

# Stabilized Finite Element Methods for Rotating Oberbeck-Boussinesq Flow

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# Rotating Oberbeck-Boussinesq Model

## Momentum Equation

$$\partial_t \mathbf{u} - \nu \Delta \mathbf{u} + (\mathbf{u} \cdot \nabla) \mathbf{u} + \nabla p + 2\boldsymbol{\omega} \times \mathbf{u} = \mathbf{f}_u - \beta \theta \mathbf{g},$$

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

$$\mathbf{u}|_{\partial\Omega} = \mathbf{u}_D,$$

$$\mathbf{u}(t_0) = \mathbf{u}_0$$

## Heat Equation

$$\partial_t \theta - \alpha \Delta \theta + (\mathbf{u} \cdot \nabla) \theta = f_\theta,$$

$$\theta|_{\partial\Omega} = \theta_D,$$

$$\theta(t_0) = \theta_0$$

# Rotating Oberbeck-Boussinesq Model

## Momentum Equation

$$\partial_t \mathbf{u} - \nu \Delta \mathbf{u} + (\mathbf{u} \cdot \nabla) \mathbf{u} + \nabla p + 2\boldsymbol{\omega} \times \mathbf{u} = \mathbf{f}_u - \beta \theta \mathbf{g},$$

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

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## Heat Equation

$$\partial_t \theta - \alpha \Delta \theta + (\mathbf{u} \cdot \nabla) \theta = f_\theta,$$

$$\theta|_{\partial\Omega} = \theta_D,$$

$$\theta(t_0) = \theta_0$$

# Weak Formulation

## Momentum Equation

Find  $(\mathbf{u}, p): (t_0, T) \rightarrow \mathbf{V} \times Q$ , such that

$$\begin{aligned} (\partial_t \mathbf{u}, \mathbf{v}) + c_u(\mathbf{u}; \mathbf{u}, \mathbf{v}) + (2\boldsymbol{\omega} \times \mathbf{u}, \mathbf{v}) \\ + \nu(\nabla \mathbf{u}, \nabla \mathbf{v}) - (p, \nabla \cdot \mathbf{v}) + (\beta \mathbf{g} \theta, \mathbf{v}) &= (\mathbf{f}_u, \mathbf{v}), \\ (\nabla \cdot \mathbf{u}, q) &= 0 \end{aligned}$$

holds for all  $(\mathbf{v}, q) \in \mathbf{V} \times Q$  and  $t \in (t_0, T)$  a.e.

$$\mathbf{V} := [W_0^{1,2}(\Omega)]^d \qquad Q := L_*^2(\Omega)$$

$$c_u(\mathbf{w}; \mathbf{u}, \mathbf{v}) := \frac{1}{2} [((\mathbf{w} \cdot \nabla) \mathbf{u}, \mathbf{v}) - ((\mathbf{w} \cdot \nabla) \mathbf{v}, \mathbf{u})]$$

# Weak Formulation

## Heat Equation

Find  $\theta \in \Theta := W_0^{1,2}(\Omega)$ , such that

$$(\partial_t \theta, \psi) + \alpha(\nabla \theta, \nabla \psi) + \mathbf{c}_\theta(\mathbf{u}; \theta, \psi) = (\mathbf{f}_\theta, \psi)$$

holds for all  $\psi \in \Theta$  and  $t \in (t_0, T)$  a.e.

$$\mathbf{c}_\theta(\mathbf{w}; \theta, \psi) := \frac{1}{2} [((\mathbf{w} \cdot \nabla) \theta, \psi) - ((\mathbf{w} \cdot \nabla) \psi, \theta)]$$

# Aim

$$\mathbf{u} := (\mathbf{u}, p, \theta), \mathbf{u}_h := (\mathbf{u}_h, p_h, \theta_h)$$

- suitable stabilization and choice of parameters
- quasi-optimal error estimates

$$\begin{aligned} & \|\mathbf{u} - \mathbf{u}_h\|_{l^\infty(t_0, T; L^2(\Omega))}^2 + \|\|\mathbf{u} - \mathbf{u}_h\|\|_{\ell^2(t_0, T; \text{Stab})}^2 \\ & \leq C e^{C_G(T-t_0)} \left( \inf_{\mathbf{w}_h} \left\{ \|\mathbf{u} - \mathbf{w}_h\|_{l^\infty(t_0, T; L^2(\Omega))}^2 + \|\|\mathbf{u} - \mathbf{w}_h\|\|_{\ell^2(t_0, T; \text{Stab})}^2 \right\} \right) \end{aligned}$$

- semi-robustness

$$C(\alpha, \beta, \psi, \lambda)$$

$$C_G(\alpha, \beta, \psi, \lambda)$$

- efficiency of the resulting scheme  $\longrightarrow$  projection scheme

# Local Projection Stabilization



**Idea:** Stabilize only small scales

- Family of macro decompositions  $\{\mathcal{M}_h\}$
- $D_M \subset [L^\infty(M)]^d$  finite element ansatz space on  $M \in \mathcal{M}_h$ .
- $\pi_M: [L^2(M)]^d \rightarrow D_M$  orthogonal  $L^2$ -projection
- $\kappa_M = Id - \pi_M$  fluctuation operator
- averaged streamline direction  $\mathbf{u}_M \in \mathbb{R}^d$ :  
 $|\mathbf{u}_M| \leq C \|\mathbf{u}\|_{L^\infty(M)}, \quad \|\mathbf{u} - \mathbf{u}_M\|_{L^\infty(M)} \leq Ch_M |\mathbf{u}|_{W^{1,\infty}(M)}$

# Stabilization Terms

## Velocity

$$(\nabla \cdot \mathbf{u}_h, q_h) \longrightarrow \tau_{u,gd,M}(\nabla \cdot \mathbf{u}_h, \nabla \cdot \mathbf{v}_h)_M$$

$$c_u(\mathbf{u}_h; \mathbf{u}_h, \mathbf{v}_h) \longrightarrow \tau_{u,SU,M}(\kappa((\mathbf{u}_M \cdot \nabla)\mathbf{u}_h), \kappa(\mathbf{u}_M \cdot \nabla)\mathbf{v}_h)_M$$

$$2(\boldsymbol{\omega} \times \mathbf{u}_h, \mathbf{v}_h) \longrightarrow \tau_{u,Cor,M}(\kappa(\boldsymbol{\omega} \times \mathbf{u}_h), \kappa(\boldsymbol{\omega} \times \mathbf{v}_h))_M$$

## Temperature

$$c_\theta(\mathbf{u}_h; \theta_h, \psi_h) \longrightarrow \tau_{\theta,SU,M}(\kappa((\mathbf{u}_M \cdot \nabla)\theta_h), \kappa((\mathbf{u}_M \cdot \nabla)\psi_h))_M$$



# Assumptions

## Interpolation Operators

The interpolation operators  $j_u: \mathbf{V} \rightarrow \mathbf{V}_h$ ,  $j_p: Q \rightarrow Q_h$  and  $j_\theta: \Theta \rightarrow \Theta_h$  fulfill for all  $M \in \mathcal{M}_h$ ,  $\mathbf{w} \in \mathbf{V} \cap [H^{l_u}(\Omega)]^d$ ,  $q \in Q \cap H^{l_p}(M)$  and  $\psi \in \Theta \cap H^{l_\theta}(M)$

$$\|\mathbf{w} - j_u \mathbf{w}\|_{L^2(M)} + h_M \|\nabla(\mathbf{w} - j_u \mathbf{w})\|_{L^2(M)} \leq Ch_M^{l_u} \|\mathbf{w}\|_{W^{l_u,2}(\omega_M)}$$

$$\|q - j_p q\|_{L^2(M)} + h_M \|\nabla(q - j_p q)\|_{L^2(M)} \leq Ch_M^{l_p} \|q\|_{W^{l_p,2}(\omega_M)}$$

$$\|\psi - j_\theta \psi\|_{L^2(M)} + h_M \|\nabla(\psi - j_\theta \psi)\|_{L^2(M)} \leq Ch_M^{l_\theta} \|\psi\|_{W^{l_\theta,2}(\omega_M)}$$

on a patch  $\omega_M \supset M$ . Furthermore it holds  $j_u(\mathbf{V}^{div}) \subset \mathbf{V}_h^{div}$  and

$$\|\mathbf{v} - j_u \mathbf{v}\|_{L^\infty(M)} \leq Ch_M |\mathbf{v}|_{W^{1,\infty}(\omega_M)} \quad \forall \mathbf{v} \in [W^{1,\infty}(\omega_M)]^d.$$

# Assumptions

## Fluctuation Operators

For all  $M \in \mathcal{M}_h$  it holds

- $\kappa_M^u: \mathbf{V} \rightarrow \mathbf{V}$  fulfills for all  $\mathbf{w} \in \mathbf{V} \cap [H^{l_u}(\Omega)]^d$  and  $l_u \leq s_u \leq k_u$ .

$$\|\kappa_M \mathbf{w}\|_{L^2(M)} \leq Ch_M^{l_u} \|\mathbf{w}\|_{W^{l_u,2}(M)}$$

- $\kappa_M^\theta: \Theta \rightarrow \Theta$  fulfills for all  $\psi \in \Theta \cap H^{l_\theta}(M)$  and  $l_\theta \leq s_\theta \leq k_\theta$

$$\|\kappa_M \psi\|_{L^2(M)} \leq Ch_M^{l_\theta} \|\psi\|_{W^{l_\theta,2}(M)}.$$

## Inf-Sup Stability

Consider inf-sup stable ansatz spaces  $(\mathbf{V}_h, Q_h)$ :

$$\inf_{q \in Q_h \setminus \{0\}} \sup_{\mathbf{v}_h \in \mathbf{V}_h \setminus \{0\}} \frac{(\nabla \cdot \mathbf{v}_h, q_h)}{\|\nabla \mathbf{v}_h\|_{L^2(\Omega)} \|q_h\|_{L^2(\Omega)}} \geq \beta_{u,h}(h) > 0$$

$$\Rightarrow \mathbf{V}_h^{div} := \{\mathbf{v}_h \in \mathbf{V}_h \mid (\nabla \cdot \mathbf{v}_h, q_h) = 0 \quad \forall q_h \in Q_h\} \neq \{0\}$$

# Discretization in Time - Velocity

Find  $\tilde{\mathbf{u}}_{ht}^n \in \mathbf{V}_h$ , such that

$$\begin{aligned} & (D_t(\tilde{\mathbf{u}}_{ht}^n, \mathbf{u}_{ht}^n), \mathbf{v}_h) + (2\boldsymbol{\omega}^n \times \tilde{\mathbf{u}}_{ht}^n, \mathbf{v}_h) + \nu(\nabla \tilde{\mathbf{u}}_{ht}^n, \nabla \mathbf{v}_h) + c_u(\tilde{\mathbf{u}}_{ht}^n, \tilde{\mathbf{u}}_{ht}^n, \mathbf{v}_h) \\ & + s_{u,SU}(\tilde{\mathbf{u}}_{ht}^n; \tilde{\mathbf{u}}_{ht}^n, \mathbf{v}_h) + s_{u,Cor}(\boldsymbol{\omega}^n, \tilde{\mathbf{u}}_{ht}^n, \mathbf{v}_h) + s_{u,gd}(\tilde{\mathbf{u}}_{ht}^n, \mathbf{v}_h) \\ & = (\mathbf{f}_u^n, \mathbf{v}_h) - (\nabla p_{ht}^{n-1}, \mathbf{v}_h) - \beta(\mathbf{g}^n \theta_{ht}^{*,n}, \mathbf{v}_h) \end{aligned}$$

holds for all  $\mathbf{v}_h \in \mathbf{V}_h$ .

$$D_t(\tilde{\mathbf{u}}_{ht}^n, \mathbf{u}_{ht}^n) := \frac{3\tilde{\mathbf{u}}_{ht}^n - 4\mathbf{u}_{ht}^{n-1} + \mathbf{u}_{ht}^{n-2}}{2\Delta t} \quad f^{*,n} := 2f^{n-1} - f^{n-2}$$

# Discretization in Time - Pressure and Temperature

Find  $(\mathbf{u}_{ht}^n, p_{ht}^n) \in \mathbf{V}_h^{div} \times Q_h$ , such that

$$\left( \frac{3\mathbf{u}_{ht}^n - 3\tilde{\mathbf{u}}_{ht}^n}{2\Delta t} + \nabla(p_{ht}^n - p_{ht}^{n-1}), \mathbf{y}_h \right) = 0,$$

$$(\nabla \cdot \mathbf{u}_{ht}^n, q_h) = 0$$

holds for all  $\mathbf{y}_h \in \nabla Q_h \oplus \mathbf{V}_h^{div}$ ,  $q_h \in Q_h$ .

Find  $\theta_{ht}^n \in \Theta_h$ , such that

$$D_t(\theta_{ht}^n, \psi_h) + \alpha(\nabla \theta_{ht}^n, \nabla \psi_h) + c_\theta(\tilde{\mathbf{u}}_{ht}^n; \theta_{ht}^n, \psi_h)$$

$$+ s_{\theta, SU}(\tilde{\mathbf{u}}_{ht}^n; \theta_{ht}^n, \psi_h) = (f_\theta^n, \psi_h)$$

holds for all  $\psi_h \in \Theta_h$ .

# Strategy

- Split error according to

$$\boldsymbol{\eta}_u^n = \mathbf{u}(t_n) - j_u \mathbf{u}(t_n) \quad \mathbf{e}_u^n = j_u \mathbf{u}(t_n) - \tilde{\mathbf{u}}_{ht}^n \quad \boldsymbol{\xi}_u^n = \boldsymbol{\eta}_u^n + \mathbf{e}_u^n$$

- Estimate the discretization error in each equation separately
- Combine discretization error estimates
- Combine with with interpolation errors  $\Rightarrow$  total error
- Assumption on interpolation operators  $\boldsymbol{\eta} \Rightarrow$  convergence

$$||| \mathbf{u} |||_{LPS_u}^2 := \nu \|\nabla \mathbf{u}\|_0^2 + s_{u,gd}(\mathbf{u}, \mathbf{u}) + s_{u,SU}(\tilde{\mathbf{u}}_{ht}; \mathbf{u}, \mathbf{u}) + s_{u,Cor}(\boldsymbol{\omega}; \mathbf{u}, \mathbf{u})$$

$$||| \theta |||_{LPS_\theta}^2 := \alpha \|\nabla \theta\|_0^2 + s_{\theta,SU}(\tilde{\mathbf{u}}_{ht}, \theta)$$

# Convective Terms I

## Lemma

Assuming  $\mathbf{u} \in L^\infty(t_0, T; [W^{1,\infty}(\Omega)]^d)$  the difference of the convective terms can be bounded by

$$\begin{aligned} & c(\mathbf{u}(t_n); \mathbf{u}(t_n), \mathbf{e}_u^n) - c(\tilde{\mathbf{u}}_{ht}^n; \tilde{\mathbf{u}}_{ht}^n, \mathbf{e}_u^n) \\ & \leq \frac{1}{4\epsilon} \sum_M \frac{1 + \nu Re_M^2}{h_M^2} \|\boldsymbol{\eta}_u^n\|_{L^2(M)}^2 + 3\epsilon \|\boldsymbol{\eta}_u^n\|_{LPS}^2 + 4\epsilon \|\mathbf{e}_u^n\|_{LPS}^2 \\ & \quad + \left[ \|\mathbf{u}(t_n)\|_{W^{1,\infty}(\Omega)} + \left( \epsilon h^2 + \frac{C}{\epsilon} \max_M \frac{h^2}{\gamma_M} \right) \|\mathbf{u}(t_n)\|_{W^{1,\infty}(\Omega)} \right] \|\mathbf{e}_u^n\|_{L^2(\Omega)}^2 \end{aligned}$$

with the local Reynolds number  $Re_M := h_M \|\mathbf{u}(t_n)\|_{L^\infty(M)} / \nu$ .

# Convective Terms II

## Lemma

Assuming  $\mathbf{u} \in L^\infty(t_0, T; [W^{1,\infty}(\Omega)]^d)$  and  $\tilde{\mathbf{u}}_{ht} \in I^\infty(t_0, T; [L^\infty(\Omega)]^d)$  the difference of the convective terms can be bounded by

$$\begin{aligned}
 & c(\mathbf{u}(t_n); \mathbf{u}(t_n), \mathbf{e}_u^n) - c(\tilde{\mathbf{u}}_{ht}^n; \tilde{\mathbf{u}}_{ht}^n, \mathbf{e}_u^n) \\
 & \leq \left[ \|\mathbf{u}(t_n)\|_{W^{1,\infty}} + \epsilon h^{2r} \|\mathbf{u}(t_n)\|_{W^{1,\infty}}^2 + \frac{C}{\epsilon} \frac{h^{2r}}{\gamma} \|\mathbf{u}(t_n)\|_{W^{1,\infty}}^2 \right. \\
 & \quad \left. + \frac{C}{\epsilon} \frac{h^{2r-2}}{\gamma} \|\mathbf{u}(t_n)\|_\infty^2 + \epsilon h^{2r-2} \|\tilde{\mathbf{u}}_{ht}^n\|_\infty^2 \right] \|\mathbf{e}_u^n\|_0^2 \\
 & \quad + \frac{C}{\epsilon} h^{-2r} \|\boldsymbol{\eta}_u^n\|_0^2 + 3\epsilon h^{2-2r} \|\boldsymbol{\eta}_u^n\|_{LPS}^2 + 3\epsilon h^{2-2r} \|\mathbf{e}_u^n\|_{LPS}^2
 \end{aligned}$$

where  $C(h, \epsilon, \nu)$  and  $r \in \{0, 1\}$ .

# Convergence

## Theorem (Convergence LPS)

$$\begin{aligned} & \|\tilde{\xi}_u\|_{l^\infty(t_0, T; L^2)}^2 + \|\tilde{\xi}_\theta\|_{l^\infty(t_0, T; L^2)}^2 + \|\tilde{\xi}_u\|_{l^2(t_0, T; LPS_u)}^2 + \|\tilde{\xi}_\theta\|_{l^2(t_0, T; LPS_\theta)}^2 \\ & \lesssim e^{T-t_0} (\Delta t^2 + h^{2k_u} + h^{2k_p+2} + h^{2k_\theta}) \end{aligned}$$

*provided*

$$\max_{M \in \mathcal{M}_h} \{\tau_{u, SU, M}^n |\tilde{u}_M^n|^2\} \lesssim \nu h^{2k_u - 2s_u}$$

$$\tau_{u, gd}^n \sim 1$$

$$\max_{M \in \mathcal{M}_h} \{\tau_{\theta, SU, M}^n |\tilde{u}_M^n|^2\} \lesssim h^{2k_\theta - 2s_\theta}$$

$$\tau_{u, Cor}^n |\omega^n|^2 \lesssim h^{2k_u - 2 - 2s_u}$$



# Convergence $L^2$

## Theorem (Convergence $L^2$ )

For the  $L^2$  error it holds the improved error estimate

$$\begin{aligned} & \|\tilde{\xi}_u\|_{l^\infty(t_0, T; L^2)}^2 + \|\tilde{\xi}_\theta\|_{l^\infty(t_0, T; L^2)}^2 \\ & \lesssim e^{T-t_0} \left( (\Delta t)^2 + h^{2k_u+2} + h^{2k_p+4} + h^{2k_\theta+2} \right) \end{aligned}$$

provided  $\Delta t \lesssim h^2$  and

$$\begin{aligned} \tau_{u, gd}^n & \sim 1 & \max_{M \in \mathcal{M}_h} \{ \tau_{u, SU, M}^n |\tilde{u}_M^n|^2 \} & \lesssim \nu h^{2+2k_u-2s_u} \\ \tau_{u, Cor}^n |\omega^n|^2 & \lesssim h^{2k_u-2s_u} & \max_{M \in \mathcal{M}_h} \{ \tau_{\theta, SU, M}^n |\tilde{u}_M^n|^2 \} & \lesssim h^{2+2k_\theta-2s_\theta} \end{aligned}$$

# Convergence $L^2$

## Theorem (Convergence $L^2$ )

For the  $L^2$  error it holds the improved error estimate

$$\begin{aligned} & \|\tilde{\xi}_u\|_{J^\infty(t_0, T; L^2)}^2 + \|\tilde{\xi}_\theta\|_{J^\infty(t_0, T; L^2)}^2 \\ & \lesssim e^{\frac{T-t_0}{1-K}} \left( \frac{(\Delta t)^4}{\nu^3} + h^{2k_u+2} + h^{2k_p+4} + h^{2k_\theta+2} \right) \end{aligned}$$

provided  $\Delta t \lesssim h^2$  and

$$\tau_{u, gd}^n \sim 1$$

$$\max_{M \in \mathcal{M}_h} \{ \tau_{u, SU, M}^n |\tilde{u}_M^n|^2 \} \lesssim \nu h^{2+2k_u-2s_u}$$

$$\tau_{u, Cor}^n |\omega^n|^2 \lesssim h^{2k_u-2s_u}$$

$$\max_{M \in \mathcal{M}_h} \{ \tau_{\theta, SU, M}^n |\tilde{u}_M^n|^2 \} \lesssim h^{2+2k_\theta-2s_\theta}$$

$$K := \frac{\Delta t}{\nu} + \Delta t \frac{h^{4k_u}}{\nu^3} \lesssim 1$$

# Convergence - Pressure

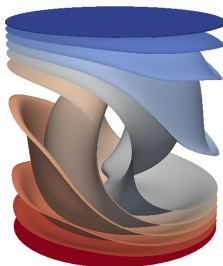
## Theorem (Pressure)

*The total pressure error can be bounded by*

$$\begin{aligned} \|\xi_p\|_{L^2(t_0, T; L^2)}^2 &\leq \frac{\|\tilde{\xi}_u^n\|_{L^\infty(t_0, T; L^2)}^2}{(\Delta t)^2} + \|\tilde{\xi}_u^n\|_{L^2(t_0, T; LPS_u)}^2 \\ &\quad + \|\xi_\theta^n\|_{L^2(t_0, T; L^2)}^2 + (\Delta t)^4 \end{aligned}$$

*provided the assumptions for the estimates on the LPS errors are fulfilled.*

# Rayleigh-Bénard Convection



Flow driven by temperature gradient

Dirichlet boundary conditions for upper and lower boundary:

$$\theta_{bottom} = 0.5, \quad \theta_{top} = -0.5,$$

and isolating hull:

$$\mathbf{n} \cdot \nabla \theta|_{r=0.5} = 0$$

$$Ra = |\mathbf{g}| \beta \Delta \theta H^3 / (\nu \alpha)$$

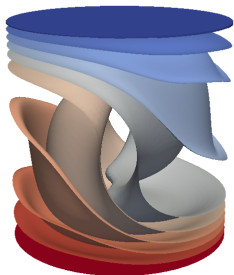
$$Pr = \nu / \alpha$$

$$Ro = U_{ref} / (2|\boldsymbol{\omega}|H)$$

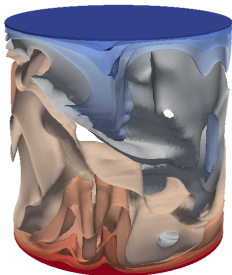
No-slip boundary conditions for the velocity:

$$\mathbf{u} = \mathbf{0}|_{\partial\Omega}$$

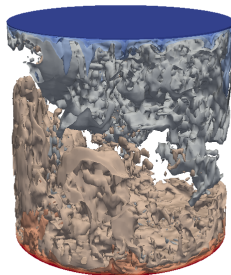
# Rayleigh-Bénard Convection - Iso Surfaces and Benchmark



$Ra = 10^5, Pr = 0.786$



$Ra = 10^7, Pr = 0.786$



$Ra = 10^9, Pr = 0.786$

- Nusselt number as measure for  $\frac{\text{heat flux}}{\text{heat conduction}}$

$$Nu(z_0, t) := \frac{L}{\alpha A \Delta \theta} \langle u_z \theta - \alpha \partial_z \theta \rangle_{z=z_0}(z_0, t)$$

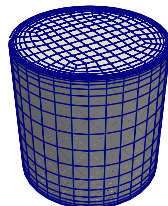
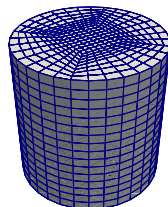
- $Nu(z_0, t) = Nu(t)$  for stationary solutions and in the time average

$$\sigma := \max\{|Nu^{\text{avg}} - Nu(z)|, z \in \{-0.5, -0.25, 0, 0.25, 0.5\}\}$$

# Parameter Design, $Pr = 0.786$ , $Ra = 10^9$ ( $N = 10 \cdot 8^3$ )

| $\tau_{u,gd}$ | $\tau_{u,SU}$ | $\tau_{\theta,SU}$ | $Nu_{ld,th}^{avg}$ | $\sigma_{ld,th}$ | $Nu_{ld,bb}^{avg}$ | $\sigma_{ld,bb}$ | $Nu^{ref}$ |
|---------------|---------------|--------------------|--------------------|------------------|--------------------|------------------|------------|
| 0.01          | 0             | 0                  | 41.46              | 40.20            | 47.53              | 23.40            | 63.1       |
| 0.01          | hu1           | 0                  | 38.71              | 43.03            | 44.30              | 24.79            |            |
| 0.01          | 0             | hu1                | 37.61              | 10.84            | 54.26              | 16.53            |            |
| 0.01          | hu1           | hu1                | 37.05              | 10.31            | 49.13              | 12.92            |            |

| $\tau_{u,gd}$ | $\tau_{u,SU}$ | $\tau_{\theta,SU}$ | $Nu_{ht}^{avg}$ | $\sigma_{ht}$ | $Nu_{bb}^{avg}$ | $\sigma_{bb}$ | $Nu^{ref}$ |
|---------------|---------------|--------------------|-----------------|---------------|-----------------|---------------|------------|
| 0             | 0             | 0                  | 118.79          | 137.56        |                 |               | 63.1       |
| 0.01          | 0             | 0                  | 55.52           | 1.35          | 58.14           | 1.48          |            |
| 0.01          | hu1           | 0                  | 53.84           | 1.41          | 58.27           | 1.47          |            |
| 0.01          | 0             | hu1                | 52.45           | 3.48          | 56.53           | 3.06          |            |
| 0.01          | hu1           | hu1                | 51.81           | 3.43          | 54.04           | 3.33          |            |



*th* : Taylor-Hood elements

*bb* : bubble-enriched Taylor-Hood elements

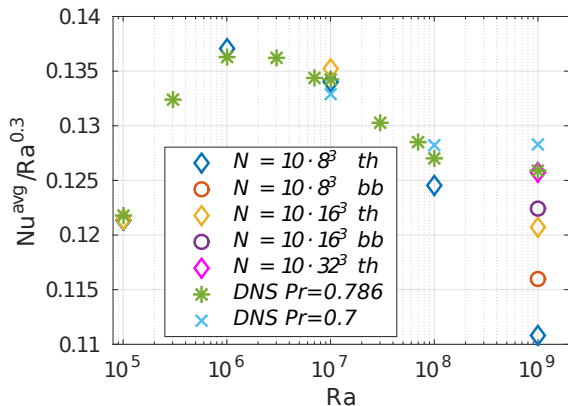
$$hu1: \tau_{u/\theta,SU} = \frac{h}{2} \|\mathbf{u}_h\|_{\infty, M}$$

# Rayleigh-Bénard - $Pr = 0.786$ , Mesh Convergence

$$N = 10 \cdot 32^3 \Rightarrow 1.1 \cdot 10^7 \text{ DoFs}$$

vs.

$$\text{DNS with } 1.5 \cdot 10^9 \text{ DoFs}$$



S. Wagner, O. Shishkina und C. Wagner. „Boundary layers and wind in cylindrical Rayleigh-Bénard cells“. In: *Journal of Fluid Mechanics* 697 (2012), S. 336–366

# Rotating Rayleigh-Bénard Convection, $Pr = 6.4$ , $N = 10 \cdot 8^3$

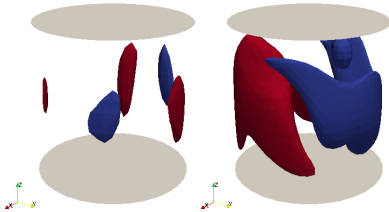
| $Ra$   | $Ro$     | $Nu^{avg}$ | $\sigma$ | $\tau_{u,gd,M}$ | mesh  | $Nu^{ref}$     |
|--------|----------|------------|----------|-----------------|-------|----------------|
| $10^7$ | 0.09     | 15.7992    | 0.2971   | 0.1             | aniso | $16.1 \pm 0.5$ |
| $10^7$ | 0.36     | 18.9784    | 0.1057   | 0.1             | aniso | $18.8 \pm 0.4$ |
| $10^7$ | 1.08     | 17.3130    | 0.0620   | 0.1             | aniso | $17.4 \pm 0.3$ |
| $10^7$ | $\infty$ | 16.4804    | 0.1806   | 0.1             | aniso | $16.5 \pm 0.2$ |
| $10^8$ | 0.09     | 38.8861    | 0.6861   | 0.1             | aniso | $38.2 \pm 0.8$ |
| $10^8$ | $\infty$ | 32.0387    | 0.5651   | 0.1             | aniso | $33.2 \pm 0.4$ |
| $10^9$ | 0.09     | 64.8679    | 6.5222   | 0.1             | aniso | $73.8 \pm 1.0$ |
| $10^9$ | 0.36     | 78.2142    | 5.9778   | 0.01            | aniso | $72.2 \pm 0.9$ |
| $10^9$ | 1.08     | 71.8906    | 2.9568   | 0.01            | aniso | $67.0 \pm 1.6$ |
| $10^9$ | $\infty$ | 66.2219    | 2.6035   | 0.01            | aniso | $66.5 \pm 1.8$ |

DNS results from:

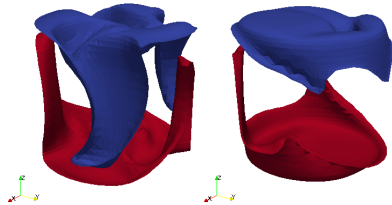
GL Kooij, MA Botchev und BJ Geurts. „Direct numerical simulation of Nusselt number scaling in rotating Rayleigh–Bénard convection“. In: *International Journal of Heat and Fluid Flow* 55 (2015), S. 26–33



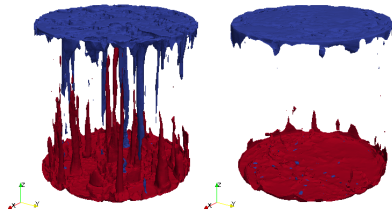
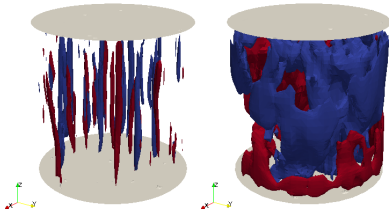
# Rayleigh-Bénard Convection - $Pr = 6.4, Ra \in \{10^6, 10^9\}$



$$u_z = \pm 0.007, Ro \in \{0.09, \infty\}$$



$$\theta = \pm 0.15, Ro \in \{0.09, \infty\}$$

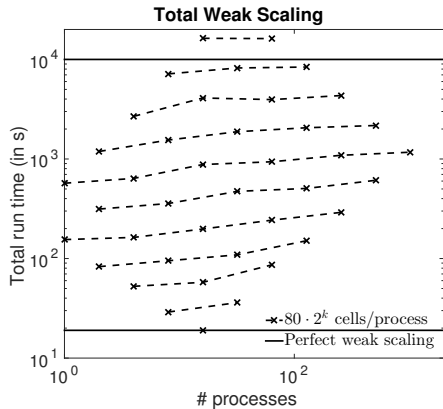
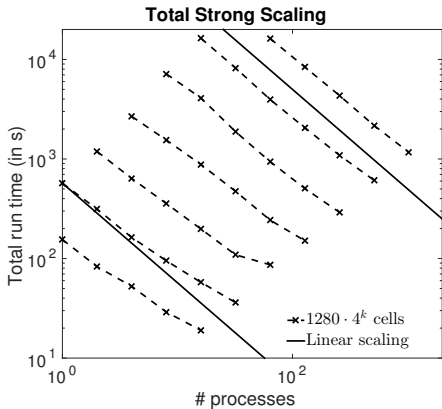


$$Ra = |\mathbf{g}| \beta \Delta \theta H^3 / (\nu \alpha)$$

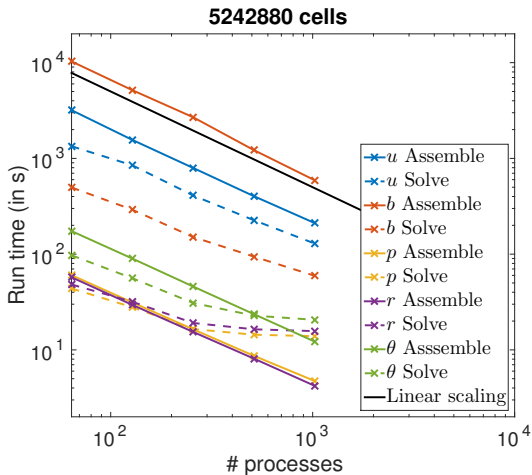
$$Pr = \nu / \alpha$$

$$Ro = U_{ref} / (2|\boldsymbol{\omega}|H)$$

# Strong Scaling



# Detailed Scaling



# Summary




Analysis for the fully discretized model:

- quasi-optimal error estimates
- semi-robust error estimates
- extension to variable time step size possible

Numerical results:

- grad-div stabilization essential
- LPS stabilizations
  - diminish unphysical oscillations
  - negligible for suitably problem adapted meshes
  - suitable as simple subgrid model
- convincing scaling results for the implementation
- bubble-enrichment always beneficial

# References

-  **Daniel Arndt.** „Stabilized Finite Element Methods for Coupled Incompressible Flow Problems“. *Diss. Georg-August University Göttingen, 2016.*
-  **Daniel Arndt, Helene Dallmann und Gert Lube.** „Quasi-Optimal Error Estimates for the Fully Discretized Stabilized Incompressible Navier-Stokes Problem“. *In: ESAIM: Mathematical Modelling and Numerical Analysis (2015).* revised.
-  **Helene Dallmann und Daniel Arndt.** „Stabilized Finite Element Methods for the Oberbeck–Boussinesq Model“. *In: Journal of Scientific Computing (2016), S. 1–30.* ISSN: 1573-7691. DOI: [10.1007/s10915-016-0191-z](https://doi.org/10.1007/s10915-016-0191-z). URL: <http://dx.doi.org/10.1007/s10915-016-0191-z>.



# Compatibility Condition

## Lemma

Let  $\mathbf{V}_h(M) = \{\mathbf{v}_h|_M : \mathbf{v}_h \in \mathbf{V}_h, \mathbf{v}_h = 0 \text{ on } \Omega \setminus M\}$  fulfill the compatibility condition

$$\exists \beta_u > 0 : \inf_{\mathbf{w}_h \in D_M} \sup_{\mathbf{v}_h \in \mathbf{V}_h(M)} \frac{(\mathbf{v}_h, \mathbf{w}_h)_M}{\|\mathbf{v}_h\|_{L^2(M)} \|\mathbf{w}_h\|_{L^2(M)}} \geq \beta_u(h, M).$$

Then there exists an interpolation operator  $i_u : \mathbf{V} \rightarrow \mathbf{V}_h$  such that it holds for all  $1 \leq l_u \leq k_u + 1$ ,  $\mathbf{v} \in V \cap [W^{l_u, 2}(\Omega)]^d$  and  $\mathbf{w}_h \in D_M$ :

$$(\mathbf{v} - i_u \mathbf{v}, \mathbf{w}_h) = 0$$

$$\|\mathbf{v} - i_u \mathbf{v}\|_{L^2(M)} + h_M |\mathbf{v} - i_u \mathbf{v}|_{W^{1, 2}(M)} \leq Ch_M^{l_u} \|\mathbf{v}\|_{W^{l_u, 2}(\omega_M)}.$$

G. Matthies, P. Skrzypacz und L. Tobiska. „A unified convergence analysis for local projection stabilisations applied to the Oseen problem“. In: *ESAIM-Mathematical Modelling and Numerical Analysis* 41.4 (2007), S. 713–742

# Convective Terms II

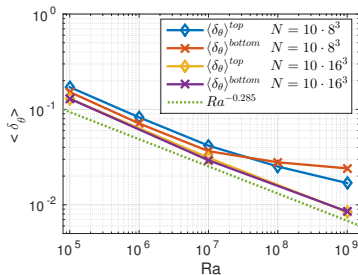
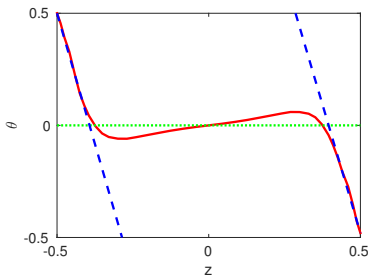
## Lemma

*Provided the compatibility condition holds true and assuming  $\mathbf{u}(t_n) \in [W^{1,\infty}(\Omega)]^d$ ,  $\tilde{\mathbf{u}}_{ht}^n \in [W^{1,\infty}(\Omega)]^d$  the difference of the convective terms can be bounded by*

$$\begin{aligned}
 & c(\mathbf{u}; \mathbf{u}, \mathbf{e}_u^n) - c(\tilde{\mathbf{u}}_{ht}; \tilde{\mathbf{u}}_{ht}, \mathbf{e}_u^n) \\
 & \leq \frac{1}{2\epsilon} \sum_M \left( \frac{1}{\tau_M} + \frac{1}{2h_M^2} \right) \|\boldsymbol{\eta}_u^n\|_{L^2(M)}^2 + 3\epsilon \|\boldsymbol{\eta}_u^n\|_{LPS}^2 + 4\epsilon \|\mathbf{e}_u^n\|_{LPS}^2 \\
 & \quad + C \left[ \|\mathbf{u}\|_{W^{1,\infty}(\Omega)} + \left( (\epsilon h^2 + \frac{1}{\epsilon} \max_M \frac{h^2}{\gamma_M}) \|\mathbf{u}\|_{W^{1,\infty}(M)} \right) \right. \\
 & \quad \left. + \epsilon \tau_M \|\tilde{\mathbf{u}}_{ht}\|_{W^{1,\infty}(M)}^2 \right] \|\mathbf{e}_h\|_{L^2(\Omega)}^2.
 \end{aligned}$$



# Rayleigh-Bénard - Thermal Boundary Layer Thickness



- Anisotropic Mesh using  $Q_2/Q_1/Q_2$  - Elementen
- $\gamma_M = 0.1$  für  $Ra \in \{10^5, 10^7\}$  und  $\gamma_M = 0.01$  for  $Ra = 10^9$
- $\langle \delta_\theta \rangle \propto Ra^{-0.285}$

S. Wagner, O. Shishkina und C. Wagner. „Boundary layers and wind in cylindrical Rayleigh–Bénard cells“. In: *Journal of Fluid Mechanics* 697 (2012), S. 336–366

# Rayleigh-Bénard - Non-Dimensional Formulation

$$\partial_t \mathbf{u} + (\mathbf{u} \cdot \nabla) \mathbf{u} = -\nabla p + \frac{Pr^{1/2}}{Ra^{1/2} \Gamma^{3/2}} \Delta \mathbf{u} + \theta \mathbf{e}_z + \frac{\Gamma^{1/2}}{Ro} \mathbf{e}_z \times \mathbf{u} + Fr \theta \mathbf{e}_z \times (\mathbf{e}_z \times \mathbf{r})$$

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

$$\partial_t \theta + (\mathbf{u} \cdot \nabla) \theta = -\frac{\Delta \theta}{Pr^{1/2} Ra^{1/2} \Gamma^{3/2}}$$

$$Ra = |\mathbf{g}| \beta \Delta \theta H^3 / (\nu \alpha)$$

$$Pr = \nu / \alpha$$

$$Ro = U / (2|\boldsymbol{\omega}|H)$$

$$Fr = |\boldsymbol{\omega}|^2 H / \mathbf{g} \ll 1$$

- $L = H$

reference length

- $D = \Gamma H$

cylinder diameter

- $U = \sqrt{|\mathbf{g}| \beta \Delta \theta D}$

free fall velocity

- $T = L_{ref} / U$

characteristic time