On LES Modelling and Numerical Errors

Jens Lang

Technische Universität Darmstadt Department of Mathematics

joint work with loan Teleaga



VMS08, Saarbrücken, June 2008

SFB568

Instationary Simulation of Gas Turbines





Introduction

- LES: Modelling and Discretization
- Errors in LES
- Dual Weighted Residual Method
- Computable Errors
- Illustrative Computational Result
- Current and Future Work

Model Equations

Incompressible Navier-Stokes equations for viscous flows on computational domain $[0,T] \times \Omega$, $\Omega \in \mathbb{R}^3$

$$egin{aligned} \partial_t oldsymbol{u} + (oldsymbol{u} \cdot
abla) oldsymbol{u} +
abla p -
abla \cdot (2
u oldsymbol{S}(oldsymbol{u})) &= oldsymbol{f}, \
abla \cdot oldsymbol{u} &= 0, \ oldsymbol{u} &= oldsymbol{u}_b(t,oldsymbol{x}), & ext{ b.c.} \ oldsymbol{u} &= oldsymbol{u}_b(t,oldsymbol{x}), & ext{ b.c.} \ oldsymbol{u}(0,oldsymbol{x}) &= oldsymbol{u}_0(oldsymbol{x}), & ext{ b.c.} \ oldsymbol{J}_\Omega \ p \ doldsymbol{x} &= 0 \end{aligned}$$

with stress tensor $\boldsymbol{S} = (\nabla \boldsymbol{u} + \nabla \boldsymbol{u}^T)/2$ and viscosity ν .

Model Equations

Incompressible Navier-Stokes equations for viscous flows on computational domain $[0,T] \times \Omega$, $\Omega \in \mathbb{R}^3$

$$\partial_t \boldsymbol{u} + (\boldsymbol{u} \cdot \nabla) \boldsymbol{u} + \nabla p - \nabla \cdot (2\nu \, \boldsymbol{S}(\boldsymbol{u})) = \boldsymbol{f}, \\ \nabla \cdot \boldsymbol{u} = 0, \\ \boldsymbol{u} = \boldsymbol{u}_b(t, \boldsymbol{x}), \quad \text{b.c.} \\ \boldsymbol{u}(0, \boldsymbol{x}) = \boldsymbol{u}_0(\boldsymbol{x}), \quad \text{i.c.} \\ \int_{\Omega} p \, d\boldsymbol{x} = 0$$

with stress tensor $\boldsymbol{S} = (\nabla \boldsymbol{u} + \nabla \boldsymbol{u}^T)/2$ and viscosity ν .

Use explicit LES:

spatial filter, turbulence model, discretization method

Apply spatial filter operator with width Δ to obtain space-averaged incompressible Navier-Stokes equations

$$\partial_t \overline{\boldsymbol{u}} + (\overline{\boldsymbol{u}} \cdot \nabla) \overline{\boldsymbol{u}} + \nabla \overline{p} - \nabla \cdot (2\nu S(\overline{\boldsymbol{u}})) = \overline{\boldsymbol{f}} - \nabla \cdot \boldsymbol{\tau}(\boldsymbol{u}),$$

$$\nabla \cdot \overline{\boldsymbol{u}} = 0,$$

$$\overline{\boldsymbol{u}} = \overline{\boldsymbol{u}}_b(t, \boldsymbol{x}), \text{ b.c.}$$

$$\overline{\boldsymbol{u}}(0, \boldsymbol{x}) = \overline{\boldsymbol{u}}_0(\boldsymbol{x}), \text{ i.c.}$$

$$\int_{\Omega} \overline{p} \, d\boldsymbol{x} = 0$$

with subgrid-scale tensor $\tau(\boldsymbol{u}) = \overline{\boldsymbol{u}\,\boldsymbol{u}^T} - \overline{\boldsymbol{u}}\,\overline{\boldsymbol{u}}^T$.

Apply spatial filter operator with width Δ to obtain space-averaged incompressible Navier-Stokes equations

$$\partial_t \overline{\boldsymbol{u}} + (\overline{\boldsymbol{u}} \cdot \nabla) \overline{\boldsymbol{u}} + \nabla \overline{p} - \nabla \cdot (2\nu S(\overline{\boldsymbol{u}})) = \overline{\boldsymbol{f}} - \nabla \cdot \boldsymbol{\tau}(\boldsymbol{u}),$$

$$\nabla \cdot \overline{\boldsymbol{u}} = 0,$$

$$\overline{\boldsymbol{u}} = \overline{\boldsymbol{u}}_b(t, \boldsymbol{x}), \text{ b.c.}$$

$$\overline{\boldsymbol{u}}(0, \boldsymbol{x}) = \overline{\boldsymbol{u}}_0(\boldsymbol{x}), \text{ i.c.}$$

$$\int_{\Omega} \overline{p} \, d\boldsymbol{x} = 0$$

with subgrid-scale tensor $\tau(\boldsymbol{u}) = \overline{\boldsymbol{u}\,\boldsymbol{u}^T} - \overline{\boldsymbol{u}}\,\overline{\boldsymbol{u}}^T$.

Key of LES: Find appropriate (turbulence) models for $\tau(u)$.

Apply spatial filter operator with width Δ to obtain space-averaged incompressible Navier-Stokes equations

$$\partial_t \overline{\boldsymbol{u}} + (\overline{\boldsymbol{u}} \cdot \nabla) \overline{\boldsymbol{u}} + \nabla \overline{p} - \nabla \cdot (2\nu S(\overline{\boldsymbol{u}})) = \overline{\boldsymbol{f}} - \nabla \cdot \boldsymbol{\tau}(\boldsymbol{u}),$$

$$\nabla \cdot \overline{\boldsymbol{u}} = 0,$$

$$\overline{\boldsymbol{u}} = \overline{\boldsymbol{u}}_b(t, \boldsymbol{x}), \text{ b.c.}$$

$$\overline{\boldsymbol{u}}(0, \boldsymbol{x}) = \overline{\boldsymbol{u}}_0(\boldsymbol{x}), \text{ i.c.}$$

$$\int_{\Omega} \overline{p} \, d\boldsymbol{x} = 0$$

with subgrid-scale tensor $\tau(\boldsymbol{u}) = \overline{\boldsymbol{u} \, \boldsymbol{u}^T} - \overline{\boldsymbol{u}} \, \overline{\boldsymbol{u}}^T$.

Key of LES: Find appropriate (turbulence) models for $\tau(u)$. Goal of LES: Compute only large flow structures accurately.

Subgrid-scale models (sgs): $\tau_{mod}(\overline{u}) \approx \tau(u) = \overline{u \, u^T} - \overline{u} \, \overline{u}^T$

Subgrid-scale models (sgs): $\tau_{mod}(\overline{u}) \approx \tau(u) = \overline{u \, u^T} - \overline{u} \, \overline{u}^T$ <u>Here:</u>

• Smagorinsky model

$$\tau_{S}(\overline{\boldsymbol{u}}) = -(c_{s}\,\Delta)^{2}\left(S(\overline{\boldsymbol{u}}):S(\overline{\boldsymbol{u}})\right)^{1/2}\,S(\overline{\boldsymbol{u}}),\ c_{s}\in[0.01,0.1]$$

Subgrid-scale models (sgs): $\tau_{mod}(\overline{u}) \approx \tau(u) = \overline{u \, u^T} - \overline{u} \, \overline{u}^T$ <u>Here:</u>

• Smagorinsky model

 $\tau_{S}(\overline{\boldsymbol{u}}) = -(c_{s}\,\Delta)^{2}\left(S(\overline{\boldsymbol{u}}):S(\overline{\boldsymbol{u}})\right)^{1/2}\,S(\overline{\boldsymbol{u}}),\ c_{s}\in[0.01,0.1]$

• Liu-Meneveau-Katz scale similarity model

$$\tau_{LMK}(\overline{\boldsymbol{u}}) = \left(\overline{\boldsymbol{u}}\,\overline{\boldsymbol{u}}^T\right)^{\Delta'} - (\overline{\boldsymbol{u}})^{\Delta'}(\overline{\boldsymbol{u}}^T)^{\Delta'}, \ \Delta' > \Delta$$

Subgrid-scale models (sgs): $\tau_{mod}(\overline{u}) \approx \tau(u) = \overline{u \, u^T} - \overline{u} \, \overline{u}^T$ <u>Here:</u>

• Smagorinsky model

 $\tau_{S}(\overline{\boldsymbol{u}}) = -(c_{s} \Delta)^{2} \left(S(\overline{\boldsymbol{u}}) : S(\overline{\boldsymbol{u}})\right)^{1/2} S(\overline{\boldsymbol{u}}), \ c_{s} \in [0.01, 0.1]$

• Liu-Meneveau-Katz scale similarity model

$$\tau_{LMK}(\overline{\boldsymbol{u}}) = \left(\overline{\boldsymbol{u}}\,\overline{\boldsymbol{u}}^T\right)^{\Delta'} - (\overline{\boldsymbol{u}})^{\Delta'}(\overline{\boldsymbol{u}}^T)^{\Delta'}, \ \Delta' > \Delta$$

• Dynamic Smagorinsky model

$$\tau_{DS}(\overline{\boldsymbol{u}}) = \left(c_s(\Delta, \Delta')\Delta\right)^2 \left(S(\overline{\boldsymbol{u}}) : S(\overline{\boldsymbol{u}})\right)^{1/2} S(\overline{\boldsymbol{u}})$$

Subgrid-scale models (sgs): $\tau_{mod}(\overline{u}) \approx \tau(u) = \overline{u \, u^T} - \overline{u} \, \overline{u}^T$ <u>Here:</u>

• Smagorinsky model

 $\tau_{S}(\overline{\boldsymbol{u}}) = -(c_{s} \Delta)^{2} \left(S(\overline{\boldsymbol{u}}) : S(\overline{\boldsymbol{u}})\right)^{1/2} S(\overline{\boldsymbol{u}}), \ c_{s} \in [0.01, 0.1]$

• Liu-Meneveau-Katz scale similarity model

$$\tau_{LMK}(\overline{\boldsymbol{u}}) = \left(\overline{\boldsymbol{u}}\,\overline{\boldsymbol{u}}^T\right)^{\Delta'} - (\overline{\boldsymbol{u}})^{\Delta'}(\overline{\boldsymbol{u}}^T)^{\Delta'}, \ \Delta' > \Delta$$

• Dynamic Smagorinsky model

$$\tau_{DS}(\overline{\boldsymbol{u}}) = \left(c_s(\Delta, \Delta')\Delta\right)^2 \left(S(\overline{\boldsymbol{u}}) : S(\overline{\boldsymbol{u}})\right)^{1/2} S(\overline{\boldsymbol{u}})$$

Numerical discretization:

One-step *s*-stage integration methods and finite elements

Numerical discretization:

One-step *s*-stage integration methods and finite elements

Let $0 \le t_0 < t_1 < \cdots < t_N = T$ be the chosen partition of [0, T].

Numerical discretization:

One-step *s*-stage integration methods and finite elements

Let $0 \le t_0 < t_1 < \cdots < t_N = T$ be the chosen partition of [0, T].

Construct continuous solutions (polynomials of order *p*)

$$\overline{\boldsymbol{u}}^{h}(t) = \Pi_{p}(t; \overline{\boldsymbol{u}}_{n}^{h}, \overline{\boldsymbol{U}}_{n1}^{h}, \dots, \overline{\boldsymbol{U}}_{ns}^{h}), \quad t \in [t_{n}, t_{n+1}]$$

$$\overline{p}^{h}(t) = \Pi_{p}(t; \overline{p}_{n}^{h}, \overline{P}_{n1}^{h}, \dots, \overline{P}_{ns}^{h}), \quad t \in [t_{n}, t_{n+1}]$$

where $\overline{u}_{n}^{h}, \overline{p}_{n}^{h}$ and $\overline{U}_{ni}^{h}, \overline{P}_{ni}^{h}, i = 1, ..., s$, are FE-approximations at $t = t_{n}$ and at intermediate points, resp.

<u>Good news:</u> Nowadays LES works quite well provided

- sufficient computer resources are available,
- advanced knowledge on physics and numerical methods.

Good news: Nowadays LES works quite well provided

- sufficient computer resources are available,
- advanced knowledge on physics and numerical methods.

Two main error sources:

- Filtering, sgs, b.c. give rise to modelling errors.
- Numerical schemes give rise to discretization errors.

Good news: Nowadays LES works quite well provided

- sufficient computer resources are available,
- advanced knowledge on physics and numerical methods.

Two main error sources:

- Filtering, sgs, b.c. give rise to modelling errors.
- Numerical schemes give rise to discretization errors.

<u>Bad news</u>: If $\Delta = h$ (most practical) is used then modelling and discretization errors interact.

Good news: Nowadays LES works quite well provided

- sufficient computer resources are available,
- advanced knowledge on physics and numerical methods.

Two main error sources:

- Filtering, sgs, b.c. give rise to modelling errors.
- Numerical schemes give rise to discretization errors.

<u>Bad news</u>: If $\Delta = h$ (most practical) is used then modelling and discretization errors interact.

Need for a posteriori quality assessment of LES!

Studies on error behaviour (selection)

- Ghosal (1996), Vreman et al. (1996)
- Geurts & Fröhlich (2002) computable subgrid activity
- Chow & Moin (2003)
- Meyers et al. (2003-2007) data base error analysis, error landscape approach
- Hoffmann & Johnson (2003-2007) impl. LES, dual-weighted residuals (Becker, Rannacher, Braack, Ern)

Studies on error behaviour (selection)

- Ghosal (1996), Vreman et al. (1996)
- Geurts & Fröhlich (2002) computable subgrid activity
- Chow & Moin (2003)
- Meyers et al. (2003-2007) data base error analysis, error landscape approach
- Hoffmann & Johnson (2003-2007) impl. LES, dual-weighted residuals (Becker, Rannacher, Braack, Ern)

How can we distinguish between modelling and discretization errors?

Goal: quantify the contributions of the subgrid-scale model and the numerical method to a user specified quantity of interest

$$M(\overline{\boldsymbol{u}}) = \int_0^T \int_{\Omega} N(\overline{\boldsymbol{u}}) dx \, dt$$

Goal: quantify the contributions of the subgrid-scale model and the numerical method to a user specified quantity of interest

$$M(\overline{\boldsymbol{u}}) = \int_0^T \int_\Omega N(\overline{\boldsymbol{u}}) dx \, dt$$

Linearize M in the neighbourhood of \overline{u}^h

$$M(\overline{\boldsymbol{u}}) - M(\overline{\boldsymbol{u}}^h) = \overline{M}[\overline{\boldsymbol{u}}^h](\overline{\boldsymbol{u}} - \overline{\boldsymbol{u}}^h) + \text{H.O.T.}$$

Goal: quantify the contributions of the subgrid-scale model and the numerical method to a user specified quantity of interest

$$M(\overline{\boldsymbol{u}}) = \int_0^T \int_\Omega N(\overline{\boldsymbol{u}}) dx \, dt$$

Linearize M in the neighbourhood of $\overline{\boldsymbol{u}}^h$

$$M(\overline{\boldsymbol{u}}) - M(\overline{\boldsymbol{u}}^h) = \overline{M}[\overline{\boldsymbol{u}}^h](\overline{\boldsymbol{u}} - \overline{\boldsymbol{u}}^h) + \text{H.O.T.}$$

Set $e = \overline{u} - \overline{u}^h$ and consider

$$\overline{M}[\overline{\boldsymbol{u}}^h](\boldsymbol{e}) = \int_0^T \int_{\Omega} \boldsymbol{e} \cdot \zeta[\overline{\boldsymbol{u}}^h] \, dx \, dt$$

Goal: quantify the contributions of the subgrid-scale model and the numerical method to a user specified quantity of interest

$$M(\overline{\boldsymbol{u}}) = \int_0^T \int_\Omega N(\overline{\boldsymbol{u}}) dx \, dt$$

Linearize M in the neighbourhood of \overline{u}^h

$$M(\overline{\boldsymbol{u}}) - M(\overline{\boldsymbol{u}}^h) = \overline{M}[\overline{\boldsymbol{u}}^h](\overline{\boldsymbol{u}} - \overline{\boldsymbol{u}}^h) + \text{H.O.T.}$$

Set $e = \overline{u} - \overline{u}^h$ and consider

$$\overline{M}[\overline{\boldsymbol{u}}^h](\boldsymbol{e}) = \int_0^T \int_{\Omega} \boldsymbol{e} \cdot \zeta[\overline{\boldsymbol{u}}^h] \, dx \, dt$$

Examples: turbulent kinetic energy (lift, drag are also possible)

Exemplified: Smagorinsky model is used.

$$\nu_t(\overline{\boldsymbol{u}}^h) = -(c_s \,\Delta)^2 \left(S(\overline{\boldsymbol{u}}^h) : S(\overline{\boldsymbol{u}}^h) \right)^{1/2}$$

Exemplified: Smagorinsky model is used.

$$\nu_t(\overline{\boldsymbol{u}}^h) = -(c_s \,\Delta)^2 \left(S(\overline{\boldsymbol{u}}^h) : S(\overline{\boldsymbol{u}}^h) \right)^{1/2}$$

Define (linear) dual system with (ϕ, θ)

$$\begin{split} &-\partial_t \varphi - (\overline{\boldsymbol{u}} \cdot \nabla) \varphi + (\nabla \overline{\boldsymbol{u}}^h)^T \varphi + \nabla \theta \\ &-\nabla \cdot \left((2\nu + \nu_t(\overline{\boldsymbol{u}}^h)) S(\varphi) \right) - \nabla \cdot T^h[\overline{\boldsymbol{u}}^h](\varphi) \ = \ \zeta[\overline{\boldsymbol{u}}^h] \\ &\nabla \cdot \varphi \ = \ 0 \\ &\varphi \ = \ 0 \\ &\varphi \ = \ 0 \\ &\varphi(T, \boldsymbol{x}) \ = \ 0 \\ \end{split}$$

where $T^{h}[\overline{\boldsymbol{u}}^{h}](\boldsymbol{\varphi}) = (c_{s} \Delta)^{2} ||S(\overline{\boldsymbol{u}}^{h})||_{F}^{-1}(S(\overline{\boldsymbol{u}}^{h}) : S(\boldsymbol{\varphi}))S(\overline{\boldsymbol{u}}^{h}).$

Theorem [Error representation formula] Let \overline{u}^h be the numerical solution and ζ a given operator. Then

$$\overline{M}(\boldsymbol{e}) = \int_0^T \int_{\Omega} \boldsymbol{e} \cdot \zeta dx \, dt = \boldsymbol{e}_M + \boldsymbol{e}_N + O\left(\boldsymbol{e}^2\right)$$

Theorem [Error representation formula] Let \overline{u}^h be the numerical solution and ζ a given operator. Then

$$\overline{M}(\boldsymbol{e}) = \int_0^T \int_{\Omega} \boldsymbol{e} \cdot \zeta dx \, dt = \boldsymbol{e}_M + \boldsymbol{e}_N + O\left(\boldsymbol{e}^2\right)$$

with e_M and e_N are given by

$$e_{M} = \int_{0}^{T} \int_{\Omega} \left(\nabla \cdot \tau_{S}(\overline{\boldsymbol{u}}^{h}) - \nabla \cdot \tau(\boldsymbol{u}) \right) \cdot \varphi \, dx \, dt$$
$$e_{N} = \int_{0}^{T} \int_{\Omega} \left(R(\overline{\boldsymbol{u}}^{h}) \cdot \varphi + (\nabla \cdot \overline{\boldsymbol{u}}^{h}) \, \theta \right) \, dx \, dt$$

where $R(\overline{u}^h)$ is the residual of the space-averaged momentum equation with Smagorinsky subgrid-scale model.

Theorem [Error representation formula] Let \overline{u}^h be the numerical solution and ζ a given operator. Then

$$\overline{M}(\boldsymbol{e}) = \int_0^T \int_{\Omega} \boldsymbol{e} \cdot \zeta dx \, dt = e_M + e_N + O\left(\boldsymbol{e}^2\right)$$

with e_M and e_N are given by

$$e_{M} = \int_{0}^{T} \int_{\Omega} \left(\nabla \cdot \tau_{S}(\overline{\boldsymbol{u}}^{h}) - \nabla \cdot \boldsymbol{\tau}(\boldsymbol{u}) \right) \cdot \boldsymbol{\varphi} \, dx \, dt$$
$$e_{N} = \int_{0}^{T} \int_{\Omega} \left(R(\overline{\boldsymbol{u}}^{h}) \cdot \boldsymbol{\varphi} + (\nabla \cdot \overline{\boldsymbol{u}}^{h}) \, \boldsymbol{\theta} \right) \, dx \, dt$$

where $R(\overline{u}^h)$ is the residual of the space-averaged momentum equation with Smagorinsky subgrid-scale model.

Computable Errors

- STEP 1a: Solve space-averaged NS-equations with τ_S .
- STEP 1b: Store continuous solutions $\overline{u}^h(t)$ and $\overline{p}^h(t)$.

Computable Errors

- STEP 1a: Solve space-averaged NS-equations with τ_S .
- STEP 1b: Store continuous solutions $\overline{u}^h(t)$ and $\overline{p}^h(t)$.
- STEP 2a: Solve dual NS-equations backwards in time.
- STEP 2b: Compute approximations

$$e_{M}^{h} = \int_{0}^{T} \int_{\Omega} \left(\nabla \cdot \tau_{S}(\overline{\boldsymbol{u}}^{h}) - \nabla \cdot \tau_{DS}(\overline{\boldsymbol{u}}^{h}) \right) \cdot \varphi^{h} \, dx \, dt$$
$$e_{N}^{h} = \int_{0}^{T} \int_{\Omega} \left(R(\overline{\boldsymbol{u}}^{h}) \cdot \varphi^{h} + (\nabla \cdot \overline{\boldsymbol{u}}^{h}) \, \theta^{h} \right) \, dx \, dt$$

Example: Flow Around A Cylinder at Re = 100

Quantity of interest: time-integrated drag coefficient

$$M(\overline{\boldsymbol{u}},\overline{p}) = \int_0^T \int_{Cyl} \boldsymbol{n} \cdot (\overline{p}I - 2\nu \boldsymbol{S}(\overline{\boldsymbol{u}})) \cdot \boldsymbol{a} \, dx \, dt$$

where a points in the direction of motion.



Example: Flow Around A Cylinder at Re = 100



Current and Future Work

- Consider more complex turbulent flows.
- Study various quantities of interest.
- Use local error estimators to improve subgrid-scale model and numerical discretization where necessary (SPP1276 Metstroem)
- Balance errors by local adaptation.
- Develop reduced-order models, e.g., by using POD.
- Introduce framework to rigorously assess LES errors.