

Contents

	<i>Page</i>
1. Introduction (C.B. Vreugdenhil).....	1
1.1. Problem definition	1
1.2. Some numerical definitions	2
1.3. Accuracy: modified equation	7
1.4. Accuracy: Fourier modes.....	8
1.5. Accuracy: wiggles.....	10
1.6. Fractional-step methods.....	12
1.7. Is discrete conservation needed ?	14
1.8. Accuracy in steady and unsteady state	17
1.9. Boundary conditions.....	18
References	19
Appendix. Model problems for advection-diffusion	21
2. Linear central finite-difference methods (C.B. Vreugdenhil)	27
2.1. Introduction	27
2.2. Lax-Wendroff scheme.....	27
2.3. Leap-frog scheme.....	30
2.4. Implicit schemes.....	31
2.5. Fourth-order schemes.....	32
2.6. 2-d advection	35
2.7. Nonlinear advection	41
2.8. Advection-diffusion	43
2.9. Accuracy for advection-diffusion	45
2.10. Test problems for 1-d advection-diffusion	49
2.11. Conclusions.....	52
References	53
3. Linear upwind biased methods (J.C.H. van Eijkeren, B.J. de Haan, G.S. Stelling, Th.L. van Stijn).....	55
3.1. Introduction	55
3.2. Non-centred 1D methods.....	57
3.2.1. The linear upwind method	57
3.2.2. The quadratic upwind method.....	61
3.2.3. Computer implementation.....	63
3.2.4. Examples	63
3.3. Non-centred 2D methods.....	71
3.3.1. Interpolation	72
3.3.2. Determination of trajectory	75
3.3.3. Test results	76
3.4. Cyclic non-centred methods.....	79
3.4.1. Principles of cyclic computations	79
3.4.2. Test problems.....	84
3.5. Conclusions.....	88

	<i>Contents (continued)</i>	<i>Page</i>
	References	89
4.	Some classical non-linear schemes for advection (M. Pourquié)	93
4.1.	Introduction	93
4.2.	The method of Smolarkiewicz	94
4.2.1.	Introduction	94
4.2.2.	Correction step for the upwind method	94
4.2.3.	Further remarks on the method	95
4.3.	Van Leer's second scheme	96
4.3.1.	Introduction	96
4.3.2.	Explanation of the method	96
4.3.3.	Further remarks on the method	97
4.4.	The multi-dimensional flux corrected transport (MFCT) method	97
4.4.1.	Introduction	97
4.4.2.	The lower order and higher order fluxes	97
4.4.3.	The limited higher order fluxes	98
4.4.4.	Construction of an upper and a lower bound	98
4.4.5.	The calculation of the limiter	99
4.4.6.	Further remarks on the method	99
4.5.	Numerical results	100
4.6.	Discussion and conclusion	114
	References	114
5.	A robust upwind discretization method for advection, diffusion and source terms (B. Koren)	117
5.1.	Introduction	117
5.2.	Advection	119
5.2.1.	Accuracy in 1-D	119
5.2.2.	Monotonicity in 1-D	122
5.2.3.	Discretization in 2-D	123
5.2.4.	Numerical results	125
5.3.	Diffusion	129
5.3.1.	Accuracy	129
5.3.2.	Monotonicity	130
5.3.3.	Numerical results	130
5.4.	Source terms	131
5.4.1.	Consistent source term evaluation	131
5.4.2.	Numerical results	133
5.5.	Conclusions	137
	References	137
6.	Essentially non-oscillatory (ENO) schemes (F.H. Walsteijn)	139
6.1.	Introduction	139
6.2.	Standard ENO schemes	140
6.2.1.	Space discretization	140
6.2.2.	Order of accuracy	143
6.2.3.	Time discretization	143
6.3.	Numerical results of standard ENO schemes	144

	<i>Contents (continued)</i>	<i>Page</i>
6.4.	On the failure of standard ENO schemes.....	159
6.4.1.	Fixed stencil matrix analysis	159
6.4.2.	ENO approximation of a spike near the inflow boundary	161
6.5.	Variable order ENO schemes	162
6.6.	Numerical results of variable order ENO schemes.....	164
6.7.	Conclusions.....	168
	References.....	169
7.	Spectral methods for advection-diffusion problems	
	(L.J.P. Timmermans, F.N. van de Vosse).....	171
7.1.	Introduction	171
7.2.	Spectral methods	172
7.2.1.	Spectral weighted-residual techniques.....	172
7.2.2.	Spectral approximation.....	173
7.2.3.	Pseudospectral approximation	173
7.2.4.	Spectral collocation methods for the steady advection-diffusion equation	177
7.2.5.	The one-dimensional steady advection-diffusion problem	178
7.3.	Spectral element methods	180
7.3.1.	Spectral domain decomposition methods.....	180
7.3.2.	Variational form of the steady advection-diffusion equation....	181
7.3.3.	Legendre Gauss-Lobatto spectral elements.....	181
7.3.4.	The one-dimensional steady cosine hill problem	183
7.4.	Time-integration methods.....	184
7.4.1.	The unsteady advection-diffusion equation.....	184
7.4.2.	Taylor-Galerkin methods.....	186
7.4.3.	The unsteady non-linear advection equation	188
7.4.4.	The unsteady advection equation	190
7.5.	Conclusions.....	193
	References	193
8.	Finite element methods for advection-diffusion equations	
	(A. Segal).....	195
8.1.	Introduction	195
8.2.	The standard Galerkin method	196
8.3.	The streamline upwind Petrov-Galerkin method	199
8.4.	The Taylor-Galerkin method	203
8.5.	The discontinuous Galerkin method	204
8.6.	Application of the finite element methods to the model problems.....	206
8.7.	Concluding remarks.....	212
	References	213
9.	Backward semi-Lagrangian methods: an adjoint equation method	
	(J.C.H. van Eijkeren).....	215
9.1.	Introduction	215
9.2.	Adjoint equation method.....	218
9.2.1.	Numerical formulation	218
9.2.2.	Computer implementation.....	225

	<i>Contents (continued)</i>	<i>Page</i>
9.3.	9.2.3. Examples	226
	Conclusions	235
	Appendix	236
	References	240
10.	Forward semi-Lagrangian methods: the second moment method (J.M. de Kok)	243
10.1.	Introduction	243
10.2.	The method of Egan and Mahoney	243
10.3.	Extension with covariances	246
10.4.	Accounting for subgrid velocity gradients and anisotropic diffusion	248
10.5.	Problems 1,2 and 3 (one-dimensional)	251
10.5.1.	Problem 1: linear advection-diffusion	252
10.5.2.	Problem 2: steady state advection with line source	253
10.5.3.	Problem 3a: weakly non linear advection	254
10.5.4.	Problem 3b: strongly non linear advection with shock	254
10.6.	Flow with rotation	255
10.7.	Conclusion	259
	References	259
11.	The fluctuation splitting method (R. Struijs)	261
11.1.	Introduction	261
11.2.	Linear advection schemes in one dimension	262
11.3.	Linear advection schemes in two dimensions	265
11.3.1.	Preliminaries	265
11.3.2.	Design criteria for advection schemes on linear triangles	270
11.3.3.	A linear scheme satisfying property P (Positivity)	272
11.3.4.	Linear schemes satisfying property LP (Linearity Preservation)	274
11.4.	Nonlinear advection schemes in two dimensions	276
11.5.	Numerical results	278
11.5.1.	Comparison of the schemes for steady-state problems	279
11.5.2.	Comparison of the schemes for problem 4 (unsteady)	283
11.6.	Extension for systems of equations	287
11.7.	Conclusion	287
	References	288
12.	Optimal iteration methods for large linear systems of equations (G.L.G. Sleijpen, H.A. van der Vorst)	291
12.1.	Introduction	291
12.2.	The basic iterative method	293
12.2.1.	The method	293
12.2.2.	Convergence	294
12.3.	Krylov subspace methods	295
12.4.	Optimal Krylov subspace methods	296
12.4.1.	Convergence	297
12.4.2.	Algorithms	299
12.4.3.	Techniques to compute eigenvalues	303
12.5.	Conjugate gradients for normal equations	303

	<i>Contents (continued)</i>	<i>Page</i>
12.6.	Nested Krylov subspace methods.....	305
12.7.	Quasi-optimal Krylov subspace methods.....	306
12.7.1.	Convergence	307
12.7.2.	Lanczos bi-orthogonalization	308
12.7.3.	Bi-conjugate gradient	308
12.7.4.	Hybrid Bi-CG methods.....	309
12.8.	Numerical examples.....	312
12.8.1.	Numerical example 1; the Molenkamp test problem	313
12.8.2.	Numerical example 2.....	314
12.8.3.	Numerical example 3.....	315
12.8.4.	Numerical example 4.....	315
12.8.5.	Numerical example 5.....	316
12.9.	Conclusions.....	317
	References.....	317
13.	Introduction to multi-grid (R.P. Stevenson).....	321
13.1.	Introduction	321
13.2.	The model problem	321
13.3.	Defect correction.....	322
13.4.	Two-grid method	323
13.5.	Multi-grid method	328
13.6.	Multi-grid with nested iteration	331
13.7.	Robustness	332
13.8.	Conclusions.....	333
	References.....	334
14.	Multigrid and advection (P.M. de Zeeuw).....	335
14.1.	Introduction	335
14.2.	The Galerkin approximation	336
14.2.1.	Example of Galerkin approximation for an advection dominated problem.....	338
14.2.2.	Analysis of the Galerkin approach for constant coefficients	338
14.2.3.	Upwind prolongation	342
14.2.4.	Matrix-dependent prolongations and restrictions	343
14.3.	Smoothers for the advection-diffusion equation.....	344
14.4.	The Molenkamp test-problem	346
14.4.1.	Complexity and the Courant number	347
14.4.2.	Miscellaneous results and remarks	348
14.5.	Conclusions.....	350
	References.....	350
15.	Evaluation of the numerical results (B. Koren, C.B. Vreugdenhil) ..	353
15.1.	Introduction	353
15.2.	Evaluation numerical results Problem 4	353
15.2.1.	Plain accuracy	355
15.2.2.	Accuracy versus computational efficiency	360
15.2.3.	Positivity	361
15.2.4.	Conservation.....	363

	<i>Contents (continued)</i>	<i>Page</i>
15.2.5.	Synopsis	364
15.3.	Evaluation numerical results Problems 1, 2, 3.1 and 3.2	364
15.3.1.	Problem 1	364
15.3.2.	Problem 2	367
15.3.3.	Problem 3.1.....	367
15.3.4.	Problem 3.2.....	367
15.4.	Conclusions.....	370
	References	370
	About the authors.....	371