Homework 5

Classification and Shock Tube

due February 25, 2016

Task 1 : Classification of partial differential equations

A simplified form of the one dimensional shallow water equations is considered. These partial differential equations are expressed in terms of velocity at the water column u(x,t) and potential energy $\phi(x,t)$:

$$\begin{cases} u_t + \left(\frac{u^2}{2} + \phi\right)_x = 0\\ \phi_t + (u\phi)_x = 0 \end{cases} \quad (x,t) \in \mathbb{R} \times [0,\infty). \tag{1}$$

The shallow water system can be written in conservative form as follows

$$U_t + F(U)_x = 0, (2)$$

with the state variables and fluxes

$$U := \begin{bmatrix} u \\ \phi \end{bmatrix}, \quad F(U) := \begin{bmatrix} u^2/2 + \phi \\ u\phi \end{bmatrix}.$$
(3)

a) Rewrite Eq. (2) in the so called quasi-linear matrix form

$$U_t + AU_x = 0, \qquad A(u,\phi) \in \mathbb{R}^{2 \times 2}.$$
(4)

- b) Calculate the eigenvalues of A and classify the type of the PDE system.
- c) Now, let

$$A = \begin{bmatrix} 1 & 1 \\ 4 & 1 \end{bmatrix}.$$
(5)

This matrix has a complete set of eigenvalues and eignvectors. Diagonalize the matrix and find a characteristic form

$$W_t + \Lambda W_x = 0, \tag{6}$$

where W is a state vector including the characteristic variables and Λ a diagonal matrix containing the eigenvalues of the system. This equation has an exact solution. Find the solution analytically using the initial conditions

$$u = u_0, \quad \phi = \phi_0, \quad (x, t) \in \mathbb{R} \times \{0\}.$$
 (7)

What is the expected behaviour of the solution?

Task 2 : Shock tube

In this task we consider the flow inside a shock tube. A shock tube is a pipe, closed at both ends, with a diaphragm in the middle separating a region with high-pressure gas and a region with low-pressure gas. The initial condition for the density, ρ , is given by (see also figure 1)

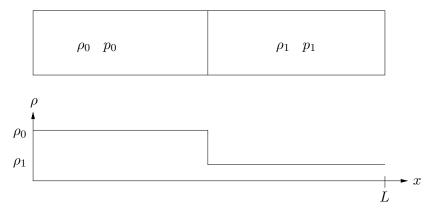


Figure 1: Initial condition.

$$\rho(x,0) = \begin{cases} \rho_0, & \text{if } x \le L/2, \\ \rho_1, & \text{if } x > L/2, \end{cases}$$

and the fluid is at rest, *i.e.* u(x, 0) = 0. L is the length of the tube. The motion of a barotropic gas (pressure is only a function of the density) in the shock tube can be described by the 1D Euler equations

$$\rho_t + (\rho u)_x = 0,$$

$$(\rho u)_t + (\rho u^2 + p)_x = 0,$$

$$p = K \rho^{\gamma},$$
(8)

where K is a constant determined by the initial conditions and the isentropic expansion factor is $\gamma = 1.4$. The system of equations (8) can be written in conservative form as

$$U_t + F(U)_x = 0, (9)$$

where $U = (\rho, \rho u)$, and $F(U) = (\rho u, \rho u^2 + p)$ is the flux vector. This equation can be solved numerically using the MacCormack scheme:

$$U_{j}^{*} = U_{j}^{n} - \lambda [F(U_{j+1}^{n}) - F(U_{j}^{n})]$$
 Predictor step, (10)
$$U_{j}^{n+1} = \frac{1}{2} (U_{j}^{n} + U_{j}^{*}) - \frac{\lambda}{2} [F(U_{j}^{*}) - F(U_{j-1}^{*})]$$
 Corrector step,

where $\lambda = \Delta t / \Delta x$. Usually, the numerical solution of these equations will show unphysical oscillations (so-called *wiggles*). In order to damp these oscillations, an artificial-viscosity term can be added to the right-hand side of the equations. System (9) is thus modified as follows:

$$U_t + F(U)_x = 0, \quad F(U)_x := F(U)_x - (\hat{\nu}U_x)_x, \tag{11}$$

where $(\hat{\nu}U_x)_x$ is the artificial-viscosity term, and where \tilde{F} is called the "modified flux function". The artificial viscosity $\hat{\nu}$ should be a small value of the order of the grid spacing Δx . When computing U^* in the predictor step, U_x should be approximated by a backward difference; when computing U^{n+1} in the corrector step, U_x should be approximated by a forward difference. Since we want to add numerical viscosity in regions with high gradients, we use a density switch model in which the density is used to localise the shock:

$$\hat{\nu} = \Delta x V_{\rm s} [C_2 s w(\rho) + C_0]. \tag{12}$$

$$V_{s} = \max\{|u+c|, |u-c|\},\$$

where c is the speed of sound. The function $sw(\rho)$ is a density switch that is computed as follows

$$sw(\rho) = \left|\frac{\partial^2 \rho}{\partial x^2}\right| \frac{\Delta x^2}{\bar{\rho}} \approx 2\frac{|\rho_{j-1} - 2\rho_j + \rho_{j+1}|}{|\rho_{j-1} + 2\rho_j + \rho_{j+1}|}.$$

The second-order derivative of ρ is approximated by a second-order central difference and $\bar{\rho}$ is the mean value of ρ computed at the *j*-th grid point as $\bar{\rho}_j = (\rho_{j+1} + 2\rho_j + \rho_{j-1})/4$. Where large gradients are present in the density field $sw(\rho)$ will be of order one, and, on the contrary, where the density field is smooth $sw(\rho)$ will be approximately zero. The parameter C_2 should be chosen in order to obtain sufficient viscosity to damp the oscillations, and C_0 is a "background" diffusion parameter and should also be chosen. Both C_0 and C_2 should be of order one or less. The optimal values of C_0 and C_2 are usually determined after some experimentation with different values (see task c) below).

Your task is to complete a MATLAB code which solves equation (11) using the MacCormack formulation (10).

The following files can be downloaded from the course home page:

```
shocktube.m
artificial_visc.m
dx.m
mac_cormack.m
boundary_cond.m
flux_function.m
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- 1. The main program shocktube.m needs to be completed with the appropriate calculation of the time step. Additionally if any pre/postproccessing operations are needed they should be added here. Note the use of global variables.
- 2. The file flux_function.m defines the flux function. Here the flux function for the system of equations (9) must be coded. Also, two lines in mac_cormack.m need to be completed.
- 3. boundary_cond.m sets the boundary conditions, *i.e.* $(\rho)_1$, $(\rho)_n$, $(\rho u)_1$ and $(\rho u)_n$, (n is the number of grid points). To set the boundary conditions we use the physical condition that the tube is closed at both ends, so homogeneous Dirichlet conditions u(0,t) = u(L,t) = 0 are imposed. The other condition corresponds to a numerical boundary condition imposed by setting the value of ρ at the boundaries as a zeroth order extrapolation from the value of the density inside the tube. This is a simplification of the concept of Riemann invariants,

$$\rho_1 = \rho_2 \,, \qquad \rho_n = \rho_{n-1} \,.$$

4. Finally, the artificial-viscosity model is implemented in artificial_visc.m. In this file you need to add the definition of the speed of sound and $V_{\rm s}$.

The length of the tube is set to L = 3. Note that the pressure p needs to be updated at every time step with the equation $p = K \rho^{\gamma}$.

The following points should be addressed in your report (including the completed MATLAB codes and the plots of your results):

a) To better understand this scheme, write the MacCormack scheme for the advection equation

$$u_t + f_x = 0, \qquad f = au.$$

You will notice that it coincides with another scheme. What is the name of this scheme (see lectures)?

b) The CFL stability condition is guaranteed by choosing $\Delta t = C_N \Delta x / u_{max}$ with the Courant number $C_N < 1$. Here, u_{max} is the maximum absolute value of the characteristic speeds. From the quasi-linear form of the equations,

$$\begin{bmatrix} \rho \\ u \end{bmatrix}_t + \begin{bmatrix} u & \rho \\ K \gamma \rho^{\gamma-2} & u \end{bmatrix} \begin{bmatrix} \rho \\ u \end{bmatrix}_x = 0 \,,$$

show that the characteristic speeds are $u \pm c$ with $c^2 = K\gamma\rho^{\gamma-1} = \gamma p/\rho$ where c is the speed of sound. Use this to set the time step in the main program shocktube.m.

c) Having completed the MATLAB files, run the code. The initial jump breaks up into a rarefaction wave moving left and a shock moving right. Measure the shock speed s (this can be done by considering the shock location at different times). Check its correctness by computing the analytical shock speed s from the Rankine-Hugoniot condition

$$s(\rho_L - \rho_R) = \rho_L u_L - \rho_R u_R \,,$$

where ρ_L and u_L are the computed states at the left-hand side of the shock, and ρ_R and u_R are the values on the right-hand side of the shock and thus given by the initial conditions.

d) Run the code up to final time $t_{\rm f} \approx 0.003$ (round it with the number of time steps) with different Courant numbers C_N and for the values of the artificial viscosity parameters C_2 and C_0 given below and discuss the solution. For the last case (optimal parameters) run the code up to $t_{\rm f} \approx 0.01$, after the shock is reflected.

C_0	C_2
0.05	0.45
0.05	0.05
0.4	0.05
0.05	0.25