

Incompressible Navier-Stokes Equation as port-Hamiltonian systems: velocity formulation versus vorticity formulation

Ghislain Haine¹ Denis Matignon¹

¹ISAE-Supaero, Toulouse

- 1 Introduction
- 2 Modelling as a port-Hamiltonian system
 - Compressible and rotational fluids
 - Incompressible and rotational fluids
- 3 Structure-preserving discretisation in 2D
 - Strategy of discretization
 - Application to the vorticity–stream function formulation
- 4 Simulations: The lid-driven cavity benchmarks
- 5 Conclusion and perspectives

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Aim

- Recast the '*vorticity-stream formulation*' of the 2D incompressible Navier-Stokes equations as a port-Hamiltonian system;
- Compare the '*vorticity-stream*' and '*velocity-pressure*' formulations;
- Apply the structure-preserving spatial-discretization Partitioned Finite Element Method (PFEM);
- Investigate numerical simulations with comparison against the lid-driven cavity benchmarks.

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Major differences with previous PFEM applications

- Modulated Stokes-Dirac structure;
- Differential constitutive relation (in space).

Conservation of mass:

$$\partial_t \rho(t, \boldsymbol{x}) + \operatorname{div} (\rho(t, \boldsymbol{x}) \boldsymbol{v}(t, \boldsymbol{x})) = 0,$$

where ρ is the mass density and \boldsymbol{v} is the particle velocity, at time t and point \boldsymbol{x} .

Isentropic Newtonian fluids

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Linear momentum evolution (for a Newtonian fluid):

$$\rho (\partial_t + \mathbf{v} \cdot \mathbf{grad}) \mathbf{v} = -\mathbf{grad}(P) + \mu \Delta \mathbf{v} + (\lambda + \mu) \mathbf{grad} (\operatorname{div} (\mathbf{v})),$$

where P is the static pressure, μ the dynamic viscosity and $\lambda + \frac{2}{3}\mu$ the bulk viscosity.

The latter is neglected under Stokes assumption: $\lambda = -\frac{2}{3}\mu$.

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Using $-\Delta = \operatorname{curl} \operatorname{curl} - \mathbf{grad} \operatorname{div}$:

$$\rho \partial_t \mathbf{v} = -\rho (\mathbf{v} \cdot \mathbf{grad}) \mathbf{v} - \mathbf{grad}(P) - \underbrace{\mu}_{\mu_c} \operatorname{curl} (\operatorname{curl} (\mathbf{v})) + \underbrace{(\lambda + 2\mu)}_{\mu_d = \frac{4}{3}\mu} \mathbf{grad} (\operatorname{div} (\mathbf{v})).$$

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With **density** ρ and **velocity** \mathbf{v} as energy variables, the co-energy variables are:

$$e_{\rho} := \delta_{\rho} \mathcal{H} = \frac{1}{2} \|\mathbf{v}\|^2 + \frac{P}{\rho} = h(\rho, \mathbf{v}), \text{ the } \mathbf{enthalpy},$$

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Port-Hamiltonian system (when supplemented with boundary controls and collocated observations):

$$\begin{pmatrix} \partial_t \rho \\ \rho \partial_t \mathbf{v} \\ \mathbf{f}_c \\ f_d \end{pmatrix} = \begin{bmatrix} 0 & -\operatorname{div}(\rho \cdot) & 0 & 0 \\ -\rho \operatorname{grad} & \boldsymbol{\omega} \wedge \cdot & -\operatorname{curl} & \operatorname{grad} \\ 0 & \operatorname{curl} & 0 & 0 \\ 0 & \operatorname{div} & 0 & 0 \end{bmatrix} \begin{pmatrix} e_{\rho} \\ e_{\mathbf{v}} \\ e_c \\ e_d \end{pmatrix}, \quad \begin{aligned} e_{\rho} &= h, & \mathbf{f}_c &:= \boldsymbol{\omega} = \operatorname{curl}(\mathbf{v}), \\ e_{\mathbf{v}} &= \mathbf{v}, & f_d &:= \operatorname{div}(\mathbf{v}), \\ e_c &= \mu_c \mathbf{f}_c, & e_d &= \mu_d f_d. \end{aligned}$$

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Power balance:

$$\frac{d}{dt} \mathcal{H} = - \int_{\Omega} \mu_d f_d^2 - \int_{\Omega} \mu_c \mathbf{f}_c^2 + \int_{\partial \Omega} [(\mu_d \operatorname{div}(\mathbf{v}) - \rho e_{\rho}) \mathbf{e}_{\mathbf{v}} \cdot \mathbf{n} + \mu_c \boldsymbol{\omega} \cdot (\mathbf{e}_{\mathbf{v}} \wedge \mathbf{n})].$$

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Incompressible and rotational fluids

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Incompressibility $\rightsquigarrow \rho \equiv \rho_0$ and $\operatorname{div}(\mathbf{v}) = 0$, thus:

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The Lagrange multiplier e_d is the opposite of the **total pressure** (it is no more thermodynamic).

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satisfying the **power balance**:

$$\frac{d}{dt} \mathcal{H} = - \int_{\Omega} \mu_c \mathbf{f}_c^2 + \int_{\partial\Omega} [e_d \mathbf{e}_v \cdot \mathbf{n} + \mu_c \boldsymbol{\omega} \cdot (\mathbf{e}_v \wedge \mathbf{n})].$$

The available boundary controls are the **normal** and **tangential** components of \mathbf{v} : $\mathbf{e}_v \cdot \mathbf{n}$ and $\mathbf{e}_v \wedge \mathbf{n}$.

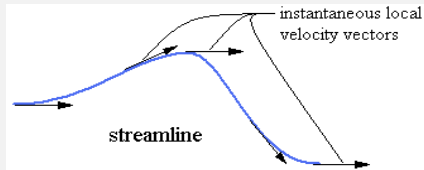
Theorem.

In 2D, if Ω is **simply connected**:

$$\forall \mathbf{v} \in (L^2(\Omega))^2, \operatorname{div}(\mathbf{v}) = 0, \exists! \psi \in H^1(\Omega),$$

such that $\mathbf{v} = \operatorname{grad}^\perp(\psi) := \begin{pmatrix} \partial_y \psi \\ -\partial_x \psi \end{pmatrix}.$

ψ is called the **stream function**: level curves of ψ are tangent to the vector field \mathbf{v} .



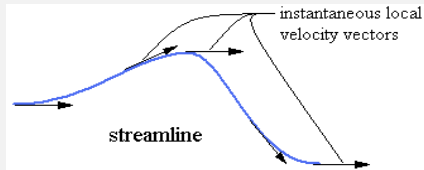
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Consequences on the curl operator, the vorticity ω becomes a scalar field ω :

$$\omega := \operatorname{curl} \begin{pmatrix} v_1 \\ v_2 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ \partial_x v_2 - \partial_y v_1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ \omega \end{pmatrix} \rightsquigarrow \operatorname{curl}_{2D} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} := \partial_x v_2 - \partial_y v_1 = \omega,$$

$$-\Delta = \operatorname{curl} \operatorname{curl} \rightsquigarrow -\Delta = \operatorname{curl}_{2D} \operatorname{grad}^\perp$$

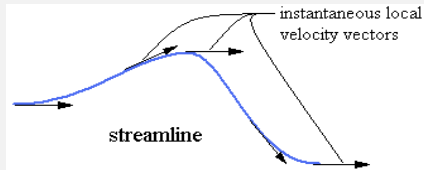
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The **integration by parts** then reads:

$$\int_{\Omega} \operatorname{curl}_{2D}(\mathbf{v}) \cdot w = \int_{\Omega} \mathbf{v} \cdot \operatorname{grad}^\perp(w) + \int_{\partial\Omega} (\mathcal{R}\mathbf{v}) \cdot \mathbf{n} \gamma_0(w),$$

curl_{2D} and $\operatorname{grad}^\perp$ are formal adjoints!

where \mathcal{R} is the rotation of angle $-\frac{\pi}{2}$ in the plane.

Incompressible and rotational fluids

Recall the **linear momentum** evolution (with $\rho \equiv \rho_0$ and $\operatorname{div}(\mathbf{v}) = 0$):

$$\rho_0 (\partial_t + \mathbf{v} \cdot \mathbf{grad}) \mathbf{v} = -\mathbf{grad}(P) + \mu \Delta \mathbf{v}.$$

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Vorticity–stream function formulation gets rid of P by taking the curl_{2D} of the above equation:

$$\rho_0 \partial_t \omega = \underbrace{\operatorname{div} \left(\omega \mathbf{grad}^\perp(\psi) \right)}_{J(\omega) \psi} - \underbrace{\mu_c \operatorname{curl}_{2D} \left(\mathbf{grad}^\perp(\omega) \right)}_{\mu_c \Delta \omega}, \quad \text{using} \quad \begin{aligned} \operatorname{curl}_{2D} \mathbf{grad} &\equiv 0, \\ (\mathbf{v} \cdot \mathbf{grad}) &= \mathbf{grad} \left(\frac{\|\mathbf{v}\|^2}{2} \right) + \omega \wedge \mathbf{v}, \\ \operatorname{curl}_{2D} \left(\omega \wedge \mathbf{grad}^\perp(\psi) \right) &= J(\omega) \psi. \end{aligned}$$

Remark that $J(\omega)$ is formally skew-symmetric (since $\mathbf{grad} \cdot \mathbf{grad}^\perp \equiv 0$).

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The **Hamiltonian** $\mathcal{H}(\omega) = \frac{1}{2} \int_{\Omega} \rho_0 \|\mathbf{v}\|^2$, with ω as energy variable, leads to the co-energy variable (Olver, 1993):

$$e_\omega := \delta_\omega^{\rho_0} \mathcal{H} = \psi.$$

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Thanks to $-\Delta = \operatorname{div} \mathbf{grad} = \operatorname{curl}_{2D} \mathbf{grad}^\perp$ and $\omega = -\Delta\psi$:

$$\rho_0 \partial_t \omega = J(\omega)\psi - \mu_c \left(\operatorname{curl}_{2D} \mathbf{grad}^\perp \right)^2 (\psi).$$

Dissipative pHs under the ' $J - R$ ' form, with $R = \mu_c \left(\operatorname{curl}_{2D} \mathbf{grad}^\perp \right)^2 = \mu_c \Delta^2$ the **bi-Laplacian**.

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Adding **resistive ports** (together with suitable boundary ports), the pHs can be rewritten:

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allowing for the definition of a (modulated by the energy variable ω) Stokes-Dirac structure.

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A formal abstract class of distributed pHs

- The **energy variables** α ;
- The **Hamiltonian** $\mathcal{H}(\alpha(t))$;
- The **co-energy variables** $e_\alpha := \delta_\alpha \mathcal{H}$ assumed to be given by $L\alpha$;
- The **structure operator** J , formally skew-symmetric;
- The **resistive/dissipative operator** $R = GSG^*$ and its related flow and effort f_R and e_R ;
- The **explicit control operator** B_{exp} (given by an operator γ_{exp} , e.g. a boundary trace);
- The **implicit control operator** B_{imp} (given by an operator γ_{imp} , e.g. a boundary trace);
- The **explicit input** u_{exp} and the **explicit collocated output** y_{exp} ;
- The **implicit input** u_{imp} and the **implicit collocated output** y_{imp} .

$$\begin{array}{lcl}
 \text{Energy storage port} \rightarrow & \left(\begin{array}{c} \partial_t \alpha(t) \\ f_R(t) \\ -y_{\text{exp}}(t) \\ u_{\text{imp}}(t) \end{array} \right) & = \left[\begin{array}{cc|cc} J & G & B_{\text{exp}} & -B_{\text{imp}} \\ -G^* & 0 & 0 & 0 \\ \hline -B_{\text{exp}}^* & 0 & 0 & 0 \\ B_{\text{imp}}^* & 0 & 0 & 0 \end{array} \right] \left(\begin{array}{c} e_\alpha(t) \\ e_R(t) \\ u_{\text{exp}}(t) \\ -y_{\text{imp}}(t) \end{array} \right), \\
 \text{Resistive port} \rightarrow & & \\
 \text{Boundary ports} \rightarrow & & \\
 \text{Constitutive relations} \rightarrow & e_\alpha = L\alpha, & e_R = Sf_R,
 \end{array}$$

satisfying an **abstract Green's formula** (formally):

$$\langle J e_\alpha + G e_R, \phi \rangle = -\langle e_\alpha, J \phi \rangle + \langle e_R, G^* \phi \rangle + \langle \gamma_{\text{exp}} e_\alpha, B_{\text{exp}}^* \phi \rangle + \langle \gamma_{\text{imp}} e_\alpha, B_{\text{imp}}^* \phi \rangle.$$

Co-energy formulation and strategy

The **linear constitutive relations** can be taken into account inside the structure as follows:

$$\begin{array}{l} \text{Energy storage port} \rightarrow \\ \text{Resistive port} \rightarrow \\ \text{Boundary ports} \rightarrow \end{array} \begin{pmatrix} L^{-1} \partial_t \mathbf{e}_\alpha(t) \\ S^{-1} \mathbf{e}_R(t) \\ -\mathbf{y}_{\text{exp}}(t) \\ \mathbf{u}_{\text{imp}}(t) \end{pmatrix} = \left[\begin{array}{cc|cc} J & G & B_{\text{exp}} & -B_{\text{imp}} \\ -G^* & 0 & 0 & 0 \\ \hline -B_{\text{exp}}^* & 0 & 0 & 0 \\ B_{\text{imp}}^* & 0 & 0 & 0 \end{array} \right] \begin{pmatrix} \mathbf{e}_\alpha(t) \\ \mathbf{e}_R(t) \\ \mathbf{u}_{\text{exp}}(t) \\ -\mathbf{y}_{\text{imp}}(t) \end{pmatrix},$$

Remark: taking the constitutive relations into account on the right-hand side (*energy formulation*) would raise numerical difficulties (such as matrix inversions).

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Remark: taking the constitutive relations into account on the right-hand side (*energy formulation*) would raise numerical difficulties (such as matrix inversions).

The Partitioned Finite Element Method:

- 1 Write the variational formulation of the co-energy formulation;
- 2 Apply Green's formula on a partition of the system, in order to make the **explicit control** and the **implicit observation** appear;
- 3 Use conforming mixed finite element spaces of approximation.

Remark: *explicit* and *implicit* components in Green's formula are often exchangeable. It depends on the partition of the system, and has an influence on the finite element choices.

- 1 Introduction
- 2 Modelling as a port-Hamiltonian system
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 - Strategy of discretization
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The **co-energy formulation** is arduous: the constitutive relation $\omega = -\Delta\psi = -\Delta e_\omega$ is **differential**!

$$\begin{pmatrix} -\rho_0 \Delta \partial_t e_\omega \\ \mu_c^{-1} e_c \end{pmatrix} = \begin{bmatrix} \operatorname{div}(\omega \mathbf{grad}^\perp \cdot) & -\operatorname{curl}_{2D} \mathbf{grad}^\perp \\ \operatorname{curl}_{2D} \mathbf{grad}^\perp & 0 \end{bmatrix} \begin{pmatrix} e_\omega \\ e_c \end{pmatrix}, \quad \begin{aligned} \mathbf{grad}^\perp(e_\omega) \cdot \mathbf{n} &= u_n, \quad y_n = \gamma_0(\omega e_\omega), \\ \mathbf{grad}(e_\omega) \cdot \mathbf{n} &= u_\tau, \quad y_\tau = -\gamma_0(e_c), \\ u_{\text{imp}} &= \gamma_0(e_\omega), \quad y_{\text{imp}} = \mathbf{grad}(e_c) \cdot \mathbf{n}. \end{aligned}$$

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The weak form:

$$\left\{ \begin{array}{l} -\langle \rho_0 \partial_t \Delta e_\omega, \phi \rangle = \left\langle \text{div} \left(\omega \left(\mathbf{grad}^\perp e_\omega \right) \right), \phi \right\rangle - \left\langle \text{curl}_{2D} \left(\mathbf{grad}^\perp(e_c) \right), \phi \right\rangle, \\ \langle \mu_c^{-1} e_c, \xi \rangle = \left\langle \text{curl}_{2D} \left(\mathbf{grad}^\perp(e_\omega) \right), \xi \right\rangle, \\ \langle u_{\text{imp}}, \theta_{\text{imp}} \rangle = \langle \gamma_0(e_\omega), \theta_{\text{imp}} \rangle, \\ \langle y_\tau, \theta_\tau \rangle = \langle -\gamma_0(e_c), \theta_\tau \rangle, \\ \langle y_n, \theta_n \rangle = \langle \gamma_0(\omega e_\omega), \theta_n \rangle. \end{array} \right.$$

Integration by parts for **each** second order differential operator, using $\mathcal{R} \mathbf{grad}^\perp = -\mathbf{grad}$:

$$\begin{aligned} \left\langle \operatorname{div} \left(\omega \mathbf{grad}^\perp (e_\omega) \right), \phi \right\rangle &= - \left\langle \mu_c^{-1} e_c \mathbf{grad}^\perp (e_\omega), \mathbf{grad} (\phi) \right\rangle + \left\langle u_n, \gamma_0 \left(\mu_c^{-1} e_c \phi \right) \right\rangle, \\ - \left\langle \operatorname{curl}_{2D} \left(\mathbf{grad}^\perp (e_c) \right), \phi \right\rangle &= - \left\langle \mathbf{grad}^\perp (e_c), \mathbf{grad}^\perp (\phi) \right\rangle + \left\langle y_{\text{imp}}, \gamma_0 (\phi) \right\rangle, \\ \left\langle \operatorname{curl}_{2D} \left(\mathbf{grad}^\perp (e_\omega) \right), \xi \right\rangle &= \left\langle \mathbf{grad}^\perp (e_\omega), \mathbf{grad}^\perp (\xi) \right\rangle - \left\langle u_\tau, \gamma_0 (\xi) \right\rangle. \end{aligned}$$

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The **new term** compare to usual linear continuous constitutive relations:

$$- \left\langle \rho_0 \partial_t \Delta e_\omega, \phi \right\rangle = \left\langle \rho_0 \mathbf{grad} (\partial_t e_\omega), \mathbf{grad} (\phi) \right\rangle - \left\langle \partial_t \mathbf{u}_\tau, \gamma_0 (\rho_0 \phi) \right\rangle.$$

Numerically, the *time derivative* of the tangent control is required!

Application to the vorticity–stream function formulation

Variables with the same index are **projected** on the same finite-dimensional space:

$$\mathbf{e}_{\omega}^{ap}(t, \mathbf{x}) = \sum_{j=1}^{N_{\omega}} \mathbf{e}_{\omega}^j(t) \phi^j(\mathbf{x}) = \mathbf{\Phi}^{\top}(\mathbf{x}) \cdot \underline{\mathbf{e}}_{\omega}(t),$$

$$\mathbf{e}_c^{ap}(t, \mathbf{x}) = \sum_{\ell=1}^{N_c} \mathbf{e}_c^{\ell}(t) \xi^{\ell}(\mathbf{x}) = \mathbf{\Xi}^{\top}(\mathbf{x}) \cdot \underline{\mathbf{e}}_c(t),$$

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$$\mathbf{y}_{\text{imp}}^{ap}(t, \mathbf{x}) = \sum_{n=1}^{N_{\text{imp}}} \mathbf{y}_{\text{imp}}^n(t) \theta_{\text{imp}}^n(\mathbf{x}) = \mathbf{\Theta}_{\text{imp}}^{\top}(\mathbf{x}) \cdot \underline{\mathbf{y}}_{\text{imp}}(t),$$

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$$\mathbf{u}_\tau^{ap}(t, \mathbf{x}) u = \mathbf{\Theta}_\tau^\top(\mathbf{x}) \cdot \underline{\mathbf{u}}_\tau(t),$$

$$\mathbf{y}_\tau^{ap}(t, \mathbf{x}) = \mathbf{\Theta}_\tau^\top(\mathbf{x}) \cdot \underline{\mathbf{y}}_\tau(t),$$

$$\partial_t \mathbf{u}_\tau^{ap}(t, \mathbf{x}) u = \mathbf{\Theta}_\tau^\top(\mathbf{x}) \cdot \frac{d}{dt} \underline{\mathbf{u}}_\tau(t),$$

$$(\mathbf{y}_\tau^{dt})^{ap}(t, \mathbf{x}) = \mathbf{\Theta}_\tau^\top(\mathbf{x}) \cdot \underline{\mathbf{y}}_\tau^{dt}(t),$$

$$\mathbf{u}_n^{ap}(t, \mathbf{x}) = \mathbf{\Theta}_n^\top(\mathbf{x}) \cdot \underline{\mathbf{u}}_n(t),$$

$$\mathbf{y}_n^{ap}(t, \mathbf{x}) = \mathbf{\Theta}_n^\top(\mathbf{x}) \cdot \underline{\mathbf{y}}_n(t).$$

Application to the vorticity–stream function formulation

$$\text{Diag} \begin{bmatrix} \mathbf{M}_{\rho_0} \\ \mathbf{M}_{\mu_c^{-1}} \\ \mathbf{M}_{\text{imp}} \\ \mathbf{M}_{\tau} \\ \mathbf{M}_{\tau}^{\rho_0} \\ \mathbf{M}_n \end{bmatrix} \begin{pmatrix} \frac{d}{dt} \underline{e}_{\omega}(t) \\ \underline{e}_c(t) \\ \underline{u}_{\text{imp}}(t) \\ -\underline{y}_{\tau}(t) \\ -\underline{y}_{\tau}^{\text{dt}}(t) \\ -\underline{y}_n(t) \end{pmatrix} = \begin{bmatrix} \mathbf{J}_{\omega} & -\mathbf{G} & -\mathbf{B}_{\text{imp}} & 0 & \mathbf{B}_{\tau, \text{dt}} & \mathbf{B}_n \\ \mathbf{G}^{\top} & 0 & 0 & -\mathbf{B}_{\tau} & 0 & 0 \\ \mathbf{B}_{\text{imp}}^{\top} & 0 & 0 & 0 & 0 & 0 \\ 0 & \mathbf{B}_{\tau}^{\top} & 0 & 0 & 0 & 0 \\ -\mathbf{B}_{\tau, \text{dt}}^{\top} & 0 & 0 & 0 & 0 & 0 \\ -\mathbf{B}_n^{\top} & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{pmatrix} \underline{e}_{\omega}(t) \\ \underline{e}_c(t) \\ -\underline{y}_{\text{imp}}(t) \\ \underline{u}_{\tau}(t) \\ \frac{d}{dt} \underline{u}_{\tau}(t) \\ \underline{u}_n(t) \end{pmatrix},$$

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SCRIMP

Simulation and ContRol of Interactions in Multi-Physics

Actual developers: F. Monteghetti, A. Bendimerad-Hohl, G. Haine

Former developers: A. Brugnoli, A. Serhani, X. Vasseur

- **Python** programming language;
- **GMSH** - mesh generator;
- **FEniCS** - finite element library;
- **multiphenics** - mixed FE for FEniCS;
- **PETSc TS** - time integration of DAEs.

Benchmarks from <http://www.zetacomp.com>

SCRIMP

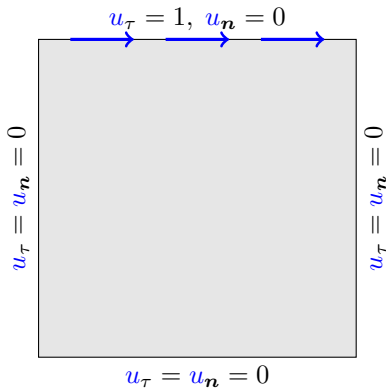
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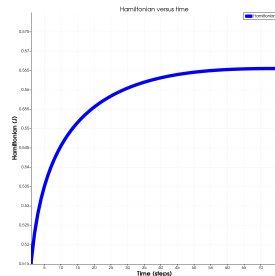
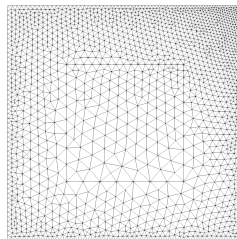
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Simulations: The lid-driven cavity benchmarks

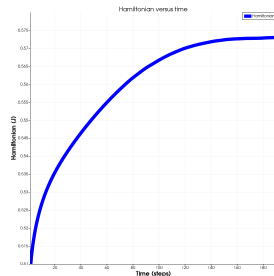
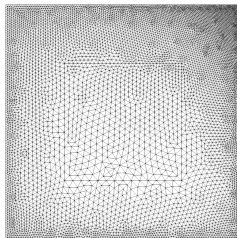
$$\mu_c = 10^{-2} (\sim \text{Reynolds } 10^2)$$



- \mathbb{P}^2 Lagrange elements for $e_\omega = \psi$;
- \mathbb{P}^1 Lagrange elements for $e_c = \omega$;
- \mathbb{P}^1 Lagrange elements at the boundary;
- 1 863 vertices, about 10 000 dofs;
- Backward Euler time scheme.

Simulations: The lid-driven cavity benchmarks

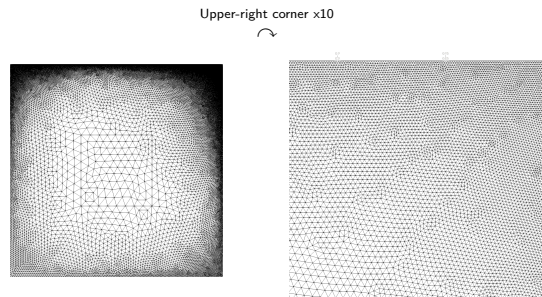
$$\mu_c = 2.5 * 10^{-3} (\sim \text{Reynolds } 4 * 10^2)$$



- \mathbb{P}^2 Lagrange elements for $e_\omega = \psi$;
- \mathbb{P}^1 Lagrange elements for $e_c = \omega$;
- \mathbb{P}^1 Lagrange elements at the boundary;
- 7 209 vertices, about 40 000 dofs;
- Backward Euler time scheme.

Simulations: The lid-driven cavity benchmarks

$$\mu_c = 10^{-3} (\sim \text{Reynolds } 10^3)$$



- \mathbb{P}^3 Lagrange elements for $e_\omega = \psi$;
- \mathbb{P}^2 Lagrange elements for $e_c = \omega$;
- \mathbb{P}^1 Lagrange elements at the boundary;
- 28 745 vertices, about 360 000 dofs;
- Backward Euler time scheme.

- 1 Introduction
- 2 Modelling as a port-Hamiltonian system
- 3 Structure-preserving discretisation in 2D
- 4 Simulations: The lid-driven cavity benchmarks
- 5 Conclusion and perspectives**

Summary

- Successful port-Hamiltonian formulation of the vorticity–stream function formulation of a 2D isentropic and incompressible viscous fluid flow:
 - Modulated Stokes-Dirac structure (non-linearity);
 - Differential (in space) dissipative operator $R \sim \Delta^2$;
 - Differential (in space) constitutive relation $-\Delta$;
- Structure-preserving discretization;
- Efficient simulations compare against celebrated CFD benchmarks.

Further works

- Study the efficiency of the discretised vorticity–stream function formulation against the usual velocity–pressure formulation;
- Reduce the viscosity parameter (\sim increase the Reynolds numbers);
- Investigate fluid stabilization thanks to the pHs formulation.

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Lid-driven cavity

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PFEM application to the velocity–pressure formulation

The co-energy formulation:

$$\begin{pmatrix} \rho_0 \partial_t \mathbf{e}_v \\ \mu_c^{-1} \mathbf{e}_c \\ u_{\text{imp}} \end{pmatrix} = \begin{bmatrix} \mu_c^{-1} \mathbf{e}_c \wedge \cdot & -\text{curl} & \text{grad} \\ \text{curl} & 0 & 0 \\ \text{div} & 0 & 0 \end{bmatrix} \begin{pmatrix} \mathbf{e}_v \\ \mathbf{e}_c \\ -y_{\text{imp}} \end{pmatrix}, \quad \begin{aligned} \mathbf{e}_v \cdot \mathbf{n} &= \gamma_n(\mathbf{e}_v) = u_n, & y_n &= \gamma_0(y_{\text{imp}}), \\ \mathbf{e}_v \wedge \mathbf{n} &= \gamma_\tau(\mathbf{e}_v) = \mathbf{u}_\tau, & y_\tau &= \gamma_0(\mathbf{e}_c), \\ u_{\text{imp}} &= 0, & y_{\text{imp}} &= p + \frac{1}{2} \|\mathbf{v}\|^2. \end{aligned}$$

The weak form:

$$\left\{ \begin{array}{l} \langle \rho_0 \partial_t \mathbf{e}_v, \phi \rangle = \langle \mu_c^{-1} \mathbf{e}_c \wedge \mathbf{e}_v, \phi \rangle - \langle \text{curl}(\mathbf{e}_c), \phi \rangle + \langle \text{grad}(-y_{\text{imp}}), \phi \rangle, \\ \langle \mu_c^{-1} \mathbf{e}_c, \xi \rangle = \langle \text{curl}(\mathbf{e}_v), \xi \rangle, \\ \langle u_{\text{imp}}, \theta_{\text{imp}} \rangle = \langle \text{div}(\mathbf{e}_v), \theta_{\text{imp}} \rangle, \\ \langle y_\tau, \theta_\tau \rangle = \langle \gamma_0(\mathbf{e}_c), \theta_\tau \rangle, \\ \langle y_n, \theta_n \rangle = \langle \gamma_0(y_{\text{imp}}), \theta_n \rangle. \end{array} \right.$$

Integration by parts of the second and third lines:

$$\left\{ \begin{array}{l} \langle \rho_0 \partial_t \mathbf{e}_v, \phi \rangle = \langle \mu_c^{-1} \mathbf{e}_c \wedge \mathbf{e}_v, \phi \rangle - \langle \text{curl}(\mathbf{e}_c), \phi \rangle + \langle \text{grad}(-y_{\text{imp}}), \phi \rangle, \\ \langle \mu_c^{-1} \mathbf{e}_c, \xi \rangle = \langle \mathbf{e}_v, \text{curl}(\xi) \rangle + \langle \mathbf{u}_\tau, \gamma_0(\xi) \rangle, \\ \langle u_{\text{imp}}, \theta_{\text{imp}} \rangle = -\langle \mathbf{e}_v, \text{grad}(\theta_{\text{imp}}) \rangle + \langle \mathbf{u}_n, \gamma_0(\theta_{\text{imp}}) \rangle, \\ \langle y_\tau, \theta_\tau \rangle = \langle \gamma_0(\mathbf{e}_c), \theta_\tau \rangle, \\ \langle y_n, \theta_n \rangle = \langle \gamma_0(y_{\text{imp}}), \theta_n \rangle. \end{array} \right.$$

PFEM application to the velocity–pressure formulation

Variables with the same index are **projected** on the same finite element bases:

$$\begin{aligned} \mathbf{e}_v^{ap}(t, \mathbf{x}) &= \sum_j^{N_v} \mathbf{e}_v^j(t) \phi^j(\mathbf{x}) = \mathbf{\Phi}^\top(\mathbf{x}) \cdot \underline{\mathbf{e}}_v(t), & \mathbf{e}_c^{ap}(t, \mathbf{x}) &= \mathbf{\Xi}^\top(\mathbf{x}) \cdot \underline{\mathbf{e}}_c(t), \\ \mathbf{u}_{\text{imp}}^{ap}(t, \mathbf{x}) &= \Theta_{\text{imp}}^\top(\mathbf{x}) \cdot \underline{\mathbf{u}}_{\text{imp}}(t), & \mathbf{u}_\tau^{ap}(t, \mathbf{x}) &= \Theta_\tau^\top(\mathbf{x}) \cdot \underline{\mathbf{u}}_\tau(t), & \mathbf{u}_n^{ap}(t, \mathbf{x}) &= \Theta_n^\top(\mathbf{x}) \cdot \underline{\mathbf{u}}_n(t), \\ \mathbf{y}_{\text{imp}}^{ap}(t, \mathbf{x}) &= \Theta_{\text{imp}}^\top(\mathbf{x}) \cdot \underline{\mathbf{y}}_{\text{imp}}(t), & \mathbf{y}_\tau^{ap}(t, \mathbf{x}) &= \Theta_\tau^\top(\mathbf{x}) \cdot \underline{\mathbf{y}}_\tau(t), & \mathbf{y}_n^{ap}(t, \mathbf{x}) &= \Theta_n^\top(\mathbf{x}) \cdot \underline{\mathbf{y}}_n(t), \end{aligned}$$

$$\text{Diag} \begin{bmatrix} \mathbf{M}_{\rho_0} \\ \mathbf{M}_{\mu_c^{-1}} \\ \mathbf{M}_{\text{imp}} \\ \mathbf{M}_\tau \\ \mathbf{M}_n \end{bmatrix} \begin{pmatrix} \frac{d}{dt} \underline{\mathbf{e}}_v(t) \\ \underline{\mathbf{e}}_c(t) \\ \underline{\mathbf{u}}_{\text{imp}}(t) \\ -\underline{\mathbf{y}}_\tau(t) \\ -\underline{\mathbf{y}}_n(t) \end{pmatrix} = \begin{bmatrix} \mathbf{J}_\omega & -\mathbf{C} & \mathbf{G} & 0 & 0 \\ \mathbf{C}^\top & 0 & 0 & \mathbf{B}_\tau & 0 \\ -\mathbf{G}^\top & 0 & 0 & 0 & \mathbf{B}_n \\ 0 & -\mathbf{B}_\tau^\top & 0 & 0 & 0 \\ 0 & 0 & -\mathbf{B}_n^\top & 0 & 0 \end{bmatrix} \begin{pmatrix} \underline{\mathbf{e}}_v(t) \\ \underline{\mathbf{e}}_c(t) \\ -\underline{\mathbf{y}}_{\text{imp}}(t) \\ \underline{\mathbf{u}}_\tau(t) \\ \underline{\mathbf{u}}_n(t) \end{pmatrix},$$

$$(\mathbf{M}_{\rho_0})_{i,j} = \int_\Omega \phi^j \cdot \rho_0 \phi^i, \quad (\mathbf{M}_{\mu_c^{-1}})_{k,\ell} = \int_\Omega \xi^\ell \cdot \mu_c^{-1} \xi^k, \quad (\mathbf{M}_{\text{imp}})_{m,n} = \int_\Omega \theta_{\text{imp}}^n \theta_{\text{imp}}^m,$$

$$(\mathbf{M}_\tau)_{p,q} = \int_{\partial\Omega} \theta_\tau^q \cdot \theta_\tau^p, \quad (\mathbf{M}_n)_{r,s} = \int_{\partial\Omega} \theta_n^s \theta_n^r,$$

$$(\mathbf{J}_\omega)_{i,j} = \int_\Omega \mu_c^{-1} \mathbf{e}_c^{ap} \cdot (\phi^j \wedge \phi^i), \quad (\mathbf{C})_{i,\ell} = \int_\Omega \text{curl}(\xi^\ell) \cdot \phi^i, \quad (\mathbf{G})_{i,n} = \int_\Omega \text{grad}(\theta_{\text{imp}}^n) \cdot \phi^i,$$

$$(\mathbf{B}_\tau)_{k,q} = \int_{\partial\Omega} \theta_\tau^q \cdot \gamma_0(\xi^k), \quad (\mathbf{B}_n)_{m,s} = \int_{\partial\Omega} \theta_n^s \gamma_0(\theta_{\text{imp}}^m).$$

Institut Supérieur de l'Aéronautique et de l'Espace

10 avenue Édouard Belin – BP 54032

31055 Toulouse Cedex 4 – France

Phone: +33 5 61 33 80 80

www.isae-superaero.fr