

CONTENTS

PREFACE	xv
NOMENCLATURE	xvii
PART I: THE MATHEMATICAL MODELS FOR FLUID FLOW SIMULATIONS AT VARIOUS LEVELS OF APPROXIMATION	1
Introduction	1
Chapter 1 The Basic Equations of Fluid Dynamics	8
1.1 General Form of a Conservation Law	9
1.1.1 Scalar conservation law	9
1.1.2 Vector conservation law	11
1.2 The Equation of Mass Conservation	12
1.3 The Conservation Law of Momentum or Equation of Motion	14
1.4 Rotating Frame of Reference	16
1.5 The Conservation Equation for Energy	18
1.5.1 Conservative formulation of the energy equation	19
1.5.2 The equations for internal energy and entropy	20
1.5.3 Energy equation in a relative system	21
1.5.4 Crocco's form of the equations of motion	21
Chapter 2 The Dynamic Levels of Approximation	26
2.1 The Navier–Stokes Equations	29
2.1.1 Perfect gas model	31
2.1.2 Incompressible fluid model	44
2.2 The Reynolds-Averaged Navier–Stokes Equations	49
2.3 The Thin Shear Layer (TSL) Approximation	63
2.4 The Parabolized Navier–Stokes Approximation	70
2.5 The Boundary Layer Approximation	75
2.6 The Distributed Loss Model	81
2.7 The Inviscid Flow Model—Euler Equations	87
2.7.1 The properties of discontinuous solutions	88
2.8 Steady Inviscid Rotational Flows—Clebsch Representation	100
2.9 The Potential Flow Model	108
2.9.1 Irrotational flow with circulation—Kutta–Joukowski condition	109
2.9.2 The limitations of the potential flow model for transonic flows	110

2.9.3	The non-uniqueness of transonic potential models	120
2.9.4	The small-disturbance approximation of the potential equation	126
2.9.5	Linearized potential flows—singularity methods	127
2.10	Summary	128
Chapter 3	The Mathematical Nature of the Flow Equations and their Boundary Conditions	133
3.1	Introduction	133
3.2	The concept of characteristic surfaces and wave-like solutions	135
3.2.1	Partial differential equation of second order	135
3.2.2	Wave front or characteristic surfaces	137
3.2.3	General definition	139
3.2.4	Domain of dependence—zone of influence	143
3.3	Alternative Definition—Compatibility Relations	145
3.3.1	Compatibility relations	146
3.4	Time-like Variables	148
3.4.1	Plane wave solutions with time-like variable	149
3.4.2	Non-linear wave solutions and time-like variable	151
3.5	Initial and Boundary Conditions	152
PART II:	BASIC DISCRETIZATION TECHNIQUES	161
Chapter 4	The Finite Difference Method	167
4.1	The Basics of Finite Difference Methods	167
4.1.1	The properties of difference formulas	168
4.1.2	Difference formulas with an arbitrary number of points	169
4.2	General Methods for Finite Difference Formulas	171
4.2.1	Generation of difference formulas for first derivatives	173
4.2.2	Higher-order derivatives	176
4.3	Implicit Finite Difference Formulas	180
4.3.1	General derivation of implicit finite difference formulas for first and second derivatives	183
4.4	Multi-dimensional Finite Difference Formulas	186
4.4.1	Difference schemes for the Laplace operator	187
4.4.2	Mixed derivatives	191
4.5	Finite Difference Formulas on Non-Uniform Cartesian Meshes	195
Chapter 5	The Finite Element Method	201
5.1	The Nature of the Finite Element Approximation	202
5.1.1	Finite element definition of the space	202
5.1.2	Finite element definition of interpolation functions	203
5.1.3	Finite element definition of the equation discretization—integral formulation	204
5.2	The Finite Element Interpolation Functions	205
5.2.1	One-dimensional elements	205
5.2.2	Two-dimensional elements	211
5.2.3	Three-dimensional elements	215

5.3	Integral Formulation: The Method of Weighted Residuals or Weak Formulation	216
5.3.1	The Galerkin method	218
5.3.2	Finite element Galerkin method for a conservation law	221
5.3.3	Subdomain collocation—finite volume method	223
5.4	Practical Computational Techniques	225
5.4.1	General mapping to local co-ordinates	226
5.4.2	Numerical integration techniques	227
Chapter 6	Finite Volume Method and Conservative Discretizations	237
6.1	The Conservative Discretization	237
6.2	The Finite Volume Method	241
6.2.1	Two-dimensional finite volume method	246
6.2.2	General integration formulas for finite volumes	253
6.2.3	Three-dimensional finite volume method	256
PART III:	THE ANALYSIS OF NUMERICAL SCHEMES	265
Chapter 7	The Concepts of Consistency, Stability and Convergence	267
7.1	Model Equations	267
7.1.1	One-dimensional simplified models	267
7.1.2	Two-dimensional simplified models	269
7.2	Basic Definitions: Consistency, Stability, Convergence	270
7.2.1	Consistency	276
7.2.2	Stability	278
7.2.3	Convergence	281
Chapter 8	The Von Neumann Method for Stability Analysis	283
8.1	Fourier Decomposition of the Error	284
8.1.1	Amplification factor	286
8.1.2	Comment on the CFL condition	288
8.2	General Formulation of Von Neumann's Method: System of Equations	289
8.2.1	Matrix and operator formulation	290
8.2.2	The general Von Neumann stability condition	295
8.3	The Spectral Analysis of Numerical Errors	301
8.3.1	Error analysis for parabolic problems	303
8.3.2	Error analysis for hyperbolic problems	305
8.3.3	Extension to three-level schemes	311
8.3.4	A comparison of different schemes for the linear convection equation	314
8.3.5	The numerical group velocity	317
8.4	Multi-dimensional Von Neumann Analysis	319
8.4.1	Parabolic equations	320
8.4.2	The two-dimensional convection equation	321
8.5	Stability Conditions for Non-Linear Problems	322
8.5.1	Non-constant coefficients	322
8.5.2	Dissipative schemes (Kreiss, 1964)	324
8.5.3	Non-linear problems	325

8.6	Some General Methods for the Determination of Von Neumann Stability Conditions	329
8.6.1	One-dimensional, two-level, three-point schemes	329
8.6.2	Multi-dimensional space-centred, convection–diffusion equation	331
8.6.3	General multi-level, multi-dimensional schemes	335
Chapter 9	The Method of the Equivalent Differential Equation for the Analysis of Stability	342
9.1	Stability Analysis for Parabolic Problems	343
9.2	Stability and Accuracy Analysis for Hyperbolic Problems	345
9.2.1	General formulation of the equivalent differential equation for linear hyperbolic problems	347
9.2.2	Error estimations for two-level explicit schemes	353
9.2.3	Stability analysis for two-level explicit schemes	355
9.3	The Generation of New Algorithms with a Prescribed Order of Accuracy	356
9.4	The Equivalent Differential Equation for Non-Linear Hyperbolic Problems	360
Chapter 10	The Matrix Method for Stability Analysis	370
10.1	Principle of the Matrix Method—Analysis of the Space Discretization	370
10.1.1	Amplification factors and stability criteria	374
10.2	The Spectra of Space-Discretized Operators	380
10.2.1	The spectrum for the diffusion equation $u_t = \alpha u_{xx}$	380
10.2.2	The spectrum for the convection equation $u_t + au_x = 0$	386
10.3	The Stability of Time-Integration Schemes	391
10.3.1	Euler explicit scheme	391
10.3.2	Leapfrog method	393
10.3.3	Euler implicit (backward) scheme	394
10.3.4	Stability region in the complex Ω plane	394
10.3.5	A realistic example (Eriksson and Rizzi, 1985)	396
10.4	Evaluation of Stability Criteria	400
10.4.1	The stability analysis of the convection–diffusion equation	403
10.5	Normal Mode Representation	408
10.5.1	Exact solutions of a space difference scheme	409
10.5.2	Spatial propagation of errors in time-dependent schemes	412
PART IV:	THE RESOLUTION OF DISCRETIZED EQUATIONS	421
Chapter 11	Integration Methods for Systems of Ordinary Differential Equations	423
11.1	Linear Multi-step Methods	424
11.2	Predictor–Corrector Schemes	431
11.3	Linearization Methods for Non-Linear Implicit Schemes	435
11.4	Implicit Schemes for Multi-dimensional Problems: Alternating Direction Implicit (ADI) Methods	437
11.4.1	Two-dimensional diffusion equation	440
11.4.2	ADI method for the convection equation	442
11.5	The Runge–Kutta Schemes	445

Chapter 12 Iterative Methods for the Resolution of Algebraic Systems	456
12.1 Basic Iterative Methods	457
12.1.1 Poisson's equation on a Cartesian, two-dimensional mesh	457
12.1.2 Point Jacobi method—Point Gauss–Seidel method	460
12.1.3 Convergence analysis of iterative schemes	462
12.1.4 Eigenvalue analysis of an iterative method	465
12.1.5 Fourier analysis of an iterative method	468
12.2 Overrelaxation Methods	469
12.2.1 Jacobi overrelaxation	469
12.2.2 Gauss–Seidel overrelaxation—successive overrelaxation (SOR)	471
12.2.3 Symmetric successive overrelaxation (SSOR)	473
12.2.4 Successive line overrelaxation methods (SLOR)	474
12.3 Preconditioning Techniques	478
12.3.1 Richardson method	479
12.3.2 Alternating direction implicit (ADI) method	481
12.3.3 Other preconditioning techniques	482
12.4 Non-linear Problems	484
12.5 The Differential Equation Representation of a Relaxation Scheme	486
12.6 The Multi-grid Method	488
12.6.1 Smoothing properties	490
12.6.2 The Coarse Grid Correction (CGC) method for linear problems	492
12.6.3 The two-grid iteration method for linear problems	496
12.6.4 The multi-grid method for linear problems	497
12.6.5 The multi-grid method for non-linear problems	499
APPENDIX: THOMAS ALGORITHM FOR TRIDIAGONAL SYSTEMS	505
A.1 Scalar Tridiagonal Systems	505
A.2 Periodic Tridiagonal Systems	506
INDEX	509