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# Efficient BDF time discretization of the Navier-Stokes equations with VMS-LES modeling in a High Performance Computing framework 

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## Introduction

## Applications

Turbulent or transitional flows occur in many physical contexts:

- External flows (civil Engineering, Hydrodynamics, or Aeronautical applications);
- Internal flows (e.g. Haemodynamics).


## DNS vs. LES

The Direct Numerical Simulation (DNS) is generally
 computationally challenging or not affordable, for which Large Eddy Simulations (LES) models can instead be used.

## Numerical Approximation (LES)

Even with LES modeling, efficient and flexible solvers for the incompressible Navier-Stokes equations, e.g. based on the Finite
 Elements method, are required to make feasible the numerical simulation, also in a High Performance Computing HPC setting.

## Motivations

## Goals

- Develop an efficient solver for LES modeling of the incompressible Navier-Stokes equations.
- Use the Finite Elements method for the spatial approximation.
- Use efficient time discretization schemes.
- Use a scalable solver for parallel computing (HPC).
- Solve large scale problems at high Reynolds ( $\mathbb{R e}$ ) numbers.


## Methodology

- Variational Multiscale (VMS) approach with LES modeling (VMS-LES) [Bazilevs et al., CMAME, 2007], [Codina et al., CMAME, 2007], [Wall et al, CMAME 2010].
- Backward Differentiation Formulas (BDF) for the time discretization to define a semi-implicit scheme (VMS-LES/BDF).
- Scalable solver for HPC with Multigrid (ML) preconditioner.


## The incompressible Navier-Stokes equations

## Navier-Stokes equations for incompressible flows (Newtonian)

$$
\begin{aligned}
\rho \frac{\partial \boldsymbol{u}}{\partial t}+\rho(\boldsymbol{u} \cdot \nabla) \boldsymbol{u}-\boldsymbol{f}-\nabla \cdot \boldsymbol{\sigma}(\boldsymbol{u}, p) & =0 & & \text { in } \Omega \times(0, T) \\
\nabla \cdot \boldsymbol{u} & =0 & & \text { in } \Omega \times(0, T)
\end{aligned}
$$

with suitable initial and boundary conditions on $\Gamma_{D} \subseteq \partial \Omega ; \boldsymbol{u}$ and $p$ are the velocity and the pressure, $\rho$ the density, $\boldsymbol{f}$ the external forces, $\boldsymbol{\sigma}(\boldsymbol{u}, p)=-p \mathbf{I}+2 \mu \boldsymbol{\epsilon}(\boldsymbol{u})$ the stress tensor, $\mu$ the dynamic viscosity, and $\boldsymbol{\epsilon}(\boldsymbol{u})=\frac{1}{2}\left(\nabla \boldsymbol{u}+(\nabla \boldsymbol{u})^{T}\right)$ the strain tensor.

## Weak formulation

The weak formulation of the Navier-Stokes equations reads:

$$
\begin{align*}
& \text { find } \boldsymbol{U}=\{\boldsymbol{u}, p\} \in \mathcal{V}_{\mathbf{g}}: \\
& \left(\boldsymbol{w}, \rho \frac{\partial \boldsymbol{u}}{\partial t}\right)+(\boldsymbol{w}, \rho(\boldsymbol{u} \cdot \nabla) \boldsymbol{u})+\left(\nabla \boldsymbol{w}, \mu\left(\nabla \boldsymbol{u}+\nabla \boldsymbol{u}^{T}\right)\right)-(\nabla \cdot \boldsymbol{w}, p)+(\boldsymbol{q}, \nabla \cdot \boldsymbol{u})=(\boldsymbol{w}, \boldsymbol{f}) \\
& \text { for all } \boldsymbol{W}=\{\boldsymbol{w}, \boldsymbol{q}\} \in \mathcal{V}_{\mathbf{0}}, \forall t \in(0, \boldsymbol{T}) \tag{1}
\end{align*}
$$

with the function spaces $\mathcal{V}_{\mathbf{g}}=\left\{\boldsymbol{u} \in\left[H^{1}(\Omega)\right]^{d}:\left.\mathbf{u}\right|_{\Gamma_{D}}=\mathbf{g}\right\}$, $\mathcal{V}_{0}=\left\{\boldsymbol{u} \in\left[H^{1}(\Omega)\right]^{d} \quad:\left.\mathbf{u}\right|_{\Gamma_{D}}=\mathbf{0}\right\}, \mathcal{Q}=L^{2}(\Omega), \mathcal{V}_{\mathbf{g}}=\mathcal{V}_{\mathbf{g}} \times \mathcal{Q}$, and $\mathcal{V}_{0}=\mathcal{V}_{0} \times \mathcal{Q}$.

## Spatial approximation: Finite Elements and VMS-LES modelling

## Finite Elements discretization

We define $X_{r}^{h}:=\left\{v^{h} \in C^{0}(\bar{\Omega}):\left.v^{h}\right|_{K} \in \mathbb{P}_{r}\right.$, for all $\left.K \in \mathcal{T}_{h}\right\}$ as the Finite Elements function space of degree $r \geq 1$ over $\Omega$ triangulated with a mesh $\mathcal{T}_{h}$ of tetrahedrons; $h_{K}$ is the diameter of the element $K \in \mathcal{T}_{h}$.

## Multiscale direct-sum decomposition

The space $\mathcal{V}\left(\mathcal{V}_{\mathrm{g}}\right.$ or $\left.\mathcal{V}_{0}\right)$ is decomposed into the coarse and fine scales subspaces:

$$
\mathcal{V}=\mathcal{V}^{h} \oplus \mathcal{V}^{\prime}
$$

$\mathcal{V}^{h}$ is the coarse scale function space associated to the Finite Elements discretization $X_{r}^{h}$ and $\mathcal{V}^{\prime}$ is an infinite dimensional function space representing the fine scales. For the weak formulation (1), we apply the decomposition to the trial and test functions:

$$
\begin{aligned}
\boldsymbol{w} & =\boldsymbol{w}^{h}+\boldsymbol{w}^{\prime} \\
q & =q^{h}+q^{\prime} \\
\boldsymbol{u} & =\boldsymbol{u}^{h}+\boldsymbol{u}^{\prime} \\
p & =p^{h}+p^{\prime}
\end{aligned}
$$

## Spatial approximation: Finite Elements and VMS-LES modelling

## VMS-LES modeling [Bazilevs et al., CMAME, 2007]

The fine scale velocity and pressure components are chosen as:

$$
\begin{aligned}
& \boldsymbol{u}^{\prime} \simeq-\tau_{M}\left(\boldsymbol{u}^{h}\right) \boldsymbol{r}_{M}\left(\boldsymbol{u}^{h}, p^{h}\right) \\
& \boldsymbol{p}^{\prime} \simeq-\tau_{C}\left(\boldsymbol{u}^{h}\right) r_{C}\left(\boldsymbol{u}^{h}\right)
\end{aligned}
$$

$\boldsymbol{r}_{M}\left(\boldsymbol{u}^{h}, \boldsymbol{p}^{h}\right)$ and $r_{C}\left(\boldsymbol{u}^{h}\right)$ are the residuals of the momentum and continuity equations:

$$
\begin{aligned}
\boldsymbol{r}_{M}\left(\boldsymbol{u}^{h}, \boldsymbol{p}^{h}\right) & =\rho \frac{\partial \boldsymbol{u}^{h}}{\partial t}+\rho \boldsymbol{u}^{h} \cdot \nabla \boldsymbol{u}^{h}+\nabla p^{h}-\mu \Delta \boldsymbol{u}^{h}-\boldsymbol{f} \\
\boldsymbol{r}_{C}\left(\boldsymbol{u}^{h}\right) & =\nabla \cdot \boldsymbol{u}^{h}
\end{aligned}
$$

The stabilization parameters $\tau_{M}$ and $\tau_{C}$ are set as:

$$
\begin{align*}
& \tau_{M}=\tau_{M}\left(\boldsymbol{u}^{h}\right)  \tag{2}\\
&=\left(\frac{\sigma^{2} \rho^{2}}{\Delta t^{2}}+\frac{\rho^{2}}{h_{K}^{2}}\left|\boldsymbol{u}^{h}\right|^{2}+\frac{\mu^{2}}{h_{K}^{4}} C_{p}\right)^{-1 / 2}  \tag{3}\\
& \tau_{C}=\tau_{C}\left(\boldsymbol{u}^{h}\right)
\end{align*}
$$

with $\sigma$ a constant equal to the order of the time discretization chosen with time step $\Delta t$ and $C_{p}=60 \cdot 2^{r-2}$ a constant related to an inverse inequality.

## Spatial approximation: Finite Elements and VMS-LES modelling

## Semi-discrete VMS-LES formulation (weak residual)

find $\boldsymbol{U}^{h}=\left\{\boldsymbol{u}^{h}, p^{h}\right\} \in \mathcal{V}_{\mathrm{g}}^{h} \quad: \quad A\left(\boldsymbol{W}^{h}, \boldsymbol{U}^{h}\right)-F\left(\boldsymbol{W}^{h}\right)=0$

$$
\text { for all } \boldsymbol{W}^{h}=\left\{\boldsymbol{w}^{h}, q^{h}\right\} \in \mathcal{V}_{0}^{h}, \forall t \in(0, T),
$$

where:

$$
\begin{aligned}
A\left(\boldsymbol{W}^{h}, \boldsymbol{U}^{h}\right):= & A^{N S}\left(\boldsymbol{W}^{h}, \boldsymbol{U}^{h}\right)+A^{V M S}\left(\boldsymbol{W}^{h}, \boldsymbol{U}^{h}\right) \\
F\left(\boldsymbol{W}^{h}\right):= & \left(\boldsymbol{w}^{h}, \boldsymbol{f}\right), \\
A^{N S}\left(\boldsymbol{W}^{h}, \boldsymbol{U}^{h}\right):= & \left(\boldsymbol{w}^{h}, \rho \frac{\partial \boldsymbol{u}^{h}}{\partial t}\right)+\left(\boldsymbol{w}^{h}, \rho\left(\boldsymbol{u}^{h} \cdot \nabla\right) \boldsymbol{u}^{h}\right) \\
& +\left(\nabla \boldsymbol{w}^{h}, \mu\left(\nabla \boldsymbol{u}^{h}+\left(\nabla \boldsymbol{u}^{h}\right)^{T}\right)\right) \\
& \quad-\left(\nabla \cdot \boldsymbol{w}^{h}, \boldsymbol{p}^{h}\right)+\left(q^{h}, \nabla \cdot \boldsymbol{u}^{h}\right), \\
A^{V M S}\left(\boldsymbol{W}^{h}, \boldsymbol{U}^{h}\right):= & \left(\rho \boldsymbol{u}^{h} \cdot \nabla w^{h}+\nabla q^{h}, \tau_{M}\left(u^{h}\right) r_{M}\left(u^{h}, p^{h}\right)\right) \\
& -\left(\nabla \cdot w^{h}, \tau_{C}\left(u^{h}\right) r_{C}\left(u^{h}\right)\right) \\
& +\left(\rho u^{h} \cdot\left(\nabla u^{h}\right)^{T}, \tau_{M}\left(u^{h}\right) r_{M}\left(u^{h}, p^{h}\right)\right) \\
& -\left(\nabla \boldsymbol{w}^{h}, \tau_{M}\left(\boldsymbol{u}^{h}\right) r_{M}\left(\boldsymbol{u}^{h}, p^{h}\right) \otimes \tau_{M}\left(\boldsymbol{u}^{h}\right) r_{M}\left(\boldsymbol{u}^{h}, p^{h}\right)\right) .
\end{aligned}
$$

## Time discretization: implicit BDF schemes

## Backward Differentiation Formulas (BDF)

We partition $[0, T]$ into $N_{t}$ subintervals of size $\Delta t=\frac{T}{N_{t}}$ with $t_{n}=n \Delta t$ for $n=0, \ldots, N_{t} ; \boldsymbol{u}_{n}^{h} \approx \boldsymbol{u}^{h}\left(t_{n}\right)$ and $p_{n}^{h} \approx p^{h}\left(t_{n}\right)$.
Depending the order $\sigma$ of the BDF scheme, the approximation of the time derivative of the velocity reads:

$$
\frac{\partial \boldsymbol{u}^{h}}{\partial t} \approx \frac{\alpha_{\sigma} \boldsymbol{u}_{n+1}^{h}-\boldsymbol{u}_{n, \mathrm{BDF} \sigma}^{h}}{\Delta t},
$$

where for BDF schemes of orders $\sigma=1,2,3$ we have:

$$
\begin{aligned}
& \boldsymbol{u}_{n, \mathrm{BDF} \sigma}^{h}=\left\{\begin{array}{lll}
\boldsymbol{u}_{n}^{h} & \text { if } n \geq 1, & \text { for } \sigma=1 \text { (BDF1), } \\
2 \boldsymbol{u}_{n}^{h}-\frac{1}{2} \boldsymbol{u}_{n-1}^{h} & \text { if } n \geq 2, \\
3 \boldsymbol{u}_{n}^{h}-\frac{3}{2} \boldsymbol{u}_{n-1}^{h}+\frac{1}{3} \boldsymbol{u}_{n-2}^{h} & \text { if } n \geq 3, & \text { for } \sigma=2 \text { (BDF2), } \\
\text { for } \sigma=3 \text { (BDF3), }
\end{array}\right. \\
& \alpha_{\sigma}=\left\{\begin{array}{lll}
1, & \text { for } \sigma=1 & \text { (BDF1), } \\
\frac{3}{2}, & \text { for } \sigma=2 & \text { (BDF2), } \\
\frac{11}{6}, & \text { for } \sigma=3 & \text { (BDF3). }
\end{array}\right.
\end{aligned}
$$

## Time discretization: implicit BDF schemes

## The fully implicit BDF scheme for VMS-LES modeling

For a BDF scheme of order $\sigma$ :

$$
\text { find } \boldsymbol{u}_{n+1}^{h} \in \mathcal{V}_{\mathbf{g}}^{h} \text { and } p_{n+1}^{h} \in \mathcal{Q}^{h} \quad:
$$

$$
\begin{gathered}
\left(\boldsymbol{w}^{h}, \rho \frac{\alpha_{\sigma} \boldsymbol{u}_{n+1}^{h}-\boldsymbol{u}_{n, \mathrm{BDF} \sigma}^{h}}{\Delta t}\right)+\left(\boldsymbol{w}^{h}, \rho\left(\boldsymbol{u}_{n+1}^{h} \cdot \nabla\right) \boldsymbol{u}_{n+1}^{h}\right) \\
+\left(\nabla \boldsymbol{w}^{h}, \mu\left(\nabla \boldsymbol{u}_{n+1}^{h}+\left(\nabla \boldsymbol{u}_{n+1}^{h}\right)^{T}\right)\right)-\left(\nabla \cdot \boldsymbol{w}^{h}, \boldsymbol{p}_{n+1}^{h}\right)+\left(q^{h}, \nabla \cdot \boldsymbol{u}_{n+1}^{h}\right) \\
+\left(\rho u_{n+1}^{h} \cdot \nabla w^{h}+\nabla q^{h}, \tau_{M}\left(u_{n+1}^{h}\right) r_{M}\left(u_{n+1}^{h}, p_{n+1}^{h}\right)\right)-\left(\nabla \cdot w^{h}, \tau_{C}\left(u_{n+1}^{h}\right) r_{C}\left(u_{n+1}^{h}\right)\right) \\
+\left(\rho u_{n+1}^{h} \cdot\left(\nabla w^{h}\right)^{T}, \tau_{M}\left(u_{n+1}^{h}\right) r_{M}\left(u_{n+1}^{h}, p_{n+1}^{h}\right)\right) \\
-\left(\nabla w^{h}, \tau_{M}\left(\boldsymbol{u}_{n+1}^{h}\right) r_{M}\left(\boldsymbol{u}_{n+1}^{h}, p_{n+1}^{h}\right) \otimes \tau_{M}\left(\boldsymbol{u}_{n+1}^{h}\right) r_{M}\left(\boldsymbol{u}_{n+1}^{h}, p_{n+1}^{h}\right)\right) \\
=\left(\boldsymbol{w}^{h}, \boldsymbol{f}_{n+1}\right), \\
\quad \text { for all } \boldsymbol{w}^{h} \in \mathcal{V}_{\mathbf{0}}^{h} \text { and } q^{h} \in \mathcal{Q}^{h}, \forall n \geq \sigma-1,
\end{gathered}
$$

given $\boldsymbol{u}_{n}^{h}, \ldots, \boldsymbol{u}_{n+1-\sigma}^{h}$, with $\boldsymbol{f}_{n+1}=\boldsymbol{f}\left(t_{n+1}\right)$.
The problem is nonlinear both in $\boldsymbol{u}_{n+1}^{h}$ and $p_{n+1}^{h}$.

## Time discretization: the semi-implicit BDF scheme (VMS-LES/BDF)

## Extrapolation with Newton-Gregory backward polynomials

The variables $\boldsymbol{u}_{n+1}^{h}$ and $p_{n+1}^{h}$ are linearized by means of extrapolation with Newton-Gregory backward polynomials.

We consider the following extrapolations of orders $\sigma=1,2,3$ for the velocity and pressure variables at the discrete time $t_{n+1}$ :

$$
\begin{aligned}
& \boldsymbol{u}_{n+1, \sigma}^{h}=\left\{\begin{array}{lll}
\boldsymbol{u}_{n}^{h} & \text { if } n \geq 0, & \text { for } \sigma=1 \quad \text { (BDF1), } \\
2 \boldsymbol{u}_{n}^{h}-\boldsymbol{u}_{n-1}^{h} & \text { if } n \geq 1, \\
3 \boldsymbol{u}_{n}^{h}-3 \boldsymbol{u}_{n-1}^{h}+\boldsymbol{u}_{n-2}^{h} & \text { if } n \geq 2,
\end{array}\right. \\
& p_{n+1, \sigma}^{h}= \begin{cases}p_{n}^{h} & \text { for } \sigma=2 \text { (BDF2), } \sigma=3 \quad \text { (BDF3) } \\
2 p_{n}^{h}-p_{n-1}^{h} & \text { if } n \geq 0, \\
3 p_{n}^{h}-3 p_{n-1}^{h}+p_{n-2}^{h} & \text { if } n \geq 1, \\
\text { for } \sigma=1 \text { (BDF1), }\end{cases} \\
& \text { for } \sigma=2 \text { (BDF2), }
\end{aligned}
$$

The extrapolations of $\boldsymbol{u}_{n+1}^{h}$ and $p_{n+1}^{h}$ induce similar extrapolations on the residuals and stabilization parameters.

Time discretization: the semi-implicit BDF scheme

## The semi-implicit BDF scheme for VMS-LES modeling (VMS-LES/BDF)

For a BDF scheme of order $\sigma$ :

$$
\begin{aligned}
& \text { find } \boldsymbol{u}_{n+1}^{h} \in \mathcal{V}_{\mathbf{g}}^{h} \text { and } p_{n+1}^{h} \in \mathcal{Q}^{h} \quad: \\
& \begin{array}{c}
\left(\boldsymbol{w}^{h}, \rho \frac{\alpha_{\sigma} \boldsymbol{u}_{n+1}^{h}-\boldsymbol{u}_{n, \text { BDF } \sigma}}{\Delta t}\right)+\left(\boldsymbol{w}^{h}, \rho\left(\boldsymbol{u}_{n+1, \sigma}^{h} \cdot \nabla\right) \boldsymbol{u}_{n+1}^{h}\right)+\left(\nabla \boldsymbol{w}^{h}, \mu\left(\nabla \boldsymbol{u}_{n+1}^{h}+\left(\nabla \boldsymbol{u}_{n+1}^{h}\right)^{T}\right)\right) \\
-\left(\nabla \cdot \boldsymbol{w}^{h}, p_{n+1}^{h}\right)+\left(q^{h}, \nabla \cdot \boldsymbol{u}_{n+1}^{h}\right)+\left(\rho u_{n+1, \sigma}^{h} \cdot \nabla w^{h}+\nabla q^{h}, \tau_{M}^{n+1, \sigma} r_{M}^{n+1, \sigma}\left(u_{n+1}^{h}, p_{n+1}^{h}\right)\right) \\
-\left(\nabla \cdot w^{h}, \tau_{C}^{n+1, \sigma} r c\left(u_{n+1}^{h}\right)\right)+\left(\rho u_{n+1, \sigma}^{h} \cdot\left(\nabla w^{h}\right)^{\top}, \tau_{M}^{n+1, \sigma} r_{M}^{n+1, \sigma}\left(u_{n+1}^{h}, p_{n+1}^{h}\right)\right) \\
\\
\quad-\left(\nabla w^{h}, \tau_{M}^{n+1, \sigma} \widehat{\boldsymbol{r}}_{M}^{n+1, \sigma} \otimes \tau_{M}^{n+1, \sigma} \widetilde{\boldsymbol{r}}_{M}^{n+1, \sigma}\left(\boldsymbol{u}_{n+1}^{h}, p_{n+1}^{h}\right)\right) \\
\quad-\left(\nabla \boldsymbol{w}^{h}, \tau_{M}^{n+1, \sigma} \widehat{\boldsymbol{r}}_{M}^{n+1, \sigma} \otimes \tau_{M}^{n+1, \sigma} \rho \alpha_{\sigma} \frac{u_{n+1}^{h}}{\Delta t}\right) \\
+\left(\nabla \boldsymbol{w}^{h}, \tau_{M}^{n+1, \sigma} \boldsymbol{r}_{M}^{n+1, \sigma}\left(\boldsymbol{u}_{n+1}^{h}, p_{n+1}^{h}\right) \otimes \tau_{M}^{n+1, \sigma} \rho \frac{u_{n, B D F}^{h}}{\Delta t}\right)=\left(\boldsymbol{w}^{h}, \boldsymbol{f}_{n+1}\right), \\
\text { for all } \boldsymbol{w}^{h} \in \mathcal{V}_{0}^{h} \text { and } q^{h} \in \mathcal{Q}^{h}, \forall n \geq \sigma-1,
\end{array}
\end{aligned}
$$

given $\boldsymbol{u}_{n}^{h}, \ldots, \boldsymbol{u}_{n+1-\sigma}^{h}$.
The problem is linear both in $\boldsymbol{u}_{n+1}^{h}$ and $p_{n+1}^{h}$.

Time discretization: the semi-implicit BDF scheme

## Extrapolated stabilization parameters

$$
\begin{aligned}
\tau_{M}^{n+1, \sigma} & :=\left(\frac{\sigma^{2} \rho^{2}}{\Delta t^{2}}+\frac{\rho^{2}}{h_{K}^{2}}\left|\mathbf{u}_{n+1, \sigma}^{h}\right|^{2}+\frac{\mu^{2}}{h_{K}^{4}} C_{p}\right)^{-1 / 2} \\
\tau_{C}^{n+1, \sigma} & =\frac{h_{K}^{2}}{\tau_{M}^{n+1, \sigma}}
\end{aligned}
$$

## Extrapolated residuals

$$
\begin{aligned}
\boldsymbol{r}_{M}^{n+1, \sigma}\left(\boldsymbol{u}_{n+1}^{h}, p_{n+1}^{h}\right):= & \rho\left(\frac{\alpha_{\sigma} \boldsymbol{u}_{n+1}^{h}-\boldsymbol{u}_{n, \mathrm{BDF} \sigma}^{h}}{\Delta t}\right)+\rho \boldsymbol{u}_{n+1, \sigma}^{h} \cdot \nabla \boldsymbol{u}_{n+1}^{h} \\
& +\nabla p_{n+1}^{h}-\mu \Delta \boldsymbol{u}_{n+1}^{h}-\boldsymbol{f}_{n+1}, \\
\widehat{\boldsymbol{r}}_{M}^{n+1, \sigma}:= & \boldsymbol{r}_{M}^{n+1, \sigma}\left(\boldsymbol{u}_{n+1, \sigma}^{h}, p_{n+1, \sigma}^{h}\right) \\
\widetilde{\boldsymbol{r}}_{M}^{n+1, \sigma}\left(\boldsymbol{u}_{n+1}^{h}, p_{n+1}^{h}\right):= & \rho \boldsymbol{u}_{n+1, \sigma}^{h} \cdot \nabla \boldsymbol{u}_{n+1}^{h}+\nabla p_{n+1}^{h}-\mu \Delta \boldsymbol{u}_{n+1}^{h}-\boldsymbol{f}_{n+1} .
\end{aligned}
$$

The extrapolation of the stabilization parameters and residuals is based on the extrapolated variables $\boldsymbol{u}_{n+1, \sigma}^{h}$ and $p_{n+1, \sigma}^{h}$.

## Time discretization: the semi-implicit BDF scheme

## Remarks

- The fully discrete semi-implicit formulation (VMS-LES/BDF) yields a linear problem in the variables $\boldsymbol{u}_{n+1}^{h}$ and $p_{n+1}^{h}$ to be solved only once at each time step $t_{n}$.
- At the discrete level, assembling and solving the linear system is done only once for each time step $t_{n}$ (fewer terms than with Newton linearization).
- BDF schemes with extrapolation yields stable time discretizations of the Navier-Stokes equations at the continuous level (under suitable boundary conditions).
- The stability in respect of the time discretization for the VMS-LES/BDF scheme is not guaranteed a priori (for all $\Delta t$ ).
- In practice, stability in respect of the time discretization is also obtained for relatively large time steps $\Delta t$.


## Finite Elements library LifeV

## Numerical implementation

The implementation of the VMS-LES/BDF mehod for the incompressible Navier-Stokes equations is carried out in the Finite Elements Library LifeV.

## LifeV

- Finite Elements Library for the numerical approximation of PDEs
- Research code oriented to the development and test of new numerical methods and algorithms
- C++, object oriented, parallel
- LifeV relies on Trilinos Library/packages
- Modular design; use of the Expression Template Assembly (ETA) package
- Developers: CMCS - EPFL, E(CM)2 - Emory, MOX - Polimi, REO, ESTIME - INRIA
- Distributed under LGPL, http://www.lifev.org


## Multigrid (ML) preconditioner

## Solver

We use the GMRES method through the Belos package of Trilinos to solve the linear system. The stopping criterion is based on the relative residual, with tolerance tol $=10^{-6}$.
The right-preconditioning strategy is used.

## ML Preconditioner

We use the Multigrid preconditioners available from the ML package of Trilinos. The preconditioner is built on the system matrix [Gee et. al, Sandia National Labs., 2006].

- Default parameters setting: NSSA, nonsymmetric smoothed aggregation variant for highly nonsymmetric operators;
- max_levels $=3$, cycle_applications $=3$, pde_equations $=4$;
- smoother: Gauss-Seidel, 3 sweeps;
- aggregation: type = Uncoupled-MIS.

Flow past a squared cylinder

## Benchmark problem

Flow past a squared cylinder at $\mathbb{R} e=22,000$ [Koobus and Farhat, 2004] (experimental data available).


Space and time discretizations

- FEM: $\mathbb{P} 1-\mathbb{P} 1$ 1,323,056 DOFs; $\mathbb{P} 2-\mathbb{P} 2$ 9,209,040 DOFs.
- Different choices of BDF order ( $\sigma=1$ or 2 ) and $\Delta t$.


Flow past a squared cylinder

Vortex structures - Lambda 2 criterion


## Flow past a squared cylinder

Comparison of drag coefficient $C_{D}$ vs. time $t$ for different discretizations
FEM $\mathbb{P} 1-\mathbb{P} 1$ and $\mathbb{P} 2-\mathbb{P} 2$; BDF orders $\sigma=1$ and 2 .







$$
\mathbb{P} 1-\mathbb{P} 1, B D F 1
$$

$\mathbb{P} 1-\mathbb{P} 1, B D F 2$

## Flow past a squared cylinder

Comparison of results for different discretizations and literature
FEM $\mathbb{P} 1-\mathbb{P} 1$ and $\mathbb{P} 2-\mathbb{P} 2$; BDF orders $\sigma=1$ and 2 .

## Numerical Results

| FEM | $\Delta t$ | BDF $\sigma$ | $\bar{C}_{D}$ | $\operatorname{rms}\left(C_{D}\right)$ | $\operatorname{rms}\left(C_{L}\right)$ | Strouhal |
| :--- | :--- | :---: | :---: | :---: | :---: | :---: |
| $\mathbb{P} 1-\mathbb{P} 1$ | 0.005 s | 1 | 2.49 | 0.23 | 1.49 | 0.133 |
|  | 0.0025 s | 1 | 2.35 | 0.11 | 1.18 | 0.138 |
|  | 0.00125 s | 1 | 2.24 | 0.08 | 0.89 | 0.142 |
|  | 0.005 s | 2 | 2.27 | 0.09 | 0.87 | 0.144 |
|  | 0.0025 s | 2 | 2.16 | 0.07 | 0.66 | 0.146 |
|  | 0.00125 s | 2 | 2.05 | 0.04 | 0.58 | 0.146 |
|  | 0.005 s | 2 | 2.00 | 0.10 | 0.58 | 0.142 |
| $\mathbb{P} 2-\mathbb{P} 2$ | 0.0025 s | 2 | 2.24 | 0.12 | 0.98 | 0.141 |
|  | 0.00125 s | 2 | 2.71 | 0.15 | 1.5 | 0.129 |

## Literature (LES)

| LES method | $\overline{\bar{C}_{D}}$ | $\operatorname{rms}\left(C_{D}\right)$ | $\operatorname{rms}\left(C_{L}\right)$ | Strouhal |
| :--- | :---: | :---: | :---: | :---: |
| VMS-F.V. [Koobus., 2004] | 2.10 | 0.18 | 1.08 | 0.136 |
| Smagorinsky [Rodi, 1997] | $1.66-2.77$ | $0.1-0.27$ | $0.38-1.79$ | $0.07-0.15$ |
| Dynamic LES [Sohankar, 2000] | $2.00-2.32$ | $0.16-0.20$ | $1.23-1.54$ | $0.127-0.135$ |

## Flow past a squared cylinder

## Scalability results of the solver

Linear solver based on GMRES and ML preconditioner; simulations performed using FEM $\mathbb{P} 2-\mathbb{P} 2, B D F 2, \Delta t=0.0025 s$.

Preconditioner assembly time vs. $10^{10^{\circ}}$ number of CPUs



Time to solve the linear system vs. number of CPUs


Number of GMRES iterations vs. number of CPUs

Computations carried out with Piz Dora, a Cray XC40 supercomputer at the Swiss National Supercomputing Center (CSCS).

## Conclusions

- We considered a semi-implicit scheme based on BDF formulas and extrapolation for the time discretization of the Navier-Stokes equation with VMS-LES modeling (VMS-LES/BDF); spatial discretization was performed with low order Finite Elements method.
- We solved problems in a parallel computing framework (HPC), for which we showed the scalability of the solver with Multigrid preconditioning.
- We applied the method to internal and external flow problems at high Reynolds numbers.
- The numerical tests showed that the discretization based on the VMS-LES/BDF method is efficient, versatile, accurate, and stable for wide ranges of the time steps.


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