u}} \cdot \nabla \phi = 0 & \forall (x, t) \in D \times [t^n, t^{n+1}], \\ \phi(t^n, x) = \phi_{t^n}(x) & \text{on } D, \end{cases} \quad (6)$$

where ϕ_{t^n} is a level-set function for the fluid domain Ω_{t^n} at time t^n .

- For stability reasons, ϕ_{t^n} must satisfy

$$|\nabla \phi_{t^n}| = 1, \quad (7)$$

in the vicinity of the free surface.

- Distancing is the construction of a level-set function $\phi_{t^n}(x)$ of Ω_{t^n} such that (7) is satisfied [Dapogny, Frey 2012] .

We use the method of characteristics

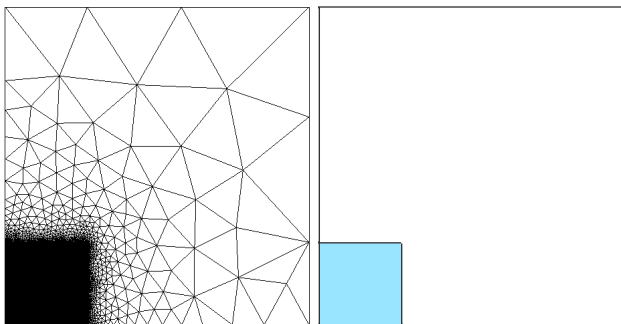
- 1 for the resolution of the level set advection equation. The solution is constant along the characteristics curves.
- 2 for the time discretization of the Navier–Stokes equation i.e. we use the fact that

$$\left(\frac{\partial \mathbf{u}}{\partial t} + (\mathbf{u} \cdot \nabla) \mathbf{u} \right) = \frac{d\mathbf{u}(\mathbf{X}(\mathbf{x}, t; s), s)}{ds} \Big|_{s=t},$$

where $\mathbf{X}(\mathbf{x}, t; s)$ is the characteristic curve (parametrized by s) which cross \mathbf{x} at time t .

$$\begin{cases} \rho \frac{\mathbf{u}^n(\mathbf{x}) - \mathbf{u}^{n-1} \circ \mathbf{X}^{n-1}(\mathbf{x})}{\Delta t} - \mu \Delta \mathbf{u}^n(\mathbf{x}) + \nabla p^n(\mathbf{x}) = \rho \mathbf{f}^n & \text{in } \Omega_{t^n} \\ \operatorname{div} \mathbf{u}^n(\mathbf{x}) = 0 & \text{in } \Omega_{t^n} \end{cases}$$

The characteristic equation is solved using a fourth order Runge-Kutta scheme.



- The fluid free surface is explicitly discretized.
- The mesh is adapted such that the approximation, geometric and interpolation errors are controlled.
- Mesh elements outside the fluid (far from the free surface) are large since no value is of interest in this region.

Notations :

- \mathcal{D}^n represents a convenient meshing of the computational domain D at time t^n .
- \mathcal{T}^n is a subset of \mathcal{D}^n and represents a convenient meshing of the fluid domain Ω_{t^n} at time t^n

Notations :

- \mathcal{D}^n represents a convenient meshing of the computational domain D at time t^n .
- \mathcal{T}^n is a subset of \mathcal{D}^n and represents a convenient meshing of the fluid domain Ω_{t^n} at time t^n

Scheme

- 1 At time $t^0 = 0$: $\mathcal{T}^0 \subset \mathcal{D}^0$ characterizing Ω_{t^0} , \mathbf{u}^0 .
- 2 For $n = 0, \dots, N - 1$,

	<i>mesh</i>	<i>input</i>	<i>output</i>
<i>Velocity extension</i>	$(\mathcal{D}^n \setminus \mathcal{T}^n) \cup \Gamma^n$	\mathbf{u}^n	$\tilde{\mathbf{u}}^n$
<i>Distancing</i>	\mathcal{D}^n	$(\mathcal{D}^n, \mathcal{T}^n)$	ϕ^n
<i>Advection</i>	\mathcal{D}^n	$(\tilde{\mathbf{u}}^n, \phi^n)$	ϕ^{n+1}
<i>Mesh adaptation</i>	\mathcal{D}^n	(ϕ^n, \mathcal{D}^n)	\mathcal{D}^{n+1}
<i>Interpolation</i>	\mathcal{D}^{n+1}	$\tilde{\mathbf{u}}^n$	$\tilde{\mathbf{u}}^n$
<i>NS resolution</i>	\mathcal{T}^{n+1}	$\tilde{\mathbf{u}}^n$	$(\mathbf{u}^{n+1}, p^{n+1})$

- 3 We return $\mathbf{u}^N, p^N, \phi^N, \mathcal{D}^N$.

Related paper :

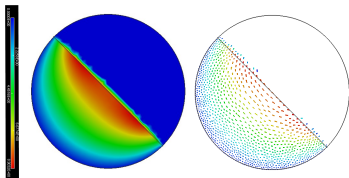
- Pascal Frey, Dena Kazerani, Thi Thanh Mai Ta. An adaptative numerical scheme for solving incompressible two-phase and free-surface flows. In revision for International Journal for Numerical Methods in Fluids.

- 1 Mathematical model
- 2 Numerical algorithm
 - General idea
 - Numerical tools
 - Global scheme
- 3 Numerical results
- 4 Conclusion and perspectives

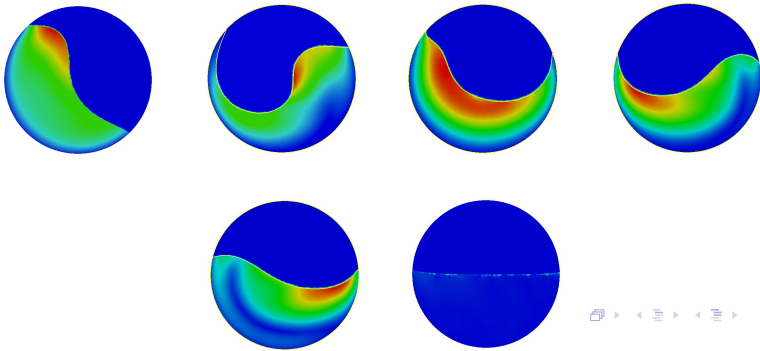
Viscous fluid in the unit circular domain

Parameters : $\rho = 1$, $\mu = 1$, $\gamma = 7.2$, $\alpha = 10$, $p^a = 0$.

Data : $\mathbf{f} = (0, -100)$ and the initial solution is given by :



Space and time step : $\Delta t \simeq 10^{-3}$, $h_{min} = h_{max} = 0.3$ and Final time : $T = 4.435$.



Dam break test cases

The dam break test cases considered here are the same as in

- Marcela A. Cruchaga, Diego J. Celentano, Tayfun E. Tezduyar. Collapse of a liquid column : numerical simulation and experimental validation. Published in Comput. Mech., 2007.

Dam break test cases

The dam break test cases considered here are the same as in

- Marcela A. Cruchaga, Diego J. Celentano, Tayfun E. Tezduyar. Collapse of a liquid column : numerical simulation and experimental validation. Published in Comput. Mech., 2007.

The test cases are done for

- shampoo
- water

Dam break test cases

The dam break test cases considered here are the same as in

- Marcela A. Cruchaga, Diego J. Celentano, Tayfun E. Tezduyar. Collapse of a liquid column : numerical simulation and experimental validation. Published in Comput. Mech., 2007.

The test cases are done for

- shampoo
- water

Our results are compared with

- the physical experiments
- the numerical results

presented in this reference.

Dam break test cases

The dam break test cases considered here are the same as in

- Marcela A. Cruchaga, Diego J. Celentano, Tayfun E. Tezduyar. Collapse of a liquid column : numerical simulation and experimental validation. Published in Comput. Mech., 2007.

The test cases are done for

- shampoo
- water

Our results are compared with

- the physical experiments
- the numerical results

presented in this reference.

Differences	Our framework	Reference's framework
Mathematical problem	bi-fluid problem	free-surface fluid
Fluid equation	computational domain	fluid domain
Meshing	homogenous fixed meshing	mobile unstructured meshing
Advection equation	ETILT	method of characteristics
Time step	$\Delta t = 0.001$	5/10 times larger

- We use the same friction law as well as the same turbulent model (for the dam break with water problem) as in this reference.

Dam break with shampoo

Parameters : $\rho = 1024$, $\mu = 8$, $\gamma = 0.07$, $p^a = 0$ and $\alpha = 10^{-2}$ (computed following the law $\alpha = \frac{\rho|U|}{C_f^2}$)

with $C_f = 190$ and $|U| = 0.4$.

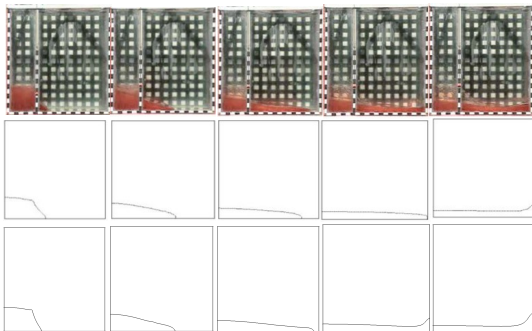
Data : $\mathbf{f} = (0, -9.8)$.

Domain dimensions : Computational domain is $0.42m \times 0.44m$, fluid domain is $0.114m \times 0.114m$.

Time step : $\Delta t = 0.01$ for the first ten iterations and $\Delta t = 0.02$ for other iterations.

Final time : $T = 0.5$.

Space step : $h_{min} = 0.0009$, $h_{max} = 1$ and $hgrad = 2.5$.



$t = 0.1$

$t = 0.2$

$t = 0.3$

$t = 0.4$

$t = 0.5$

Dam break with water

Parameters : $\rho = 1000$, $\mu = 0.001$, $\alpha = 10^{-6}$, $p^a = 0$ and $\gamma = 0.07$.

Data : $\mathbf{f} = (0, -0.98)$.

Specificity : Reynolds number is high \rightsquigarrow turbulent effects \rightsquigarrow energy dissipation \rightsquigarrow we correct the model by modifying the viscosity as

$$\mu_{mod} = \min \left(\mu + I_{mix}^2 \rho \sqrt{\mathbf{D}(\mathbf{u}) : \mathbf{D}(\mathbf{u}) / 2}; \mu_{max} \right),$$

where $I_{mix} = C_t h_{UGN}$ such that C_t is a modelling parameter, h_{UGN} is a characteristic element size and μ_{max} is a cut-off value. We set here

$$C_t = 3.57, \quad h_{UGN} = hmin = 9 \times 10^{-4}, \quad \mu_{max} = 1.5.$$

Dam break with water

Parameters : $\rho = 1000$, $\mu = 0.001$, $\alpha = 10^{-6}$, $p^a = 0$ and $\gamma = 0.07$.

Data : $\mathbf{f} = (0, -0.98)$.

Specificity : Reynolds number is high \rightsquigarrow turbulent effects \rightsquigarrow energy dissipation \rightsquigarrow we correct the model by modifying the viscosity as

$$\mu_{mod} = \min \left(\mu + l_{mix}^2 \rho \sqrt{\mathbf{D}(\mathbf{u}) : \mathbf{D}(\mathbf{u}) / 2}; \mu_{max} \right),$$

where $l_{mix} = C_t h_{UGN}$ such that C_t is a modelling parameter, h_{UGN} is a characteristic element size and μ_{max} is a cut-off value. We set here

$$C_t = 3.57, \quad h_{UGN} = hmin = 9 \times 10^{-4}, \quad \mu_{max} = 1.5.$$

In practice : we take $\mu = 0.001$ for the first iteration of the algorithm. Then, we take the cut-off value μ_{max} for viscosity i.e. 1.5.

Dam break with water

Parameters : $\rho = 1000$, $\mu = 0.001$, $\alpha = 10^{-6}$, $p^a = 0$ and $\gamma = 0.07$.

Data : $\mathbf{f} = (0, -0.98)$.

Specificity : Reynolds number is high \rightsquigarrow turbulent effects \rightsquigarrow energy dissipation \rightsquigarrow we correct the model by modifying the viscosity as

$$\mu_{mod} = \min \left(\mu + I_{mix}^2 \rho \sqrt{\mathbf{D}(\mathbf{u}) : \mathbf{D}(\mathbf{u}) / 2}; \mu_{max} \right),$$

where $I_{mix} = C_t h_{UGN}$ such that C_t is a modelling parameter, h_{UGN} is a characteristic element size and μ_{max} is a cut-off value. We set here

$$C_t = 3.57, \quad h_{UGN} = hmin = 9 \times 10^{-4}, \quad \mu_{max} = 1.5.$$

In practice : we take $\mu = 0.001$ for the first iteration of the algorithm. Then, we take the cut-off value μ_{max} for viscosity i.e. 1.5.

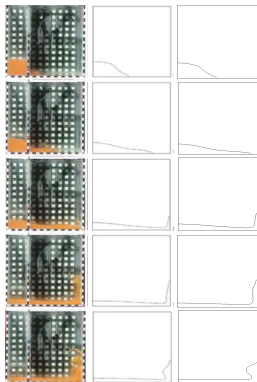
Time step : $\Delta t = 0.001$ for the first iteration of the algorithm and $\Delta t = 0.005$ for others.

Final time : $T = 1.5$.

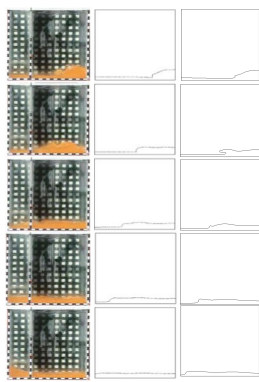
Space step : $hmax = 1$ and $hgrad = 2.5$.

Dam break with water

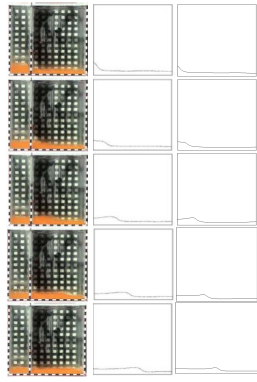
$t = 0.1 \rightsquigarrow 0.5$



$t = 0.6 \rightsquigarrow 1.0$



$t = 1.1 \rightsquigarrow 1.5$



Conclusion :

- Adaptive algorithm for the numerical resolution of the free-surface Navier-Stokes equations satisfying slip Navier boundary conditions

Conclusion :

- Adaptive algorithm for the numerical resolution of the free-surface Navier-Stokes equations satisfying slip Navier boundary conditions

Perspectives :

- Modelling the atmospheric pressure (du to the external fluid) for the simulation of the free-surface Navier–Stokes
- Some error estimates for the presented numerical scheme (Numerical test cases seem to be very sensitive to the variation of the time step)
- Extension to complex fluids (viscoelastic, viscoplastic, ...)
- Extension to sloshing problems
- Comparison between the numerical solution of the free-surface Navier–Stokes problem and shallow water models

Thank you for your attention !