

**ANALYSIS OF SEMI-IMPLICIT  
TIME INTEGRATION SCHEMES  
FOR DIRECT NUMERICAL SIMULATION  
OF TURBULENT CONVECTION  
IN LIQUID METALS**

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# Motivation

**Sodium cooled fast breeder reactor**

**aim: passive decay heat removal by natural convection only**

**Water-experiments in 1:20 and 1:5 reactor models**

**Extrapolation to reactor conditions by computer codes**

**Problematic:**

**Calibration of statistical turbulence models for natural convection in liquid metals  
(lack of experimental data)**

**⇒ preparation of statistical turbulence data from direct numerical simulation (DNS)**

# Computer Code TURBIT

DNS and LES of turbulent channel flow

Solution of the 3D time dependent Navier Stokes equation and the thermal energy equation

Space discretization: finite differences

Time integration: explicit Euler-Leapfrog scheme

Stability criterion:

$$\Delta t \leq \Delta t_{\max} = \frac{1}{\frac{|u_i|_{\max}}{\Delta x_i} + 4 \frac{\text{Max}(v, a)}{\Delta x_i^2}}$$

liquid sodium:  $\text{Pr} = \nu/a = 0.006$

temperature field: only large spatial structures

velocity field: contains very small spatial waves

increase of the time step width:

implicit treatment of the thermal diffusion terms

## Semi-implicit time integration schemes for the thermal energy equation

Adams-Bashforth Crank-Nicolson (ABCN) scheme:

$$\frac{T^{n+1} - T^n}{\Delta t} = -\frac{1}{2} \left( 3N^n - N^{n-1} \right) + \frac{1}{2} \left( L^{n+1} + L^n \right)$$

Leapfrog Crank-Nicolson (LFCN) scheme:

$$\frac{T^{n+1} - T^{n-1}}{2 \Delta t} = -N^n + \frac{1}{2} \left( L^{n+1} + L^{n-1} \right)$$

$$L = a\nabla^2 T, \quad N = u\nabla T$$

Error:  $O(\Delta t^2)$

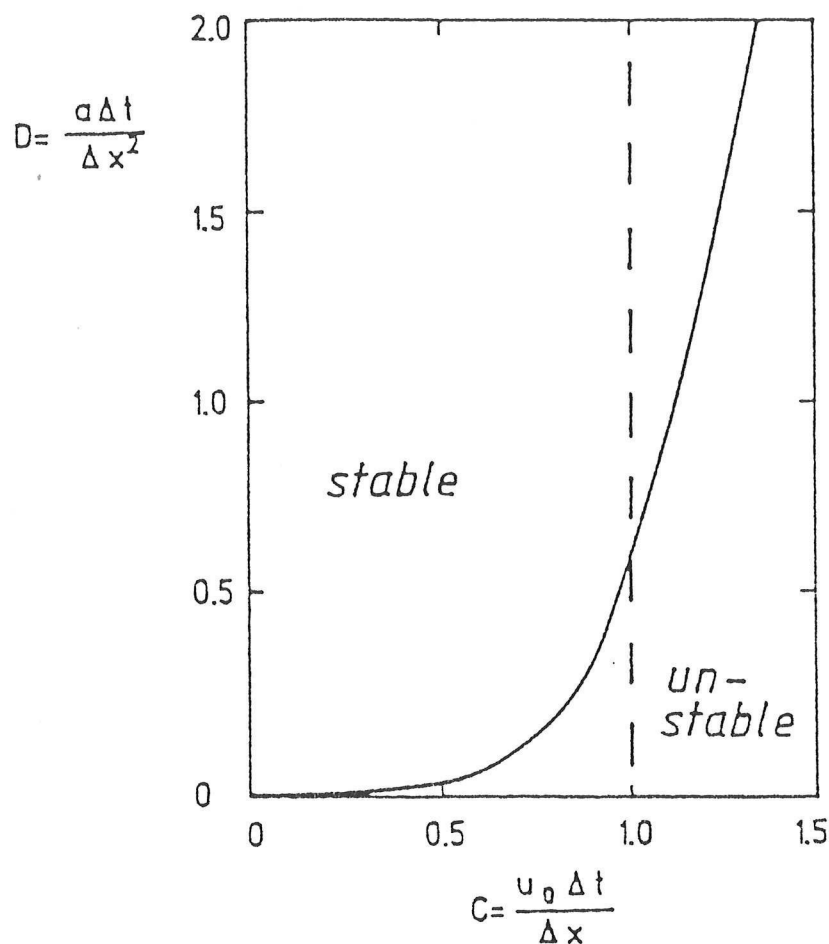
# Von Neumann stability analysis

1D linear model equation:

$$\frac{\partial \Gamma}{\partial t} + u_0 \frac{\partial \Gamma}{\partial x} = a \frac{\partial^2 \Gamma}{\partial x^2} \quad a, u_0 = \text{const.}$$

Courant number:  $C = u_0 \Delta t / \Delta x$

Diffusion number:  $D = a \Delta t / \Delta x^2$



dashed line: LFCN-scheme  $C \leq 1$

solid line: ABCN-scheme

## Numerical Experiments

$$\frac{\partial T}{\partial t} + u_0 \frac{\partial T}{\partial x} = a \frac{\partial^2 T}{\partial x^2}$$

$$u_0 = 0.1, \quad a = 0.25, \quad 0 \leq x \leq L = \pi$$

**Initial condition:**

$$T(x, 0) = \sin(k \cdot x)$$

**Boundary conditions:**

$$T(0, t) = -\sin(k u_0 t) \cdot e^{-k^2 a t}$$

$$T(L, t) = \sin[k(L - u_0 t)] \cdot e^{-k^2 a t}$$

**Exact solution:**

$$T_{\text{ex}}(x, t) = \sin[k(x - u_0 t)] \cdot e^{-k^2 a t}$$

**wavenumber:**  $k = 2$

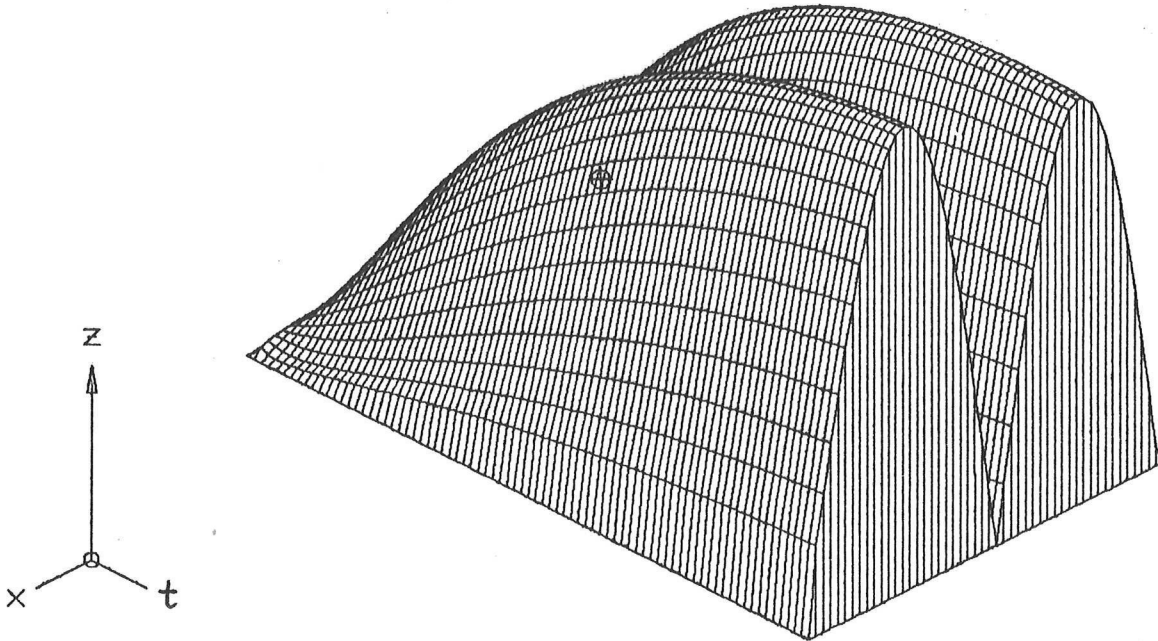
**number of mesh cells:**  $M = 50$

**mesh cell width:**  $\Delta x = L/M - 1 \approx 0.064$

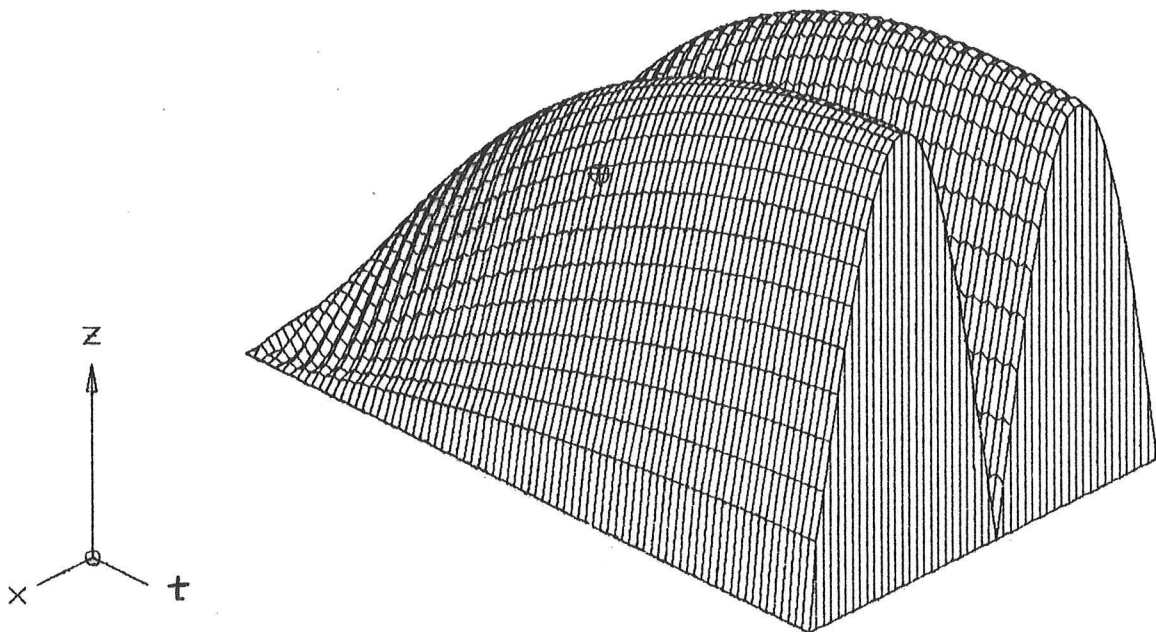
**time step width:**  $\Delta t$  corresponding to  
discretization ratios  
 $\lambda = \Delta t / \Delta x = 0.2, 1, 2$

Error:  $z(x_i, t_j) = |T_{\text{ex}}(x, t) - T_{\text{num}}(x_i, t_j)|$

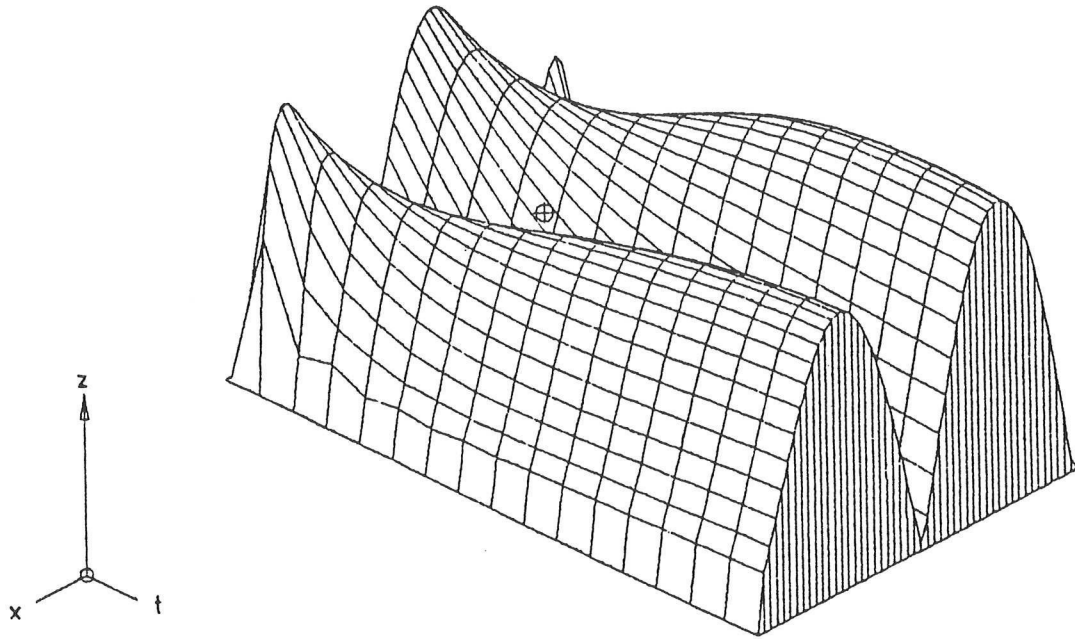
ABCN-scheme ( $\lambda = 0.2$ ):  $z_{\text{max}} = 5.6 \cdot 10^{-4}$



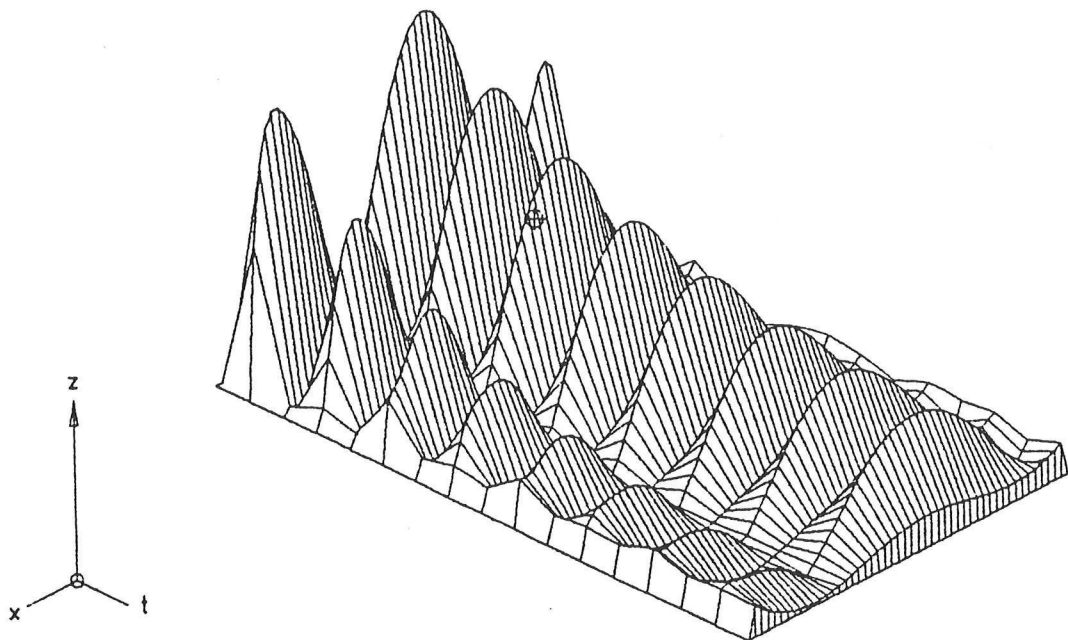
LFCN-scheme ( $\lambda = 0.2$ ):  $z_{\text{max}} = 5.5 \cdot 10^{-4}$



ABCN-scheme ( $\lambda = 1$ ):  $z_{\max} = 4.1 \cdot 10^{-4}$

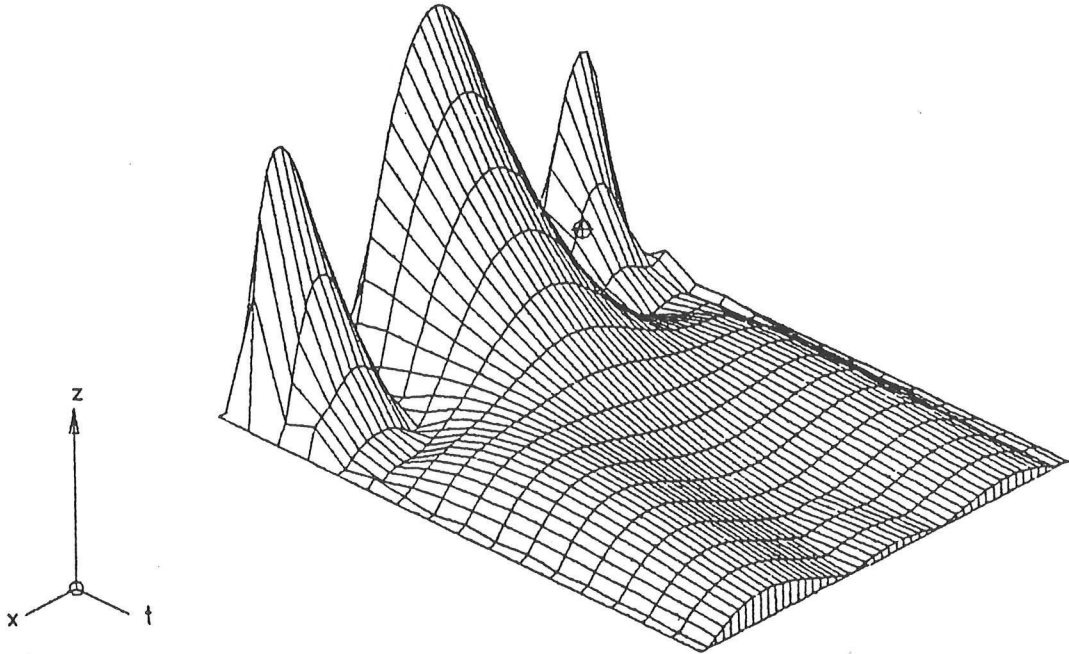


LFCN-scheme ( $\lambda = 1$ ):  $z_{\max} = 3.9 \cdot 10^{-4}$

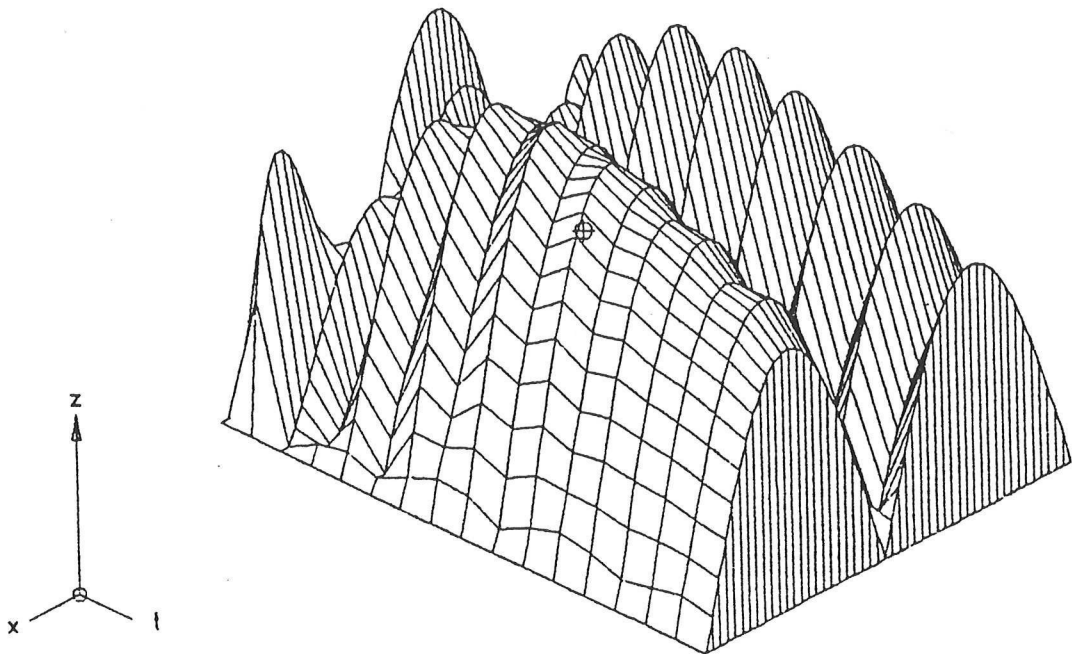




ABCN-scheme ( $\lambda = 2$ ):  $z_{\max} = 1.5 \cdot 10^{-3}$



LFCN-scheme ( $\lambda = 2$ ):  $z_{\max} = 1.7 \cdot 10^{-3}$



**LFCN-scheme:**

$$\left[ \left( 2 + \frac{1}{D} \right) T_i - \left( T_{i+1} - T_{i-1} \right) \right]^{n+1} = - \frac{C}{D} \left( T_{i+1} - T_{i-1} \right)^n$$
$$+ \left[ \left( T_{i+1} - T_{i-1} \right) - \left( 2 - \frac{1}{D} \right) T_i \right]^{n-1}$$

**mesh Peclet number:**

$$Pe_{\Delta x} = \frac{C}{D} = \frac{u_o \Delta x}{a}$$

**$Pe_{\Delta x} \ll 1$ : decoupling of neighbouring time planes**

**first error oscillation:**

$t_0$	$\rightarrow$	$t_1$ :	semi-implicit Euler-scheme	$O(\Delta t)$
$t_0, t_1$	$\rightarrow$	$t_2$ :	LFCN-scheme	$O(\Delta t^2)$
$t_1, t_2$	$\rightarrow$	$t_3$ :	LFCN-scheme	$O(\Delta t^2)$

## Discussion

### ABCN-scheme:

- + works well for diffusion dominated problems for the whole range of discretization ratios investigated ( $0.2 \leq \lambda \leq 2$ )
- difficulties may arise due to numerical stability for more convection dominated problems

### LFCN-scheme:

- + superior numerical stability
- tendency towards  $2\Delta t$  oscillations in case of low  $Pe_{\Delta x}$  and  $\lambda > 1$

TURBIT:  $\lambda \leq 0.5$

Implementation of both schemes

## Realisation in TURBIT and practical experience

- semi-implicit time integration

⇒ set of linear equations

- solution method:

modified direct FFT-based Poisson solver

additional CPU-time per time-plane:

10 - 20% compared to the fully explicit scheme

- increase of the time step width:

$$\frac{\Delta t_{\text{impl}}}{\Delta t_{\text{expl}}} \approx 20 - 50$$

- upper limit for  $\Delta t$ :

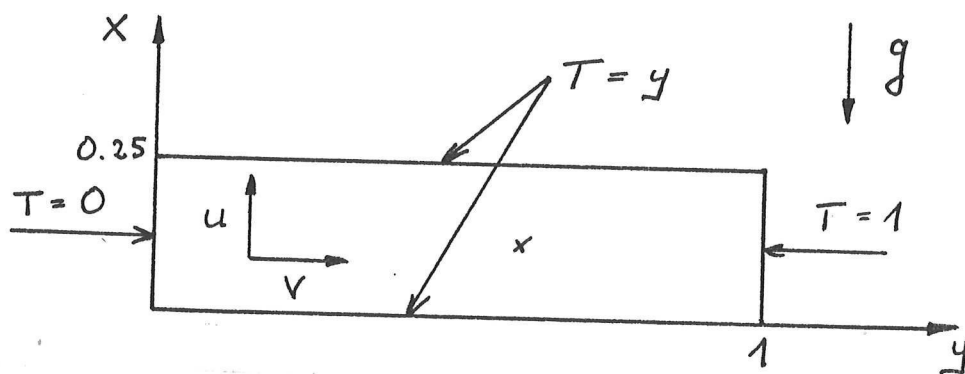
$$D = \frac{a \Delta t}{\Delta x_{\text{min}}^2} \leq D_{\text{max}} = 4$$

# GAMM Benchmark Marseille 1988

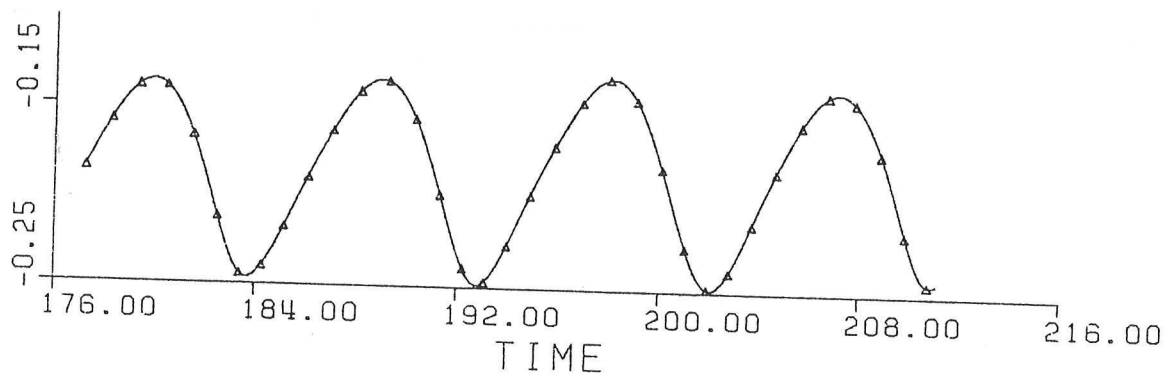
on

"Numerical Simulation of Oscillatory Convection  
in Low-Pr Fluids"

2D,  $Pr = 0.015$ ,  $Gr = 40\ 000$



$u(x=1/8, y=0.6)$



Code (time integration scheme)	grid	$\Delta t$	$t_{max}$	CPU-time [min]	$U^*_{max}$	f
Reference-Code [10]	81·321	-	-	-	1.093	21.76
TURBIT (explicit [1])	30·4·64	2.6·10 <sup>-4</sup>	72.1	1089 VP 50	0.987	22.35
TURBIT (semi-implicit ABCN)	30·4·64	9.8·10 <sup>-3</sup>	228.1	90 VP 400	0.991	22.00
TURBIT (semi-implicit LFCN)	50·4·102	4.2·10 <sup>-3</sup>	103.4	217 VP 400	1.026	21.86

## Conclusions

DNS of natural convection in liquid metals

fully explicit time integration:

- strong restriction of  $\Delta t$

implicit treatment of thermal diffusion terms:

- substantially increase of  $\Delta t$
- no loss of physically relevant information

Analysis of semi-implicit schemes:

$$\lambda = \Delta t / \Delta x < 1 \quad \lambda > 1$$

ABCN-scheme:

+

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LFCN-scheme:

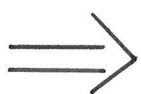
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( $2\Delta t$  oscillations)

in practice:

time step increase:  $\Delta t_{\text{impl.}} / \Delta t_{\text{expl.}} \leq 50$



DNS of turbulent convection in liquid metals  
with justifiable computational expense