

# On the design of high-resolution finite element schemes for coupled problems with application to an idealized Z-pinch implosion model

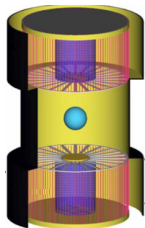
Matthias Möller<sup>1</sup> joint work with: Dmitri Kuzmin<sup>2</sup>

<sup>1</sup>Institute of Applied Mathematics (LS III), Dortmund University of Technology, Germany,  
Email: [matthias.moeller@math.tu-dortmund.de](mailto:matthias.moeller@math.tu-dortmund.de)

<sup>2</sup>Department of Mathematics, University of Houston, TX, USA,  
Email: [kuzmin@math.uh.edu](mailto:kuzmin@math.uh.edu)

## Motivation: *Z-pinch implosion*

---



- Phenomenological model by Banks and Shadid  
*compressible Euler equations + source term*  
*coupled with tracer equation for Lorentz force*

- Mathematical challenges

*high-resolution scheme for time-dependent conservation laws;*  
*positivity-preservation of density and pressure; failsafe strategy*

# High-resolution schemes for $\partial_t U + \nabla \cdot \mathbf{F} = 0$

---

- High-order scheme

$$M_C \frac{dU^H}{dt} = KU^H$$

- Low-order scheme

$$M_L \frac{dU^L}{dt} = LU^L, \quad L = K + D$$

- **Predictor:** Compute low-order solution

$$M_L \frac{dU^L}{dt} = LU^L \quad \Rightarrow \quad \dot{U}^L \approx M_L^{-1} LU^L$$

- **Corrector:** Apply limited antidiffusion

$$M_L U = M_L U^L + \bar{F}, \quad F = [M_L - M_C] \dot{U}^L - D U^L$$

# High-resolution schemes for $\partial_t U + \nabla \cdot \mathbf{F} = 0$

---

- High-order scheme

$$M_C \frac{dU^H}{dt} = KU^H$$

- Low-order scheme

$$M_L \frac{dU^L}{dt} = LU^L, \quad L = K + D$$

- **Predictor:** Compute low-order solution

$$M_L \frac{dU^L}{dt} = LU^L \quad \Rightarrow \quad \dot{U}^L \approx M_L^{-1} LU^L$$

- **Corrector:** Apply limited antidiffusion

$$M_L U = M_L U^L + \bar{F}, \quad F = [M_L - M_C] \dot{U}^L - DU^L$$



Low-order scheme must satisfy physical constraints

## Design principles of FCT schemes

---

*Perform flux correction such that **mass is conserved**.*

# Design principles of FCT schemes

---

*Perform flux correction such that **mass is conserved**.*

- Conservative flux decomposition

$$m_i U_i = m_i U_i^L + \sum_{j \neq i} F_{ij}, \quad F_{ji} = -F_{ij}$$

# Design principles of FCT schemes

---

*Perform flux correction such that **mass is conserved**.*

- Conservative flux decomposition and limiting

$$m_i U_i = m_i U_i^L + \sum_{j \neq i} \alpha_{ij} F_{ij}, \quad F_{ji} = -F_{ij}, \quad \alpha_{ji} = \alpha_{ij}$$

- high-order approximation ( $\alpha_{ij} = 1$ ) to be used in smooth regions
- low-order approximation ( $\alpha_{ij} = 0$ ) to be used near step fronts

## Design principles of FCT schemes, cont'd

---

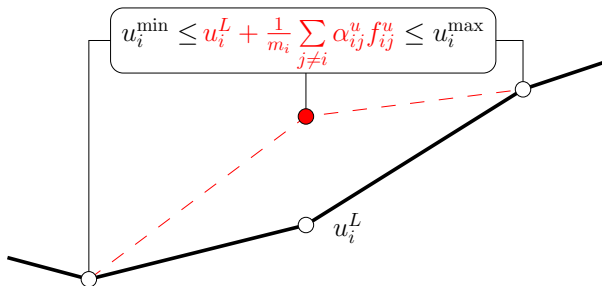
*Perform flux correction such that certain **physical quantities** are **bounded** by the local extrema of the low-order solution.*



## Design principles of FCT schemes, cont'd

---

Perform flux correction such that certain **physical quantities** are **bounded** by the local extrema of the low-order solution.



# Fixed fraction flux limiter

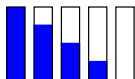
---

- Set  $\alpha_{ij}^{(0)} := 1$  and repeat  $r = 1, \dots, R$
- Mark all nodes  $i$  that violate the local FCT constraint

$$u_i^{\min} \leq u_i^L + \frac{1}{m_i} \sum_{j \neq i} \alpha_{ij}^{(r-1)} f_{ij}^u \leq u_i^{\max}$$

- Eliminate fixed fraction of unacceptable antidiffusion

$$\alpha_{ij}^{(r)} := \begin{cases} 1 - r/R & \text{if node } i \text{ or } j \text{ is marked} \\ \alpha_{ij}^{(r-1)} & \text{otherwise} \end{cases}$$

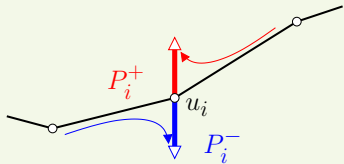


Low-order solution is recovered in the worst case:

$$U_i = U_i^L$$

# Zalesak's flux limiter

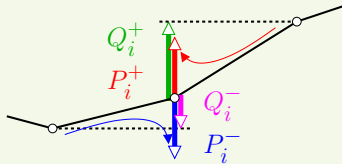
---



- Consider **positive**/**negative** anti-diffusive contributions separately

# Zalesak's flux limiter

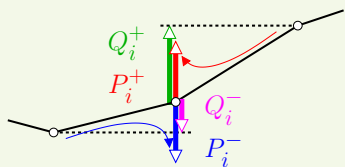
---



- Consider **positive**/**negative** anti-diffusive contributions separately
- Limit antidiffusion if it exceeds the distance to local **maximum**/**minimum**

# Zalesak's flux limiter

---



- Consider **positive/negative** anti-diffusive contributions separately
- Limit antidiffusion if it exceeds the distance to local **maximum/minimum**

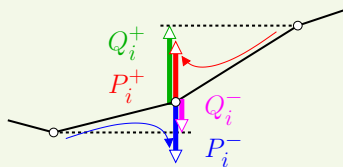
- Nodal correction factors

$$R_i^+ = \min\{1, Q_i^+/P_i^+\} \quad \text{for positive fluxes into node } i$$

$$R_i^- = \min\{1, Q_i^-/P_i^-\} \quad \text{for negative fluxes into node } i$$

# Zalesak's flux limiter

---



- Consider **positive/negative** anti-diffusive contributions separately
- Limit antidiffusion if it exceeds the distance to local **maximum/minimum**

- Nodal correction factors

$$R_i^+ = \min\{1, Q_i^+/P_i^+\} \quad \text{for positive fluxes into node } i$$

$$R_i^- = \min\{1, Q_i^-/P_i^-\} \quad \text{for negative fluxes into node } i$$

- Limit antidiffusive flux for edge  $ij$  by the minimum of  $R_i$  and  $R_j$

## Flux limiting for systems

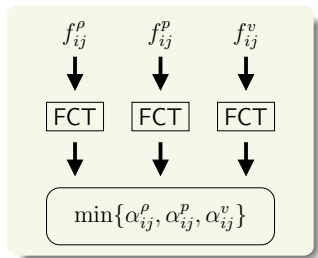
---

*Apply flux limiter to a **set of control variables**, e.g., the primitive variables density, pressure and velocity.*

# Flux limiting for systems

---

Apply flux limiter to a **set of control variables**, e.g.,  
the primitive variables density, pressure and velocity.

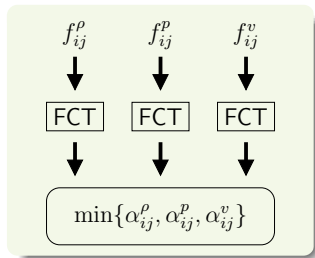




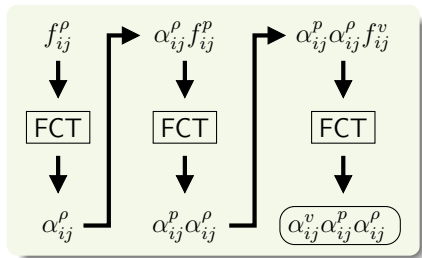
# Flux limiting for systems

---

Apply flux limiter to a **set of control variables**, e.g.,  
the primitive variables density, pressure and velocity.



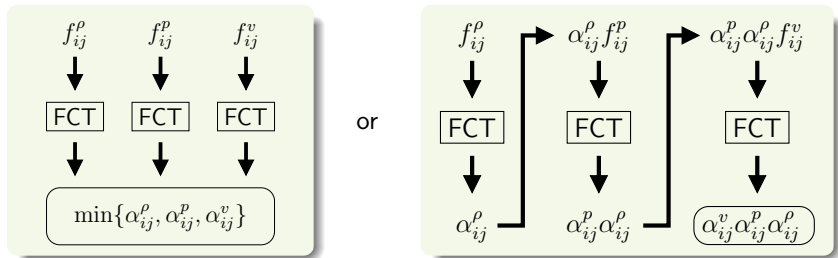
or



# Flux limiting for systems

---

Apply flux limiter to a **set of control variables**, e.g.,  
the primitive variables density, pressure and velocity.



Nodal transformation of variables  $V_i = \mathcal{T}(U_i)U_i$  and  $G_{ij} = \mathcal{T}(U_i)F_{ij}$

# Failsafe flux correction algorithm

---

- 1 Compute low-order solution at time  $t^{n+1}$

$$M_L \frac{U^L - U^n}{\Delta t} = \theta LU^L + (1 - \theta) LU^n$$

prediction

- 2 Perform flux correction by Zalesak's limiter

$$m_i U_i^{(0)} = m_i U_i^L + \sum_{j \neq i} \alpha_{ij} F_{ij}$$

correction

- 3 Eliminate spurious undershoots/overshoots

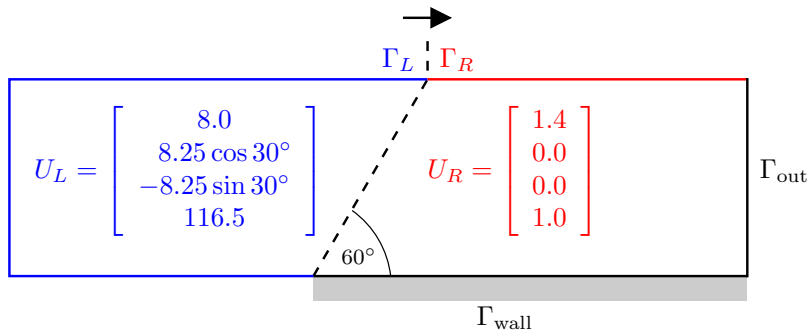
$$m_i U_i^{(r)} = m_i U_i^L + \sum_{j \neq i} \alpha_{ij}^{(r)} [\alpha_{ij} F_{ij}]$$

failsafe step

# Double Mach reflection

---

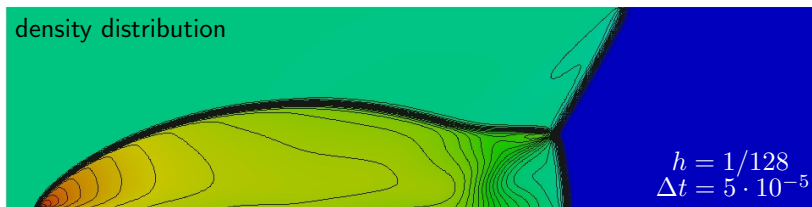
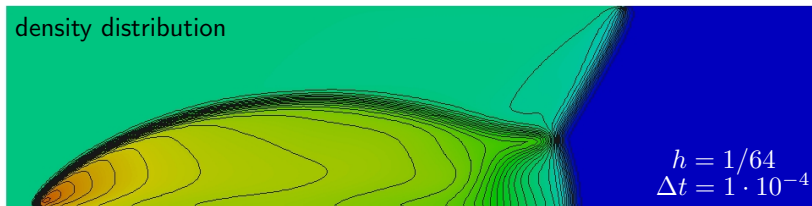
From: P.R. Woodward and P. Colella, JCP 54, 115 (1984)



## Double Mach reflection, cont'd

---

Solution at  $T = 0.2$  computed by low-order scheme ( $\alpha_{ij} \equiv 0$ )



# Double Mach reflection, cont'd

---

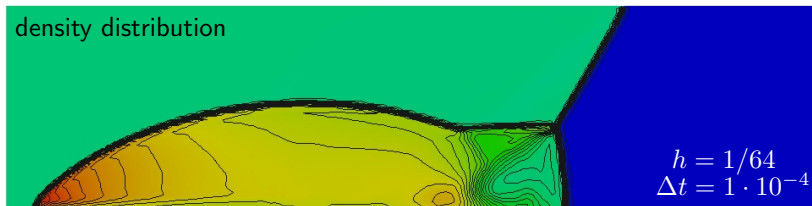
Solution at  $T = 0.2$  computed by fixed fraction flux limiter



# Double Mach reflection, cont'd

---

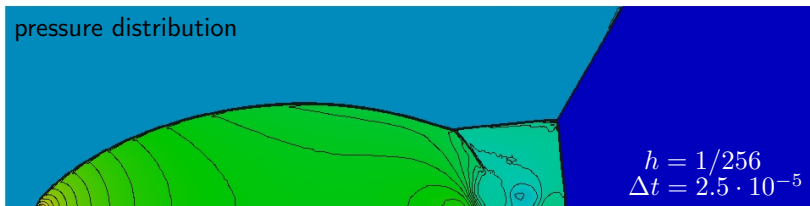
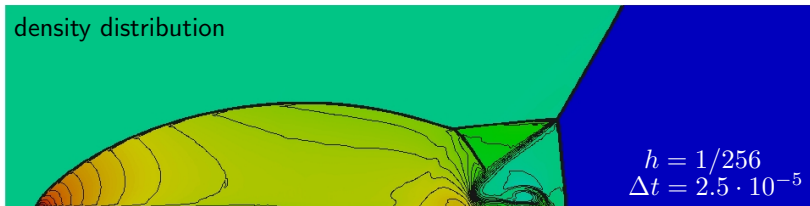
Solution at  $T = 0.2$  computed by Zalesak's flux limiter ( $\alpha_{ij} = \alpha_{ij}^p \alpha_{ij}^r$ )



# Double Mach reflection, cont'd

---

Solution at  $T = 0.2$  computed by Zalesak's flux limiter ( $\alpha_{ij} = \alpha_{ij}^p; \alpha_{ij}^\rho$ )



Numerical studies: D. Kuzmin, M. Shashkov, J. Shadid, M.M. (in prep.)



# Idealized Z-pinch implosion model by Banks and Shadid

---

- Generalized Euler system coupled with scalar tracer equation

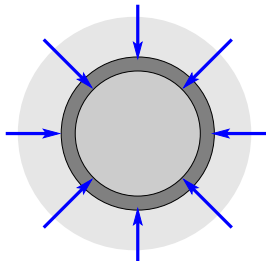
$$\frac{\partial}{\partial t} \begin{bmatrix} \rho \\ \rho \mathbf{v} \\ \rho E \\ \rho \lambda \end{bmatrix} + \nabla \cdot \begin{bmatrix} \rho \mathbf{v} \\ \rho \mathbf{v} \otimes \mathbf{v} + p \mathcal{I} \\ \rho E \mathbf{v} + p \mathbf{v} \\ \rho \lambda \mathbf{v} \end{bmatrix} = \begin{bmatrix} 0 \\ \mathbf{f} \\ \mathbf{f} \cdot \mathbf{v} \\ 0 \end{bmatrix}$$

- Equation of state

$$p = (\gamma - 1)\rho(E - 0.5|\mathbf{v}|^2)$$

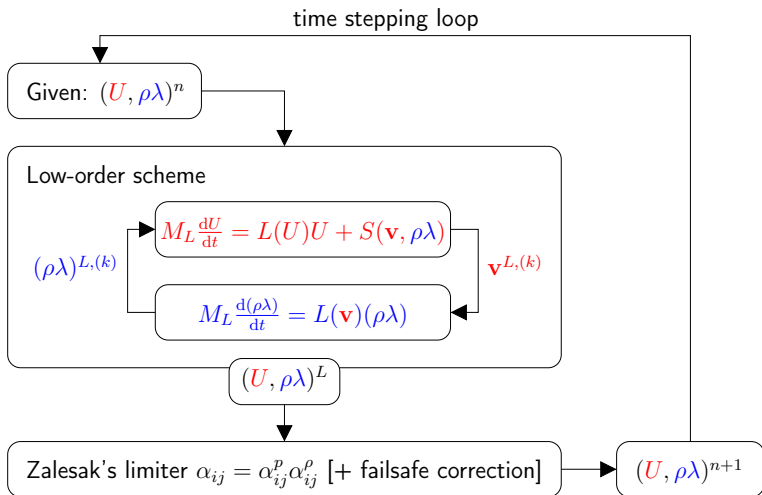
- Non-dimensional Lorentz force

$$\mathbf{f} = (\rho \lambda) \left( \frac{I(t)}{I_{\max}} \right)^2 \frac{\hat{\mathbf{e}}_r}{r_{\text{eff}}}$$



# Coupled solution algorithm

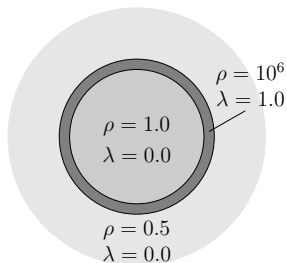
---



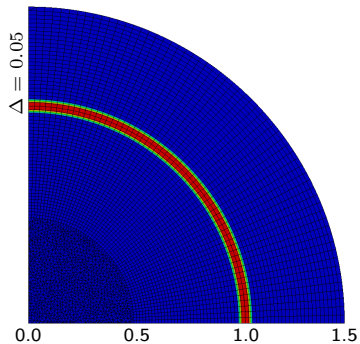
# Idealized Z-pinch implosion

---

From: J.W. Banks and J.N. Shadid, JCP 61, 725 (2009)

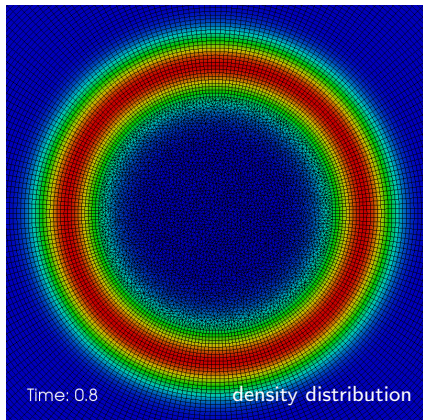


$\mathbf{v} = 0.0, p = 1.0$  everywhere



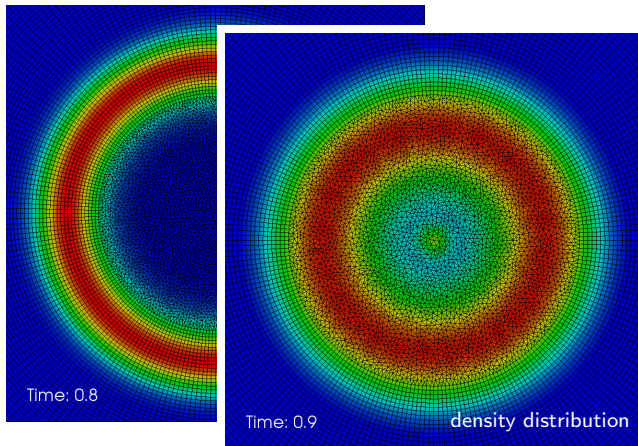
# Idealized Z-pinch implosion, cont'd

---



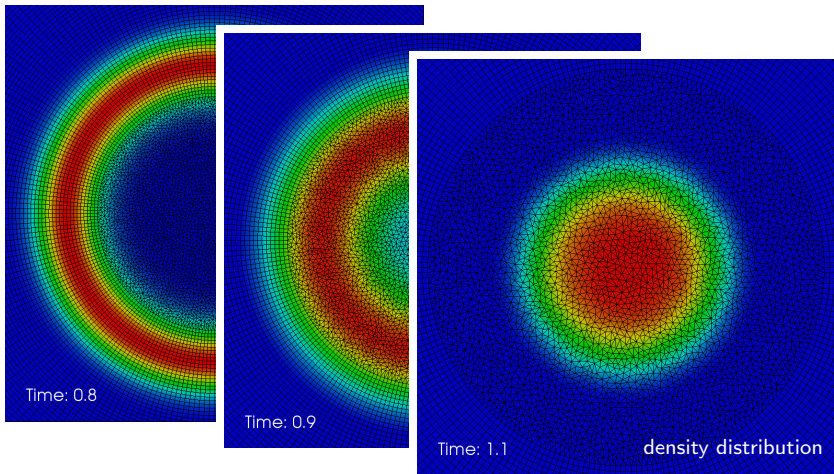
# Idealized Z-pinch implosion, cont'd

---



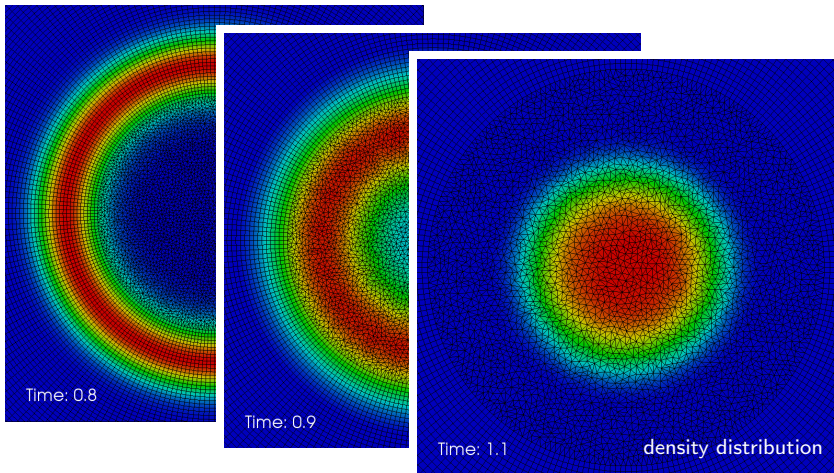
# Idealized Z-pinch implosion, cont'd

---



# Idealized Z-pinch implosion, cont'd

► Initialization



# Conclusions and outlook

---

- Linearized flux correction algorithm for time-dependent flows

*mass conservation, boundedness of physical quantities,  
failsafe strategy if density/pressure becomes negative*

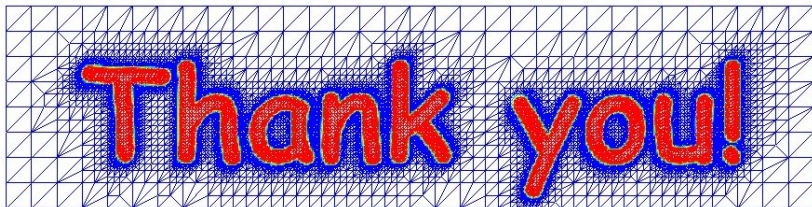
- Coupled solution algorithm for idealized Z-pinch implosions

*positivity and symmetry preservation on unstructured grids*

- Todo: Extension to more 'realistic' scenarios

*current drive, r-z plane, RT-instabilities, AMR*





# Appendix

Input: auxiliary solution  $u^L$  and antidiffusive fluxes  $f_{ij}^u$ , where  $f_{ji}^u \neq f_{ij}^u$

- 1 Sums of positive/negative antidiffusive fluxes into node  $i$

$$P_i^+ = \sum_{j \neq i} \max\{0, f_{ij}^u\}, \quad P_i^- = \sum_{j \neq i} \min\{0, f_{ij}^u\}$$

- 2 Upper/lower bounds based on the local extrema of  $u^L$

$$Q_i^+ = m_i(u_i^{\max} - u_i^L), \quad Q_i^- = m_i(u_i^{\min} - u_i^L)$$

- 3 Correction factors  $\alpha_{ij}^u = \alpha_{ji}^u$  to satisfy the FCT constraints

$$\alpha_{ij}^u = \min\{R_{ij}, R_{ji}\}, \quad R_{ij} = \begin{cases} \min\{1, Q_i^+ / P_i^+\} & \text{if } f_{ij}^u \geq 0 \\ \min\{1, Q_i^- / P_i^-\} & \text{if } f_{ij}^u < 0 \end{cases}$$

- Conservative variables: density, momentum, total energy

$$U_i = [\rho_i, (\rho \mathbf{v})_i, (\rho E)_i], \quad F_{ij} = [f_{ij}^\rho, \mathbf{f}_{ij}^{\rho v}, f_{ij}^{\rho E}], \quad F_{ji} = -F_{ij}$$

- Primitive variables  $V = TU$ : density, velocity, pressure

$$V_i = [\rho_i, \mathbf{v}_i, p_i], \quad \mathbf{v}_i = \frac{(\rho \mathbf{v})_i}{\rho_i}, \quad p_i = (\gamma - 1) \left[ (\rho E)_i - \frac{|(\rho \mathbf{v})_i|^2}{2\rho_i} \right]$$

$$G_{ij} = [f_{ij}^\rho, \mathbf{f}_{ij}^v, f_{ij}^p] = T(U_i)F_{ij}, \quad T(U_j)F_{ji} = G_{ji} \neq -G_{ij}$$

- Raw antidiffusive fluxes for the velocity and pressure

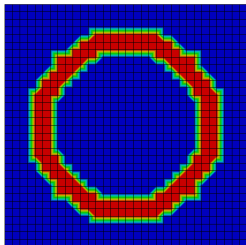
$$\mathbf{f}_{ij}^v = \frac{\mathbf{f}_{ij}^{\rho v} - \mathbf{v}_i f_{ij}^\rho}{\rho_i}, \quad f_{ij}^p = (\gamma - 1) \left[ \frac{|\mathbf{v}_i|^2}{2} f_{ij}^\rho - \mathbf{v}_i \cdot \mathbf{f}_{ij}^{\rho v} + f_{ij}^{\rho E} \right]$$

# Constrained initialization

---

- Pointwise initialization

$$U(\mathbf{x}_i) = U_0(\mathbf{x}_i)$$



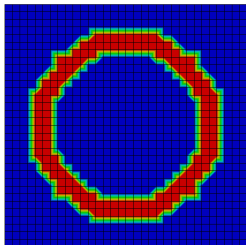
$$\rho = \begin{cases} 1.0 & \text{in } \Omega_1 \\ 0.01 & \text{in } \Omega_2 \end{cases}$$
$$u = v = 0.0, p = 1.0$$

# Constrained initialization

---

- Pointwise initialization

$$U(\mathbf{x}_i) = U_0(\mathbf{x}_i)$$



$$\rho = \begin{cases} 1.0 & \text{in } \Omega_1 \\ 0.01 & \text{in } \Omega_2 \end{cases}$$
$$u = v = 0.0, p = 1.0$$

- Conservative initialization

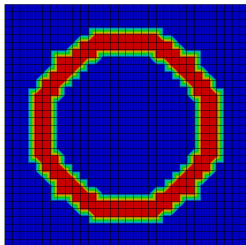
$$\int_{\Omega} w U_h dx = \int_{\Omega} w U_0 dx$$

# Constrained initialization

---

- Pointwise initialization

$$U(\mathbf{x}_i) = U_0(\mathbf{x}_i)$$



$$\rho = \begin{cases} 1.0 & \text{in } \Omega_1 \\ 0.01 & \text{in } \Omega_2 \end{cases}$$
$$u = v = 0.0, p = 1.0$$

- Conservative initialization

$$\int_{\Omega} w U_h dx = \int_{\Omega} w U_0 dx$$

- Consistent  $L_2$ -projection

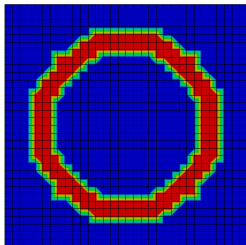
$$\sum_j m_{ij} U_j^H = \int_{\Omega} \varphi_i U_0 dx$$

# Constrained initialization

---

- Pointwise initialization

$$U(\mathbf{x}_i) = U_0(\mathbf{x}_i)$$



$$\rho = \begin{cases} 1.0 & \text{in } \Omega_1 \\ 0.01 & \text{in } \Omega_2 \end{cases}$$
$$u = v = 0.0, p = 1.0$$

- Conservative initialization

$$\int_{\Omega} w U_h \, dx = \int_{\Omega} w U_0 \, dx$$

- Consistent  $L_2$ -projection

$$\sum_j m_{ij} U_j^H = \int_{\Omega} \varphi_i U_0 \, dx$$

- Mass-lumped  $L_2$ -projection

$$m_i U_i^L = \int_{\Omega} \varphi_i U_0 \, dx$$

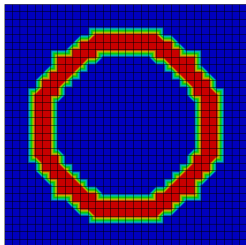


# Constrained initialization

---

- Pointwise initialization

$$U(\mathbf{x}_i) = U_0(\mathbf{x}_i)$$



$$\rho = \begin{cases} 1.0 & \text{in } \Omega_1 \\ 0.01 & \text{in } \Omega_2 \end{cases}$$
$$u = v = 0.0, p = 1.0$$

- Conservative initialization

$$\int_{\Omega} w U_h dx = \int_{\Omega} w U_0 dx$$

- Consistent  $L_2$ -projection

$$\sum_j m_{ij} U_j^H = \int_{\Omega} \varphi_i U_0 dx$$

- Mass-lumped  $L_2$ -projection

$$m_i U_i^L = \int_{\Omega} \varphi_i U_0 dx$$

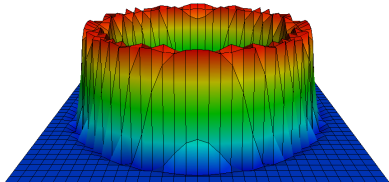
- Limited  $L_2$ -projection ( $0 \leq \alpha_{ij} \leq 1$ )

$$m_i U_i = m_i U_i^L + \sum_{j \neq i} \alpha_{ij} m_{ij} (U_i^L - U_j^L)$$

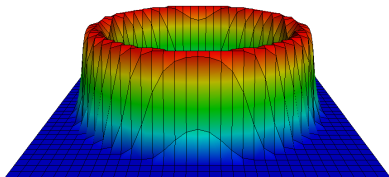
# Initialization for bilinear elements

---

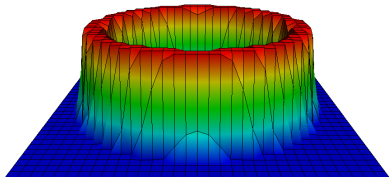
(a) consistent  $L_2$ -projection



(b) lumped  $L_2$ -projection



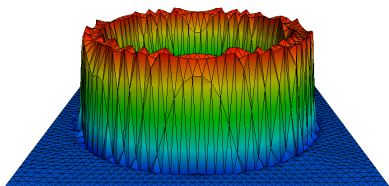
(c)  $L_2$ -projection,  $\alpha_{ij} = \alpha_{ij}^\rho$



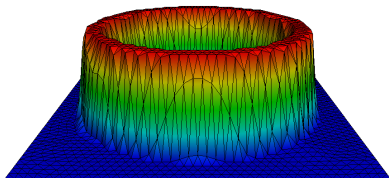
	bilinear elements, $3 \times 3$ Gauss rule		
	$\ \rho - \rho_h\ _2$	$\min(\rho_h)$	$\max(\rho_h)$
(a)	1.048e-1	-1.031e-1	1.098
(b)	1.168e-1	1.000e-2	1.000
(c)	1.103e-1	1.000e-2	1.000

computed by adaptive cubature formulae

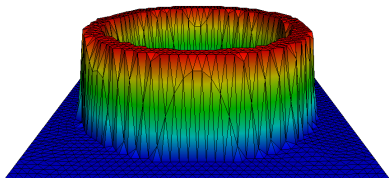
(a) consistent  $L_2$ -projection



(b) lumped  $L_2$ -projection



(c)  $L_2$ -projection,  $\alpha_{ij} = \alpha_{ij}^\rho$



	linear elements, 3-point Gauss rule		
	$\ \rho - \rho_h\ _2$	$\min(\rho_h)$	$\max(\rho_h)$
(a)	1.206e-1	-7.143e-2	1.088
(b)	1.357e-1	1.000e-2	1.000
(c)	1.259e-1	1.000e-2	1.000

computed by adaptive cubature formulae