

Numerical Investigation of Convection

Application of Chebyshev Integration

B. Cloutier ¹ H. Johnson ⁴ B. Muite ⁴ P. Rigge ²
J. Whitehead³

¹Department of Physics
University of Michigan

²Department of Computer Science
University of Michigan

³Department of Mathematics
University of Michigan

⁴Department of Mathematics
University of Massachusetts

Overview

- 1 Internal Heating
 - Equations of Motion
- 2 Spectral Chebyshev Integration
 - Chebyshev Polynomials
 - Solving Vorticity Equation
 - Timestepping Scheme
- 3 Application
- 4 Acknowledgments

Assumptions

- Convection driven solely by internal heating infinite Pr (similar to the Earth's mantle)
- Start with dimensionless two dimensional Navier-Stokes equations with the Boussinesq approximation.
- Choose time-scale of h^2/κ , length scale of h and temperature scale of Hh^2/κ . Where h is height, κ is thermal diffusivity, and H is heating.

$$\Delta^2 \psi = RT_x \quad (1)$$

$$T_t + \psi_z T_x - \psi_x T_z = T_{xx} + T_{zz} + 1 \quad (2)$$

$$\psi|_{z=-1,1} = 0 \quad \psi_z|_{z=-1,1} = 0 \quad (3)$$

$$T|_{z=-1,1} = 0 \quad (4)$$

- $T(x, z)$ - Temperature. $\psi(x, z)$ - Streamfunction,
 $u(x, z) = (u, w)$

Biharmonic Equation

- Decompose biharmonic into two equations, one for the stream function and the other for the vorticity

$$\Delta^2 \psi = f(x, z)$$
$$\Delta \psi = \omega \tag{5}$$

$$\Delta \omega = f(x, z) \tag{6}$$

- Easy to do with free slip boundary conditions
- Four order problem with N nodes implies dividing by N^4
- $N=4096$, $\frac{1}{N^4} \sim 3.5 \times 10^{-15}$, $\frac{1}{N^2} \sim 6 \times 10^{-8}$ (edge of double precision)

Chebyshev polynomials

- Consider a problem on the interval $[-1, 1]$
- Space is discretized using Chebyshev polynomials

$$T_n(z) := \cos n \cos^{-1} z \quad (7)$$

- with x evaluated at Chebyshev points

$$z_i := \cos \frac{\pi i}{N} \quad i = 0, \dots, N \quad (8)$$

- Discretization allows for the use of Fast Fourier Transform to calculate integrals and derivatives

Fourier Space

- FFT in the x-direction and rewriting derivatives ¹

$$(ik_x)^2 \hat{\omega} + \hat{\omega}_{zz} = \widehat{f(x, z)} \quad (9)$$

- $\omega(x, z)$ and $f(x, z)$ are periodic functions on the interval $[-1, 1]$.

¹Properties of FFT allow $\frac{\partial^n f(x)}{\partial x^n} = (ik)^n \hat{f}(x)$

Chebyshev Integration

- Chebyshev integration matrix method amounts to solving for the highest order derivative by expanding as a summation of Chebyshev polynomials in z-direction.

$$((ik)^2 I_2 + I_0 + \widehat{LBC}) \hat{\psi}_{zz} = \widehat{f(x, z)} + \widehat{RBC} \quad (10)$$

- \widehat{LBC} and \widehat{RBC} represent boundary conditions
- $\hat{\omega}_{zz}$ is a vector of the truncated series expansion for ω_{zz} .

Finding Numerical Solution

- Given Boundary conditions, fix two coefficients from the indefinite integral of ω_{zz} .
- Linear system is solved to find $\hat{\omega}_{zz}$ and then integrated to find $\hat{\omega}$.
- Lastly we can use IFFT to convert back to real space and find $\omega(x, z)$.

Finding l_0 and l_2

- Suppose, where b_n are Chebyshev series expansion coefficients for f

$$\omega_{zz} = \sum_{n=1}^{\infty} b_n T_n(z) \quad (11)$$

- We use the following indefinite integral identities

$$\int T_0(z) = T_1(z), \quad \int T_1(z) = \frac{T_2(z)}{4} \quad (12)$$
$$\int T_n(z) = \frac{T_{n+1}(z)}{2(n+1)} - \frac{T_{n-1}(z)}{2(n-1)}$$

- We can use these integral identities in write integral matrices of ω_{zz} , ω_z , and ω

Using Indefinite Integral Identities

- Truncated to $N+3$ modes

$$U_x = e_1 + (b_0 - \frac{b_2}{2})T_1(x) + \sum_{n=2}^{N+3} \left(\frac{b_{n-1} - b_{n+1}}{2n} T_n(x) \right)$$

$$U = e_0 + (e_1 - \frac{b_1}{8} + \frac{b_3}{8})T_1(x) + (\frac{b_0}{4} - \frac{b_2}{6} + \frac{b_4}{24})T_2(x) + \dots$$
$$+ \sum_{n=3}^{N+3} \left(\frac{b_{n-2}}{4n(n-1)} - \frac{b_n}{2(n-1)(n+1)} + \frac{b_{n+2}}{4n(n+1)} \right) T_n(x)$$

Integration Matrices Explicitly

- Resulting system of equations are

$$((ik)^2 I_2 + I_0 + LBC + \widehat{LBC}) \hat{\psi}_{zzzz} = \widehat{f(x, z)} + \widehat{RBC} \quad (13)$$

$$(ik)^2 b_0 + e_0 = f_0 \quad (14)$$

$$(ik)^2 b_1 + (e_1 - \frac{b_1}{8} + \frac{b_3}{8}) = f_1 \quad (15)$$

$$(ik)^2 b_2 + \left(\frac{b_0}{4} - \frac{b_2}{6} + \frac{b_4}{24} \right) = f_2 \quad (16)$$

- And for $2 < n \leq N$, use formula where $b_n = 0$ for $n > N$ and f_n are Cheby expansion coefficients

Impose Boundary Conditions

- All that is left is to impose the two boundary that will fix the last 2 coefficients
- Using the following boundary conditions, $\omega(\pm 1)$ we have,

$$\omega(\pm 1) = e_0 \pm \left(e_1 - \frac{b_1}{8} + \frac{b_3}{8} \right) + \left(\frac{b_0}{4} - \frac{b_2}{6} \pm \frac{b_4}{24} + \dots \right) \quad (17)$$

$$+ \sum_{n=3}^{\infty} (\pm 1)^n \left(\frac{b_{n-2}}{4n(n-1)} - \frac{b_n}{2(n-1)(n+1)} + \frac{b_{n+2}}{4n(n+1)} \right) T_n(x) \quad (18)$$

$$\omega_x(\pm 1) = e_1 \pm \left(b_0 - \frac{b_2}{2} \right) + \sum_{n=2}^{\infty} (\pm 1)^n \left(\frac{b_{n-1} - b_{n+1}}{2n} \right) T_n(x) \quad (19)$$

$$\omega_{xx}(\pm 1) = \sum_{n=1}^N (\pm 1)^n b_n \quad (20)$$

Timestepping: Implicit Midpoint Rule

- Fixed point iteration we solve

$$\frac{T^{n+1} - T^n}{dt} + \frac{1}{2} u^{n+1} \cdot \nabla T^{n+1} + \frac{1}{2} u^n \cdot \nabla T^n = \frac{1}{2} (\Delta T^{n+1} + \Delta T^n)$$

$$\Delta^2 \psi^{n+1} = f(x, z)^{n+1}$$

$$\Delta \omega^{n+1} = f(x, z)^{n+1}$$

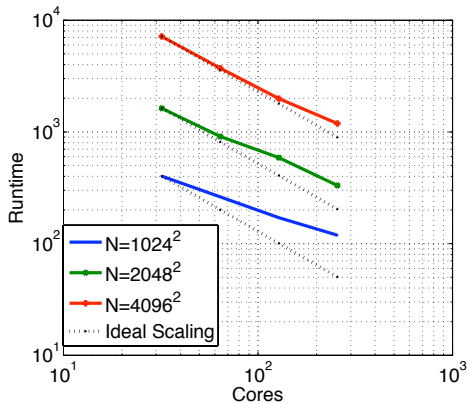
$$\Delta \psi^{n+1} = \omega^{n+1}$$

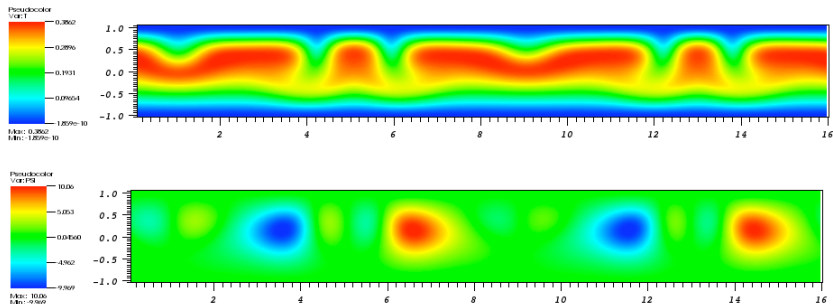
- Initial conditions: perturbation of conductive solution

$$T(x, z) = \frac{1}{2}(1 - z^2) + .1 \sin\left(\frac{2\pi x}{x_{max}}\right) \sin(.5\pi(1 + z))$$

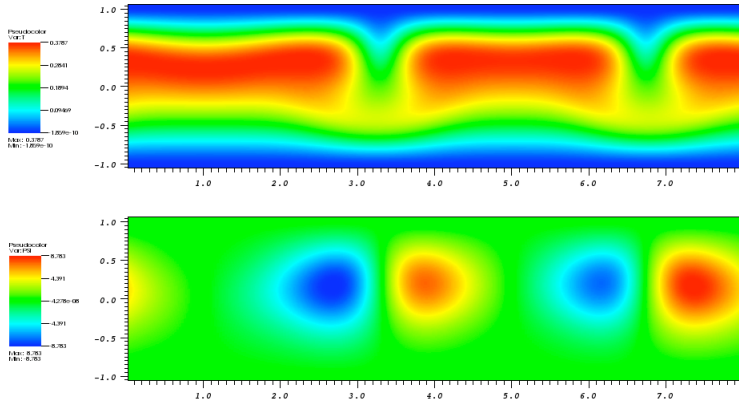
Scaling

Parallel code run Trestles and Lonestar. Thanks to Teragrid/Xsede resources supported by award TG-CTS1100010.





Aspect Ratio: 8, Rayleigh number: 10^5 , top is temperature field and bottom is the streamfunction.







Aspect Ratio: 4, Rayleigh number: 10^5 , top is temperature field and bottom is the streamfunction.

Video

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