

# **A Parallel Navier–Stokes Solver for Natural Convection and Free Surface Flow**

A Thesis submitted in partial fulfilment  
of the requirements for the Degree of

Doctor of Philosophy

by

S.E. Norris

Department of Mechanical Engineering  
University of Sydney

September 2000

---

# Abstract

A parallel numerical method has been implemented for solving the Navier–Stokes equations on Cartesian and non-orthogonal meshes. To ensure the accuracy of the code first, second and third order differencing schemes, with and without flux-limiters, have been implemented and tested. The most computationally expensive task in the code is the solution of linear equations, and a number of linear solvers have been tested to determine the most efficient. Krylov space, incomplete factorisation, and other iterative and direct solvers from the literature have been implemented, and have been compared with a novel black-box multigrid linear solver that has been developed both as a solver and as a preconditioner for the Krylov space methods. To further reduce execution time the code was parallelised, after a series of experiments comparing the suitability of different parallelisation techniques and computer architectures for the Navier–Stokes solver.

The code has been applied to the solution of two classes of problem. Two natural convection flows were studied, with an initial study of two dimensional Rayleigh–Bénard convection being followed by a study of a transient three dimensional flow, in both cases the results being compared with experiment.

The second class of problems modelled were free surface flows. A two dimensional free surface driven cavity, and a two dimensional flume flow were modelled, the latter being compared with analytic theory. Finally a three dimensional ship flow was modelled, with the flow about a Wigley hull being simulated for a range of Reynolds and Froude numbers.

# Declaration

I hereby declare that the work presented in this thesis is solely my own work and that to the best of my knowledge the work is original except where otherwise indicated by reference to other authors. No part of this work has been submitted for any other degree or diploma.

Stuart Norris

September 2000

# Acknowledgements

- Firstly, I would like to thank my supervisor, Steve Armfield, without whom no thesis would have eventuated. His support has always been gratefully appreciated, and his knowledge and scholarship has proved invaluable.
- The Department of Mechanical Engineering at the University of Sydney, for their financial support with an APA and travel scholarships.
- The School of Mathematics at the University of New South Wales, and especially Bill McKee, for their support in the first year of my PhD.
- Mark Sagar, Paul Charette, Peter Hunter, and the PTM/University of Auckland collaboration for providing lots of interesting and rewarding distractions.
- Kwok, Sandy, Chen and Dugald for many interesting discussions.
- Peter Jackson and Gordon Mallinson who are partly to blame for my interest in Fluid Mechanics and Numerical Modelling.
- Saskia and May for being good flatmates.
- Brian Maher and Neville Turner, for some practical work on Port Jackson. Long may Starlight Express vanquish the opposition.
- My Parents, for their never ending support.
- All of which is nothing compared to that due to Fiona.

# Contents

|   |             |
|---|-------------|
| <b>Abstract</b>   | <b>i</b>    |
| <b>Declaration</b>  | <b>ii</b>   |
| <b>Acknowledgements</b>   | <b>iii</b>  |
| <b>List of Symbols</b>  | <b>viii</b> |
| <b>Commonly Used Acronyms</b>                                   | <b>ix</b>   |
| <b>1 Introduction</b>   | <b>1</b>    |
| 1.1 An Outline of the Thesis . . . . .                          | 1           |
| <b>2 Differencing Schemes</b>                                   | <b>7</b>    |
| 2.1 Equations and Notation . . . . .                            | 7           |
| 2.2 The Steady Transport Equation . . . . .                     | 10          |
| 2.2.1 Numerical Stability Issues . . . . .                      | 14          |
| 2.2.2 First Order Methods . . . . .                             | 16          |
| 2.2.3 Second Order Methods . . . . .                            | 18          |
| 2.2.4 Third Order Methods . . . . .                             | 21          |
| 2.2.5 Summary of the Advective Discretisation Schemes . . . . . | 26          |
| 2.3 Boundary Conditions . . . . .                               | 26          |
| 2.4 The Transient Transport Equation . . . . .                  | 28          |
| 2.4.1 The Forward Euler Differencing Scheme . . . . .           | 30          |
| 2.4.2 The Backward Euler Differencing Scheme . . . . .          | 31          |
| 2.4.3 Crank–Nicolson or Centred Differencing . . . . .          | 33          |
| 2.4.4 Adams–Bashforth Differencing . . . . .                    | 34          |

|          |   |           |
|----------|---|-----------|
| 2.4.5    | Summary of the Temporal Discretisation Schemes . . . . .                    | 35        |
| 2.5      | A Comparison of the Discretisation Methods . . . . .                        | 36        |
| 2.5.1    | The Advecting Witches Hat Problem . . . . .                                 | 36        |
| 2.5.2    | The Smith–Hutton Problem . . . . .  | 47        |
| 2.6      | Conclusions . . . . .   | 51        |
| <b>3</b> | <b>Linear Solvers</b>   | <b>52</b> |
| 3.1      | A Description of the Linear Solvers . . . . .                               | 52        |
| 3.1.1    | Linear Equations Resulting from a Finite Volume Discretisation of a PDE . . | 53        |
| 3.1.2    | Direct Methods . . . . .  | 54        |
| 3.1.3    | Iterative Methods . . . . .   | 58        |
| 3.1.4    | Simple Iterative Methods . . . . .  | 60        |
| 3.1.5    | Incomplete Factorisation Methods . . . . .                                  | 61        |
| 3.1.6    | Krylov Space Methods . . . . .  | 68        |
| 3.1.7    | Multigrid Methods . . . . .   | 73        |
| 3.2      | A Comparison of the Solvers . . . . .                                       | 77        |
| 3.2.1    | The Solver Test Case . . . . .  | 77        |
| 3.2.2    | Convergence of the Solvers . . . . .  | 80        |
| 3.2.3    | Scaling of the Solvers . . . . .  | 85        |
| 3.2.4    | Memory Usage . . . . .  | 91        |
| 3.3      | Conclusions . . . . .   | 92        |
| <b>4</b> | <b>Solution of the Navier–Stokes Equations</b>                              | <b>93</b> |
| 4.1      | The Navier–Stokes Equations . . . . .                                       | 93        |
| 4.2      | Solution of the Navier–Stokes Equations . . . . .                           | 95        |
| 4.2.1    | The SIMPLE Velocity–Pressure Coupling Scheme . . . . .                      | 95        |
| 4.2.2    | Rhie–Chow Velocity Interpolation . . . . .                                  | 99        |
| 4.2.3    | A Fractional-Step Method for Transient Flow . . . . .                       | 100       |
| 4.3      | Boundary Conditions . . . . .   | 101       |
| 4.4      | Benchmark Solutions . . . . .   | 102       |
| 4.4.1    | The Driven Cavity Flow . . . . .  | 102       |
| 4.4.2    | The Natural Convection Flow . . . . .                                       | 109       |
| 4.5      | Conclusions . . . . .   | 114       |

|          |   |            |
|----------|---|------------|
| <b>5</b> | <b>Non-Orthogonal Meshes</b>                                | <b>115</b> |
| 5.1      | Non-Orthogonal Geometry . . . . .                           | 115        |
| 5.2      | Non-Orthogonal Diffusion . . . . .                          | 117        |
| 5.3      | Non-Orthogonal Advection . . . . .                          | 125        |
| 5.4      | Boundary Conditions . . . . .                               | 128        |
| 5.5      | Navier–Stokes Equations . . . . .                           | 129        |
| 5.5.1    | The Pressure Force . . . . .                                | 129        |
| 5.5.2    | Velocity Interpolation . . . . .                            | 130        |
| 5.5.3    | Pressure Correction . . . . .                               | 131        |
| 5.6      | Examples of Non-Orthogonal Problems . . . . .               | 133        |
| 5.6.1    | Conduction in a Skew Domain . . . . .                       | 133        |
| 5.6.2    | Driven Cavity Flow with a Distorted Mesh . . . . .          | 138        |
| 5.6.3    | Driven Cavity Flow in a Skew Cavity . . . . .               | 143        |
| 5.7      | Conclusions . . . . .                                       | 146        |
| <b>6</b> | <b>Parallelisation and Architecture</b>                     | <b>147</b> |
| 6.1      | The Finite Volume Solver Test Code . . . . .                | 147        |
| 6.2      | Architecture and Implementation . . . . .                   | 149        |
| 6.2.1    | Architecture and Program Speed . . . . .                    | 149        |
| 6.2.2    | Implementation and Program Speed . . . . .                  | 153        |
| 6.2.3    | Summary . . . . .   | 156        |
| 6.3      | Parallelisation . . . . .                                   | 159        |
| 6.3.1    | Parallelising the Test Code . . . . .                       | 159        |
| 6.3.2    | Parallel Performance . . . . .                              | 162        |
| 6.3.3    | Conclusions . . . . .                                       | 167        |
| 6.4      | Parallelisation of CFD . . . . .                            | 168        |
| 6.5      | Conclusions . . . . .                                       | 170        |
| <b>7</b> | <b>Natural Convection</b>                                   | <b>171</b> |
| 7.1      | Rayleigh–Bénard Convection . . . . .                        | 171        |
| 7.1.1    | Using CFD to Measure the Critical Rayleigh Number . . . . . | 173        |
| 7.1.2    | Using CFD to Model Wavelength Selection . . . . .           | 178        |
| 7.1.3    | Summary . . . . .   | 180        |

|          |   |            |
|----------|---|------------|
| 7.2      | Three Dimensional Transient Convective Flow . . . . .         | 181        |
| 7.2.1    | Summary . . . . .   | 193        |
| 7.3      | Conclusions . . . . .   | 194        |
| <b>8</b> | <b>Viscous Free Surface Flow</b>                              | <b>195</b> |
| 8.1      | The Modelling of Flow About Ships . . . . .                   | 195        |
| 8.1.1    | A Review of CFD Schemes Described in the Literature . . . . . | 196        |
| 8.2      | A Numerical Method to Model Free Surface Flow . . . . .       | 198        |
| 8.3      | Examples of Free Surface Flow . . . . .                       | 200        |
| 8.3.1    | The Free Surface Driven Cavity . . . . .                      | 201        |
| 8.3.2    | Two-Dimensional Channel Flow . . . . .                        | 202        |
| 8.3.3    | Free Surface Ship Flow . . . . .                              | 210        |
| 8.4      | Conclusions . . . . .   | 215        |
| <b>9</b> | <b>Conclusions</b>  | <b>216</b> |

# List of Symbols

|               |   |  |
|---------------|---|--|
| $C_r$         | Courant number                                      | $U \Delta t / \ell$                    |
| $c_p$         | constant pressure specific heat                     |  |
| $d$           | diffusion flux                                      |  |
| $Fo$          | Fourier number                                      | $\nu t / \ell^2$                       |
| $Fr$          | Froude number                                       | $U / \sqrt{g \ell}$                    |
| $g$           | acceleration due to gravity                         |  |
| $h$           | specific enthalpy                                   |  |
| $k$           | thermal conductivity                                |  |
| $m$           | mass flux   |  |
| $m_\alpha$    | mass fraction of species $\alpha$                   |  |
| $\ell$        | length  |  |
| $N$           | number of equations                                 |  |
| $n$           | number of processors                                |  |
| $Nu$          | Nusselt number                                      | $q \ell / k \Delta T$                  |
| $O$           | order   |  |
| $\mathcal{P}$ | multigrid prolongation operator                     |  |
| $p$           | pressure  |  |
| $Pe$          | Péclet number                                       | $U \ell / \Gamma$                      |
| $Pr$          | Prandtl number                                      | $\nu / \alpha$                         |
| $\mathcal{R}$ | multigrid restriction operator                      |  |
| $r$           | residual  |  |
| $Ra$          | Rayleigh number                                     | $g \beta \Delta T \ell^3 / \nu \alpha$ |
| $Re$          | Reynolds number                                     | $U \ell / \nu$                         |
| $T$           | temperature   |  |
| $\mathbf{u}$  | velocity  |  |
| $u$           | $x$ axis component of velocity                      |  |
| $v$           | $y$ axis component of velocity                      |  |
| $w$           | $z$ axis component of velocity                      |  |
| $\alpha$      | thermal diffusivity                                 | $k / \rho c_p$                         |
| $\beta$       | coefficient of volumetric expansion for temperature |  |
| $\epsilon$    | error   |  |
| $\Gamma$      | diffusivity   |  |
| $\lambda$     | wavelength  |  |
| $\mu$         | dynamic viscosity                                   |  |
| $\nu$         | kinematic viscosity                                 | $\mu / \rho$                           |
| $\Omega$      | volume  |  |
| $\psi$        | streamfunction                                      |  |
| $\rho$        | density   |  |
| $\tau$        | non-dimensional time                                | $\nu t / \ell^2$                       |
| $\theta$      | dimensionless temperature                           | $T / \Delta T$                         |

# Commonly Used Acronyms

|          |  |
|----------|--|
| ADI      | Alternating Direction Implicit (linear solver)                                   |
| BiCG     | Bi-Conjugate Gradient (linear solver)  |
| BiCGSTAB | Bi-Conjugate Gradient Stabilised (linear solver)                                 |
| CFD      | Computational Fluid Dynamics   |
| CG       | Conjugate Gradient (linear solver)   |
| CGS      | Conjugate Gradient Squared (linear solver)                                       |
| CMSSL    | Connection Machine System Scientific Library (numerics library)                  |
| FLOPS    | Floating point Operations Per Second   |
| FOU      | First Order Upwind (discretisation scheme)                                       |
| GMRES    | General Minimalised Residual (linear solver)                                     |
| HPF      | High Performance Fortran   |
| IC       | Incomplete Cholesky factorisation (linear solver)                                |
| ICCG     | Incomplete Cholesky–Conjugate Gradient (linear solver)                           |
| ILU      | Incomplete Lower–Upper factorisation (linear solver)                             |
| K & R    | Kernighan and Ritchie (the original dialect of C)                                |
| LDL      | Lower Diagonal Lower <sup>T</sup> factorisation (linear solver)                  |
| LU       | Lower Upper factorisation (linear solver)  |
| MAC      | Marker And Cell  |
| MG       | Multi-Grid (linear solver)   |
| MPI      | Message Passing Interface (parallelisation library)                              |
| MSI      | Modified Strongly Implicit procedure (linear solver)                             |
| MSOU     | Monotonic Second Order Upwind (flux-limited discretisation scheme)               |
| PDE      | Partial Differential Equation  |
| PVM      | Parallel Virtual Machine (parallelisation library)                               |
| QMR      | Quasi-Minimalised Residual (linear solver)                                       |
| QUICK    | Quadratic Upwind Interpolation for Convective Kinematics (discretisation scheme) |
| RBSOR    | Red Black Successive Over Relaxation (linear solver)                             |
| SAXPY    | A Scalar $a \times x + y$ operation  |
| SIMPLE   | Semi-Implicit Method for Pressure-Linked Equations                               |
| SD       | Steepest Descent (linear solver)   |
| SIP      | Strongly Implicit Procedure, Stone’s method (linear solver)                      |
| SOR      | Successive Over Relaxation (linear solver)                                       |
| SSOR     | Symmetric Successive Over Relaxation (linear solver)                             |
| SOU      | Second Order Upwind (discretisation scheme)                                      |
| ULTRA    | Universal Limiter for Tight Resolution and Accuracy (flux-limiter)               |
| VOF      | Volume Of Fluid  |