Numerical simulations of highly turbulent flows

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Physics of Fluids

UNIVERSITY OF TWENTE.

Modeling approaches



Multiscale & Multiresolution approaches for turbulence Sagaut, Deck & Terracol, Imperial College Press, 2006

Industrial framework

- Need to simulate complex flows
 - -Multi-components problems (airplane, car)
 - -Non-homogeneous flows
 - -High Reynolds numbers
 - -Multi phase or reacting flows
- Need a result in 1 hour to maximum 1 day —Research and development tool
 - -Large number of parameters to investigate
- Limited computational resources
- The cost of the numerical simulations is important
- Need fast and robust methodologies
- Does not have the time to understand the physics.

Research framework

- Restricted to simple (or simplified) geometries
 - Isotropic turbulence (period boundary conditions)
 - Turbulent boundary layer flows
 - Rayleigh-Benard flow
 - Pipe, channel flow, etc.
- Not limited in time: can afford a one year simulation
- Access to largest computers (>10 Peta Flops)
- The cost is not so important
 - The cost is focused in some large simulations
 - The data are accessible to the research community
 - Cost needs to be related to the scientific outcome
- Numerical simulation is a tool to understand physics
- Need optimized algorithm and accurate results

Industrial and research practices

- Industrial practices
 - Most of simulations in steady states (RANS models)
 - Unsteady simulations restricted to specific parts of the flow (URANS, DES, LES)
 - Use of robust numerical techniques (usually not accurate)
- Research practice
 - Interest on unsteady flows (turbulence) to understand the physics
 - Increasing popularity and use of DNS and LES
 - Intensive research on turbulence models
 - Increasing number of LES models since 1980's
 - New development in RANS models (more than 100 models !)

How to select your model?

- What is the Reynolds number?
- Is the flow turbulent?
- Can I perform a DNS of this flow at reasonable cost?
- What is the maximum cost (money and time) I can afford?
- Is it important to do unsteady simulations (noise emission, ...) ?
- Do I need statistics at small scales (chemical reactions, ...)?

Then, you must do some **compromises** between the accuracy and the cost of your simulation.

Energy spectrum of turbulent flows



 $\Rightarrow k_m$ is the inverse of the energy injection scale

Why do we need models



RANS modeling

Reynold Averaged Navier Stokes (RANS)



- \Rightarrow Simulation of the statistical average
- \Rightarrow All physical scales are modeled

URANS modeling

Unsteady Reynold Averaged Navier Stokes (URANS)



- \Rightarrow Unsteady simulation of the largest scales
- \Rightarrow All physical scales are affected by the model

LES modeling

Large Eddy Simulation (LES)



- \Rightarrow Unsteady simulation of large scales
- \Rightarrow Modeling of sub-grid scales only

Large Eddy Simulations (LES)

true instantaneous velocity

grid scale (GS)

subgrid scale (SGS)



Direct Numerical Simulations (DNS)



Navier-Stokes equations for incompressible flow

Conservation of momentum

$$\frac{\partial u_i}{\partial t} + u_j \frac{\partial u_i}{\partial x_j} = -\frac{1}{\rho} \frac{\partial p}{\partial x_i} + \nu \frac{\partial^2 u_i}{\partial x_j^2}$$

Conservation of mass

$$\frac{\partial u_i}{\partial x_i} = 0$$

4 equations for 4 unknowns (3 velocity components and pressure)

Closed system of equations for given initial and boundary conditions

Scaling of the smallest eddies

Dynamics of the smallest scales in turbulence are dominated by viscous dissipation --> parameters ν and ϵ

Smallest turbulence scales ate the Kolmogorov scales

$$\eta = (\nu^3/\epsilon)^{1/4}$$
$$u_{\eta} = (\epsilon\nu)^{1/4}$$
$$\tau_{\eta} = (\nu/\epsilon)^{1/2}$$

Low Re consistent with dominance of viscous dissipations

$$Re = \frac{\eta u_{\eta}}{\nu} = 1$$

Example

Ratio of Kolmogorov scales to macroscales

$$\eta/l_0 = Re_0^{-3/4} \qquad \qquad Re_0 = \frac{u_0 l_0}{\nu} = 10^5$$
$$u_\eta/u_0 = Re_0^{-1/4} \qquad \qquad \eta/l_0 \sim \frac{1}{6 \cdot 10^3}$$

Increase in range of scales with increasing Reynolds number

$$\begin{split} N = \frac{L}{\eta} \qquad \qquad \eta = \frac{\nu^{3/4}}{\epsilon^{1/4}} \qquad \qquad \epsilon = \frac{U^3}{L} \\ \eta = \frac{\nu^{3/4}L^{1/4}}{U^{3/4}} \end{split}$$

$$\begin{split} N &= \frac{L}{\eta} & \eta = \frac{\nu^{3/4}}{\epsilon^{1/4}} & \epsilon = \frac{U^3}{L} \\ \frac{L}{\eta} &\sim L \frac{U^{3/4}}{\nu^{3/4}L^{1/4}} & \eta = \frac{\nu^{3/4}L^{1/4}}{U^{3/4}} \end{split}$$

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$$\begin{split} N &= \frac{L}{\eta} \qquad \eta = \frac{\nu^{3/4}}{\epsilon^{1/4}} \qquad \epsilon = \frac{U^3}{L} \\ \frac{L}{\eta} &\sim L \frac{U^{3/4}}{\nu^{3/4}L^{1/4}} \qquad \eta = \frac{\nu^{3/4}L^{1/4}}{U^{3/4}} \\ \frac{L}{\eta} &\sim \frac{L^{3/4}U^{3/4}}{\nu^{3/4}} \\ \frac{L}{\eta} &\sim Re_L^{3/4} \qquad Re_L^{1/2} \sim Re_\lambda \\ \frac{L}{\eta} &\sim Re_\lambda^{3/2} \qquad Re_\lambda^{2/3} \end{split}$$

Taylor-based Revnolds number



A. Celani, Journal of Turbulence, The frontiers of computing in turbulence: challenges and perspectives 8, 2007

Kaneda et al. 2003 DNS 4096³





Ishihara, Morishita, Yokokawa, Uno, Kaneda 2016 DNS 12288³

$$N = rac{L}{\eta}$$
 $rac{L}{\eta}$ $\sim Re_{\lambda}^{3/2}$

Calculate the total number of modes

$$N^{3} = \left(\frac{L}{\eta}\right)^{3} \sim Re_{L}^{9/4} \sim Re_{\lambda}^{9/2}$$

$$N = \frac{L}{\eta} \qquad \frac{L}{\eta} \sim Re_{\lambda}^{3/2}$$

Calculate the total number of modes

$$N^3 = \left(\frac{L}{\eta}\right)^3 \sim Re_L^{9/4} \sim Re_\lambda^{9/2}$$

Time advancement also depends on Re_L T = Large eddy turnover time $\sim \frac{U^2}{\epsilon}$

$$\tau_{\eta} = \left(\frac{\nu}{\epsilon}\right)^{1/2}$$



$$M = \frac{T}{\tau_{\eta}} = \frac{U^2}{\epsilon} \frac{\epsilon^{1/2}}{\nu^{1/2}}$$
$$M = \frac{U^2}{\nu^{1/2}\epsilon^{1/2}}$$

$$\begin{split} M &= \frac{T}{\tau_{\eta}} &= \frac{U^2}{\epsilon} \frac{\epsilon^{1/2}}{\nu^{1/2}} \\ M &= \frac{U^2}{\nu^{1/2} \epsilon^{1/2}} \\ M &= \frac{U^2 L^{1/2}}{\nu^{1/2} U^{3/2}} & \text{Remember} \quad \epsilon = \frac{U^3}{L} \end{split}$$

$$M = \frac{T}{\tau_{\eta}} = \frac{U^2}{\epsilon} \frac{\epsilon^{1/2}}{\nu^{1/2}}$$
$$M = \frac{U^2}{\nu^{1/2} \epsilon^{1/2}}$$
$$M = \frac{U^2}{\nu^{1/2} \epsilon^{1/2}}$$
$$M = \frac{U^2 L^{1/2}}{\nu^{1/2} U^{3/2}}$$
$$M = \frac{U^{1/2} L^{1/2}}{\nu^{1/2}}$$

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$$M = \frac{U^2}{\nu^{1/2} \epsilon^{1/2}}$$
$$M = \frac{U^2 L^{1/2}}{\nu^{1/2} \ell^{1/2}}$$
$$M = \frac{U^2 L^{1/2}}{\nu^{1/2} U^{3/2}}$$
$$M = \frac{U^{1/2} L^{1/2}}{\nu^{1/2}}$$
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$$M = \frac{U^{1/2} L^{1/2}}{\nu^{1/2}}$$
$$M = Re_L^{1/2} = Re_\lambda$$

 $\begin{array}{ll} \mbox{CPU-time} \sim N^3 M \sim R e_L^{11/2} \sim R e_\lambda^{11/4} \\ \\ \mbox{Remember} & N^3 = \left(\frac{L}{\eta}\right)^3 \sim R e_L^{9/4} \sim R e_\lambda^{9/2} \end{array}$

Development supercomputers



Top supercomputers

Rank	Site	System	Cores	(TFlop/s)	(TFlop/s)	(kW)
1	National Supercomputing Center in Wuxi China	Sunway TaihuLight - Sunway MPP, Sunway SW26010 260C 1.45GHz, Sunway NRCPC	10,649,600	93,014.6	125,435.9	15,371
2	National Super Computer Center in Guangzhou China	Tianhe-2 (MilkyWay-2) - TH-IVB-FEP Cluster, Intel Xeon E5-2692 12C 2.200GHz, TH Express-2, Intel Xeon Phi 31S1P NUDT	3,120 <mark>,0</mark> 00	33,862.7	54,902.4	17,808
3	DOE/SC/Oak Ridge National Laboratory United States	Titan - Cray XK7 , Opteron 6274 16C 2.200GHz, Cray Gemini interconnect, NVIDIA K20x Cray Inc.	560,640	17,590.0	27,112.5	8,209
4	DOE/NNSA/LLNL United States	Sequoia - BlueGene/Q, Power BQC 16C 1.60 GHz, Custom IBM	1,572,864	17,173.2	20,132.7	7,890
5	DOE/SC/LBNL/NERSC United States	Cori - Cray XC40, Intel Xeon Phi 7250 68C 1.4GHz, Aries interconnect Cray Inc.	622,336	14,014.7	27,880.7	3,939

Taylor-based Reynolds number



Resolution doubles every 5.5 years Taylor Reynolds doubles every 8 years

Numerical methods

- Second order central finite difference
 - -Energy conserving
 - -Better for sharp shocks
 - Easier, more complex physics can be incorporated
 - Efficient, suitable for massively parallel machines.
- Pseudo spectral
 - Higher accuracy for given number degrees of freedom
 - -Requires periodic boundary conditions
AFiD: An universal Navier-Stokes solver for wall-bounded flow

R. Verzicco & P. Orlandi, A finite-difference scheme for three-dimensional incompressible flow in cylindrical coordinates, J. Comput. Phys. 123, 402–413 (1996)

E. P. van der Poel, R. Ostilla-Monico, J. Donners, & R. Verzicco, A pencil distributed finite difference code for strongly turbulent wallbounded flows, Computers and Fluids 166, 10-16 (2015).

R. Ostilla-Monico, Y. Yang, E. P. van der Poel, D. Lohse, R. Verzicco, A multiple–resolution strategy for Direct Numerical Simulation of scalar turbulence, J. Computational Physics 301, 308-321 (2015).

X. Zhu, E. Phillips, V. Spandan, J. Donners, G. Ruetsch, J. Romero, R. Ostilla-Mónico, Y. Yang, D. Lohse, R. Verzicco, M. Fatica, R.J.A.M. Stevens, AFiD-GPU: a versatile Navier-Stokes Solver for Wall-Bounded Turbulent Flows on GPU Clusters, Submitted to Computer Physics Communications (2017).

AFiD code for wall bounded turbulence

- Direct numerical simulation of Navier-Stokes equations, no turbulence modeling
- Spatial discretization: 2nd order finite differences
- Temporal discretization: mixed explicit & implicit treatment of some terms
- Pressure correction method: must solve Poisson equation exactly (most expensive!)



Thermal convection





Taylor-Couette flow

Scaling of AFiD code



Simulations performed on state of the art supercomputers



SuperMuc (Germany) Marconi (Italy) Piz Daint (Switzerland) Cartesius (Netherlands) Archer (Great Britain)

3 out of 5 fastest supercomputers in Europe



van der Poel et al. Computers & Fluids 116 (2015) 10-16

Convection patterns in very large domains 0.6 64 48 0.55 ₹32 0.5 0.45 16 0.4 0 32 64 16 48 x/L

Convection patterns in very large domains

Full domain

Zoom 64 times

















Massively parallel supercomputer



Kirk W. Cameron, Rong Ge, Xizhou Feng, High-Performance, Power-Aware Distributed Computing for Scientific Application, *Computer*, vol. 38, no., pp. 40-47, November 2005

OpenMP versus MPI

OpenMP

•Pro's

- Relatively easy to implement
- Incremental on a loop per loop basis

•Con's

 Works only on shared memory architecture (typically max 32 cores)

MPI

•Pro's

- Works for all systems
- up to an arbitrary number of cores

•Con's

- More work to implement



van der Poel et al. Computers & Fluids 116 (2015) 10-16

$$\begin{aligned} \frac{\partial \mathbf{u}}{\partial t} + (\mathbf{u} \cdot \nabla) \mathbf{u} &= -\nabla p + \nu \nabla^2 \mathbf{u} + g\beta T \hat{z} \\ \frac{\partial T}{\partial t} + (\mathbf{u} \cdot \nabla) T &= \kappa \nabla^2 T \\ \nabla \cdot \mathbf{u} &= 0 \end{aligned}$$

$$\begin{aligned} \frac{\partial \mathbf{u}}{\partial t} + (\mathbf{u} \cdot \nabla) \mathbf{u} &= -\nabla p + \nu \nabla^2 \mathbf{u} + g\beta T \hat{z} \\ \frac{\partial T}{\partial t} + (\mathbf{u} \cdot \nabla) T &= \kappa \nabla^2 T \\ \nabla \cdot \mathbf{u} &= 0 \end{aligned}$$

$$\widetilde{\mathbf{x}} = \mathbf{x}/H$$
$$\widetilde{\mathbf{u}} = \mathbf{u}/U$$

$$\begin{aligned} \frac{\partial \mathbf{u}}{\partial t} + (\mathbf{u} \cdot \nabla) \mathbf{u} &= -\nabla p + \nu \nabla^2 \mathbf{u} + g\beta T \hat{z} \\ \frac{\partial T}{\partial t} + (\mathbf{u} \cdot \nabla) T &= \kappa \nabla^2 T \\ \nabla \cdot \mathbf{u} &= 0 \end{aligned}$$

$$\begin{aligned} \widetilde{x} &= x/H \\ \widetilde{\mathbf{u}} &= \mathbf{u}/U \\ \widetilde{t} &= tU/H \end{aligned}$$

$$\begin{aligned} \frac{\partial \mathbf{u}}{\partial t} + (\mathbf{u} \cdot \nabla) \mathbf{u} &= -\nabla p + \nu \nabla^2 \mathbf{u} + g\beta T \hat{z} \\ \frac{\partial T}{\partial t} + (\mathbf{u} \cdot \nabla) T &= \kappa \nabla^2 T \\ \nabla \cdot \mathbf{u} &= 0 \end{aligned}$$

$$\begin{aligned} \widetilde{x} &= x/H \\ \widetilde{\mathbf{u}} &= \mathbf{u}/U \\ \widetilde{t} &= tU/H \\ \widetilde{\theta} &= T/\Delta \end{aligned}$$

$$\begin{aligned} \frac{\partial \mathbf{u}}{\partial t} + (\mathbf{u} \cdot \nabla) \mathbf{u} &= -\nabla p + \nu \nabla^2 \mathbf{u} + g\beta T \hat{z} \\ \frac{\partial T}{\partial t} + (\mathbf{u} \cdot \nabla) T &= \kappa \nabla^2 T \\ \nabla \cdot \mathbf{u} &= 0 \end{aligned}$$

$$\begin{array}{rcl} \widetilde{x} &=& x/H \\ \widetilde{\mathbf{u}} &=& \mathbf{u}/U \\ \widetilde{t} &=& tU/H \\ \widetilde{\theta} &=& T/\Delta \\ \widetilde{p} &=& p/U^2 \end{array}$$

$$\frac{\partial \mathbf{u}}{\partial t} + (\mathbf{u} \cdot \nabla)\mathbf{u} = -\nabla p + \nu \nabla^2 \mathbf{u} + g\beta T \hat{z}$$
$$\frac{\partial T}{\partial t} + (\mathbf{u} \cdot \nabla)T = \kappa \nabla^2 T$$
$$\nabla \cdot \mathbf{u} = 0$$

$$\begin{aligned} \frac{\partial \widetilde{\mathbf{u}}}{\partial \widetilde{t}} + (\widetilde{\mathbf{u}} \cdot \widetilde{\nabla}) \widetilde{\mathbf{u}} &= -\widetilde{\nabla} \widetilde{p} + \frac{\nu}{UH} \widetilde{\nabla}^2 \widetilde{\mathbf{u}} + \frac{g\beta \Delta H}{U^2} \widetilde{T} \widehat{z} \\ \frac{\partial \widetilde{\theta}}{\partial \widetilde{t}} + (\widetilde{\mathbf{u}} \cdot \widetilde{\nabla}) \widetilde{\theta} &= \frac{\kappa}{UH} \widetilde{\nabla}^2 \widetilde{\theta} \\ \widetilde{\nabla} \cdot \widetilde{\mathbf{u}} &= 0 \end{aligned}$$

$$\begin{aligned} \frac{\partial \widetilde{\mathbf{u}}}{\partial \widetilde{t}} + (\widetilde{\mathbf{u}} \cdot \widetilde{\nabla}) \widetilde{\mathbf{u}} &= -\widetilde{\nabla} \widetilde{p} + \frac{\nu}{UH} \widetilde{\nabla}^2 \widetilde{\mathbf{u}} + \frac{g\beta \Delta H}{U^2} \widetilde{T} \widehat{z} \\ \frac{\partial \widetilde{\theta}}{\partial \widetilde{t}} + (\widetilde{\mathbf{u}} \cdot \widetilde{\nabla}) \widetilde{\theta} &= \frac{\kappa}{UH} \widetilde{\nabla}^2 \widetilde{\theta} \\ \widetilde{\nabla} \cdot \widetilde{\mathbf{u}} &= 0 \end{aligned}$$

Setting buoyancy scale order 1 a convenient velocity scale is found: the so called free-fall velocity $U = \sqrt{g\beta\Delta H}$ as typical velocity.

With

$$\frac{\nu}{UH} = \sqrt{\frac{Pr}{Ra}}$$
$$\frac{\kappa}{UH} = \frac{1}{\sqrt{PrRa}}$$

$$Pr = \frac{\nu}{\kappa}$$
$$Ra = \frac{\beta g L^3 \Delta}{\nu \kappa}$$

$$\frac{D\mathbf{u}}{Dt} = -\nabla P + \left(\frac{Pr}{Ra}\right)^{1/2} \nabla^2 \mathbf{u} + \theta \widehat{z}$$
$$\frac{D\theta}{Dt} = \frac{1}{(PrRa)^{1/2}} \nabla^2 \theta$$
$$\nabla \cdot \mathbf{u} = 0$$

With

$$Pr = \frac{\nu}{\kappa} \qquad Ra = \frac{\beta g L^3 \Delta}{\nu \kappa}$$

AFiD code for wall bounded turbulence

Navier-Stokes equations with Boussinesq approximation and additional equation for temperature

$$\frac{D\mathbf{u}}{Dt} = -\nabla P + \left(\frac{Pr}{Ra}\right)^{1/2} \nabla^2 \mathbf{u} + \theta \widehat{z}$$
$$\frac{D\theta}{Dt} = \frac{1}{(PrRa)^{1/2}} \nabla^2 \theta$$
$$\nabla \cdot \mathbf{u} = 0$$

With

$$Pr = \frac{\nu}{\kappa} \qquad \qquad Ra = \frac{\beta g L^3 \Delta}{\nu \kappa}$$

Two horizontal periodic directions (y-z), vertical direction (x) is wallbounded

Mesh is equally spaced in the horizontal directions, stretched in the vertical direction

Conservative centered finite difference

- Staggered grid
- Fractional step
- Time marching: low-storage RK3 (Verzicco and Orlandi, JCP 1996)
 (Orlandi, Fluid Flow Phenomena)



At each sub-step:

$$\frac{\mathbf{u}^* - \mathbf{u}^j}{\Delta t} = \left[\gamma_l H^j + \rho_l H^{j-1} - \alpha_l \mathcal{G} p^j + \alpha_l (\mathcal{A}_x^j + \mathcal{A}_y^j + \mathcal{A}_z^j) \frac{(\mathbf{u}^* + \mathbf{u}^j)}{2} \right]$$

At each sub-step:

$$\frac{\mathbf{u}^{*} - \mathbf{u}^{j}}{\Delta t} = \begin{bmatrix} \gamma_{l}H^{j} + \rho_{l}H^{j-1} - \alpha_{l}\mathcal{G}p^{j} + \alpha_{l}(\mathcal{A}_{x}^{j} + \mathcal{A}_{y}^{j} + \mathcal{A}_{z}^{j})\frac{(\mathbf{u}^{*} + \mathbf{u}^{j})}{2} \end{bmatrix}$$

H - Explicit terms

At each sub-step:

$$\frac{\mathbf{u}^{*} - \mathbf{u}^{j}}{\Delta t} = \begin{bmatrix} \gamma_{l}H^{j} + \rho_{l}H^{j-1} - \alpha_{l}\mathcal{G}p^{j} + \alpha_{l}(\mathcal{A}_{x}^{j} + \mathcal{A}_{y}^{j} + \mathcal{A}_{z}^{j})\frac{(\mathbf{u}^{*} + \mathbf{u}^{j})}{2} \end{bmatrix}$$

H - Explicit terms
H - Explicit terms
Ai - Viscous
terms in
different
computational
direction

At each sub-step:



At each sub-step:

1) Intermediate non-solenoidal velocity field is calculated using nonlinear, viscous, buoyancy and pressure at the current time sub-step



u* intermediate, non-solenoidal velocity field u

At each sub-step:

1) Intermediate non-solenoidal velocity field is calculated using nonlinear, viscous, buoyancy and pressure at the current time sub-step **Time integration coefficients: depend on the used scheme**



u* intermediate, non-solenoidal velocity field u

At each sub-step:

1) Intermediate non-solenoidal velocity field is calculated using nonlinear, viscous, buoyancy and pressure at the current time sub-step

$$\frac{\mathbf{u}^* - \mathbf{u}^j}{\Delta t} = \left[\gamma_l H^j + \rho_l H^{j-1} - \alpha_l \mathcal{G} p^j + \alpha_l (\mathcal{A}_x^j + \mathcal{A}_y^j + \mathcal{A}_z^j) \frac{(\mathbf{u}^* + \mathbf{u}^j)}{2} \right]$$

2) Pressure correction is calculated solving the following Poisson equation

$$\nabla^2 \phi = \frac{1}{\alpha_l \Delta t} (\nabla \cdot \mathbf{u}^*),$$

At each sub-step:

1) Intermediate non-solenoidal velocity field is calculated using nonlinear, viscous, buoyancy and pressure at the current time sub-step

$$\frac{\mathbf{u}^* - \mathbf{u}^j}{\Delta t} = \left[\gamma_l H^j + \rho_l H^{j-1} - \alpha_l \mathcal{G} p^j + \alpha_l (\mathcal{A}_x^j + \mathcal{A}_y^j + \mathcal{A}_z^j) \frac{(\mathbf{u}^* + \mathbf{u}^j)}{2} \right]$$

2) Pressure correction is calculated solving the following Poisson equation

$$\nabla^2 \phi = \frac{1}{\alpha_l \Delta t} (\nabla \cdot \mathbf{u}^*),$$

3) The velocity and pressure are then updated using:

$$\mathbf{u}^{j+1} = \mathbf{u}^* - \alpha_l \Delta t(\mathcal{G}\phi),$$
$$p^{j+1} = p^j + \phi - \frac{\alpha_l \Delta t}{2Re}(\mathcal{L}\phi),$$

Making uj+1 divergence free

AFiD code: Parallel implementation

- For large Ra numbers (large temperature difference), the implicit integration of the viscous terms in the horizontal directions becomes unnecessary (prevents solving tridiagonal matrices in the horizontal directions)
- This simplifies the parallel implementation:
 - Only the Poisson solver requires global communication
- The code uses a pencil-type decomposition, more general than a





• The pencil decomposition is based on the Decomp2D library www.2decomp.org)

AFiD code: Poisson solver

- The solution of the Poisson equation is always the critical part in incompressible solvers
- Direct solver:
 - Fourier decomposition in the horizontal plane
 - Tridiagonal solver in the normal direction

$$\begin{pmatrix} \frac{\partial^2}{\partial x^2} - \omega_{y,j}^2 - \omega_{z,k}^2 \end{pmatrix} \mathcal{F}(\phi) = \mathcal{F}\left[\frac{1}{\alpha_l \Delta t} \left(\mathcal{D}\mathbf{u}^*\right)\right]$$
$$\omega_{y,j} = \begin{cases} \left(1 - \cos\left[\frac{2\pi(j-1)}{N_y}\right]\right) \Delta_y^{-2} & : \text{ for } j \leq \frac{1}{2}N_y + 1 \\ \left(1 - \cos\left[\frac{2\pi(N_y - j + 1))}{N_y}\right]\right) \Delta_y^{-2} & : \text{ otherwise} \end{cases}$$

AFiD code: Poisson solver

- 1) FFT the r.h.s along y (b) (from real NX x NY x NZ to complex NX x (NY+1)/2 x NZ)
- 2) FFT the r.h.s. along z (c) (from complex NX x (NY+1)/2 x NZ to complex NX x (NY+1)/2 x NZ)
- 3) Solve tridiagonal system in x for each y and z wavenumber (a)
- 4) Inverse FFT the solution along z (c) (from complex NX x (NY+1)/2 x NZ to complex NX x (NY+1)/2 x
- 5) Inverse FFT the solution along y (b) (from complex NX x (NY+1)/2 x NZ to real NX x NY x NZ)


AFiD code: Poisson solver



AFiD Code — Libraries

CPU

I/O: HDF5

FFT: FFTW (guru plan)

Linear algebra: BLAS+LAPACK

Distributed memory: MPI, 2DDecomp with additional x-z and z-x transpose

GPU

I/O: HDF5

FFT: CUFFT

Linear algebra: custom kernels

Distributed memory: MPI, 2DDecomp with improved x-z and z-x transpose

Manycore: CUDA Fortran

Available through Github on www.afid.eu

Scaling of AFiD code



Compensated Nusselt Number Experiments Chavanne 0.09 et al. (2001) 0.08 Niemela Nu/Ra^{1/3} et al. (2000) Funfschilling et al. (2009) 0.06 0.05 10¹⁰ 10¹⁴ 10¹² 10⁶ 10⁸ Ra Γ =0.5, Pr=0.7

Compensated Nusselt Number Experiments 0.09 Chavanne et al. (2001) 0.08 Niemela Nu/Ra^{1/3} et al. (2000) Funfschilling et al. (2009) 0.06 **Simulations** 0.05 Amati et al. (2005)10¹⁴ 10¹⁰ 10¹² 10⁶ 10^{8} Ra Γ =0.5, Pr=0.7

Compensated Nusselt Number Experiments Chavanne 0.09 et al. (2001) 0.08 Niemela Nu/Ra^{1/3} et al. (2000) Funfschilling et al. (2009) 0.06 **Simulations** 0.05 Amati et al. 10¹⁴ (2005)10¹⁰ 10¹² 10⁶ 10^{8} Ra Stevens et al. Γ =0.5, Pr=0.7 2009

Rayleigh Bénard convection: Direct numerical Simulations



Stevens, Verzicco, Lohse, JFM 643, 495–507 (2010) Stevens, Lohse, Verzicco, JFM 688, 31-43 (2011)

3D flow







Largest DNS

Ra = $2 \cdot 10^{12}$ Pr = 0.7 $\Gamma = 0.5$

3D

2012

Simulation details for $Ra = 2 \times 10^{12}$

- grid = $N_{\phi} \times N_r \times N_z = 2701 \times 671 \times 2501$
- 10⁷ DEISA CPU hours = 1000 years! (devoted machine in Stuttgart)
- corresponds to 750 Huygens cores
- Upscaling presently limited by ratio #cores/ N_z

Grid resolution

Smallest scales must be resolved, i.e. the Kolmogorov (velocity scale) and the Batchelor scale (temperature scale) have to be fully resolved.

$$\begin{split} h &\leq \pi \eta = \pi L \left(\frac{Pr^2}{RaNu} \right)^{1/4} \text{ for } Pr \leq 1 \ , \\ h &\leq \pi \eta_T = \pi L \left(\frac{1}{RaPrNu} \right)^{1/4} \text{ for } Pr \geq 1 \ , \end{split}$$

Note that the flow has to be solved properly in all directions, i.e. $h=\max(\Delta x, \Delta y, \Delta z)$

Stevens, Verzicco, Lohse, JFM 643, 495–507 (2010).

How to verify resolution?

- Check whether the relevant length scales are properly resolved by calculating them from the kinetic and thermal dissipation rates.
- Kinetic energy dissipation rate

$$\epsilon_u(\overrightarrow{x}) = \nu |\nabla \mathbf{u}|^2$$

• Thermal energy dissipation rate

$$\epsilon_{\theta}(\overrightarrow{x}) = \kappa |\nabla \theta|^2$$

• These can be checked from exact analytic relationships

Multiply Boussinesq equation for u_i

$$\partial_t u_i + u_j \partial_j u_i = -\partial_i p + \nu \partial_j^2 u_i + \beta g \partial_{i3} \theta \tag{1}$$

with u_i :

$$\partial_t \frac{u^2}{2} = -\partial_j \left(u_j \frac{u^2}{2} \right) - u_i \partial_i p + \nu u_i \partial_j^2 u_i + \beta g \theta u_3 \tag{2}$$

Multiply Boussinesq equation for u_i

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Apply product rule for the second but last term:

$$\nu u_i \partial_j^2 u_i = \nu \partial_j (u_i \partial_j u_i) - \nu \partial_j u_i \partial_j u_i \tag{3}$$

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Summarize terms which can be written as divergence:

$$\partial_t \frac{u^2}{2} = -\partial_i \left(u_i \frac{u^2}{2} + u_i p + \nu \left[\partial_i \frac{u^2}{2} \right] \right) - \nu \partial_j u_i \partial_j u_i + \beta g \theta u_3 \tag{4}$$

Multiply Boussinesq equation for u_i

$$\partial_t u_i + u_j \partial_j u_i = -\partial_i p + \nu \partial_j^2 u_i + \beta g \partial_{i3} \theta \tag{1}$$

with u_i :

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Apply stationarity, i.e. lhs = 0, and volume average: With Gauss's theorem the first term on the rhs vanishes as u = 0 at all boundaries. Thus

$$\epsilon_u = \nu \langle \partial_j u_i \partial_j u_i \rangle_V = \beta g \langle \theta u_3 \rangle_V = \beta g \frac{1}{L} \int_0^L \langle \theta u_3 \rangle_A dz \tag{5}$$

Use the definition of Nu to write

$$\langle \theta u_3 \rangle_A = k \Delta L^{-1} N u + k \partial_3 \langle \theta \rangle_A \tag{6}$$

and perform the integration over **z**

$$\epsilon_u = \beta g \left(\kappa \Delta L^{-1} N u + \frac{\kappa}{L} \left[\langle \theta \rangle_A \right]_0^L \right)$$
(7)

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$$\epsilon_{u} = \beta g \left(\kappa \Delta L^{-1} N u + \frac{\kappa}{L} \left[-\frac{\Delta}{2} - \frac{\Delta}{2} \right]_{0}^{L} \right)$$

$$\epsilon_{u} = \frac{\beta g \kappa \Delta}{L} (N u - 1)$$
(8)
(9)

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$$\epsilon_u = \frac{\beta g \kappa \Delta}{L} (Nu - 1) \tag{9}$$

$$\epsilon_u = \frac{\nu^3 P r^{-2} R a}{L^4} (Nu - 1) \tag{10}$$

Multiply Boussinesq equation for θ

$$\partial_t \theta + u_i \partial_i \theta = \kappa \partial_i \partial_i \theta \tag{11}$$

with θ and obtain

$$\partial_t \frac{\theta^2}{2} + \partial_i \left(\frac{\theta^2}{2}u_i\right) = \kappa \theta \partial_i \partial_i \theta = \kappa \partial_i (\theta \partial_i \theta) - \kappa (\partial_i \theta)^2 \tag{12}$$

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Apply stationarity and volume average, apply Gauss's theorem: Both terms on lhs vanish, the second because u = 0 at the boundary. It remains

$$\epsilon_{\theta} = \kappa \langle (\partial_i \theta)^2 \rangle = \frac{\kappa}{V} \int_V \partial_i (\theta \partial_i \theta) dV = \frac{\kappa}{V} \int_S \langle \theta \partial_i \theta \rangle_A dA_i \tag{13}$$

The surface integral can only contribute at the top and at the bottom, because there is no heat flux through the side walls.

$$\epsilon_{\theta} = \kappa \langle (\partial_i \theta)^2 \rangle = \frac{\kappa}{V} \int_{V} \partial_i (\theta \partial_i \theta) dV = \frac{\kappa}{V} \int_{S} \langle \theta \partial_i \theta \rangle_A dA_i$$
(13)

Area/Volume = A/V = 1/L. Thus

$$\epsilon_{\theta} = \frac{\kappa}{L} \left[\langle \theta \partial_3 \theta \rangle_A \right]_{bottom}^{top} = \frac{\kappa}{L} \left(-\frac{\Delta}{2} \partial_3 \langle \theta \rangle_{A,top} - \frac{\Delta}{2} \partial_3 \langle \theta \rangle_{A,bottom} \right)$$
(14)

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Now realize that the Nusselt number and also the dimensional heat flux

$$H = \kappa \Delta L^{-1} N u = \langle u_3 \theta \rangle_A - \kappa \partial_3 \langle \theta \rangle_A \tag{15}$$

is independent of the height z.

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is independent of the height z.

For z = 0 or $z = L u_3 = 0$ and therefore

$$H = -\kappa \partial_3 \langle \theta \rangle_{A,top} = -\kappa \partial_3 \langle \theta \rangle_{A,bottom}$$
(16)

It follows the desired relation

$$\epsilon_{\theta} = \frac{\Delta H}{L} = \kappa \frac{\Delta^2}{L^2} N u \tag{17}$$

Check relations in simulations

Ra	$N_{ heta} imes N_r imes N_z$	Nu	Nu_h	max-diff	N_{BL}	$\frac{\ell_{max,g}}{\eta}$	$\left. rac{\ell_{max,p}}{\eta} \right $	$\frac{\frac{\langle \epsilon_u \rangle}{\nu^3 Ra Pr^{-2}/L^4} + 1}{Nu}$	$\frac{\frac{\langle \epsilon_\theta \rangle}{\kappa \Delta^2/L^2}}{Nu}$
2×10^6	$97 \times 49 \times 129$	10.85	10.92	0.32 %	18	0.42	-	-	
2×10^{6}	$97 \times 49 \times 129$	10.68	10.32	0.35~%	18	0.42	0.51	0.973	0.978
2×10^6	$129\times65\times193$	10.56	10.86	0.15~%	27	0.31	0.39	0.972	0.986
2×10^6	$193\times97\times257$	11.02	11.03	0.44 %	35	0.21	0.26	0.974	0.991
2×10^7	$129\times49\times193$	20.52	20.56	0.36 %	17	0.66			
2×10^7	$193\times97\times257$	20.54	20.69	0.70~%	31	0.46	0.64	0.989	0.987
2×10^7	$289\times129\times353$	20.64	20.53	0.36~%	42	0.34	0.43	0.984	0.991
2×10^8	$97 \times 49 \times 193$	40.57	40.71	0.02~%	10	1.84	2.82	1.007	0.926
2×10^8	193 imes 65 imes 257	39.42	39.52	0.02~%	13	0.92	1.41	0.992	0.950
2×10^8	$257\times97\times385$	39.41	39.10	0.79~%	19	0.70	1.11	0.995	0.973
2×10^9	$129 \times 65 \times 257$	89.07	88.25	0.02~%	6	3.01	4.57	1.001	0.858
$2 imes 10^9$	193 imes65 imes257	84.49	84.46	0.45 %	7	1.99	3.10	1.002	0.879
2×10^9	$193\times65\times257$	84.10	83.66	0.51~%	7	1.98	3.06	1.000	0.877
2×10^9	385 imes 97 imes 385	79.75	78.70	0.70 %	10	1.15	1.47	0.999	0.935
2×10^9	$513 \times 129 \times 513$	79.60	78.89	0.45 %	17	0.93	1.22	1.006	0.962
2×10^{10}	$129\times97\times385$	201.08	201.21	1.01 %	12	6.56	10.88	1.006	0.878
2×10^{10}	$513 \times 129 \times 513$	171.79	169.58	2.09~%	19	1.59	2.83	0.994	0.927
2×10^{10}	$385\times257\times1025$	173.13	173.30	0.98~%	29	2.12			1.424
2×10^{11}	$769\times193\times769$	387.07	387.53	2.18~%	16	2.31			
2×10^{11}	$769\times257\times1025$	373.64	368.88	$2.03 \ \%$	18	2.28	6.34	0.9883	0.9058
2×10^{11}	$1081\times 351\times 1301$	352.67	364.75	4.15 %	26	1.60	3.96	1.0244	0.9318

Dissipation rates (Ra = $2 \cdot 10^9$)





Dissipation rates (Ra = $2 \cdot 10^9$)



Sketch of grid



Movies at $Ra = 2 \cdot 10^9$ (midheight)





Low resolution

High resolution

PDF locations





M.S. Emran, J. Schumacher, Fine-scale statistics of temperature and its derivatives in convective turbulence. *J. Fluid Mech.* 611, 13-34 (2008)



M.S. Emran, J. Schumacher, Fine-scale statistics of temperature and its derivatives in convective turbulence. *J. Fluid Mech.* 611, 13-34 (2008)



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New resolution criteria

Following Grötzbach (1983) we get

$$h \leq \pi \eta = \pi L \left(\frac{Pr^2}{RaNu}\right)^{1/4} \text{ for } Pr \leq 1,$$
$$h \leq \pi \eta_T = \pi L \left(\frac{1}{RaPrNu}\right)^{1/4} \text{ for } Pr \geq 1.$$

But not on the average grid size $d=(D_1D_2D_3)^{1/3}$, but by each grid dimension D_1 , D_2 , D_3 simultaneously! Number of grid points in the boundary layer should be $N_{\text{th BL}} \approx 0.35 \mathcal{R}a^{0.15}$, $10^6 \leq \mathcal{R}a \leq 10^{10}$,

 $N_{v.BL} \approx 0.31 \mathcal{R}a^{0.15}, \quad 10^6 \leq \mathcal{R}a \leq 10^{10}.$ Stevens, Verzicco, Lohse, J. Fluid Mech. 643, 495-507 (2010). Shishkina, Stevens, Grossmann, Lohse, New J. Phys. 12, 075022 (2010).

Boundary layer resolution



Number of grid points in the boundary layer should be $N_{\text{th.BL}} \approx 0.35 \mathcal{R} a^{0.15}, \quad 10^6 \leq \mathcal{R} a \leq 10^{10},$ $N_{\text{v.BL}} \approx 0.31 \mathcal{R} a^{0.15}, \quad 10^6 \leq \mathcal{R} a \leq 10^{10}.$

For higher Ra this can easily be 20 or more, instead of the fixed value of 3-5 recommended by Grotzbach

Stevens, verzicco, Lonse, J. Fiuld Mecn. 643, 495-507 (2010). Shishkina, Stevens, Grossmann, Lohse, New J. Phys. 12, 075022 (2010).

RB convection (Γ=0.5)



Stevens, Verzicco, Lohse, J. Fluid Mech. 643, 495-507 (2010).
Why is there a discrepancy between experiments?

• Prandtl number effect, i.e. different fluid properties



Stevens, Lohse, Verzicco, J. Fluid Mech. 688, 31-43 (2011).

Why is there a discrepancy between experiments?

- Prandtl number effect, i.e. different fluid properties
 - Simulations confirm theoretical prediction that Nu becomes independent of Pr for high Ra



Stevens, Lohse, Verzicco, J. Fluid Mech. 688, 31-43 (2011).

Why is there a discrepancy between experiments?

- Prandtl number effect, i.e. different fluid properties
- Constant temperature versus constant heat flux boundary condition at the bottom plate



DNS for scalar turbulence requires care: sharp gradients!



Different grids for scalar and momentum



- Interpolation techniques for velocity in space
- Needs also sub-time stepping integration due to stability constraints

Refined scalar field resolution



Savings from 2x CPU time for Pr~1 to 4x CPU time for high Pr

Reduces memory use by 3x for medium-size problems

Double diffusive convection



Double diffusive convection





Schmitt et al., Science 308, 685 (2005)

Rotating convection

Bubbly convection



Rotating convection



Bubbly convection



by Rajaram Lakkaraju

Taylor-Couette flow



Taylor-Couette flow



Taylor-Couette flow





by Rodolfo Ostilla and Xiaojue Zhu

Understanding multi-component/phase flows

Two-phase Taylor-Couette flow





van Gils et al., JFM (2013)

Two-phase Taylor-Couette simulation



by Vamsi Spandan

Deformability of bodies immersed in a flow

• Bubble/drop laden turbulent flows - atmosphere, oceans

Heart

- Flapping, bending bodies flags, boat sails
- Biological flows blood flow, heart-valves





Red blood cells

Bubbles Sails