

# Computational Methods for Modeling Multiphase Flow and Fluid-Structure Interaction in Coastal and Hydraulic Engineering Applications

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# Outline

- ▶ Introduction and Motivation
- ▶ Some recent work on CutFEM and IFEM
- ▶ The Proteus Toolkit for Computational Methods and Simulation

# Acknowledgements

- ▶ ERDC/USACE: Ahmadia, Bryant, Collins, de Lataillade, Farthing, Howington, Pratt, Loney, Murphy, Sharp, Shepherd, Tovar, Quezada de Luna, Yang
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- ▶ UNC: Miller, Gray
- ▶ NCSU: Kelley
- ▶ UT: Dawson, Mattis (TUM), Povich (NATO)
- ▶ Oxford: Bootland, Fletcher, Wong, Wathen
- ▶ Texas A&M: Guermond, Popov
- ▶ TU Dortmund: Kuzmin
- ▶ Clemson: Bentley, Chrispell, Jenkins, Irvin
- ▶ RPI: Sahni, Shepherd, Zhang
- ▶ MIT: Patera
- ▶ Wisconsin: Negrut, Rakhsha

# Improved Ribbon Bridge



**DOD**  
**HPC**  
MODERNIZATION PROGRAM

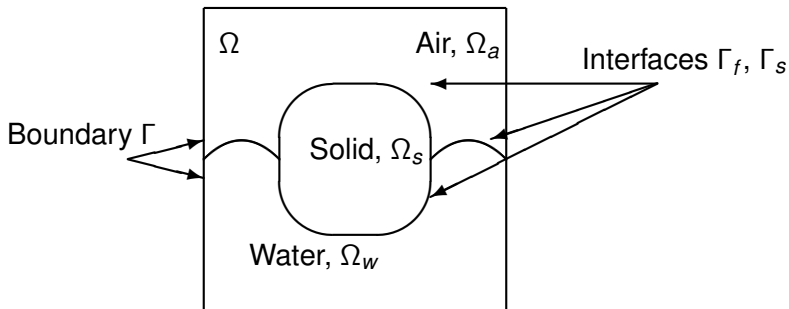




# Beach Erosion and Deposition



# Simplified Domain



The fixed computational domain  $\Omega$  and boundary  $\Gamma$ , with three dynamic subdomains  $\Omega_w$ ,  $\Omega_a$ , and  $\Omega_s$  and phase boundaries  $\Gamma_f$  and  $\Gamma_s$

# Numerical challenges and level set methods

- ▶ Dynamic interfaces: the fluid-fluid (air-water) interface,  $\Gamma_f$ , and the fluid-solid interface,  $\Gamma_s$  are moving in time.
- ▶ Changing topology: inter-granular contacts and bubble/droplet formation will occur, so the topology of  $\Omega_s, \Omega_w, \Omega_a$  will change.
- ▶ In some important cases, ALE (conforming mesh deformation) is viable for the solid phase.
- ▶ Define “level set” functions  $\phi_s$  and  $\phi_f$  with the following properties:

$$\Omega_s(t) = \{\mathbf{x} \in \Omega \mid \phi_s(\mathbf{x}, t) < 0\} \quad (1.1a)$$

$$\Omega_w(t) = \{\mathbf{x} \in \Omega \mid \phi_f(\mathbf{x}, t) < 0\} \quad (1.1b)$$

$$\Omega_a(t) = \{\mathbf{x} \in \Omega \mid \phi_f(\mathbf{x}, t) > 0\} \quad (1.1c)$$

$$\Gamma_s(t) = \{\mathbf{x} \in \Omega \mid \phi_s(\mathbf{x}, t) = 0\} \quad (1.1d)$$

$$\Gamma_f(t) = \{\mathbf{x} \in \Omega \mid \phi_f(\mathbf{x}, t) = 0\} \quad (1.1e)$$

# Key ideas

- ▶ Represent the free boundary as an **implicit surface**,  $\phi(\mathbf{x}, t) = 0$  (Osher and Sethian).
- ▶ Construct an equation for  $\phi$  that is physically correct on the free boundary and reasonable in the rest of the domain:

$$\frac{\partial \phi}{\partial t} + \nabla \phi \cdot \mathbf{v} = 0 \quad (1.2)$$

- ▶ Used immersed boundary approximations to enforce boundary conditions along  $\phi = 0$ .
- ▶ Calculate the **signed distance** to  $\phi = 0$ :

$$\|\nabla \phi^d\| = 1 \quad (1.3)$$

- ▶ Do in a moving frame that allows the mesh to conform to a moving solid.

# Two-Phase Flow, Part 1

## 1. Variable coefficient Navier-Stokes:

$$\nabla \cdot \mathbf{v}_+ = 0$$

$$\rho \left( \frac{\mathbf{v}_+ - \mathbf{v}_-}{\Delta t} + \mathbf{v}_+ \cdot \nabla \mathbf{v}_+ \right) + \nabla \cdot [-2\mu \varepsilon(\mathbf{v}_+)] + \nabla p_+ = \rho \mathbf{g}$$

where

$$\rho = H_\epsilon(\phi_-)\rho_a + [1 - H_\epsilon(\phi_-)]\rho_w; \quad \mu = H_\epsilon(\phi_-)\mu_a + [1 - H_\epsilon(\phi_-)]\mu_w$$

## 2. Interface (level-set) transport:

$$\frac{\phi_+^* - \phi_-}{\Delta t} + \mathbf{v}_+ \cdot \nabla \phi_+^* = 0$$

# Two-Phase Flow, Part 2

## 3. Fluid volume fraction advection

$$\frac{H_+^* - H_-}{\Delta t} + \nabla \cdot (H_+^* \mathbf{v}_+) = 0$$

## 4. Redistance level set

$$\begin{aligned} \|\nabla \phi_+^{**}\| &= 1 \\ \phi_+^{**} &= 0 \text{ on } \phi_+^* = 0 \end{aligned}$$

## 5. Correct level set

$$\begin{aligned} H_\epsilon(\phi' + \phi_+^{**}) - H_+^* &= \epsilon_1 \Delta \phi' \\ \nabla \phi' \cdot \mathbf{n} &= 0 \text{ on } \partial\Omega \end{aligned}$$

$$\phi_+ = \phi' + \phi_+^{**} \quad H_+ = H_\epsilon(\phi' + \phi_+^{**})$$

See Quezada, Kuzmin, and K. 2019 for monolithic variant

# Three-Phase Level Set Formulation

$$\nabla \cdot \mathbf{v} = 0 \text{ in } \Omega$$

(1.4)

$$H_\epsilon(\phi_s) \left\{ \rho \left( \frac{\partial \mathbf{v}}{\partial t} + \mathbf{v} \cdot \nabla \mathbf{v} \right) + \nabla \cdot [-2\mu_f \boldsymbol{\varepsilon}(\mathbf{v})] + \nabla p - \rho \mathbf{g} \right\}$$

+Nitsche( $\phi_s, \mathbf{v}$ )

$$+ [1 - H_\epsilon(\phi_s)] (\mathbf{u} - \mathbf{u}_s) = 0 \text{ in } \Omega$$

(1.5)



# Nitsche

- ▶ Integrate by parts on fluid momentum with no-slip only on  $\Gamma_s$ :

$$\int_{\Omega_f} [\mu \nabla \mathbf{v} \cdot \nabla \mathbf{w}] dV - \int_{\Gamma_s} \mu \nabla \mathbf{v} \cdot \mathbf{n} \mathbf{w} dS = 0$$

- ▶ Nitsche 71 showed how to enforce Dirichlet conditions consistently via penalty:

$$\int_{\Gamma_s} \left[ -\mu(\phi) \frac{\partial \mathbf{v}}{\partial \mathbf{n}} \mathbf{w} - \mu(\phi) \frac{\partial \mathbf{w}}{\partial \mathbf{n}} \mathbf{v} + C(h_e)(\mathbf{v} - \mathbf{v}_s) \mathbf{w} \right] dS$$

- ▶ We avoid explicitly meshing  $\Gamma_s$  by using the level set tools:

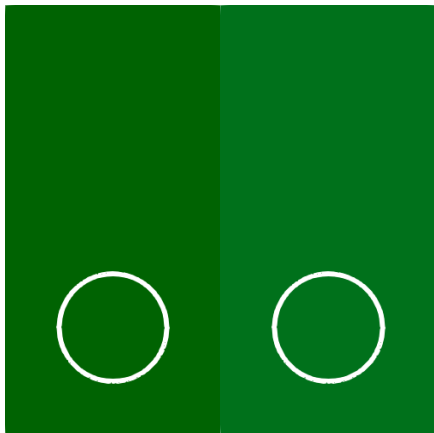
$$\int_{\Gamma_s} f dS = \int_{\Omega} \delta(\phi_s) f dV \approx \int_{\Omega} \delta_\epsilon(\phi_s) f dV$$

See [Osher and Fedkiw 2006]

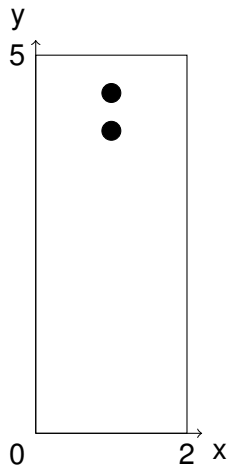
# Prior Work in Proteus and Chrono

- ▶ We have developed a numerical laboratory combining Finite Element Methods (FEMs) from Proteus (<https://proteustoolkit.org>), and Discrete Element Methods (DEMs) from Chrono (<https://projectchrono.org>).
- ▶ The approach is based generally on level set methods, while using regularized Heaviside and Dirac functions to approximate volume and surface integrals on cells cut by the interface.
- ▶ These methods can produce qualitatively correct results for problems involving granular contacts and surface tension.

# Surface Tension (Laplace-Beltrami Operator)



# Sedimentation of two particles in a 2D channel



$$D = 0.25 \text{ cm}$$

$$\Omega = [0, 2] \times [0, 6]$$

$$c_1 = [1, 5]$$

$$c_2 = [1, 4.5]$$

$$\rho_s = 1.5$$

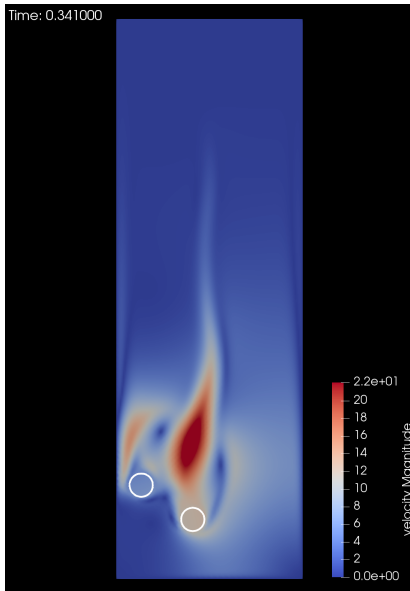
$$\rho_f = 1.0$$

$$\nu_f = 0.01$$

$$g = [0, -981, 0]$$

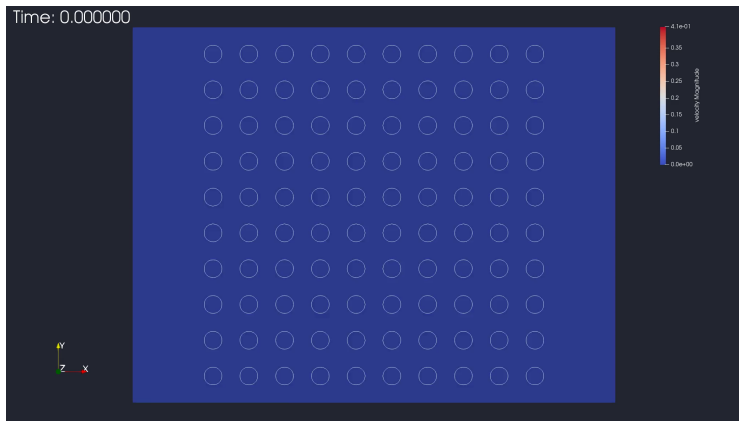
BC: no-slip + open top

# Result

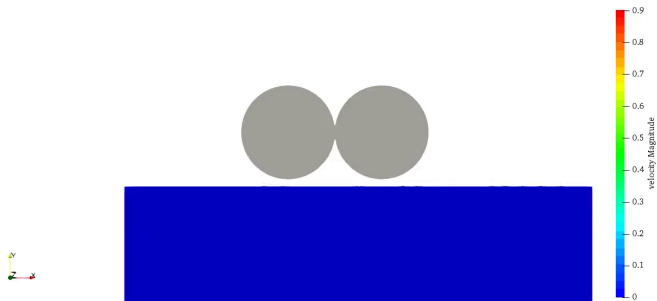


- ▶  $h = 1/32$ , structured
- ▶  $\Delta t = 0.0005$
- ▶  $\mathbb{P}_2 - \mathbb{P}_1$

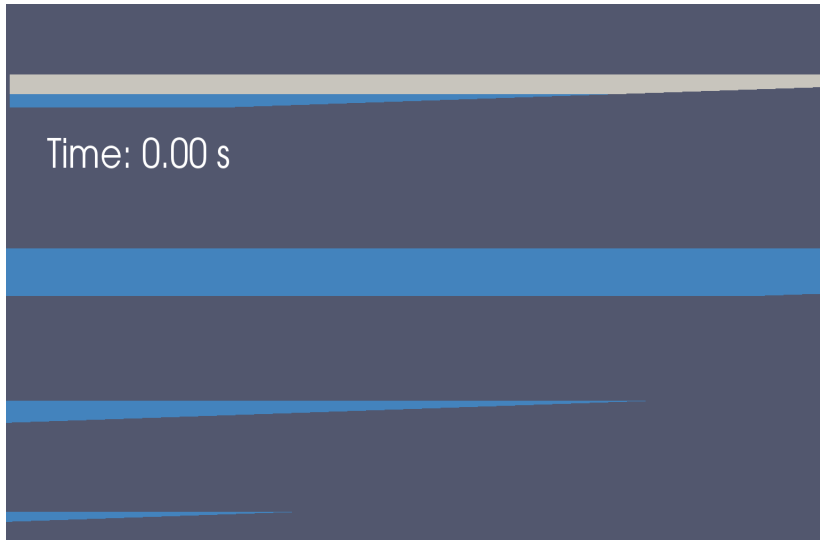
# Settling



# Falling Spheres

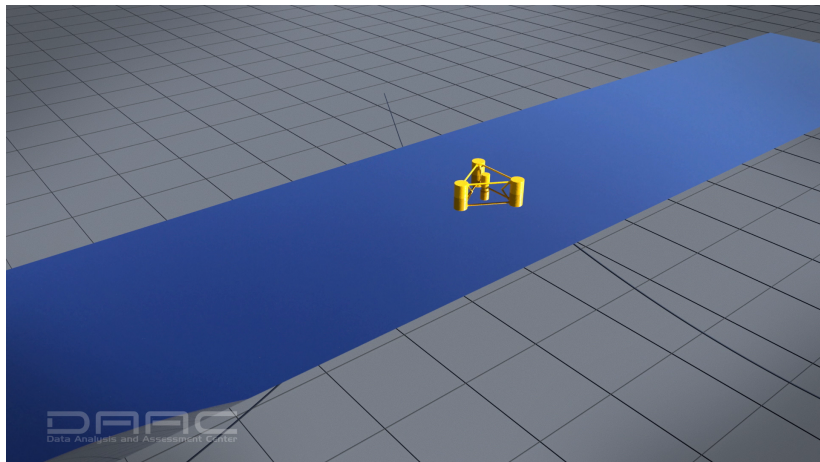


# Ting and Kirby Experiment





# Computational Experiment: Offshore Platform



# Comparisons: Offshore Platform

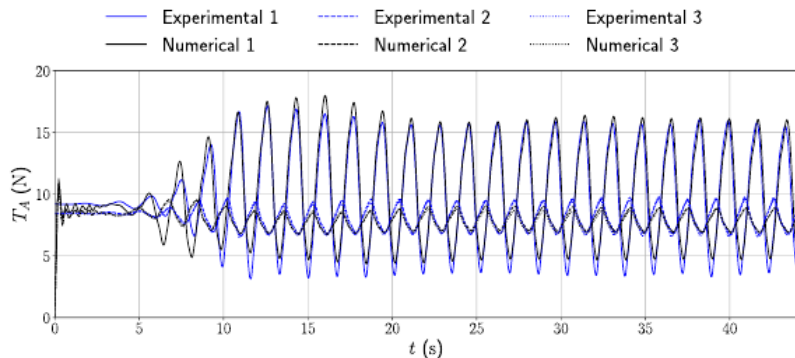


Figure V.39: Tensions at fairleads for coupled simulation of DeepCwind semi-submersible

# Issues

- ▶ Strong mesh sensitivity of critical integral quantities, such as the drag and torque on particles.
- ▶ Difficulty resolving thin jets and related shear layers.
- ▶ Inability to preserve certain equilibrium states, such as flat water surface at hydrostatic pressure and zero velocity (lake at rest).

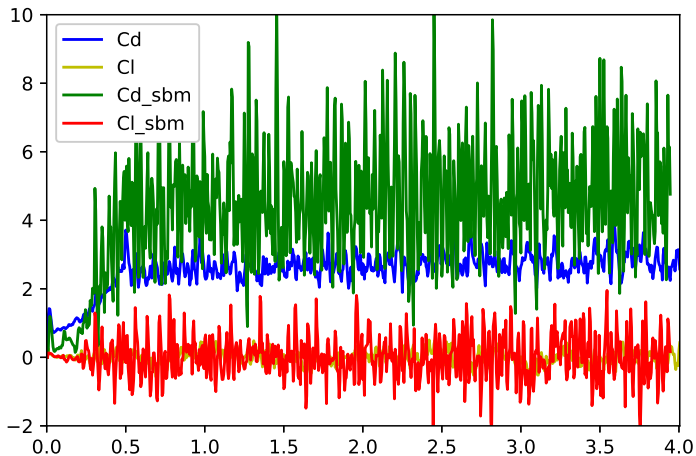
**Hypothesis:** These issues arise from the use of regularized Heaviside and Dirac functions to approximate integrals in cells cut by interfacial boundaries, leading to poor enforcement of interfacial jump conditions.

**Approach:** Integrate cut cells exactly and enforce proper jump conditions at interfaces.

# Scripted Cylinder Test



# Force Oscillations for Moving Bodies



# Solid Surface Area Oscillations

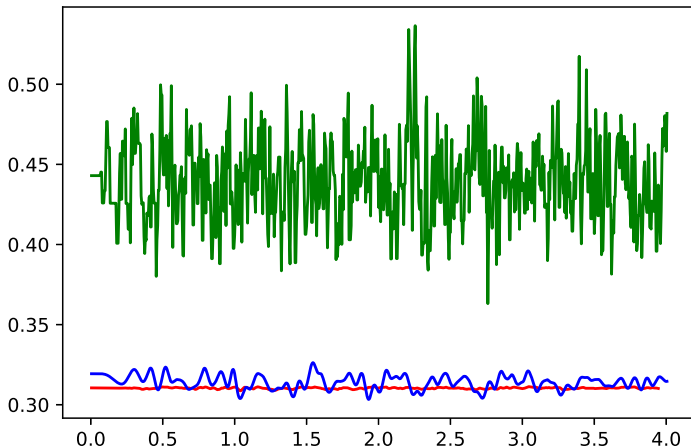
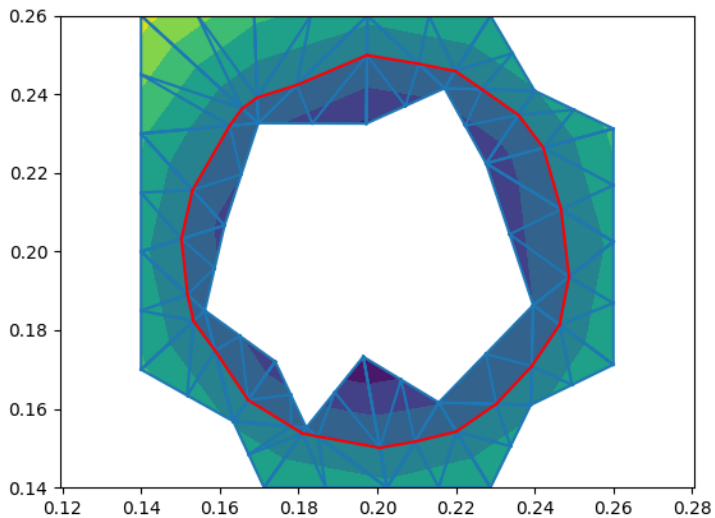


Figure: Green=SBM, Blue=IBM, Red=Cut

# Cut Cell Integration



# Three Phase Formulation with Jump Conditions

$$\nabla \cdot \mathbf{u}_a = 0, \quad \text{in } \Omega_a \quad (1.6a)$$

$$\rho_a(\partial_t \mathbf{u}_a + (\mathbf{u}_a \cdot \nabla) \mathbf{u}_a) - \nabla \cdot \sigma_a = \rho_a \mathbf{g}, \quad \text{in } \Omega_a \quad (1.6b)$$

$$\nabla \cdot \mathbf{u}_w = 0, \quad \text{in } \Omega_w \quad (1.6c)$$

$$\rho_w(\partial_t \mathbf{u}_w + (\mathbf{u}_w \cdot \nabla) \mathbf{u}_w) - \nabla \cdot \sigma_w = \rho_w \mathbf{g}, \quad \text{in } \Omega_w \quad (1.6d)$$

$$\mathbf{u}_a - \mathbf{u}_w = 0 \quad \text{on } \Gamma_f \quad (1.6e)$$

$$\sigma_a \cdot \mathbf{n}_f - \sigma_w \cdot \mathbf{n}_f = \gamma \kappa \mathbf{n}_f \quad \text{on } \Gamma_f \quad (1.6f)$$

$$\sigma_a \cdot \mathbf{t}_{1,f} - \sigma_w \cdot \mathbf{t}_{1,f} = 0 \quad \text{on } \Gamma_f \quad (1.6g)$$

$$\sigma_a \cdot \mathbf{t}_{2,f} - \sigma_w \cdot \mathbf{t}_{2,f} = 0 \quad \text{on } \Gamma_f \quad (1.6h)$$

$$\mathbf{u} - \mathbf{u}_s = \mathbf{u}_c \quad \text{on } \Gamma_s \quad (1.6i)$$

$$\mathbf{u} \cdot \mathbf{n} = 0 \quad \text{on } \Gamma \quad (1.6j)$$

where

$$\sigma = -p\mathbf{I} + 2\mu\epsilon(\mathbf{u}) \quad (1.7)$$



# Three-Phase Level Set Formulation

$$\int_{\Omega} H(\phi_s) \nabla \mathbf{v} \cdot \nabla \mathbf{w} dV = 0 \quad (1.8)$$

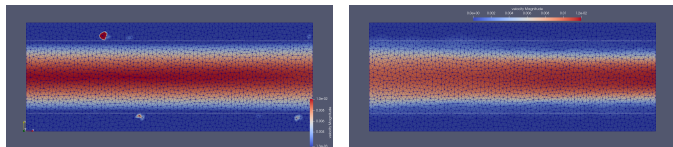
$$\int_{\Omega} H(\phi_s) \left\{ \left[ \rho \left( \frac{\partial \mathbf{v}}{\partial t} + \mathbf{v} \cdot \nabla \mathbf{v} \right) + \nabla p - \rho \mathbf{g} \right] \mathbf{w} + 2\mu_f \varepsilon(\mathbf{v}) \cdot \mathbf{w} \right\} dV \\ + \int_{\Omega} \delta(\phi_s) \left[ -\mu(\phi) \frac{\partial \mathbf{v}}{\partial \mathbf{n}} \mathbf{w} - \mu(\phi) \frac{\partial \mathbf{w}}{\partial \mathbf{n}} \mathbf{v} + C(h_e)(\mathbf{v} - \mathbf{v}_s) \mathbf{w} \right] dV = 0 \quad (1.9)$$

# CutFEM and Ghost Penalty

The coercivity of the problem needs to be extended to the computational domain. One approach is a an edge-based “Ghost Penalty”(Burman 2010).

$$j(u_h, v_h) := \sum_{F \in \mathcal{F}_G} \int_F [\gamma(\nabla u^+ - \nabla u^-) \cdot \mathbf{n}][(\nabla w^+ - \nabla w^-) \cdot \mathbf{n}] dS \quad (1.10)$$

where  $\mathcal{F}_G$  is the set of internal element boundaries of cut cells.



CutFEM without ghost penalty (left) and with ghost penalty (right). See Massing, Schott, and Wall 2017 for Oseen/CIP.

# Immersed Interface Finite Element Method (IIFEM)

- ▶ For two-fluid immersed interface problems, Leveque and Li developed a second order accurate finite difference scheme for by enforcing jump conditions for the solution and normal derivatives across the interface (LeVeque and Li 1994,1997)
- ▶ This approach was extended to FEM in the Immersed Interface Finite Element Method (IIFEM), by constructing a local basis with the desired jump conditions (Li et al. 2003, Ji et al. 2014)
- ▶ A key insight is that the algebraic system that results from doubling the number of degrees of freedom (as in CutFEM) leads to a solvable algebraic system for exactly half the duplicated degrees of freedom.

# IIFEM Basis

Consider an elliptic immersed boundary problem with homogeneous jump conditions.

$$[u] = 0 \quad [\mu \nabla u \cdot \mathbf{n}_f] = 0 \quad \text{on } \Gamma_f \quad (1.11)$$

Consider one dimension where the cut element  $K$  is  $(x_0, x_1) = (0, 1)$ ,  $\Gamma_f = x_c \in (0, 1)$ , and  $\mathbf{n}_f = 1$ . Define a new basis,  $\psi_0, \psi_1$  on  $K$  by

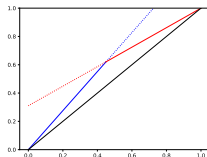
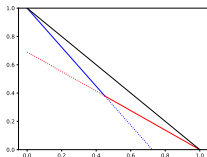
$$\psi_i = \begin{cases} \psi_i^a = a_1 + a_2 x & x \leq x_c \\ \psi_i^b = b_1 + b_2 x & x > x_c \end{cases} \quad (1.12)$$

$$\psi_i^a(x_0) = \delta_{i0} \quad (1.13)$$

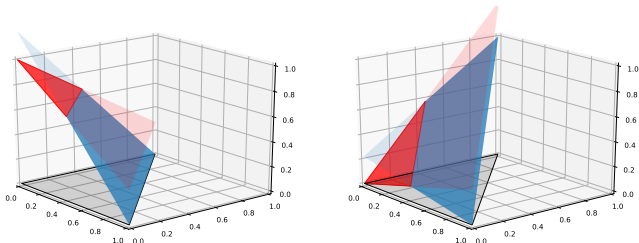
$$\psi_i^b(x_1) = \delta_{i1} \quad (1.14)$$

$$\psi_i^a(x_c) = \psi_i^b(x_c) \quad (1.15)$$

$$\mu_a \nabla \psi_i^b \cdot \mathbf{n}_f = \mu_w \nabla \psi_i^b \cdot \mathbf{n}_f \quad (1.16)$$



# 2D Basis functions



IIFEM basis functions (solid red/blue) for  $\mu_w/\mu_a = 2$ .

# Cut Cell Integration by Equivalent Polynomials

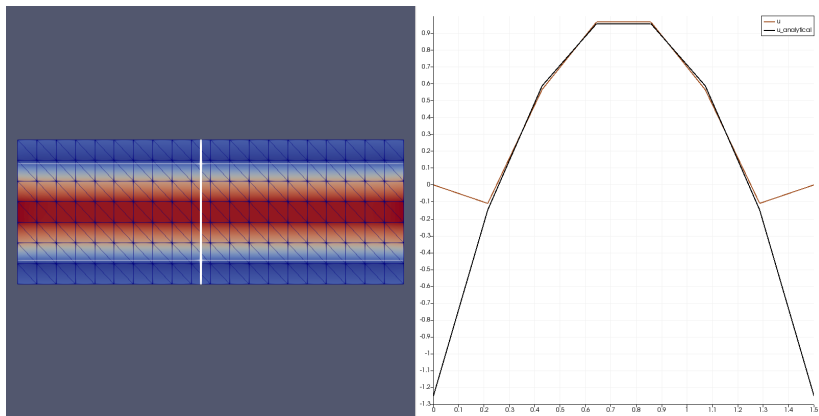
- ▶ CutFEM and IIFEM introduce cut cells, which are challenge to integrate.
- ▶ Ventura and Bienvenuti 2015 introduced an approach based on generating “equivalent polynomial” Heaviside functions  $\hat{H}$ :

$$\int_K \hat{H} v_i = \int_K H v_i \quad i = 1, \dots, \dim(P^m(K)) \quad (1.17)$$

where  $\hat{H}$  is also a polynomial of degree  $m$ .

- ▶ The FEM assembly then can proceed as if there were no cut cells as long as quadrature is sufficiently accurate.

# CutFEM+Equivalent Polynomials: Duct





# CutFEM + Equivalent Polynomials: Duct

## Boundary Fitted Mesh

## Unfitted Mesh

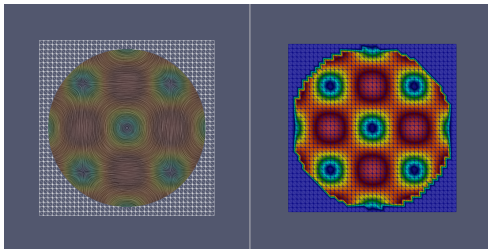
$\ (p - p^*)\ _1$	rate	$\ (u - u^*)\ _1$	rate	$\ (p - p^*)\ _1$	rate	$\ (u - u^*)\ _1$	rate
2.227590e-01	-	1.363730e-01	-	4.889190e-01	-	1.185600e-01	-
6.441190e-02	1.79	3.134070e-02	2.12	1.302270e-01	1.91	3.219830e-02	1.88
1.763730e-02	1.87	7.534600e-03	2.06	2.783510e-02	2.23	7.328950e-03	2.14
4.577860e-03	1.95	1.846190e-03	2.03	7.202650e-03	1.95	1.811790e-03	2.02
1.166740e-03	1.97	4.568420e-04	2.01	1.840000e-03	1.97	4.503920e-04	2.01
$\ (p - p^*)\ _2$	rate	$\ (u - u^*)\ _2$	rate	$\ (p - p^*)\ _2$	rate	$\ (u - u^*)\ _2$	rate
3.653670e-01	-	7.759540e-02	-	4.405330e-01	-	6.659730e-02	-
1.414790e-01	1.37	1.734230e-02	2.16	2.406210e-01	0.87	1.774190e-02	1.91
4.869300e-02	1.54	4.120990e-03	2.07	6.604950e-02	1.87	4.018790e-03	2.14
1.673540e-02	1.54	1.004600e-03	2.04	2.304690e-02	1.52	9.873070e-04	2.03
5.808630e-03	1.53	2.479960e-04	2.02	8.097610e-03	1.51	2.447100e-04	2.01
$\ (p - p^*)\ _\infty$	rate	$\ (u - u^*)\ _\infty$	rate	$\ (p - p^*)\ _\infty$	rate	$\ (u - u^*)\ _\infty$	rate
1.265980e+00	-	5.876160e-02	-	1.120820e+00	-	5.373470e-02	-
6.661940e-01	0.93	1.242080e-02	2.24	1.353560e+00	-0.27	1.586260e-02	1.76
3.307870e-01	1.01	2.927460e-03	2.09	3.435390e-01	1.98	3.038940e-03	2.38
1.639120e-01	1.01	7.119360e-04	2.04	1.786160e-01	0.94	7.363010e-04	2.05
8.155440e-02	1.01	1.755150e-04	2.02	9.701790e-02	0.88	1.817440e-04	2.02

# CutFEM + Equivalent Polynomials: Taylor

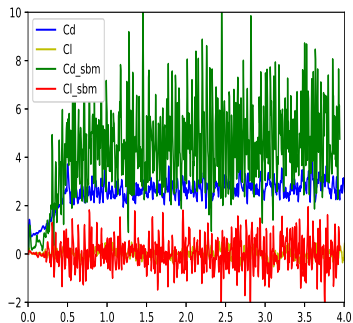
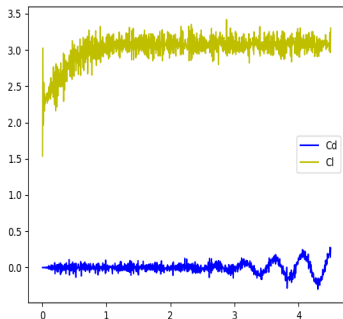
## Boundary Fitted Mesh

## Unfitted Mesh

$\ (p - p^*)\ _1$	rate	$\ (u - u^*)\ _1$	rate	$\ (p - p^*)\ _1$	rate	$\ (u - u^*)\ _1$	rate
1.629910e-01	-	4.533020e-03	-	4.650280e-01	-	1.605080e-02	-
6.031340e-02	1.43	1.693180e-03	1.42	1.864090e-01	1.32	4.886610e-03	1.72
1.619510e-02	1.90	4.778660e-04	1.83	5.555430e-02	1.75	1.363970e-03	1.84
4.442810e-03	1.87	1.332800e-04	1.84	1.479990e-02	1.91	3.573620e-04	1.93
$\ (p - p^*)\ _2$	rate	$\ (u - u^*)\ _2$	rate	$\ (p - p^*)\ _2$	rate	$\ (u - u^*)\ _2$	rate
5.041250e-01	-	7.002600e-03	-	9.362260e-01	-	2.542980e-02	-
2.233220e-01	1.17	2.642520e-03	1.41	4.430540e-01	1.08	7.362900e-03	1.79
7.756350e-02	1.53	7.476140e-04	1.82	1.672410e-01	1.41	2.016140e-03	1.87
2.782230e-02	1.48	2.086930e-04	1.84	5.911910e-02	1.50	5.260030e-04	1.94
$\ (p - p^*)\ _\infty$	rate	$\ (u - u^*)\ _\infty$	rate	$\ (p - p^*)\ _\infty$	rate	$\ (u - u^*)\ _\infty$	rate
3.546620e+00	-	2.181050e-02	-	5.842120e+00	-	7.515420e-02	-
2.054580e+00	0.79	8.358510e-03	1.38	3.669590e+00	0.67	2.067450e-02	1.86
1.010460e+00	1.02	2.662330e-03	1.65	1.910150e+00	0.94	5.335560e-03	1.95
5.080040e-01	0.99	7.365010e-04	1.85	9.799620e-01	0.96	1.349950e-03	1.98



# CutFEM + Equivalent Polynomials: Falling Cylinder



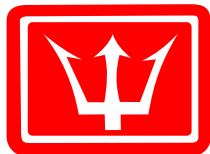
# Future Work

- ▶ Use a more careful discretization of the fluid material derivative near the moving solid interface or space-time FEM.
- ▶ Compare to the aggregated unfitted approach of Badia, Verdugo, and Martin (2018) and investigate EQP-based implementation.
- ▶ Complete the IIFEM implementation for air/water and investigate whether it removes various numerical artifacts.
- ▶ Deal with three-phase cutcells and contact line boundary conditions.

# Software Challenges

- ▶ Bridge “valley of death” between new advancements in model formulations/numerics and production codes/applications.
- ▶ Break out of the “model trap” in which R&D is stovepiped around a single set of equations or single method.
- ▶ Explicit multi-physics and multi-numerics support.

“Good numerics is ultimately about getting things to work; the slavish and blind devotion to one approach above all others is usually a sign of unfamiliarity with the range of troubles and challenges presented by real applications.” -James Sethian



Proteus Toolkit

Source code 

<https://github.com/erdc/proteus>

# What is Proteus?

- ▶ Proteus is a Python package for rapidly developing computer models and numerical methods.
- ▶ The package contains a collection of modules implemented in C,C++,Fortran, and Python.
- ▶ We try to separate the physics implementation and numerical methods implementation.
- ▶ Has a layered API for model implementation. Highly optimized models for specific/detailed physics can be implemented by deriving from more generic models.
- ▶ Works with many 3rd party tools: PETSc, Trilinos, Chrono, triangle, tetgen, gmsh, scipy, sympy...

# Equations Solved

- ▶ 2D & 3D incompressible Navier-Stokes (Unsteady/Steady, LES, RANS, VANS)
- ▶ 2D diffusive wave (overland flow)
- ▶ 2D shallow water and Green-Naghdi (dispersive shallow water)
- ▶ 2D & 3D two-phase incompressible, immiscible flow (hybrid VOF/level set formulation with LES, etc.)
- ▶ 2D & 3D saturated groundwater
- ▶ 2D & 3D Richards' equation (variably saturated groundwater, various constitutive models)
- ▶ 2D & 3D two-phase flow in porous media (continuum mixture formulation, incompressible or compressible)
- ▶ 2D & 3D density-dependent groundwater flow and salinity transport
- ▶ 2D & 3D eikonal equation (signed distance calculations)
- ▶ 3D elastoplastic deformation (levee stability, Mohr-Coulomb material)
- ▶ 2D & 3D 6DOF solid/air/water interaction

# Verified Numerics

- ▶ Continuous linear and quadratic polynomial spaces ( $C^0 P^1$  and  $C^0 P^2$ ) on simplicial elements (intervals, triangles, tetrahedra) with nodal (Lagrange) basis and Bernstein basis.
- ▶ Continuous tensor product spaces ( $C^0 Q^k$ ) on hex/quad
- ▶ Discontinuous complete polynomial spaces ( $C^{-1} P^k$ ) on simplicial elements with monomial basis
- ▶  $P^1$  non-conforming simplicial elements
- ▶ Locally discontinuous Galerkin mixed elements with static condensation
- ▶ SIPG/NIPG/IIPG primal discontinuous elements
- ▶ Residual-based variational multiscale methods (RBVMS)
- ▶ Entropy viscosity, algebraic stabilization, and FCT
- ▶ Analytical Riemann solvers (numerical fluxes) for linear advection, two-phase flow in porous media, and shallow water
- ▶ Approximate Riemann solvers: Harten-Lax-van Leer (SWE), Rusanov (two-phase flow), Cheng-Shu (Hamilton-Jacobi)
- ▶ Velocity post-processing to enforce element-wise (local) conservation



# Popular Modeling Toolkit for PDE's

- ▶ “The COMSOL multiphysics simulation environment facilitates all steps in the modeling process: defining your geometry, specifying your physics, meshing, solving and then post-processing your results.”
- ▶ “FEniCS is free software for automated solution of differential equations. We provide software tools for working with computational meshes, finite element variational formulations of PDEs, ODE solvers and linear algebra.”
- ▶ “...OpenFOAM is a flexible set of efficient C++ modules. These are used to build a wealth of: solvers, to simulate specific problems in engineering mechanics; utilities, to perform pre- and post-processing tasks ranging from simple data manipulations to visualization and mesh processing; libraries, to create toolboxes that are accessible to the solvers/utilities, such as libraries of physical models.”

# Second Order Nonlinear, Heterogeneous Transport Systems

Our target problems are systems of nonlinear equations governing the transport of an abstract vector of components  $u_j, j = 1, \dots, n_c$ :

$$\frac{\partial m^i}{\partial t} + \nabla \cdot \left( \mathbf{f}^i - \sum_k^{n_c} \mathbf{a}^{ik} \nabla \phi^k \right) + r^i + h^i(\nabla u) = 0$$

where  $i = 1, \dots, n_c$ . The large majority of models in hydrology, hydraulics, and coastal engineering are in this class.

# A simple example

For  $(t, x, y) \in [0, T] \times [0, 1] \times [0, 1]$  find  $u$  such that

$$(Mu)_t + \nabla \cdot [\mathbf{B}u - \mathbf{A}\nabla u] = 0$$

$$u(0, x, y) = 0$$

$$u(t, x, 0) = u(t, 0, y) = 1$$

$$u(t, x, 1) = u(t, 1, x) = 0$$

$$M = 1$$

$$\mathbf{B} = (1, 1)$$

$$\mathbf{A} = 0.001I$$

# adr.py

```
20     def evaluate(self, t, c):
21         c[('m', 0)][:] = self.M*c[('u', 0)]
22         c[('dm', 0, 0)][:] = self.M
23         c[('f', 0)][..., 0] = self.B[0]*c[('u', 0)]
24         c[('f', 0)][..., 1] = self.B[1]*c[('u', 0)]
25         c[('df', 0, 0)][..., 0] = self.B[0]
26         c[('df', 0, 0)][..., 1] = self.B[1]
27         c[('a', 0, 0)][..., 0] = self.A[0][0]
28         c[('a', 0, 0)][..., 3] = self.A[1][1]
```

# adr.py

```
3 class LAD(TC_base):
4     """
5     Coefficients for linear advection-diffusion
6     """
7     def __init__(self, M, A, B):
8         TC_base.__init__(self,
9                             nc=1, #number of components
10                            variableNames=['u'],
11                            mass      = {0:{0:'linear'}},
12                            advection = {0:{0:'linear'}},
13                            diffusion = {0:{0:{0:'constant'}}},
14                            potential = {0:{0:'u'}},
15                            reaction  = {0:{0:'linear'}})
16
17         self.M=M;
18         self.A=A;
19         self.B=B;
20
21     def evaluate(self, t, c):
```

# ladr\_2d\_p.py

```
6 nd = 2; #Two dimensions
7 L=(1.0,1.0,1.0);
8 T=1.0
9
10 coefficients=LAD(M=1.0,
11                 A=[[0.001,0.0],
12                   [0.0,0.001]],
13                 B=[2.0,1.0])
14
15 def getDBC(x,flag):
16     if x[0] == 0.0 or x[1] == 0.0:
17         return lambda x,t: 1.0
18     elif x[0] == 1.0 or x[1] == 1.0:
19         return lambda x,t: 0.0
20
21 dirichletConditions = {0:getDBC}
22 advectiveFluxBoundaryConditions = {}
23 diffusiveFluxBoundaryConditions = {0:{}}
```

# ladr\_2d\_c0p2\_n.py

```
4  timeIntegration = BackwardEuler
5  femSpaces = {0:C0_AffineQuadraticOnSimplexWithNodalBasis}
6  elementQuadrature = SimplexGaussQuadrature(nd,5)
7  elementBoundaryQuadrature = SimplexGaussQuadrature(nd-1,5)
8  nnx=11; nny=11
9  nLevels=1
10 tnList=[float(i)/10.0 for i in range(11)]
11 matrix = SparseMatrix
12 multilevelLinearSolver = LU
13 subgridError = AdvectionDiffusionReaction_ASGS(coefficients,
14                                                  nd)
15 shockCapturing = ResGradQuad_SC(coefficients,
16                                  nd,
17                                  shockCapturingFactor=0.9,
18                                  lag=True)
```

# A multi-physics example

```
1  pnList = [ ("twp_navier_stokes_sloshbox_2d_p" ,
2             "twp_navier_stokes_sloshbox_2d_c0p1c0p1_n"),
3             ("ls_sloshbox_2d_p" ,
4             "ls_sloshbox_2d_c0p1_n"),
5             ("vof_sloshbox_2d_p" ,
6             "vof_sloshbox_2d_c0p1_n"),
7             ("redist_sloshbox_2d_p" ,
8             "redist_sloshbox_2d_c0p1_n"),
9             ("ls_consrv_sloshbox_2d_p" ,
10            "ls_consrv_sloshbox_2d_c0p1_n")] ]
```



# Domain Specific Languages

- ▶ DSL's have proven useful linear algebra (FLAME), and FEM (FEniCS, Firedrake)
- ▶ Representing PDE's in continuous, strong formulation as classes allows modular backends for fully discrete formulations (FEM, FVM, FDM,...)
- ▶ With a DSL, information can be inferred from a suitable symbolic expression (and potentially optimized) and the API code can be generated.
- ▶ As a proof of concept we developed a simplified Domain Specific Language embedded in Python based on pymbolic (with A. Klöckner, Illinois and R. Kirby, Baylor)
- ▶ Earlier attempts include an embedded LaTeX DSL [Farthing, Sassen, Prins, Miller, 2004]

# DSL: Burgers

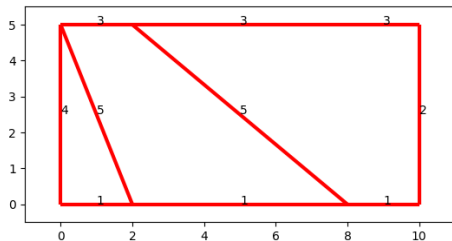
```
6
7 A = 1.0e-1
8 B = np.array([1.0, 2.0])
9 C = 1.0e-12
10
11 u = sym.Field("u")
12 eqns = sym.join(sym.d_dt(u)
13                 + sym.div(B * u**2)
14                 - sym.div(A*sym.grad(u))
15                 + C*u)
16
17 coefficients = generate_coefficients(eqns,
18                                     unknowns=[u],
19                                     dim=2,
20                                     name="Burgers")
21
```

# PDE Domains

- ▶ Defining the PDE represents only a small fraction of the work for real applications.
- ▶ Precisely defining the domain geometry, material properties, boundary conditions, and obtaining good quality meshes is frequently a stumbling block—we aren't taught this in class.

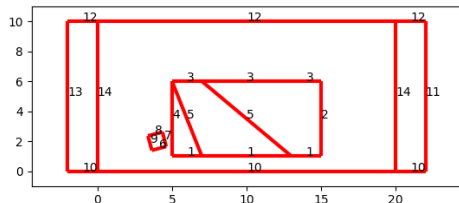
# SpatialTools: Shapes

```
1 domain2D = Domain.PlanarStraightLineGraphDomain()
2
3 vertices = [[0., 0.], [2., 0.], [8., 0.], [10., 0.],
4             [10., 5.], [8., 5.], [2., 5.], [0., 5.]]
5 segments = [[0, 1], [1, 2], [2, 3], [3, 4],
6             [4, 5], [5, 6], [6, 7], [7, 0],
7             [1, 7], [2, 6]]
8
9 bt = {'bottom': 1, 'right': 2, 'top': 3, 'left': 4, 'sponge': 5}
10 vertexFlags = [bt['bottom'], bt['bottom'], bt['bottom'], bt['bottom'],
11                bt['top'], bt['top'], bt['top'], bt['top'],
12                bt['sponge'], bt['sponge']]
13 segmentFlags = [1, 1, 1, 2, 3, 3, 3, 4, 5, 5]
14 regions = [[1., 1.], [5., 1.], [9., 1.]]
15 regionFlags = [2, 1, 3]
16
17 custom = st.CustomShape(domain2D, boundaryTags=bt,
18                          vertices=vertices, vertexFlags=vertexFlags,
19                          segments=segments, segmentFlags=segmentFlags,
20                          regions=regions, regionFlags=regionFlags)
```



# SpatialTools: Modification and Composition

```
22 custom.translate([5., 1.])
23
24 tank = st.Tank2D(domain2D, dim=[20., 10.])
25 tank.setSponge(x_n=2., x_p=2.)
26
27 rectangle = st.Rectangle(domain2D, dim=[1., 1.], coords=[2., 2.])
28 rectangle.rotate(np.pi/12., pivot=[2., 2.])
29 rectangle.setBarycenter(my_rectangle.coords)
30 rectangle.setPosition([4., 2.])
31 st.assembleDomain(domain2D)
```



# Numerical Methods R&D

## ▶ Conservative level set schemes for FEM

- ▶ Incompressible Two-phase Flow via a Monolithic Phase-Conservative Level Set Method (2019) M. Quezada de Luna, J.H. Collins, and C.E. Kees *International Journal for Numerical Methods in Fluids*, In Review, <https://arxiv.org/abs/1903.06919>.
- ▶ A Monolithic Conservative Level Set Method with Built-In Redistancing (2019) M. Quezada de Luna, D. Kuzmin, C.E. Kees, *Journal of Computational Physics*, 379, 262-278, <https://doi.org/10.1016/j.jcp.2018.11.044>
- ▶ A Conservative Level Set Method for Variable-Order Approximations and Unstructured Meshes (2011) C.E. Kees, I. Akkerman, Y. Bazilevs, and M.W. Farthing. *Journal of Computational Physics*, 230(12), 4536–4558, <https://doi.org/10.1016/j.jcp.2011.02.030>.

## ▶ Equivalent polynomials for exact Heaviside and Dirac integrals with IIFEM (In progress)

## ▶ Fluid-structure interaction with ALE, added mass stabilization, and $h$ -adaptivity

- ▶ High-Fidelity Computational Modelling of Fluid-Structure Interaction for Moored Floating Bodies (2019) T. de Lataillade *Doctoral Thesis, Edinburgh/Exeter/Strathclyde*
- ▶ Dynamic, Anisotropic Adaptive Mesh Refinement for Fluid-Structure Interaction (2019) A. Zhang *Doctoral Thesis, RPI*.

# Numerical Methods R&D, Cont'd

- ▶ Entropy viscosity methods for subgrid/numerical viscosity
  - ▶ Robust and Explicit Relaxation Technique for Solving the Green-Naghdi Equations (2019) J.-L. Guermond, B. Popov, E. Tovar, and C.E. Kees *Journal of Computational Physics*, In Press.
  - ▶ Well-Balanced Second-Order Finite Element Approximation of the Shallow Water Equations with Friction (2018) J.L. Guermond, M.Q. de Luna, B. Popov, C.E. Kees, and M.W. Farthing *SIAM Journal on Scientific Computing* 40(6), A3873-A3901, <https://doi.org/10.1137/17M1156162>.
- ▶ Scalable preconditioners based on multi-phase extensions of the pressure convection-diffusions approximation of the Schur complement.
  - ▶ Preconditioners for Two-Phase Incompressible Navier-Stokes Flow (2019) N. Bootland, C.E. Kees, A. Wathen, A. Bentley *SIAM Journal on Scientific Computing*, 41(4), B843–B869, <https://doi.org/10.1137/17M1153674>.
- ▶ Model Reduction (POD and PR-RBC)
  - ▶ Evaluation of Galerkin and Petrov-Galerkin Model Reduction for Finite Element Approximations of the Shallow Water Equations (2017) A. Lozovsky, M. W. Farthing, and C.E. Kees *Computational Methods in Applied Mechanics and Engineering* 318, 537-571, <https://doi.org/10.1016/j.cma.2017.01.027>
  - ▶ POD-Based Model Reduction for Stabilized Finite Element Approximations of Shallow Water Flows (2016) A. Lozovskiy, M.W. Farthing, C.E. Kees, E. Gildin *Journal of Computational and Applied Mathematics*, 302, 50-70, <https://doi.org/10.1016/j.cam.2016.01.029>.

# Modeling and Engineering Applications

## ▶ Waves and structures

- ▶ Fast Random Wave Generation in Numerical Tanks (2019) A. Dimakopoulos, T. de Lataillade, C.E. Kees, *Engineering and Computational Mechanics, Proceedings of the Institution of Civil Engineers - Engineering and Computational Mechanics*, 1-29, <https://doi.org/10.1680/jencm.17.00016>.
- ▶ Simulating Oscillatory and Sliding Displacements of Caisson Breakwaters Using a Coupled Approach (2019) G. Cozzuto, A. Dimakopoulos, T. de Lataillade, P.O. Morillas, and C.E. Kees, *Journal of Waterway, Port, Coastal, and Ocean Engineering*, 145(3), p.04019005, [https://doi.org/10.1061/\(ASCE\)WW.1943-5460.0000504](https://doi.org/10.1061/(ASCE)WW.1943-5460.0000504)
- ▶ Computational Model for Wave Attenuation by Flexible Vegetation (2018) S.A. Mattis, C.E. Kees, M.V. Wei, A. Dimakopoulos, and C.N. Dawson, *Journal of Waterway, Port, Coastal, and Ocean Engineering* 145(1), p.04018033, [https://doi.org/10.1061/\(ASCE\)WW.1943-5460.0000487](https://doi.org/10.1061/(ASCE)WW.1943-5460.0000487)
- ▶ An Immersed Structure Approach for Fluid-Vegetation Interaction (2015) S.A. Mattis, C.N. Dawson, C.E. Kees, M.W. Farthing, *Advances in Water Resources*, 80,1-16, <https://doi.org/10.1016/j.advwatres.2015.02.014>.

## ▶ Three-dimensional sediment processes

- ▶ Modeling Sediment Transport in Three-Phase Surface Water Systems (2019) C.T. Miller, W.G. Gray, C.E. Kees, I.V. Rybak, B.J. Shepherd, *Journal of Hydraulic Engineering*, <https://doi.org/10.1080/00221686.2019.1581673>.
- ▶ Thermodynamically Constrained Averaging Theory: Principles, Model Hierarchies, and Deviation Kinetic Energy Extensions (2018) C.T. Miller, W. G. Gray, and C. E. Kees *Entropy* 20(4), 253, <https://doi.org/10.3390/e20040253>

## ▶ Water resources

- ▶ Finite Element Methods for Variable Density Flow And Solute Transport (2013) T.J. Povich, C.N. Dawson, M.W. Farthing, C.E. Kees *Computational Geosciences* 17(3), 529-549, <https://doi.org/10.1007/s10596-012-9330-2>.
- ▶ Numerical Simulation of Water Resources Problems: Models, Methods, and Trends (2013) C.T. Miller, C.N. Dawson, M.W. Farthing, T.Y. Hou, J. Huang, C. E. Kees, C.T. Kelley, and H.P. Langtangen *Advances in Water Resources*, 51, 405-437, <https://doi.org/10.1016/j.advwatres.2012.05.008>



Thank You!