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Discontinuous Galerkin Methods using Strongly-Stability Preserving Runge-Kutta methods

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Historical background

TVB Runge-Kutta Local Projection Discontinuous Galerkin Finite Element Method for Conservation Laws II: General Framework

By Bernardo Cockburn and Chi-Wang Shu

THE RUNGE-KUTTA LOCAL PROJECTION DISCONTINUOUS GALERKIN FINITE ELEMENT METHOD FOR CONSERVATION LAWS IV: THE MULTIDIMENSIONAL CASE

BERNARDO COCKBURN, SUCHUNG HOU, AND CHI-WANG SHU

THE LOCAL DISCONTINUOUS GALERKIN METHOD FOR TIME-DEPENDENT CONVECTION-DIFFUSION SYSTEMS*

BERNARDO COCKBURN[†] AND CHI-WANG SHU[‡]

The Development of Discontinuous Galerkin Methods

Bernardo Cockburn¹, George E. Karniadakis², and Chi-Wang Shu²

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Motivation and framing

Motivation and Context

 Solving non-linear hyperbolic conservation laws:

 $\boldsymbol{U}_t + \boldsymbol{F}(\boldsymbol{U})_x = \boldsymbol{0}$

- Explicit (parallelizable), stable high-order time integration scheme
- Total variation diminishing = Nonew maxima introduced by the solver.

Different options:

-Spectral methods

-WENO/ENO (Weighted Essentially Non-Oscillatory) scheme

-Discontinuous Galerkin methods

- Parallelizable
- High order accuracy
- BUT can lead to numerical oscillations



Methods

Step 1: Space discretization

$$\int_{K} (u_h)_t v_h dx - \int_{K} f(u_h) \cdot \nabla v_h dx + \int_{\partial K} \hat{f}(u_h) \cdot n_K v_h ds = 0$$

Step 2: **RK time discretization** $d_t(u_h) = L(u_h)$



Step 3: Generalized Slope Limiter Use of a non-linear projector $\Lambda \Pi_h$



Methods

Step 1: Space discretization

$$\int_{K} (u_h)_t v_h dx - \int_{K} f(u_h) \cdot \nabla v_h dx + \int_{\partial K} \hat{f}(u_h) \cdot n_K v_h ds = 0$$

Step 2: **RK time discretization** $d_t(u_h) = L(u_h)$

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Methods: Space discretization

 $\partial_t u + \nabla \cdot \boldsymbol{f}(u) = 0$

$$\begin{aligned} \forall T_{k=1..N}, \qquad V_h^k &= \begin{cases} \varphi \colon \Omega \to \mathbb{R}, \qquad \varphi = \left(\sum_{l=1}^{P_k} a_l \psi_l^k\right) \chi_k \end{cases} \\ u_h &= \sum_{k=1}^{N} \chi_k(x) \sum_{j=1}^{P_k} u_k^j(t) \psi_k^j(x) \\ \forall k' \in \llbracket 1, N \rrbracket, \forall i \in \llbracket 1, P_{k'} \rrbracket, \qquad \int_{\Omega} \left(\partial_t u_h(t, x) + \nabla \cdot f(u_h(t, x))\right) \psi_{k'}^i(x) = 0 \\ \sum_{j=1}^{P_k} \left(\int_{T_k} \psi_k^j \psi_k^i \, dx\right) d_t u_k^j(t) - \int_{T_k} f(u_h(t, x)) \cdot \nabla \psi_k^i(x) dx + \int_{\partial T_k} \psi_k^i(s) f(u_h(t, s)) \cdot \mathbf{n} ds = 0 \end{aligned}$$

We often consider that: $f(u_h(t, x)) = \sum f\left(u_k^j(t)\right) \psi_k^j(x)$

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Methods

Step 1: Space discretization

$$\int_{K} (u_h)_t v_h dx - \int_{K} f(u_h) \cdot \nabla v_h dx + \int_{\partial K} \hat{f}(u_h) \cdot n_K v_h ds = 0$$

Step 2: RK time discretization

 $d_t(u_h) = L(u_h)$

$$\begin{array}{c|ccccc} 0 & 0 \\ c_2 & a_{21} \\ \vdots & \vdots & \ddots \\ \hline c_s & a_{s1} & \cdots & a_{s,s-1} \\ \hline & b_1 & \cdots & \cdots & b_s \end{array}$$

Step 3: Generalized Slope Limiter Use of a non-linear projector $\Lambda \Pi_h$



Methods: Time integration

1.
$$u_h^{(0)} = u_h^n$$

2. $u_h^{(i)} = \sum_{l=0}^{i-1} \alpha_{il} w_h^{il}$, $w_h^{il} = u_h^{(l)} + \frac{\beta_{il}}{\alpha_{il}} \Delta t_n L_h \left(u_h^{(l)} \right)$
3. $u_h^{n+1} = u_h^K$



Methods

Step 1: Space discretization

$$\int_{K} (u_h)_t v_h dx - \int_{K} f(u_h) \cdot \nabla v_h dx + \int_{\partial K} \hat{f}(u_h) \cdot n_K v_h ds = 0$$

Step 2: **RK time discretization** $d_t(u_h) = L(u_h)$

Step 3: Generalized Slope Limiter Use of a non-linear projector $\Lambda \Pi_h$



Methods: Slope limiter (Modified time integration)

1.
$$u_{h}^{(0)} = u_{h}^{n}$$

2. $u_{h}^{(i)} = \Lambda \Pi_{h} \left(\sum_{l=0}^{i-1} \alpha_{il} w_{h}^{il} \right), \quad w_{h}^{il} = u_{h}^{(l)} + \frac{\beta_{il}}{\alpha_{il}} \Delta t_{n} L_{h} \left(u_{h}^{(l)} \right)$
3. $u_{h}^{n+1} = u_{h}^{K}$

Results: 1D Linear advection



Results: Riemann Problems

Initial flow discontinuity.







Results: 2D simulations – Taylor-Green vortices

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