



LECTURE NOTES IN COMPUTATIONAL
SCIENCE AND ENGINEERING

112

Bülent Karasözen · Murat Manguoğlu
Münevver Tezer-Sezgin · Serdar Göktepe
Ömür Uğur *Editors*

Numerical Mathematics and Advanced Applications ENUMATH 2015

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Lecture Notes in Computational Science and Engineering

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Numerical Mathematics and Advanced Applications ENUMATH 2015

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Preface

The European Conference on Numerical Mathematics and Advanced Applications (ENUMATH) is a series of conferences held every 2 years to provide a forum for discussion on recent aspects of numerical mathematics and scientific and industrial applications. The previous ENUMATH meetings took place in Paris (1995), Heidelberg (1997), Jyväskylä (1999), Ischia (2001), Prague (2003), Santiago de Compostela (2005), Graz (2007), Uppsala (2009), Leicester (2011), and Lausanne (2013).

This book contains a selection of invited and contributed lectures of the ENUMATH 2015 organized by the Institute of Applied Mathematics, Middle East Technical University, Ankara, Turkey, September 14–18, 2015. It gives an overview of recent developments in numerical analysis, computational mathematics, and applications by leading experts in the field. The conference attracted around 300 participants from around the world including 11 invited talks by:

- Assyr Abdulle (EPF Lausanne, Switzerland), *Reduced Basis Multiscale Methods*
- Rémi Abgrall (Universität Zürich, Switzerland), *Recent Progress on Non-Oscillatory Finite Element Methods for Convection Dominated Problems*
- Burak Aksoylu (TOBB University of Economics and Technology, Ankara, Turkey), *Incorporating Local Boundary Conditions into Nonlocal Theories*
- Mark Ainsworth (Brown University, Providence, USA), *Multigrid at Scale?*
- Willi Freeden (TU Kaiserslautern, Germany), *Principles in Geomathematically Reflected Numerics and Their Application to Inverse Potential Methods in Geothermal Exploration*
- Des Higham (University of Strathclyde, Glasgow, UK), *Models and Algorithms for Dynamic Networks*
- Yvon Maday (Université Pierre et Marie Curie, Paris, France), *Towards a Fully Scalable Balanced Parareal Method: Application to Neutronics*
- Kaisa Miettinen (University of Jyväskylä, Finland), *Examples of Latest Interactive Method Developments in Multiobjective Optimization*
- Mario Ohlberger (Universität Münster, Germany), *Localized Model Reduction for Multiscale Problems*

- Anders Szepessy (KTH, Stockholm, Sweden), *On Global and Local Error with Application to Adaptivity, Inverse Problems and Modeling Error*
- Eugene E. Tyrtysnikov (Russian Academy of Sciences, Moscow, Russia), *Tensor Decompositions and Low-Rank Matrices in Mathematics and Applications*

There were 119 minisymposia presentations in 20 sessions, and 89 contributed talks covering a broad spectrum of numerical mathematics. This ENUMATH 2015 proceeding will be useful for a wide range of readers giving them a state-of-the-art overview of advanced techniques, algorithms, and results in numerical mathematics and scientific computing. This book contains a selection of 61 papers by the invited speakers and from the minisymposia as well as the contributed sessions. It is organized in IX parts as follows:

Part I Space Discretization Methods for PDEs

Part II Finite Element Methods

Part III Discontinuous Galerkin Methods for PDEs

Part IV Numerical Linear Algebra and High Performance Computing

Part V Reduced Order Modeling

Part VI Problems with Singularities

Part VII Computational Fluid Dynamics

Part VIII Computational Methods for Multi-Physics Phenomena

Part IX Miscellaneous Topics

We would like to thank all the participants for their valuable contributions and scientific discussions during the conference and to the minisymposium organizers for helping to shape the core structure of the meeting. The members of the Scientific Committee have helped us tremendously in reviewing the contributions to this proceedings. This conference would not have been possible without all the work and guidance provided by the program committee: Franco Brezzi, Miloslav Feistauer, Roland Glowinski, Gunilla Kreiss, Yuri Kuznetsov, Pekka Neittaanmaki, Jacques Periaux, Alfio Quarteroni, Rolf Rannacher, Endre Süli, and Barbara Wohlmuth. We also thank our sponsors for their generous support: Middle East Technical University, Scientific Human Resources Development Program (ÖYP) of Ministry of Development, Turkish Academy of Sciences, Oxford University Press, and Springer Verlag. We would like to acknowledge the tireless effort of ATAK Tours; Murat Uzunca, who coordinated the edition of this Proceedings; all the staff of the Institute of Applied Mathematics for their tremendous help in organizing this conference; and our students who have helped us in many ways.

This volume is dedicated to the 60th anniversary of Middle East Technical University.

Ankara, Turkey
April 2016

Bülent Karasözen
Murat Manguođlu
Münevver Tezer-Sezgin
Serdar Göktepe
Ömür Uđur

Contents

Part I Space Discretization Methods for PDEs

DRBEM Solution of MHD Flow and Electric Potential in a Rectangular Pipe with a Moving Lid	3
Münevver Tezer-Sezgin and Canan Bozkaya	
DRBEM Solution of the Double Diffusive Convective Flow	13
Canan Bozkaya and Münevver Tezer-Sezgin	
Complete Flux Scheme for Conservation Laws Containing a Linear Source	23
J.H.M. ten Thije Boonkkamp, B.V. Rathish Kumar, S. Kumar, and M. Pargaei	
Second Order Implicit Schemes for Scalar Conservation Laws	33
Lisa Wagner, Jens Lang, and Oliver Kolb	
Flux Approximation Scheme for the Incompressible Navier-Stokes Equations Using Local Boundary Value Problems	43
Nikhil Kumar, J.H.M. ten Thije Boonkkamp, and Barry Koren	
On the Full and Global Accuracy of a Compact Third Order WENO Scheme: Part II	53
Oliver Kolb	
The Application of the Boundary Element Method to the Theory of MHD Faraday Generators	63
Adrian Carabineanu	

Part II Finite Element Methods

How to Avoid Mass Matrix for Linear Hyperbolic Problems	75
Rémi Abgrall, Paola Bacigaluppi, and Svetlana Tokareva	

Two-Dimensional $H(\text{div})$-Conforming Finite Element Spaces with hp-Adaptivity	87
Philippe R.B. Devloo, Aginaldo M. Farias, Sônia M. Gomes, and Denise de Siqueira	
Finite Elements for the Navier-Stokes Problem with Outflow Condition	95
Daniel Arndt, Malte Braack, and Gert Lube	
Quasi-Optimality Constants for Parabolic Galerkin Approximation in Space	105
Francesca Tantardini and Andreas Veerer	
Numerical Studies on a Second Order Explicitly Decoupled Variational Multiscale Method	115
Mine Akbas, Songul Kaya, and Leo Rebholz	
Numerical Experiments for Multiscale Problems in Linear Elasticity	123
Orane Jecker and Assyr Abdulle	
The Skeleton Reduction for Finite Element Substructuring Methods	133
Christian Wieners	
Iterative Coupling of Variational Space-Time Methods for Biot's System of Poroelasticity	143
Markus Bause and Uwe Köcher	
Part III Discontinuous Galerkin Methods for PDEs	
Discontinuous Galerkin Method for the Solution of Elasto-Dynamic and Fluid-Structure Interaction Problems	155
Miloslav Feistauer, Martin Hadrava, Adam Kosík, and Jaromír Horáček	
Stable Discontinuous Galerkin FEM Without Penalty Parameters	165
Lorenz John, Michael Neilan, and Iain Smears	
Time-Space Adaptive Method of Time Layers for the Advective Allen-Cahn Equation	175
Murat Uzunca, Bülent Karasözen, and Ayşe Sarıaydın-Filibelioğlu	
Semi-implicit DGM Applied to a Model of Flocking	185
Andrea Živčáková and Václav Kučera	
Discontinuous and Enriched Galerkin Methods for Phase-Field Fracture Propagation in Elasticity	195
Prashant Mital, Thomas Wick, Mary F. Wheeler, and Gergina Pencheva	
Numerical Method Based on DGM for Solving the System of Equations Describing Motion of Viscoelastic Fluid with Memory	205
Ivan Soukup	

Stability Analysis of the ALE-STDGM for Linear Convection-Diffusion-Reaction Problems in Time-Dependent Domains... 215
 Monika Balázsová and Miloslav Feistauer

A Posteriori Error Estimates for Nonstationary Problems 225
 Vít Dolejší, Filip Roskovec, and Miloslav Vlasák

Part IV Numerical Linear Algebra and High Performance Computing

Multigrid at Scale? 237
 Mark Ainsworth and Christian Glusa

A Highly Scalable Implementation of Inexact Nonlinear FETI-DP Without Sparse Direct Solvers 255
 Axel Klawonn, Martin Lanser, and Oliver Rheinbach

A Parallel Multigrid Solver for Time-Periodic Incompressible Navier–Stokes Equations in 3D 265
 Pietro Benedusi, Daniel Hupp, Peter Arbenz, and Rolf Krause

Discretization and Parallel Iterative Schemes for Advection-Diffusion-Reaction Problems 275
 Abdullah Ali Sivas, Murat Manguoğlu, J.H.M. ten Thije Boonkkamp, and M.J.H. Anthonissen

A Simple Proposal for Parallel Computation Over Time of an Evolutionary Process with Implicit Time Stepping 285
 Eleanor McDonald and Andy Wathen

The Induced Dimension Reduction Method Applied to Convection-Diffusion-Reaction Problems 295
 Reinaldo Astudillo and Martin B. van Gijzen

Block Variants of the COCG and COCR Methods for Solving Complex Symmetric Linear Systems with Multiple Right-Hand Sides 305
 Xian-Ming Gu, Bruno Carpentieri, Ting-Zhu Huang, and Jing Meng

Part V Reduced Order Modeling

Model Reduction for Multiscale Lithium-Ion Battery Simulation 317
 Mario Ohlberger, Stephan Rave, and Felix Schindler

Multiscale Model Reduction Methods for Flow in Heterogeneous Porous Media 333
 Assyr Abdulle and Ondrej Budáč

Output Error Estimates in Reduced Basis Methods for Time-Harmonic Maxwell’s Equations 351
 Martin W. Hess and Peter Benner

Reduced Basis Exact Error Estimates with Wavelets	359
Mazen Ali and Karsten Urban	
Model Order Reduction for Pattern Formation in FitzHugh-Nagumo Equations	369
Bülent Karasözen, Murat Uzunca, and Tuğba Küçükseyhan	
Local Parametrization of Subspaces on Matrix Manifolds via Derivative Information	379
Ralf Zimmermann	
Reduced-Order Multiobjective Optimal Control of Semilinear Parabolic Problems	389
Laura Iapichino, Stefan Trenz, and Stefan Volkwein	
Part VI Problems with Singularities	
Coupling Fluid-Structure Interaction with Phase-Field Fracture: Modeling and a Numerical Example	401
Thomas Wick	
Weighted FEM for Two-Dimensional Elasticity Problem with Corner Singularity	411
Viktor A. Rukavishnikov	
A Local Error Estimate for the Poisson Equation with a Line Source Term	421
Tobias Köppl, Ettore Vidotto, and Barbara Wohlmuth	
Multirate Undrained Splitting for Coupled Flow and Geomechanics in Porous Media	431
Kundan Kumar, Tameem Almani, Gurpreet Singh, and Mary F. Wheeler	
Part VII Computational Fluid Dynamics	
CFD Simulation of Interaction between a Fluid and a Vibrating Profile	443
Petr Furmánek and Karel Kozel	
Chebyshev Spectral Collocation Method for Natural Convection Flow of a Micropolar Nanofluid in the Presence of a Magnetic Field	453
Önder Türk	
Drag Reduction via Phase Randomization in Turbulent Pipe Flow	463
Ozan Tugluk and Hakan I. Tarman	
CFD Optimization of a Vegetation Barrier	471
Viktor Šíp and Luděk Beneš	

Modified Newton Solver for Yield Stress Fluids 481
 Saptarshi Mandal, Abderrahim Ouazzi, and Stefan Turek

Numerical Simulation of 3D Flow of Viscous and Viscoelastic Fluids in T-Junction Channel 491
 Radka Keslerová and David Trdlička

Computational Simulations of Fractional Flow Reserve Variability 499
 Timur Gamilov, Philippe Kopylov, and Sergey Simakov

On the Mathematical Modeling of Monocytes Transmigration 509
 Oualid Kafi, Adélia Sequeira, and Soumaya Boujena

Part VIII Computational Methods for Multi-physics Phenomena

Parallel Two-Level Overlapping Schwarz Methods in Fluid-Structure Interaction 521
 Alexander Heinlein, Axel Klawonn, and Oliver Rheinbach

Finite Volume Scheme for Modeling of NAPL Vapor Transport in Air 531
 Ondřej Pártl, Michal Beneš, and Peter Frolkovič

Numerical Solution of Constrained Curvature Flow for Closed Planar Curves 539
 Miroslav Kolář, Michal Beneš, and Daniel Ševčovič

Analysis of a $T, \phi - \phi$ Formulation of the Eddy Current Problem Based on Edge Finite Elements 547
 Alfredo Bermúdez, Marta Piñeiro, Rodolfo Rodríguez, and Pilar Salgado

Two Variants of Stabilized Nodal-Based FEM for the Magnetic Induction Problem 557
 Utku Kaya, Benjamin Wacker, and Gert Lube

Modeling of a Three-Dimensional Spherulite Microstructure in Semicrystalline Polymers 567
 H. Emre Oktay and Ercan Gürses

Numerical Approximation of Interaction of Fluid Flow and Elastic Structure Vibrations 577
 Jan Valášek, Petr Sváček, and Jaromír Horáček

Part IX Miscellaneous Topics

Comparison of Nonlocal Operators Utilizing Perturbation Analysis 589
 Burak Aksoylu and Fatih Celiker

Pricing of Basket Options Using Dimension Reduction and Adaptive Finite Differences in Space, and Discontinuous Galerkin in Time 607
Lina von Sydow, Paria Ghafari, Erik Lehto, and Mats Wångersjö

On the Stability of a Weighted Finite Difference Scheme for Hyperbolic Equation with Integral Boundary Conditions 617
Jurij Novickij, Artūras Štikonas, and Agnė Skučaitė

A Riemannian BFGS Method for Nonconvex Optimization Problems 627
Wen Huang, P.-A. Absil, and Kyle A. Gallivan

Discrete Lie Derivative 635
Marc Gerritsma, Jeroen Kunnen, and Boudewijn de Heij

Part I
Space Discretization Methods for PDEs

DRBEM Solution of MHD Flow and Electric Potential in a Rectangular Pipe with a Moving Lid

Münevver Tezer-Sezgin and Canan Bozkaya

Abstract We present the dual reciprocity boundary element method (DRBEM) solution of the system of equations which model magnetohydrodynamic (MHD) flow in a pipe with moving lid at low magnetic Reynolds number. The external magnetic field acts in the pipe-axis direction generating the electric potential. The solution is obtained in terms of stream function, vorticity and electric potential in the cross-section of the pipe, and the pipe axis velocity is also computed under a constant pressure gradient. It is found that fluid flow concentrates through the upper right corner forming boundary layers with the effect of moving lid and increased magnetic field intensity. Electric field behavior is changed accordingly with the insulated and conducting portions of the pipe walls. Fluid moves in the pipe-axis direction with an increasing rate of magnitude when Hartmann number increases. The boundary only nature of DRBEM provides the solution at a low computational expense.

1 Introduction

MHD is the study of the interaction of electrically conducting fluids and electromagnetic forces. It has a widespread applications in designing cooling systems with liquid metals, MHD generators, accelerators, nuclear reactors, blood flow measurements, pumps, flow meters and etc. The most widely-known applications such as MHD flow of liquid metals are considered at low magnetic Reynolds number neglecting induced magnetic field in the fluid. The corresponding physical applications are usually MHD flows inside the pipes. When the external magnetic field applies in the pipe-axis direction, due to the interaction with the electrically conducting fluid, the electric potential is generated which can be made use of in MHD generators.

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The DRBEM is a technique that offers a great advantage to solve MHD flow equations treating all the terms (including nonlinear) other than diffusion as inhomogeneity. The studies carried by BEM and DRBEM for solving the MHD equations in pipes of several cross-sections are given in [1–6]. The externally applied magnetic field in these works is taken parallel to the cross-section plane with different orientations. Han Aydın et al. [7] and Tezer-Sezgin et al. [8] have presented also stabilized FEM and BEM-FEM solutions for MHD flow in ducts and for biomagnetic fluids, respectively. Biomagnetic fluid flow in cavities (ducts) is also studied by Tzirtzilakis [9–11] by using pressure-linked pseudotransient method on a collocated grid and finite volume method with SIMPLE algorithm, respectively.

In this paper, MHD flow in a pipe imposed to an external magnetic field in the direction of the pipe-axis is simulated using DRBEM in the cross-section of the pipe as a two-dimensional problem. The electric potential and pipe-axis velocity are also obtained with DRBEM. The boundary only nature of DRBEM gives efficient solution even by using constant elements with considerably small computational cost compared to other numerical methods.

2 The Physical Problem and Mathematical Formulation

The steady flow of an incompressible, electrically conducting, viscous fluid in a pipe in the presence of an external magnetic field acting in the pipe-axis direction is considered.

The governing dimensionless MHD equations are [12, 13]

$$\frac{1}{N}(\mathbf{u} \cdot \nabla)\mathbf{u} - \frac{1}{M^2}\nabla^2\mathbf{u} + \frac{1}{N}\nabla p = \mathbf{B} \times \nabla\phi + \mathbf{B} \times (\mathbf{B} \times \mathbf{u}) \quad (1)$$

$$\nabla \cdot \mathbf{u} = 0, \quad \nabla \cdot \mathbf{B} = 0, \quad E = -\nabla\phi, \quad \nabla^2\phi = \text{div}(\mathbf{u} \times \mathbf{B}) \quad (2)$$

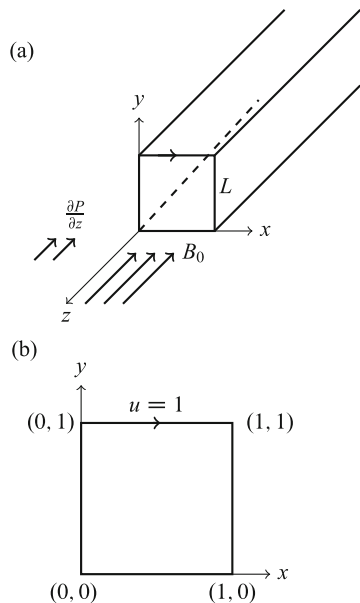
where $\mathbf{u} = (u_x, u_y, u_z)$, p , $\mathbf{B} = (0, 0, B_0)$, ϕ are the fluid velocity, pressure, magnetic field and the electric potential, respectively. M and N are Hartmann and Stuart numbers given by $M = B_0 L \frac{\sqrt{\sigma}}{\sqrt{\rho\nu}}$, $N = \sigma B_0^2 \frac{L}{\rho U_0}$ where σ , ρ , ν are the electrical conductivity, density and kinematic viscosity of the fluid, L and U_0 are the characteristic length and the velocity, and B_0 is the intensity of the applied magnetic field. Induced magnetic field is neglected due to the low magnetic Reynolds number, and $M^2 = N Re$, Re being fluid Reynolds number.

Flow is two-dimensional in the cross-section of the pipe (see Fig. 1) giving

$$\frac{\partial u_x}{\partial x} + \frac{\partial u_y}{\partial y} = 0 \quad (3)$$

$$\frac{1}{N} \left(u_x \frac{\partial u_x}{\partial x} + u_y \frac{\partial u_x}{\partial y} \right) - \frac{1}{M^2} \nabla^2 u_x + \frac{1}{N} \frac{\partial p}{\partial x} = -\frac{\partial \phi}{\partial y} - u_x \quad (4)$$

Fig. 1 (a) Problem domain and (b) cross-section of the pipe



$$\frac{1}{N} \left(u_x \frac{\partial u_y}{\partial x} + u_y \frac{\partial u_x}{\partial y} \right) - \frac{1}{M^2} \nabla^2 u_y + \frac{1}{N} \frac{\partial p}{\partial y} = \frac{\partial \phi}{\partial x} - u_y \quad (5)$$

$$\frac{1}{N} \left(u_x \frac{\partial u_z}{\partial x} + u_y \frac{\partial u_z}{\partial y} \right) - \frac{1}{M^2} \nabla^2 u_z = -\frac{1}{N} \frac{\partial P}{\partial z} \quad (6)$$

where the pressure $P = p(x, y) + P_z(z)$ is divided into the cross-section pressure $p(x, y)$ and, the pipe-axis pressure $P_z(z)$ with constant $\frac{\partial P_z}{\partial z}$.

Introducing stream function and vorticity in two-dimensional cross-section as

$$u_x = \frac{\partial \psi}{\partial y}, \quad u_y = -\frac{\partial \psi}{\partial x}, \quad w = \frac{\partial u_y}{\partial x} - \frac{\partial u_x}{\partial y}$$

we have

$$\nabla^2 \psi = -w \quad (7)$$

$$\nabla^2 \phi = w \quad (8)$$

$$\frac{1}{N} \left(u_x \frac{\partial w}{\partial x} + u_y \frac{\partial w}{\partial y} \right) - \frac{1}{M^2} \nabla^2 w = 0 \quad (9)$$

$$\frac{1}{N} \left(u_x \frac{\partial u_z}{\partial x} + u_y \frac{\partial u_z}{\partial y} \right) - \frac{1}{M^2} \nabla^2 u_z = -\frac{1}{N} \frac{\partial P_z}{\partial z}. \quad (10)$$

On the boundary of the cavity, stream function is a constant due to the known velocity value, electric potential or its normal derivative is zero according to insulated or conducting portions, and the vorticity is not known.

3 DRBEM Application

DRBEM treats all the right hand side terms of Eqs. (7), (8), (9), and (10) as inhomogeneity, and an approximation for this inhomogeneous term as proposed [14] is

$$b \approx \sum_{j=1}^{K+L} \alpha_j f_j = \sum_{j=1}^{K+L} \alpha_j \nabla^2 \hat{u}_j$$

where K and L are the numbers of boundary and interior nodes, α_j are sets of initially unknown coefficients, and the f_j are approximating radial basis functions linked to particular solutions \hat{u}_j with $\nabla^2 \hat{u}_j = f_j$. The radial basis functions f_j are usually chosen as polynomials of distance between the source point (x_i, y_i) and the field point (x_j, y_j) as $r_{ij} = \sqrt{(x_i - x_j)^2 + (y_i - y_j)^2}$.

DRBEM transforms differential equations defined in a domain Ω to integral equations on the boundary $\partial\Omega$. For this, differential equation is multiplied by the fundamental solution $u^* = -\ln(r)/2\pi$ of Laplace equation and integrated over the domain. Using Divergence theorem for the Laplacian terms on both sides of the equation, domain integrals are transformed to boundary integrals.

For the discretization of the boundary, constant elements are used to obtain DRBEM matrix-vector form for Eqs. (7), (8), (9), and (10) as

$$(H\psi - G \frac{\partial \psi}{\partial n}) = (H\hat{U} - G\hat{Q})F^{-1} \{-w\} \quad (11)$$

$$(H\phi - G \frac{\partial \phi}{\partial n}) = (H\hat{U} - G\hat{Q})F^{-1} \{w\} \quad (12)$$

$$\frac{N}{M^2} \left(Hw - G \frac{\partial w}{\partial n} \right) = (H\hat{U} - G\hat{Q})F^{-1} \left\{ u_x \frac{\partial w}{\partial x} + u_y \frac{\partial w}{\partial y} \right\} \quad (13)$$

$$\frac{N}{M^2} \left(Hu_z - G \frac{\partial u_z}{\partial n} \right) = (H\hat{U} - G\hat{Q})F^{-1} \left\{ u_x \frac{\partial u_z}{\partial x} + u_y \frac{\partial u_z}{\partial y} + \frac{\partial P_z}{\partial z} \right\} . \quad (14)$$

Equations (11), (12), (13), and (14) are solved iteratively with an initial vorticity. With the computed ψ , the velocity components $u_x = \frac{\partial \psi}{\partial y}$ and $u_y = -\frac{\partial \psi}{\partial x}$ are

computed using coordinate matrix F with entries $f_{ij} = 1 + r_{ij}$ as

$$u_x = \frac{\partial F}{\partial y} F^{-1} \psi, \quad u_y = -\frac{\partial F}{\partial x} F^{-1} \psi$$

and substituted in the vorticity and pipe-axis velocity equations. All the other space derivatives are computed using F matrix.

4 Numerical Results

The problem geometry is the lid-driven cavity $\Omega = [0, 1] \times [0, 1]$ which is the cross-section of the pipe where the top layer is moving in the positive x -direction. External magnetic field $\mathbf{B} = (0, 0, B_0)$ applies perpendicular to Ω and generates electric potential interacting with the electrically conducting fluid in the pipe. Fluid moves with the movement of the lid and the constant pressure gradient $\frac{\partial P_z}{\partial z} = -8000$ opposite to pipe-axis direction. $K = 120$ and $L = 900$ constant boundary elements and interior nodes, respectively, are taken to simulate the flow and electric potential. Solution is obtained, by using linear radial basis functions $f_{ij} = 1 + r_{ij}$ in the F matrix, for increasing values of Hartmann number M , keeping Stuart number $N = 16$ fixed. Effect of M on the pipe axis-velocity u_z is also visualized.

In Fig. 2 we present streamlines, equivorticity and equipotential lines in the case of electrically conducting pipe wall ($\phi = 0$) for Hartmann number values $M = 20, 100, 150, 200$ which correspond to Reynolds numbers $Re = 25, 625, 1406, 2500$, respectively, since $M^2 = N Re$. It is observed that an increase in the strength of the applied magnetic field (increase in M) causes the primary vortex of streamlines to move through the center of the cavity. Recirculations appear at the lower corners and finally at the left upper corner with further increase in M and the movement of the lid to the right. Vorticity moves away from the cavity center towards the walls indicating strong vorticity gradients. The fluid begins to rotate with a constant angular velocity and it flows creating boundary layers near the top and right walls through the upper right corner. Electric potential has the same pattern and magnitudes of streamlines since $\nabla^2 \phi = w$, $\nabla^2 \psi = -w$ and both ψ and ϕ are zero for this case on the cavity walls.

Figure 3 shows the increase in the magnitude of the pipe-axis velocity u_z with an increase in M when $\frac{\partial P_z}{\partial z} = -8000$. The damping in the magnitude of u_z is seen close to the moving lid as M increases ($M = 20, 50, 100, 150$).

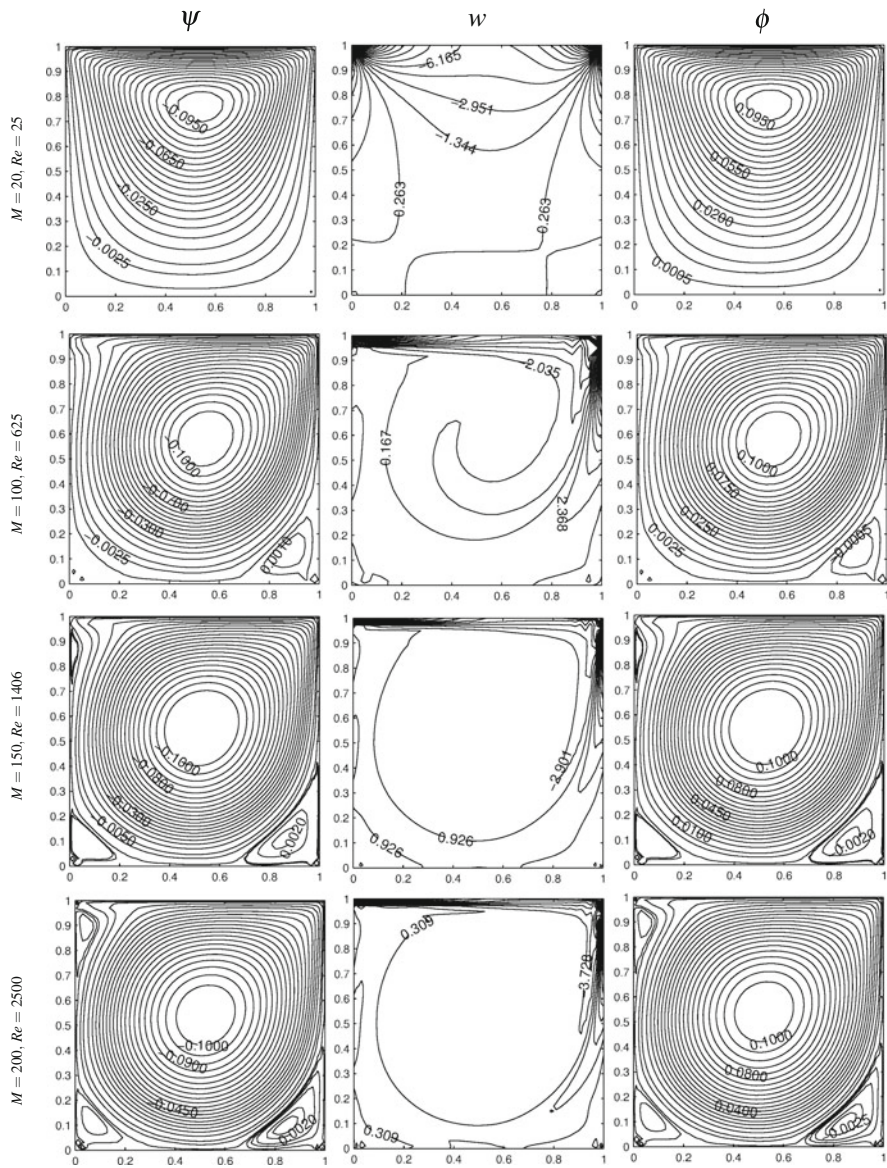


Fig. 2 Effect of Hartmann number on ψ , w and ϕ when $\phi = 0$ on the walls

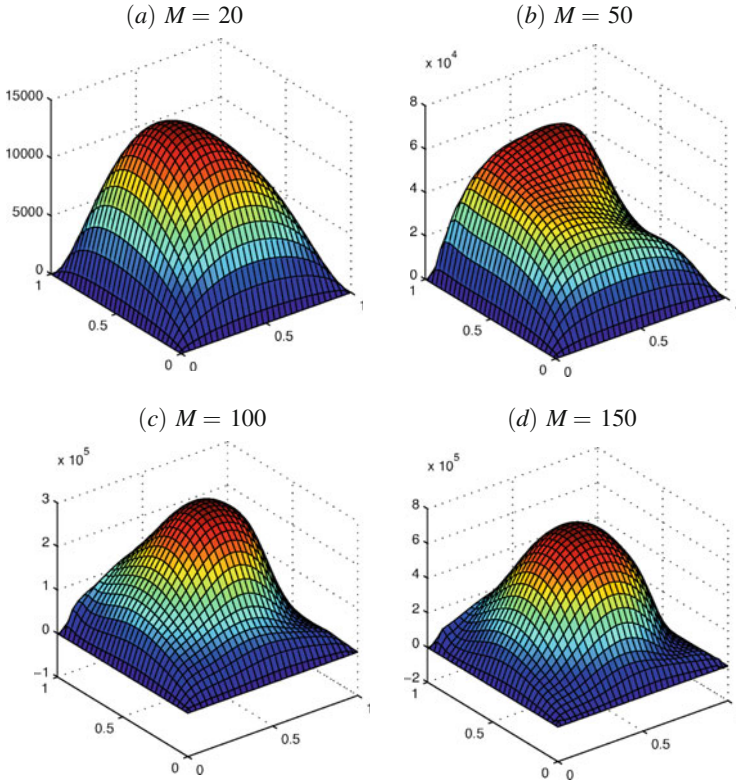


Fig. 3 Pipe-axis velocity u_z when $\phi = 0$ on the walls: (a) $M = 20$, (b) $M = 50$, (c) $M = 100$, (d) $M = 150$

When the cavity walls are partly insulated and partly conducting, electric potential leaves the behavior of the flow and obeys boundary conditions on the walls for small values of M . It is seen from Fig. 4 that insulated vertical walls force the potential to touch these walls and then both the increased magnetic intensity and moving lid cause it to regain the flow behavior. On the other hand, insulated top and bottom walls give completely different pattern for the flow as traveling electric waves from the bottom to the top. Increasing Hartmann number does not change this behavior much but tends to concentrate through the upper right corner.

5 Conclusion

The MHD flow in a pipe generates electric potential when the external magnetic field applies in the pipe-axis direction. Increasing Hartmann number shows the same behavior on the flow as if increasing Reynolds number. This is the development of

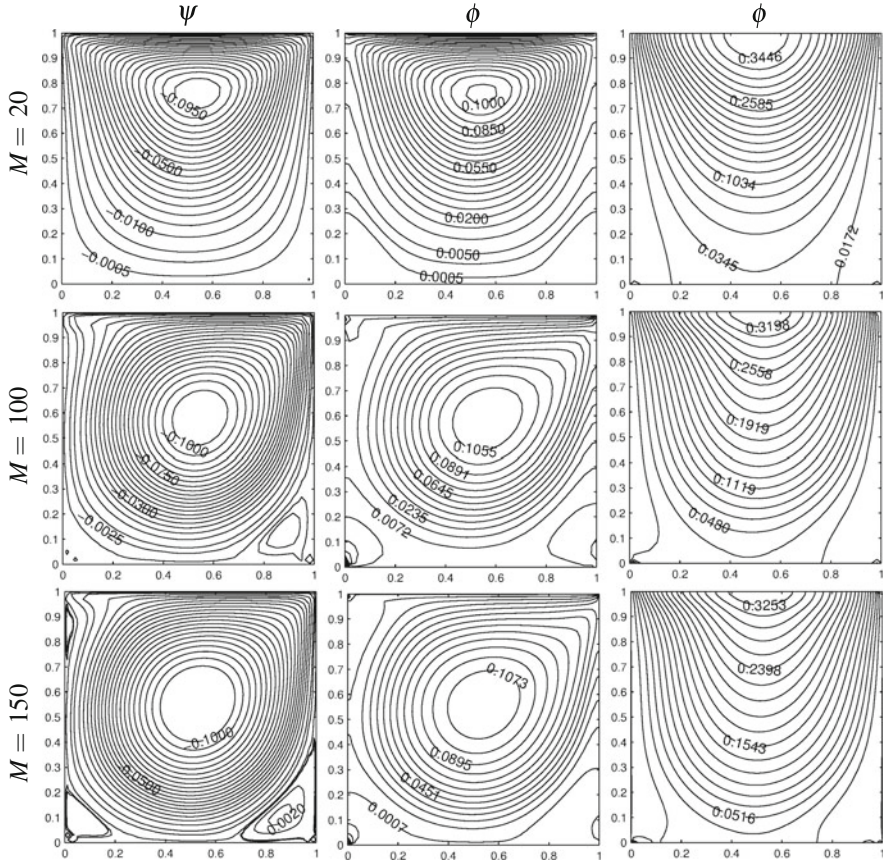


Fig. 4 Effect of Hartmann number on ψ and ϕ when $\frac{\partial \phi}{\partial n}|_{x=0,1} = 0$ (middle) and $\frac{\partial \phi}{\partial n}|_{y=0,1} = 0$ (right)

secondary flows near the lower corners and third flow close to upper right corner. This behavior is reached for much smaller Re values with the effect of applied magnetic field. Vorticity develops gradients on the moving lid and the right wall. Electric potential has the same behavior of the flow only when pipe walls are conducting. Pipe-axis velocity increases in magnitude with an increase in M .

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DRBEM Solution of the Double Diffusive Convective Flow

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Abstract A numerical investigation of unsteady, two-dimensional double diffusive convection flow through a lid-driven square enclosure is carried on. The left and bottom walls of the enclosure are either uniformly or non-uniformly heated and concentrated, while the right vertical wall is maintained at a constant cold temperature. The top wall is insulated and it moves to the right with a constant velocity. The numerical solution of the coupled nonlinear differential equations is based on the use of dual reciprocity boundary element method (DRBEM) in spatial discretization and an unconditionally stable backward implicit finite difference scheme for the time integration. Due to the coupling and the nonlinearity, an iterative process is employed between the equations. The boundary only nature of the DRBEM and the use of the fundamental solution of Laplace equation make the solution process computationally easier and less expensive compared to other domain discretization methods. The study focuses on the effects of uniform and non-uniform heating and concentration of the walls for various values of physical parameters on the double-diffusive convection in terms of streamlines, isotherms and isoconcentration lines.

1 Introduction

Double-diffusive convection describes a form of convection driven by two different density gradients which have different rates of diffusion. In this sense, the double-diffusive convection generally refers to a fluid flow generated by buoyancy effects due to both temperature and solute concentration gradients. This type of flow is encountered in many engineering and geophysical applications, such as nuclear reactors, solar ponds, geothermal reservoirs, solar collectors, crystal growth in liquids, electronic cooling and chemical processing equipments. Thus, a clear understanding of the interaction between the thermal and mass or solute concentration buoyancy forces is necessary in order to control these processes.

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In the literature, the double-diffusive heat and mass transfer problems are studied mostly for square or rectangular geometries with different thermal and solute boundary conditions by using several experimental and numerical techniques. Lee et al. [1] studied experimentally the steady natural convection of salt-water solution due to horizontal temperature and concentration gradients. Cooper et al. [2] carried experiments to see the effect of buoyancy ratio R_p on the development of double-diffusive finger convection in a Hele-Shaw cell. They observed that, for low R_p fingers are rapidly developed and merge with adjacent fingers, while at higher R_p fingers are slower to evolve and do not interact as dynamically as in the lower R_p system. On the other hand, the unsteady double-diffusive convection in a square cavity was solved by Zhan et al. [3] to investigate the advantage of a hybrid method over commercial CFD codes. A finite volume approach was employed for the solution of double-diffusion flow in a cavity in [4, 5]. The effect of uniform and non-uniform heating of the walls on the double-diffusive convection in a lid-driven square cavity was analyzed by using a staggered grid finite difference method by Mahapatra et al. [6]. Alsoy et al. [7] solved the mixed convective in a lid-driven cavity and through channels with backward-facing step by the use of DRBEM.

It is seemed that, to the best of our knowledge, the double-diffusive convection in a lid-driven cavity with uniformly and non-uniformly heated and concentrated walls has not been solved by using the DRBEM which gives the solution at a considerably low computational expense due to its boundary-only nature. In the present study, we undertake this task varying the thermal Rayleigh number Ra_T and the buoyancy ratio R_p . A comprehensive study of the heat and mass transfer in terms of the flow field, temperature and concentration distribution is given in details.

2 Governing Equations

The unsteady, laminar, two-dimensional double-diffusive convection flow of an incompressible, Newtonian and viscous fluid in a lid-driven square cavity is considered. The thermo-physical properties of the fluid are assumed to be constant except the density variation in the buoyancy force, which is approximated according to the Boussinesq approximation. Thus, the non-dimensional unsteady double-diffusive convection equations in the stream function-vorticity-temperature form are written as [6]:

$$\nabla^2 \psi = -\omega \quad (1)$$

$$Pr \nabla^2 \omega = \frac{\partial \omega}{\partial t} + \mathbf{u} \cdot \nabla \omega - Pr Ra_T \left(\frac{\partial \theta}{\partial x} + R_p \frac{\partial S}{\partial x} \right) \quad (2)$$

$$\nabla^2 \theta = \frac{\partial \theta}{\partial t} + \mathbf{u} \cdot \nabla \theta \quad (3)$$

$$\frac{1}{Le} \nabla^2 S = \frac{\partial S}{\partial t} + \mathbf{u} \cdot \nabla S \quad (4)$$

where

$$Ra_T = \frac{g\beta_T(T_h - T_c)\ell^3}{\nu\alpha}, \quad Ra_S = \frac{g\beta_S(C_h - C_c)\ell^3}{\nu D}, \quad R_p = \frac{Ra_S}{Ra_T Le},$$

$$Pr = \frac{\nu}{\alpha}, \quad Le = \frac{\alpha}{D}.$$

Here, $\mathbf{u} = (u, v)$, ψ , w , θ , S are the velocity field, stream function, vorticity, temperature, concentration, and Pr and Le are the Prandtl number and Lewis number, respectively. The physical parameters g , α , D , ν and l given in the definitions of the thermal Rayleigh number (Ra_T) and the solutal Rayleigh number (Ra_S) are respectively the gravitational acceleration, thermal diffusivity, molecular (mass) diffusivity, kinematic viscosity and side length of the cavity. The temperatures and the concentrations at the hot and cold walls are denoted by T_h , T_c and C_h , C_c , respectively. The buoyancy ratio (R_p) is a ratio of fluid density contributions by the two solutes and defines the degree of system disequilibrium.

The corresponding dimensionless boundary conditions when $t > 0$ are shown in Fig. 1, while all unknowns are initially (at $t = 0$) taken as zero (i.e. $\psi = w = \theta = S = 0$, $0 \leq x, y \leq \ell$). The thermally insulated top wall of the cavity moves to the right with a constant velocity ($\psi_y = 1$, $\psi_x = 0$), while the no-slip boundary condition is employed to the remaining walls ($\psi_x = \psi_y = 0$). Further, the bottom and left walls of the cavity are either uniformly ($\theta = S = 1$) or non-uniformly ($\theta = S = \sin \pi x$ at $y = 0$ and $\theta = S = \sin \pi y$ at $x = 0$) heated and concentrated, while the right wall is kept cold. On the other hand, the unknown boundary vorticity

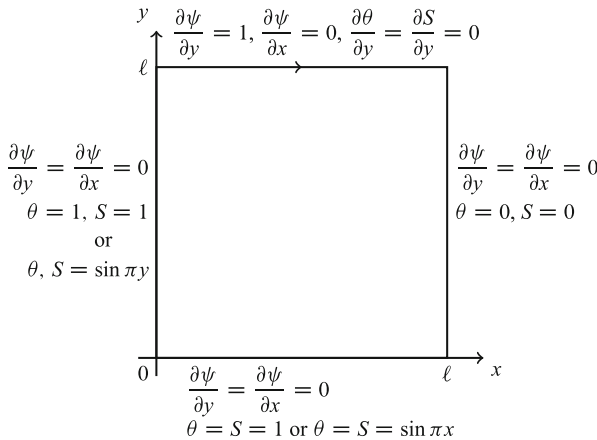


Fig. 1 Schematic diagram of the problem with boundary conditions

values will be obtained from the stream function equation $\Delta\psi = -w$ by using a radial basis function approximation.

3 Application of the DRBEM

The governing Eqs. (1), (2), (3), and (4) are transformed into the equivalent boundary integral equations by using DRBEM with the fundamental solution of the Laplace equation, $u^* = -\ln(r)/2\pi$, and by treating all the terms on the right hand side as inhomogeneity. An approximation for these inhomogeneous terms is

$$b \approx \sum_{j=1}^{N+L} \alpha_j f_j = \sum_{j=1}^{N+L} \alpha_j \nabla^2 \hat{u}_j$$

as proposed in [8]. Here, N and L are the numbers of boundary and interior nodes, α_j are sets of initially unknown coefficients, and f_j are approximating radial basis functions linked to particular solutions \hat{u}_j with $\nabla^2 \hat{u}_j = f_j$. The radial basis functions f_j are chosen as linear polynomials (i.e. $f_j = 1 + r_j$), where r_j is the distance between the source and field points.

By the use of Divergence theorem for the Laplacian terms on both sides of the equation, domain integrals are transformed into the boundary integrals. Then, constant elements are used for the discretization of the boundary, which results in the following DRBEM matrix-vector form of Eqs. (1), (2), (3), and (4)

$$H\psi - G\psi_q = C\{-\omega\}, \quad (5)$$

$$H\omega - G\omega_q = C \left\{ \frac{1}{Pr} \left[\frac{\partial \omega}{\partial t} + \mathbf{u} \cdot \nabla \omega - PrRa_T \left(\frac{\partial \theta}{\partial x} + R_p \frac{\partial S}{\partial x} \right) \right] \right\} \quad (6)$$

$$H\theta - G\theta_q = C \left\{ \frac{\partial \theta}{\partial t} + \mathbf{u} \cdot \nabla \theta \right\} \quad (7)$$

$$HS - GS_q = C \left\{ Le \left(\frac{\partial S}{\partial t} + \mathbf{u} \cdot \nabla S \right) \right\} \quad (8)$$

where $\psi_q = \partial\psi/\partial n$, $\omega_q = \partial\omega/\partial n$, $\theta_q = \partial\theta/\partial n$, $S_q = \partial S/\partial n$, $q^* = \partial u^*/\partial n$ and H and G are the usual DRBEM matrices. The matrix $C = (H\hat{U} - G\hat{Q})F^{-1}$ in which the matrices \hat{U} and \hat{Q} are constructed by taking each of the vectors \hat{u}_j and \hat{q}_j as columns, respectively.

The unconditionally stable backward difference integration scheme defined by

$$\frac{\partial u}{\partial t} \Big|_{n+1} = \frac{u^{n+1} - u^n}{\Delta t}$$

is used for the time integration. Here n indicates the time level. Thus, the time discretized form of DRBEM system of algebraic equations for the stream function, vorticity, temperature and concentration takes the form

$$H\psi^{n+1} - G\psi_q^{n+1} = -C\omega^n, \quad (9)$$

$$\left(H - \frac{1}{Pr\Delta t}C - \frac{1}{Pr}CK\right)\omega^{n+1} - G\omega_q^{n+1} = -\frac{1}{Pr\Delta t}C\omega^n - Ra_T CD_x(\theta^n + R_p S^n) \quad (10)$$

$$\left(H - \frac{1}{\Delta t}C - CK\right)\theta^{n+1} - G\theta_q^{n+1} = -\frac{1}{\Delta t}C\theta^n \quad (11)$$

$$\left(H - \frac{Le}{\Delta t}C - LeCK\right)S^{n+1} - GS_q^{n+1} = -\frac{Le}{\Delta t}CS^n \quad (12)$$

where $K = u^{n+1}D_x + v^{n+1}D_y$, $D_x = \frac{\partial F}{\partial x}F^{-1}$ and $D_y = \frac{\partial F}{\partial y}F^{-1}$. The resulting system of coupled Eqs. (9), (10), (11), and (12) is solved iteratively with initial estimates of ω , θ and S . In each time level, the required space derivatives of the unknowns ψ , ω , θ and S are obtained by using coordinate matrix F as $\frac{\partial \Phi}{\partial x} = \frac{\partial F}{\partial x}F^{-1}\Phi$, $\frac{\partial \Phi}{\partial y} = \frac{\partial F}{\partial y}F^{-1}\Phi$, where Φ represents the unknowns ψ , ω , S or θ . The iterative process is terminated when a preassigned tolerance (e.g. 10^{-5}) is reached between two successive iterations.

4 Numerical Results

The unsteady double-diffusive convection in a lid-driven square cavity with uniformly and non-uniformly heated and concentrated walls is analyzed by using coupling of the DRBEM with constant elements in space with an unconditionally unstable backward difference scheme in time. The domain of problem is determined by taking the side length of the cavity $\ell = 1$. The boundary of the cavity is discretized by using maximum $N = 90$ constant boundary elements. Numerical calculations are carried out for various values of Rayleigh number ($Ra_T = 10^3, 10^5$) and buoyancy ratio ($-50 \leq R_p \leq 50$) by fixing $Pr = 0.7$ and $Le = 2$.

Figure 2 displays the effect of the Rayleigh number on the flow field, temperature and concentration at $R_p = 1$ when the bottom and left walls of the cavity are (a) uniformly (b) non-uniformly heated and concentrated. A roll with clockwise rotation is formed inside the cavity since the fluid rises up and flows down, respectively, along the hot left and cold right vertical walls. As Ra_T increases from 10^3 to 10^5 , the values of stream function increase in magnitude and the flow becomes stagnant in the core of the cavity in both uniform and non-uniform cases. On the other hand, the isotherms and isoconcentration lines are dispersed in the entire cavity

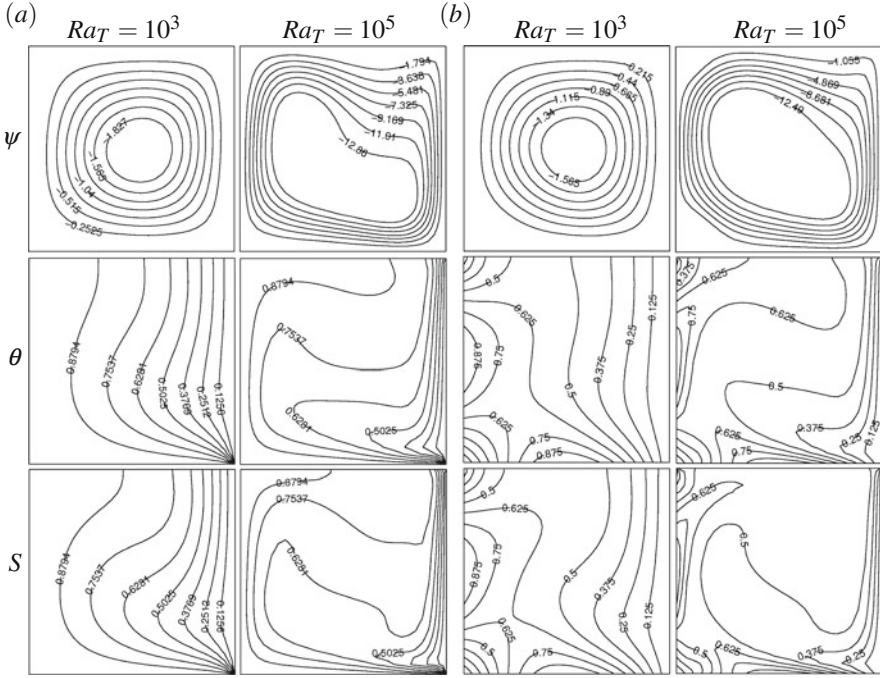


Fig. 2 Effect of the Rayleigh number Ra_T on the flow field, temperature and concentration at $R_p = 1$: *bottom and left walls are (a) uniformly (b) non-uniformly heated and concentrated*

at $Ra_T = 10^3$, however, lines are concentrated along the cold left vertical wall with an increase in Ra_T to 10^5 in both cases.

Effect of the buoyancy ratio R_p on the flow field, temperature and concentration at $Ra_T = 10^3$ is shown in Fig. 3 when the bottom and left walls are (a) uniformly and (b) non-uniformly heated and concentrated. In both uniform and non-uniform cases, the strength of the flow circulation decreases with a decrease in buoyancy ratio from $R_p = 50$ to $R_p = 1$ (see Fig. 2), while the stream function values increase in magnitude with a further decrease from $R_p = 1$ to $R_p = -50$. At $R_p = 50$, the contours of θ and S are mainly concentrated near the cold vertical wall and they are dispersed towards right wall at $R_p = 1$ (see Fig. 2) in both cases. However, when $R_p = -50$, the isotherms and the isoconcentration lines are concentrated near the lower and upper half of the cold and hot vertical walls, respectively. They are almost parallel to horizontal wall in the middle part of cavity at $R_p = -50$, indicating that most of the heat transfer is carried out by heat conduction. This is due to an increase in thermal boundary layer thickness. As R_p increases boundary layer becomes thinner. This change in flow structure significantly influences the concentration field, which builds up a vertical stratification of enclosure in both uniform and non-uniform cases. The uniform heating of bottom and left walls cause a finite discontinuity for temperature distribution at one edge of bottom wall