

AA214: NUMERICAL METHODS FOR COMPRESSIBLE FLOWS

Hierarchy of Mathematical Models



Outline

- 1 Preliminaries
- 2 Nomenclature
- 3 Equations Hierarchy
- 4 Navier-Stokes Equations
- 5 Euler Equations
- 6 Full Potential Equation
- 7 Small-Perturbation Potential Equation - Transonic Regime
- 8 Linearized Small-Perturbation Potential Equation – Subsonic and Supersonic Regimes



└ Preliminaries

- Throughout this chapter — and as a matter of fact, this entire course — the flow is assumed to be *compressible* and the fluid is assumed to be a *perfect gas* (thermally and calorically)
- The Equation Of State (EOS) of a thermally perfect gas is

$$p = \rho RT \Rightarrow p = p(\rho, T) \text{ or } T = T(p, \rho)$$

where p denotes the gas pressure, ρ its density, T its temperature, and R is the specific gas constant (in SI units, $R = 287.058 \text{ m}^2/\text{s}^2/\text{K}$)

- The internal energy per unit mass e of a calorically perfect gas is

$$e = C_v T = \frac{R}{\gamma - 1} T \Rightarrow e = e(T) \text{ or } T = T(e)$$

where C_v denotes the heat capacity at constant volume of the gas, γ denotes the ratio of its heat capacities (C_p/C_v , where C_p denotes the heat capacity at constant pressure), and $C_p - C_v = R$



Nomenclature

γ	heat capacity ratio
ρ	density
p	pressure
T	temperature
superscript T	transpose
\vec{v}	velocity vector
e	internal energy per unit mass
$E = \rho e + \frac{1}{2} \rho \ \vec{v}\ ^2$	total energy per unit volume
$H = E + p$	total enthalpy per unit volume
τ	(deviatoric) viscous stress tensor/matrix
μ ($\tau = \mu dv/dy$)	(laminar) dynamic (absolute) molecular viscosity → measure of force
ν	(laminar) kinematic molecular viscosity, μ/ρ → measure of velocity
κ	thermal conductivity
\mathbb{I}	identity tensor/matrix
M	Mach number
Re	Reynolds number, $\rho \ \vec{v}\ L_c / \mu = \ \vec{v}\ L_c / \nu$
L_c	characteristic length
t	time
\vec{t}	unitary axis for the time dimension
subscript t	turbulence eddy quantity
subscripts x, y, z (or occasionally i, j)	components in the x, y , and z directions
\vec{e}_x (\vec{e}_y , or \vec{e}_z)	unitary axis in the x (y , or z) direction
subscript ∞	free-stream quantity



Equations Hierarchy

- Navier-Stokes equations
 - Reynolds-averaged Navier-Stokes equations (RANS)
 - large eddy simulation (LES)
- Euler equations
- Full potential equation
- Small-perturbation potential equation – transonic regime
- Linearized small-perturbation potential equation – subsonic and supersonic regimes



Navier-Stokes Equations

Assumptions

- The fluid of interest is a continuum
- The fluid of interest is not moving at relativistic velocities
- The fluid stress is the sum of a pressure term and a diffusing viscous term proportional to the gradient of the velocity

$$\sigma = \underbrace{-p\mathbb{I}}_{\text{negative in compression}} + \tau = -p\mathbb{I} + \underbrace{2\mu \left[\frac{1}{2}(\nabla + \nabla^T)\vec{v} - \frac{1}{3}(\vec{\nabla} \cdot \vec{v})\mathbb{I} \right]}_{\tau} \quad (1)$$

where

$$\vec{v} = (v_x \ v_y \ v_z)^T, \quad \nabla \vec{v} = \begin{pmatrix} \frac{\partial v_x}{\partial x} & \frac{\partial v_x}{\partial y} & \frac{\partial v_x}{\partial z} \\ \frac{\partial v_y}{\partial x} & \frac{\partial v_y}{\partial y} & \frac{\partial v_y}{\partial z} \\ \frac{\partial v_z}{\partial x} & \frac{\partial v_z}{\partial y} & \frac{\partial v_z}{\partial z} \end{pmatrix}, \quad \nabla^T \vec{v} = \begin{pmatrix} \frac{\partial v_x}{\partial x} & \frac{\partial v_x}{\partial y} & \frac{\partial v_x}{\partial z} \\ \frac{\partial v_y}{\partial x} & \frac{\partial v_y}{\partial y} & \frac{\partial v_y}{\partial z} \\ \frac{\partial v_z}{\partial x} & \frac{\partial v_z}{\partial y} & \frac{\partial v_z}{\partial z} \end{pmatrix}$$

$$\vec{\nabla} = \left(\frac{\partial}{\partial x} \ \frac{\partial}{\partial y} \ \frac{\partial}{\partial z} \right)^T \Rightarrow \vec{\nabla} \cdot \vec{v} = \frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} + \frac{\partial v_z}{\partial z}$$



└ Navier-Stokes Equations

└ Governing Equations

- Eulerian setting
- Dimensional form

$$\frac{\partial W}{\partial t} + \vec{\nabla} \cdot \vec{\mathcal{F}}(W) = \vec{\nabla} \cdot \vec{\mathcal{R}}(W)$$

$$W = (\rho \ \rho \vec{v}^T \ E)^T$$

$$\vec{\mathcal{F}}(W) = (\mathcal{F}_x^T(W) \ \mathcal{F}_y^T(W) \ \mathcal{F}_z^T(W))^T$$

$$\vec{\mathcal{R}}(W) = (\mathcal{R}_x^T(W) \ \mathcal{R}_y^T(W) \ \mathcal{R}_z^T(W))^T$$

- One continuity equation, three momentum equations and one energy equation \Rightarrow five equations
- Closed system $(\rho, \vec{v}, e, T = T(e), p = p(\rho, T))$



- Navier-Stokes Equations

- Governing Equations

$$(\mathcal{F}_x(W) \ \mathcal{F}_y(W) \ \mathcal{F}_z(W)) = \begin{pmatrix} \rho \vec{v}^T \\ \rho v_x \vec{v}^T + p \vec{e}_x^T \\ \rho v_y \vec{v}^T + p \vec{e}_y^T \\ \rho v_z \vec{v}^T + p \vec{e}_z^T \\ (E + p) \vec{v}^T \end{pmatrix}$$

$$(\mathcal{R}_x(W) \ \mathcal{R}_y(W) \ \mathcal{R}_z(W)) = \begin{pmatrix} \vec{0}^T \\ (\tau \cdot \vec{e}_x)^T \\ (\tau \cdot \vec{e}_y)^T \\ (\tau \cdot \vec{e}_z)^T \\ (\tau \cdot \vec{v} + \kappa \nabla T)^T \end{pmatrix}$$

$$\vec{e}_x^T = (1 \ 0 \ 0), \quad \vec{e}_y^T = (0 \ 1 \ 0), \quad \vec{e}_z^T = (0 \ 0 \ 1), \quad \vec{0}^T = (0 \ 0 \ 0)$$



└ Navier-Stokes Equations

└ Governing Equations

- The Navier-Stokes equations are named after Claude-Louis Navier (French engineer) and George Gabriel Stokes (Irish mathematician and physicist)
- They are generally accepted as an adequate description for aerodynamic flows at standard temperatures and pressures
- Because of mesh resolution requirements however, they are practically useful “as is” only for laminar viscous flows, and low Reynolds number turbulent viscous flows
- Today, mathematicians have not yet proven that in three dimensions solutions always exist, or that if they do exist, then they are smooth
- The above problem is considered one of the seven most important open problems in mathematics: the Clay Mathematics Institute offers \$ 1,000,000 prize for a solution or a counter-example

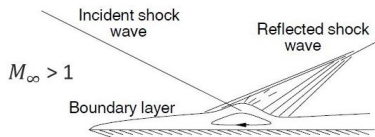


└ Navier-Stokes Equations

└ Reynolds-Averaged Navier-Stokes Equations

Motivations

- Consider the flow graphically depicted in the figure below



- an oblique shock wave impinges on a boundary layer
- the adverse pressure gradient ($dP/ds > 0$) produced by the shock can propagate upstream through the subsonic part of the boundary layer and, if sufficiently strong, can separate the flow forming a circulation within a separation bubble
- the boundary layer thickens near the incident shock wave and then necks down where the flow reattaches to the wall, generating two sets of compression waves bounding a rarefaction fan, which eventually form the reflected shockwave

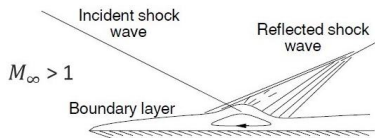


└ Navier-Stokes Equations

└ Reynolds-Averaged Navier-Stokes Equations

Motivations

- Consider the flow graphically depicted in the figure below (continue)



- the Navier-Stokes equations describe well this problem
- but at Reynolds numbers of interest to aerodynamics (high Re), their practical discretization cannot capture adequately the inviscid-viscous interactions described above
- today, this problem and most turbulent viscous flow problems of interest to aerodynamics require turbulence modeling to represent scales of the flow that are not resolved by practical grids
- the Reynolds-Averaged Navier-Stokes (RANS) equations are one approach for modeling a class of turbulent flows



Navier-Stokes Equations

Reynolds-Averaged Navier-Stokes Equations

Approach

- The RANS equations are time-averaged equations of motion for fluid flow

$$W \rightarrow \overline{W} = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{t^0}^{t^0+T} W dt$$

- The main idea is to decompose an instantaneous quantity into time-averaged and fluctuating components

$$W = \underbrace{\overline{W}}_{\text{time-averaged}} + \underbrace{W'}_{\text{fluctuation}}$$

- The substitution of this decomposition (first proposed by the Irish engineer Osborne Reynolds) into the Navier-Stokes equations, the time averaging of the resulting equations and the injection in them of various approximations based on knowledge of the properties of flow turbulence lead to a *closure* problem induced by the arising nonlinear Reynolds stress

$$\text{term } R_{ij} = -\overline{v'_i v'_j} \quad \left(-\frac{\bar{p}}{\rho} + \nu \left(\frac{\partial \bar{v}_i}{\partial x_j} + \frac{\partial \bar{v}_j}{\partial x_i} \right) - \overline{v'_i v'_j} \right)$$

- Additional modeling of R_{ij} is therefore required to close the RANS equations, which has led to many different *turbulence models*



└ Navier-Stokes Equations

└ Reynolds-Averaged Navier-Stokes Equations

Approach

- Many of these turbulence models are based on
 - the Boussinesq assumption $R_{ij} = R_{ij}(\nu_t)$ — that is, on assuming that the additional turbulence stresses are given by augmenting the laminar molecular viscosity μ with a (turbulence) *eddy* viscosity μ_t (which leads to augmenting the laminar kinematic molecular viscosity ν with a (turbulence) kinematic eddy viscosity ν_t) (see Eq. (1))
 - a parameterization $\nu_t = \nu_t(\chi_1, \dots, \chi_m)$
 - additional transport equations similar to the Navier-Stokes equations for modeling the dynamics of the parameters χ_1, \dots, χ_m



- Navier-Stokes Equations

- Reynolds-Averaged Navier-Stokes Equations

Governing Equations

- In any case, whatever RANS turbulence model is chosen, W is augmented by the m parameters of the chosen turbulence model (usually, $m = 1$ or 2)

$$W_{aug} \leftarrow (\rho \quad \rho \vec{v}^T \quad E \quad \chi_1 \quad \cdots \quad \chi_m)^T$$

and the standard Navier-Stokes equations are transformed into the RANS equations which have the same form but are written in terms of \overline{W} and feature a source term S that is turbulence model dependent

$$\frac{\partial \overline{W}}{\partial t} + \vec{\nabla} \cdot \vec{\mathcal{F}}(\overline{W}) = \vec{\nabla} \cdot \vec{\mathcal{R}}(\overline{W}) + S(\overline{W}, \chi_1, \cdots, \chi_m)$$



└ Euler Equations

└ Additional Assumptions

- The fluid of interest is assumed to be inviscid – that is, the flow is assumed to involve no friction, thermal conduction, or diffusion (or these are assumed to be negligible)

$$\Rightarrow \left\{ \begin{array}{l} \mu = 0 \Rightarrow \tau = 0 \\ \kappa = 0 \end{array} \right\} \Rightarrow \vec{\mathcal{R}}(W) = \vec{0}$$

- Inviscid flows do not truly exist in nature; however, there are many practical aerodynamic problems where the flow can be modeled as inviscid
- Theoretically, inviscid flow is approached in the limit when $Re \rightarrow \infty$



└ Euler Equations

└ Governing Equations

- Eulerian setting
- Dimensional form

$$\frac{\partial W}{\partial t} + \vec{\nabla} \cdot \vec{\mathcal{F}}(W) = (0 \ 0 \ 0)^T$$

- One continuity equation, three momentum equations and one energy equation



└ Euler Equations

└ Governing Equations

- The Euler equations are named after Leonhard Euler (Swiss mathematician and physicist)
- Historically, only the continuity and momentum equations have been derived by Euler around 1757, and the resulting system of equations was underdetermined except in the case of an incompressible fluid
- The energy equation was contributed by Pierre-Simon Laplace (French mathematician and astronomer) in 1816 who referred to it as the adiabatic condition
- The Euler equations are *nonlinear hyperbolic* equations and their general solutions are waves (propagating dynamic disturbances)
- Waves described by the Euler equations can break and give rise to shock waves



└ Euler Equations

└ Governing Equations

- Mathematically, this is a nonlinear effect and represents the solution becoming multi-valued
- Physically, this represents a breakdown of the assumptions that led to the formulation of the differential equations
- Weak solutions are then formulated by working with jumps of flow quantities (density, velocity, pressure, entropy) using the Rankine-Hugoniot shock conditions
- In real flows, these discontinuities are smoothed out by viscosity
- Shock waves with Mach numbers just ahead of the shock greater than 1.3 are usually strong enough to cause boundary layer separation and therefore require using the Navier-Stokes equations
- Shock waves described by the Navier-Stokes equations would represent a jump as a smooth transition — of length equal to a few mean free paths ¹ — between the same values given by the Euler equations

¹The mean free path is the average distance over which a moving particle (such as an atom, a molecule, or a photon) travels before substantially changing its direction or energy (or, in a specific context, other properties), typically as a result of one or more successive collisions with other particles



└ Full Potential Equation

└ Additional Assumptions

- Flow is isentropic
 \implies flow contains weak (or no) shocks and with peak Mach number below 1.3
- **And** flow is irrotational – that is, $\vec{\nabla} \times \vec{v} = \vec{0}$
 $\implies \vec{v} = \vec{\nabla} \Phi$, where Φ is referred to as the velocity potential
 $\implies \begin{cases} \vec{\nabla} \times \vec{\nabla} \Phi = \vec{0} \\ \vec{\nabla} \times \vec{v} = \vec{0} \end{cases}$
 \implies not suitable in flow regions where vorticity (curl of the velocity) is known to be important (for example, wakes and boundary layers)



└ Full Potential Equation

└ Governing Equation

- Steady flow (but the potential flow approach equally applies to unsteady flows)
 - from the isentropic flow conditions ($p/\rho^\gamma = \text{cst}$) and $\vec{v} = \vec{\nabla}\Phi$, it follows that

$$T = T_\infty \left[1 - \frac{\gamma-1}{2} M_\infty^2 \left(\frac{\frac{\partial\Phi^2}{\partial x} + \frac{\partial\Phi^2}{\partial y} + \frac{\partial\Phi^2}{\partial z}}{\|\vec{v}_\infty\|^2} - 1 \right) \right]$$

$$p = p_\infty \left[1 - \frac{\gamma-1}{2} M_\infty^2 \left(\frac{\frac{\partial\Phi^2}{\partial x} + \frac{\partial\Phi^2}{\partial y} + \frac{\partial\Phi^2}{\partial z}}{\|\vec{v}_\infty\|^2} - 1 \right) \right]^{\frac{\gamma}{\gamma-1}}$$

$$\rho = \rho_\infty \left[1 - \frac{\gamma-1}{2} M_\infty^2 \left(\frac{\frac{\partial\Phi^2}{\partial x} + \frac{\partial\Phi^2}{\partial y} + \frac{\partial\Phi^2}{\partial z}}{\|\vec{v}_\infty\|^2} - 1 \right) \right]^{\frac{1}{\gamma-1}}$$

- note that the above expressions are consistent with $p = \rho RT$, which can be substituted for one of them



- Full Potential Equation

- Governing Equation

- Steady flow (continue)

- non-conservative form (see later)

$$\begin{aligned} & \left(1 - M_x^2\right) \frac{\partial^2 \Phi}{\partial x^2} + \left(1 - M_y^2\right) \frac{\partial^2 \Phi}{\partial y^2} + \left(1 - M_z^2\right) \frac{\partial^2 \Phi}{\partial z^2} \\ & - 2M_x M_y \frac{\partial^2 \Phi}{\partial x \partial y} - 2M_y M_z \frac{\partial^2 \Phi}{\partial y \partial z} - 2M_z M_x \frac{\partial^2 \Phi}{\partial z \partial x} = 0 \end{aligned}$$

where

$$M_x = \frac{1}{c} \frac{\partial \Phi}{\partial x}, \quad M_y = \frac{1}{c} \frac{\partial \Phi}{\partial y}, \quad M_z = \frac{1}{c} \frac{\partial \Phi}{\partial z}$$

are the local Mach components and

$$c = \sqrt{\frac{\gamma p}{\rho}}$$

is the local speed of sound

- compare the above equation to the Euler equation

$$\frac{\partial W}{\partial t} + \vec{\nabla} \cdot \vec{\mathcal{F}}(W) = (0 \ 0 \ 0)^T$$



└ Full Potential Equation

└ Governing Equation

- Steady flow (continue)
 - conservative form (see later)

$$\frac{\partial(\rho \frac{\partial \Phi}{\partial x})}{\partial x} + \frac{\partial(\rho \frac{\partial \Phi}{\partial y})}{\partial y} + \frac{\partial(\rho \frac{\partial \Phi}{\partial z})}{\partial z} = 0$$

where

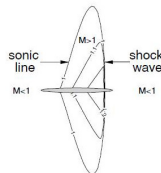
$$\rho = \rho_{\infty} \left[1 - \frac{\gamma - 1}{2} M_{\infty}^2 \left(\frac{\frac{\partial \Phi^2}{\partial x} + \frac{\partial \Phi^2}{\partial y} + \frac{\partial \Phi^2}{\partial z}}{\|\vec{v}_{\infty}\|^2} - 1 \right) \right]^{\frac{1}{\gamma - 1}}$$



Small-Perturbation Potential Equation - Transonic Regime

Additional Assumptions

- Uniform free-stream flow *near Mach one* (say $0.8 \leq M_\infty \leq 1.2 \Rightarrow$ transonic regime)
- Thin body and small angle of attack



\Rightarrow flow slightly perturbed from the uniform free-stream condition

$$\Rightarrow \vec{v} = \|\vec{v}_\infty\| \vec{e}_x + \vec{\nabla} \phi$$

where ϕ – **which is not to be confused with Φ** ² – is referred to as the small-perturbation velocity potential

$$v_x = \|\vec{v}_\infty\| + \frac{\partial \phi}{\partial x}, \quad v_y = \frac{\partial \phi}{\partial y}, \quad v_z = \frac{\partial \phi}{\partial z}$$

$$\left| \frac{\partial \phi}{\partial x} \right| \ll \|\vec{v}_\infty\|, \quad \left| \frac{\partial \phi}{\partial y} \right| \ll \|\vec{v}_\infty\|, \quad \left| \frac{\partial \phi}{\partial z} \right| \ll \|\vec{v}_\infty\|$$

²It can be easily shown that $\Phi = \phi + \|\vec{v}_\infty\| x$



- Small-Perturbation Potential Equation - Transonic Regime

- Governing Equation

- Steady flow (but the small-perturbation velocity potential approach equally applies to unsteady flows)

$$\left(1 - M_\infty^2 - (\gamma + 1) M_\infty^2 \frac{\frac{\partial \phi}{\partial x}}{\|\vec{v}_\infty\|} \right) \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2} = 0$$

- The leading term of the above equation cannot be simplified in the transonic regime ($0.8 \leq M_\infty \leq 1.2$)
- The velocity vector is obtained from $\vec{v} = \|\vec{v}_\infty\| \vec{e}_x + \vec{\nabla} \phi$ and the pressure and density from the first-order expansion of the second and third isentropic flow conditions as in the previous case
- The temperature is obtained from $T = T(p, \rho)$ and the total energy per unit mass is obtained from $e = e(T)$



└ Small-Perturbation Potential Equation - Transonic Regime

└ Governing Equation

- In the transonic regime, the small-perturbation potential equation is also known as the “transonic small-disturbance equation”
- It is a nonlinear equation of the mixed type
 - elliptic if

$$\left(1 - M_{\infty}^2 - (\gamma + 1) M_{\infty}^2 \frac{\frac{\partial \phi}{\partial x}}{\|\vec{v}_{\infty}\|} \right) > 0$$

- hyperbolic if

$$\left(1 - M_{\infty}^2 - (\gamma + 1) M_{\infty}^2 \frac{\frac{\partial \phi}{\partial x}}{\|\vec{v}_{\infty}\|} \right) < 0$$



Linearized Small-Perturbation Potential Equation – Subsonic and Supersonic Regimes

Additional Assumptions (Revisited)

- Uniform free-stream flow ~~near Mach one~~ (say $0.8 \leq M_\infty \leq 1.2$)
 \Rightarrow subsonic or supersonic regime
- If supersonic, preferably when $1.2 < M_\infty < 1.3$ (why?)
- Thin body and small angle of attack \Rightarrow flow slightly perturbed from the uniform free-stream condition

$$\Rightarrow \vec{v} = \|\vec{v}_\infty\| \vec{e}_x + \vec{\nabla} \phi$$

where ϕ is referred to as the small-perturbation velocity potential

$$v_x = \|\vec{v}_\infty\| + \frac{\partial \phi}{\partial x}, \quad v_y = \frac{\partial \phi}{\partial y}, \quad v_z = \frac{\partial \phi}{\partial z}$$

$$\left| \frac{\partial \phi}{\partial x} \right| \ll \|\vec{v}_\infty\|, \quad \left| \frac{\partial \phi}{\partial y} \right| \ll \|\vec{v}_\infty\|, \quad \left| \frac{\partial \phi}{\partial z} \right| \ll \|\vec{v}_\infty\|$$

$$\Rightarrow \left(1 - M_\infty^2 - (\gamma + 1) M_\infty^2 \frac{\frac{\partial \phi}{\partial x}}{\|\vec{v}_\infty\|} \right) \approx (1 - M_\infty^2)$$



└ Linearized Small-Perturbation Potential Equation – Subsonic and Supersonic Regimes

└ Governing Equation

■ Steady flow

$$(1 - M_{\infty}^2) \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2} = 0$$



└ Linearized Small-Perturbation Potential Equation – Subsonic and Supersonic Regimes

└ Governing Equation

■ Steady flow (continue)

- the velocity vector is obtained from $\vec{v} = \|\vec{v}_\infty\| \vec{e}_x + \vec{\nabla} \phi$ and the pressure and density from the first-order expansion of the second and third isentropic flow conditions as follows

$$\begin{aligned} p &= p_\infty \left(1 - \gamma M_\infty^2 \frac{\frac{\partial \phi}{\partial x}}{\|\vec{v}_\infty\|} \right) \\ \rho &= \rho_\infty \left(1 - M_\infty^2 \frac{\frac{\partial \phi}{\partial x}}{\|\vec{v}_\infty\|} \right) \end{aligned}$$

- the temperature is obtained from $T = T(p, \rho)$ and the total energy per unit mass from $e = e(T)$



└ Linearized Small-Perturbation Potential Equation – Subsonic and Supersonic Regimes

└ Governing Equation

- The linearized small-perturbation potential equation

$$(1 - M_{\infty}^2) \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2} = 0$$

is much easier to solve than the nonlinear transonic small-perturbation potential equation, or the nonlinear full potential equation: it can be recast into Laplace's equation using the simple coordinate stretching in the \vec{e}_x direction

$$\tilde{x} = \frac{x}{\sqrt{1 - M_{\infty}^2}} \quad (\text{subsonic regime})$$

