

Recent functionality and efficiency enhancements in Nektar++

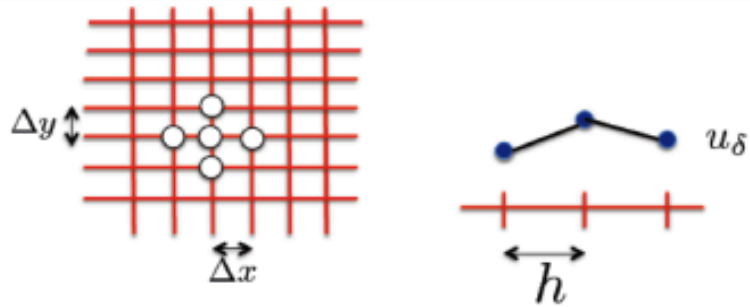
Gabriele Rocco

Outline

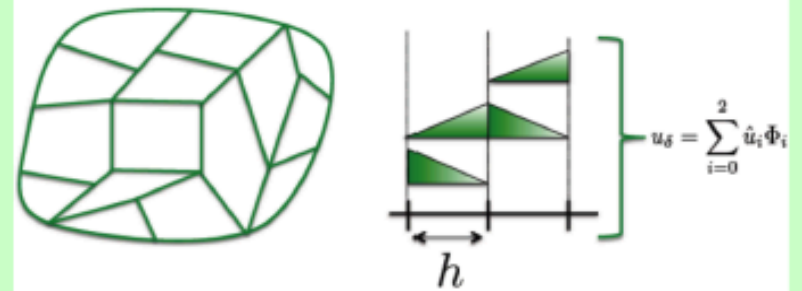
- 1) Introduction.
- 2) Navier-Stokes equations in cylindrical coordinates.
- 3) Parallelisation of large scale eigenvalue solvers.
- 4) Generalisation of the boundary conditions.
- 5) Conclusions and future developments.

Introduction: spectral/*hp* element method

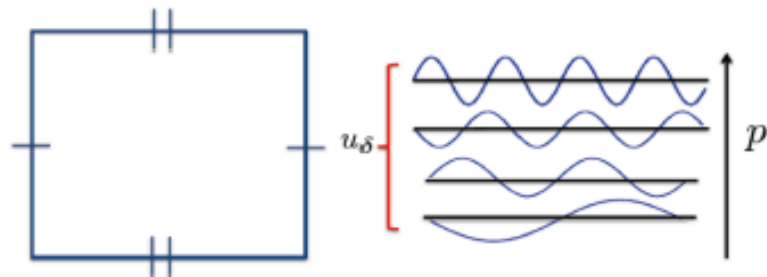
Finite differences



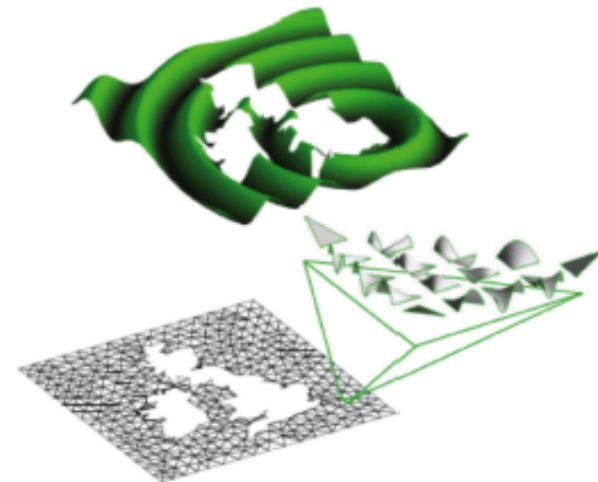
Finite element methods



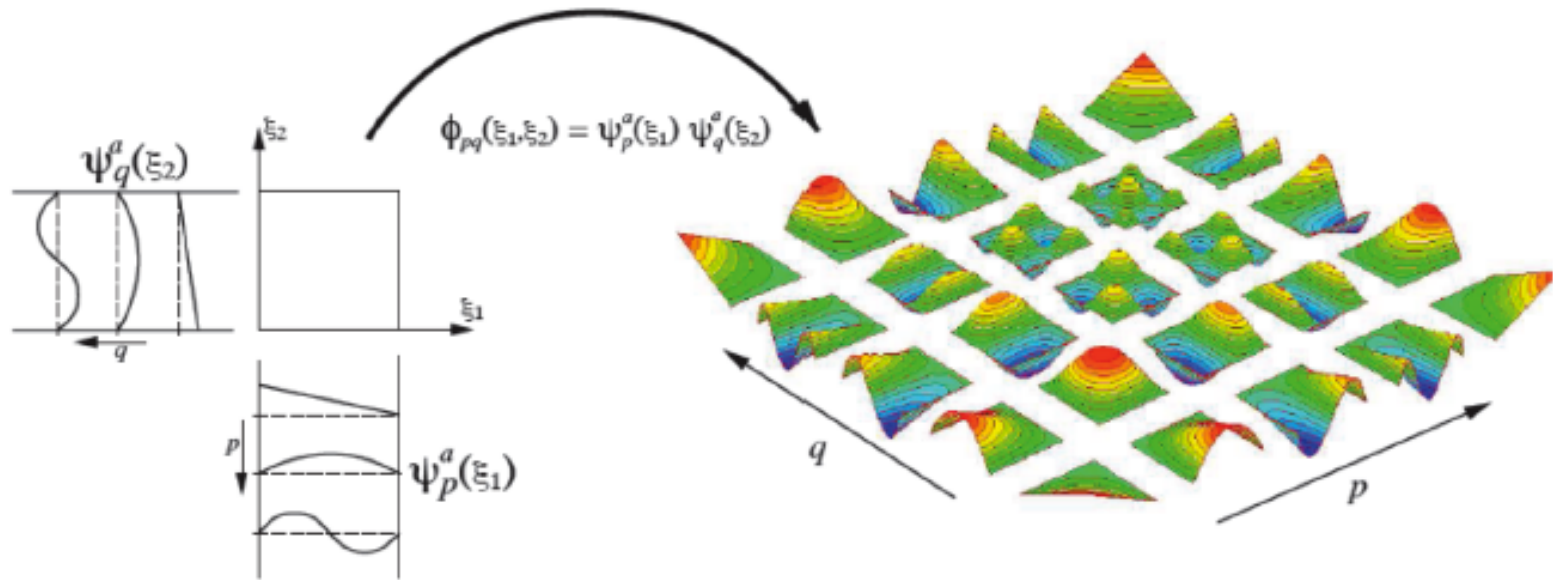
Spectral method



Spectral/*hp* element methods



Introduction: spectral/*hp* element method



- Exponential convergence.
- High geometric flexibility (suitable for complex geometries).
- Two types of refinements : geometric (*h*-type) and spectral (*p*-type)

Introduction: Nektar++ framework

APPLICATION DOMAIN

SolverUtils

$$\nabla^2 u - \lambda u = f$$

SPECTRAL ELEMENT METHOD

MultiRegions

$$u^\delta(x) = \sum_n^{N_{\text{dof}}} \Phi_n(x) \hat{u}_n$$

LocalRegions

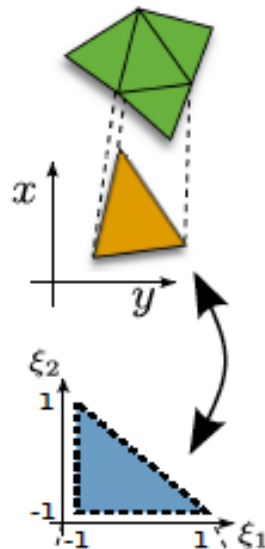
$$u^\delta(x) = \sum_p^P \phi_p([\chi_e]^{-1}(x)) \hat{u}_p$$

SpatialDomains

$$\mathbf{x} = \chi_e(\xi)$$

StdRegions

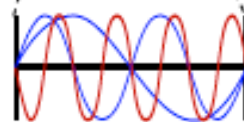
$$u^\delta(\xi) = \sum_p^P \phi_p(\xi) \hat{u}_p$$



AUXILIARY

LibUtilities

$$\phi_p(x)$$



Solvers

ADRSolver

$$\frac{\partial u}{\partial t} + a \cdot \nabla u = \nabla^2 u$$

IncNavierStokesSolver

$$\frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} = -\frac{1}{\rho} \nabla p + \nabla^2 \mathbf{u}$$

$$\nabla \cdot \mathbf{u} = 0$$

Stability Solver

$$\mathbf{u}(t) = \mathcal{A} \mathbf{u}_0 \implies \text{eig}(\mathcal{A})$$

Navier-Stokes equations in cylindrical coordinates

Cylindrical coordinates framework: $\mathbf{u} = \mathbf{u}(r, \theta, z, t)$

GRADIENT: $\nabla(\cdot) = \left(\frac{\partial \cdot}{\partial r}, \frac{1}{r} \frac{\partial \cdot}{\partial \theta}, \frac{\partial \cdot}{\partial z} \right)$

LAPLACIAN: $\nabla^2(\cdot) = \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial \cdot}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2 \cdot}{\partial \theta^2} + \frac{\partial^2 \cdot}{\partial z^2}$

DIVERGENCE: $\nabla \cdot \mathbf{u} = \frac{1}{r} \frac{\partial}{\partial r} (r u_r) + \frac{1}{r} \frac{\partial u_\theta}{\partial \theta} + \frac{\partial u_z}{\partial z}$

Navier-Stokes equations in cylindrical coordinates

Let us start simple... $\mathbf{u} = \mathbf{u}(r, z)$

$$\frac{\partial u}{\partial t} + u \frac{\partial u}{\partial z} + v \frac{\partial u}{\partial r} = -\frac{1}{\rho} \frac{\partial p}{\partial z} + \nu \left[\frac{\partial^2 u}{\partial z^2} + \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial u}{\partial r} \right) \right]$$

$$\frac{\partial v}{\partial t} + u \frac{\partial v}{\partial z} + v \frac{\partial v}{\partial r} = -\frac{1}{\rho} \frac{\partial p}{\partial r} + \nu \left[\frac{\partial^2 v}{\partial z^2} + \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial v}{\partial r} \right) \right]$$

$$\frac{\partial u}{\partial z} + \frac{1}{r} \frac{\partial}{\partial r} (rv) = 0$$

Navier-Stokes equations in cylindrical coordinates

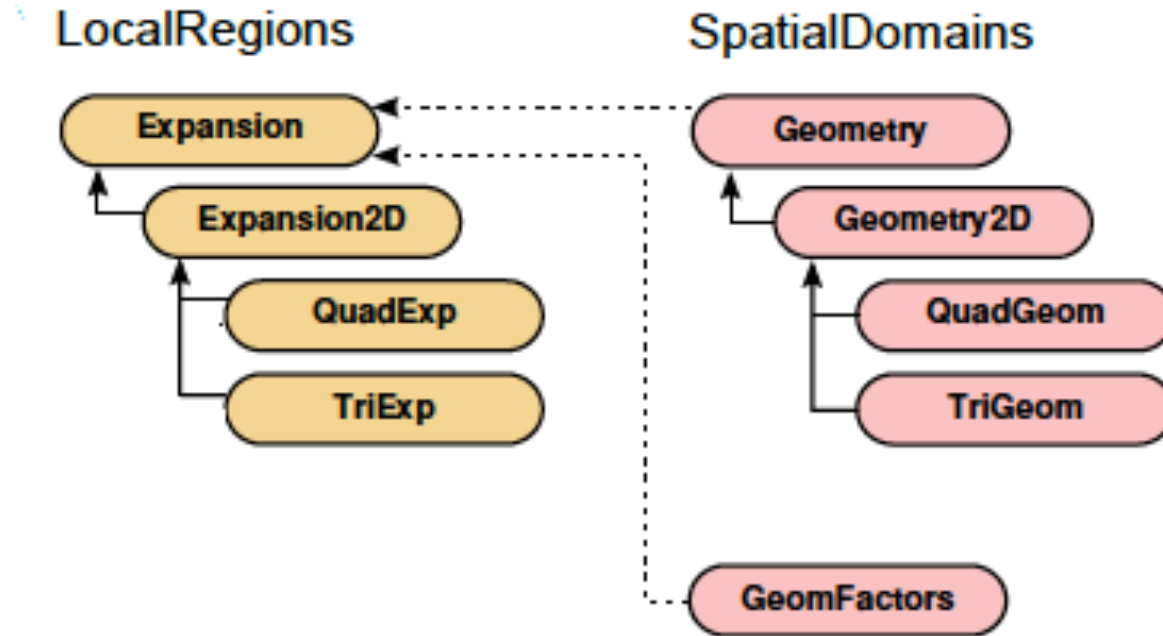
Symmetrisation: eliminate the singularity with respect to r

$$r \frac{\partial u}{\partial t} + r \left(u \frac{\partial u}{\partial z} + v \frac{\partial u}{\partial r} \right) = -\frac{r}{\rho} \frac{\partial p}{\partial z} + \nu r \frac{\partial^2 u}{\partial z^2} + \nu \frac{\partial}{\partial r} \left(r \frac{\partial u}{\partial r} \right)$$

$$r \frac{\partial v}{\partial t} + r \left(u \frac{\partial v}{\partial z} + v \frac{\partial v}{\partial r} \right) = -\frac{r}{\rho} \frac{\partial p}{\partial r} + \nu r \frac{\partial^2 v}{\partial z^2} + \nu \frac{\partial}{\partial r} \left(r \frac{\partial v}{\partial r} \right)$$

$$r \frac{\partial u}{\partial z} + \frac{\partial}{\partial r} (rv) = 0$$

Navier-Stokes equations in cylindrical coordinates



Cartesian:

$$\int_{\Omega^e} u(x, y) dx dy = \int_{\Omega_{st}} u(\xi_1, \xi_2) |J| d\xi_1 d\xi_2$$

Cylindrical:

$$\int_{\Omega^e} r u(z, r) dr dz = \int_{\Omega_{st}} u(\xi_1, \xi_2) \underbrace{r |J|}_{J_c} d\xi_1 d\xi_2$$

Navier-Stokes equations in cylindrical coordinates

Simple implementation idea:

```
//GeomFactors.cpp  
  
Vmath::Vsqrt(ptsTgt, &jac[0], 1, &jac[0], 1);  
...  
  
if(m_cylindrical)  
{  
    Vmath::Vmul(ptsTgt, &Radial[0], 1, &jac[0], 1, &jac[0], 1);  
}
```

We treat the jacobian as a vector, similarly to the approach for a deformed element (evaluated at the quadrature point).

Navier-Stokes equations in cylindrical coordinates

Session XML File set up:

- 1) Specification of the coordinate system: “**CARTESIAN**” (default), “**CYLINDRICAL**”

```
<NEKTAR>  
<GEOMETRY DIM="2" SPACE="2" COORDINATE="CYLINDRICAL">
```

- 2) Specification of the axial boundary conditions:

```
//axial boundary conditions
```

```
<REGION REF="0">
```

```
<A VAR="u" VALUE="0" />
```

```
<A VAR="v" VALUE="0" />
```

```
<A VAR="p" VALUE="0" />
```

```
</REGION>
```

$$\frac{\partial u}{\partial r} = 0$$

$$v = 0$$

$$\frac{\partial p}{\partial r} = 0$$

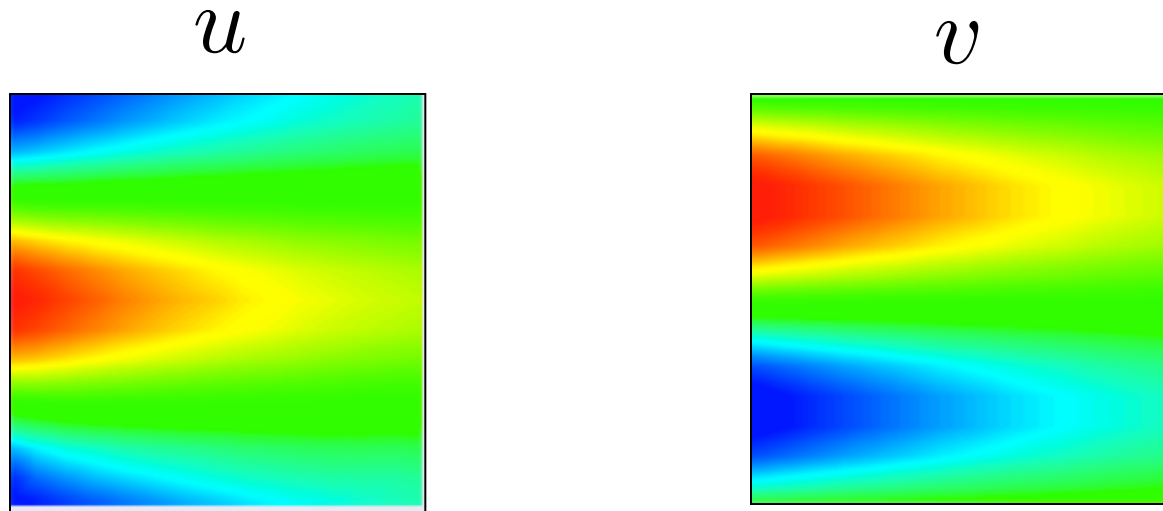
Navier-Stokes equations in cylindrical coordinates

Test case: Kovasznay flow

- Laminar, steady flow behind a two-dimensional grid.
- Analytical solution in both Cartesian and cylindrical coordinates:

$$\left\{ \begin{array}{l} u = 1 - \exp(\lambda z) \cos(2\pi r) \\ v = \frac{1}{2\pi} \lambda \exp(\lambda z) \sin(2\pi r) \\ p = \frac{1 - \exp(\lambda z)}{2} \end{array} \right. \quad \text{where} \quad \left\{ \begin{array}{l} \lambda = \frac{\text{Re}}{2} - \sqrt{\frac{\text{Re}^2}{4} + 4\pi^2} \\ \text{Re} = 40 \end{array} \right.$$

Navier-Stokes equations in cylindrical coordinates



$$\|\mathbf{u} - \mathbf{u}_{an}\|_2 \sim O(10^{-12})$$

Additional test case *in Nektar++*: laminar pipe flow.

Navier-Stokes equations in cylindrical coordinates

Future extension: dependence on azimuthal direction

$$\mathbf{u}(z, r, \theta, t) = \sum_{k=-\infty}^{\infty} \hat{\mathbf{u}}_k(z, r, t) \exp(ik\theta)$$

The differential operators become:

$$\nabla_k(\cdot) = \left(\frac{\partial \cdot}{\partial z}, \frac{\partial \cdot}{\partial r}, \frac{ik}{r} \cdot \right)$$
$$\nabla_k^2(\cdot) = \frac{\partial^2 \cdot}{\partial z^2} + \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial \cdot}{\partial r} \right) - \frac{k^2}{r^2}(\cdot)$$

These expressions lead to a coupling of the u and v components of the momentum equations. A diagonalisation is required.

Parallelisation of large scale eigenvalue solvers

Given a dynamical system:

$$\dot{x}(t) = Ax(t)$$

Definition (stability):

A dynamical system is stable and x_e is an equilibrium solution iff

$$\forall \varepsilon > 0 \exists \delta_\varepsilon \text{ such that } \forall t_0 : \|x(t_0) - x_e\| < \delta_\varepsilon \implies \|x(t) - x_e\| < \varepsilon \forall t > t_0$$

Theorem (linear stability):

A dynamical system is linearly stable if:

$$\sup \Re[\sigma(A)] < 0$$

This is the objective of Nektar++’s “stability solver”

Parallelisation of large scale eigenvalue solvers

Arnoldi factorisation

If $\mathbf{A} \in \mathbb{C}^{n \times n}$:

$$\mathbf{A}\mathbf{V}_k = \mathbf{V}_k\mathbf{H}_k + \beta_k \mathbf{v}_{k+1} \mathbf{e}_k^H$$

where $\mathbf{V}_k \in \mathbb{C}^{n \times k}$ has orthonormal columns and $\mathbf{H}_k \in \mathbb{C}^{k \times k}$ is upper Hessenberg matrix.

$$\lambda_k(A) \approx \lambda_{\max}(\mathbf{H}_k)$$

- Generate Krylov subspace:

$$\kappa = \{u_0, Au_0, A^2u_0, \dots, A^{k-1}u_0\}$$

- QR Factorisation and computation of the Hessenberg matrix:

$$h_{i,j} = \frac{1}{r_{j,j}} \left(r_{i,j+1} - \sum_{m=0}^{j-1} h_{i,m} r_{m,j} \right)$$

- Use LAPACK to calculate the eigenvalue of the Hessenberg matrix.

Parallelisation of large scale eigenvalue solvers

SolverUtils

Advection

- Nonlinear
- Linearised
- Adjoint

Driver

- Standard
- ModifiedArnoldi
- Arpack

Solvers

ADRSolver

$$\frac{\partial u}{\partial t} + a \cdot \nabla u = \nabla^2 u$$

IncNavierStokesSolver

$$\frac{\partial \mathbf{u}}{\partial t} + N(\mathbf{u}) = -\frac{1}{\rho} \nabla p + \nabla^2 \mathbf{u}$$
$$\nabla \cdot \mathbf{u} = 0$$

CompressibleFlowSolver

...

Parallelisation of large scale eigenvalue solvers

```
//DriverModifiedArnoldi.cpp

...

//Krylov sequence.
for (i = 1; !converged && i <= m_kdim; ++i)
{
    //Krylov sequence.
    EV_update(Kseq[i-1], Kseq[i]);

    // Gram-Schmidt orthonormalisation
    alpha[i] = std::sqrt(Blas::Ddot(ntot, &Kseq[i][0], 1,
                                   &Kseq[i][0], 1));

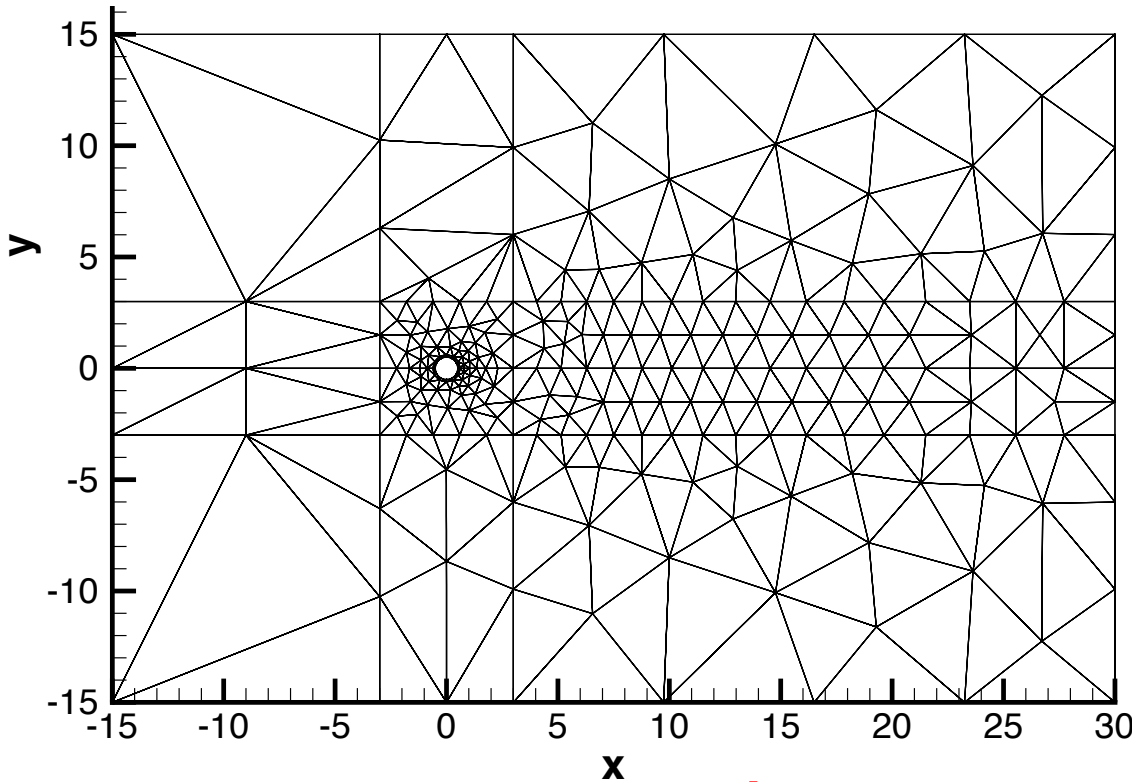
    m_comm->AllReduce(alpha[i], Nektar::LibUtilities::ReduceSum);
}
```

Parallelisation of large scale eigenvalue solvers

```
...  
Vmath::Smul(ntot, 1.0/alpha[i], Kseq[i], 1, Kseq[i], 1);  
//Generate Hessenberg matrix and compute eigenvalues of it.  
    EV_small(Tseq, ntot, alpha, i, zvec, wr, wi, resnorm);  
//Test for convergence.  
  
    converged = EV_test(i,i,zvec,wr,wi,resnorm,  
                        std::min(i,m_nvec),evlout,resid0);  
    converged = max (converged, 0);  
}
```

Parallelisation of large scale eigenvalue solvers

Test case: stability analysis of a flow past a 3D-cylinder



- $L_z=5D$;
- $Re=40$ (steady);
- $k=16$;
- Fourier modes= 16;

Time to convergence

- SERIAL \sim 1day
- PARALLEL (8processors) \sim 10h

Generalisation of the Boundary Conditions Framework

Boundary Conditions supported in Nektar++:

1) Dirichlet Boundary Conditions:

$$\mathbf{u}(\mathbf{x}, t)|_{\partial\Omega} = f(\mathbf{x}, t)$$

2) Neumann Boundary Conditions:

$$\left. \frac{\partial \mathbf{u}}{\partial \mathbf{n}}(\mathbf{x}, t) \right|_{\partial\Omega} = f(\mathbf{x}, t)$$

3) Robin Boundary Conditions:

$$\left[a\mathbf{u} + b \frac{\partial \mathbf{u}}{\partial \mathbf{n}}(\mathbf{x}, t) \right] \Big|_{\partial\Omega} = f(\mathbf{x}, t) \quad a, b \in \mathbb{R}$$

Generalisation of the Boundary Conditions Framework

Boundary Conditions supported in Nektar++ (UserDefined):

4) High Order Pressure Boundary Condition (IncNavierStokesSolver)

$$\frac{\partial p^{n+1}}{\partial n} = - \left[\frac{\partial \mathbf{u}^{n+1}}{\partial t} + \nu \sum_{q=0}^{J_e-1} \beta_q (\nabla \times \nabla \times \mathbf{u})^{n-q} + \sum_{q=0}^{J_e-1} \beta_q [(\mathbf{u} \cdot \nabla) \mathbf{u}]^{n-q} \right] \cdot \mathbf{n}$$

5) Time dependent Boundary conditions

6) Radial Boundary Conditions

7) Axialsymmetric (for cylindrical coordinates)

8) ...

Generalisation of the Boundary Conditions Framework

Library

SpatialDomain

Conditions.h

```
enum BoundaryConditionType
{
    eDirchlet,
    eNeumann,
    ...
}
enum BndUserDefinedType
{
    eHigh,
    ...
}
```

Conditions.cpp

```
if(Dirichlet)
{
    ...
}
else if(Neumann)
{
    ...
}
```

Generalisation of the Boundary Conditions Framework

Library

SpatialDomain

Conditions.h

```
DirichletBoundaryCondition(...)  
{  
  ...  
}  
  
NeumannBoundaryCondition(...)  
{  
  ...  
}
```

Implementation

Conditions.cpp

```
BoundaryConditionSharedPtr  
  
bnd=GetBoundaryConditions  
Factory().CreateInstance  
(...);
```

Factory Instance

Generalisation of the Boundary Conditions Framework

```
//Condition.h

// Declaration of the boundary condition factory

typedef LibUtilities::NekFactory<
boost::tuple<std::string, std::string>,
BoundaryConditionBase,
const LibUtilities::SessionReaderSharedPtr&,
const TiXmlElement*> BoundaryConditionsFactory;

struct DirichletBoundaryCondition : public BoundaryConditionBase
{

//Implementation of Dirichlet boundary condition.

...
}
```

Generalisation of the Boundary Conditions Framework

```
//Condition.cpp

void BoundaryConditions::ReadBoundaryConditions(TiXmlElement
                                               *conditions)
{
    while(regionElement)
    {
        BoundaryConditionMapShPtr boundaryConditions =
        MemoryManager<BoundaryConditionMap>::AllocateSharedPtr();

        ...
        boost::tuple<std::string, std::string>
        bnd_pair=boost::make_tuple(conditionType, userdefined);

        BoundaryConditionShPtr bnd=GetBoundaryConditionsFactory
        ().CreateInstance(bnd_pair, m_session, conditionElement);

    }
}
```

Generalisation of the Boundary Conditions Framework

Advantages of the re-structuring:

- **Encapsulation of the boundary conditions.**
- **Legibility of the code.**
- **Possibility of implementing new boundary conditions easily.**

Conclusions

1. First attempt to reformulate Navier-Stokes equations in cylindrical coordinates
2. Creation of new boundary conditions for the axis.
3. Validation for some test cases (pipe flow, Kovasznay flow)

1. Parallelisation of large scale eigenvalue problems.
2. Possibility of solving eigenproblems for very complex geometries.
3. Good scalability performances.

1. Refactorisation of the boundary condition framework.
2. Encapsulation of the boundary conditions.