



Wave Propagation in Fluids

Models and Numerical Techniques

Vincent Guinot

0353
G 964

Wave Propagation in Fluids

Models and Numerical Techniques

Vincent Guinot



ISTE



E2008000954

WILEY

First published in France by Hermes Science/Lavoisier in 2006 entitled "Ondes en mécanique des fluides"

First published in Great Britain and the United States in 2008 by ISTE Ltd and John Wiley & Sons, Inc.

Apart from any fair dealing for the purposes of research or private study, or criticism or review, as permitted under the Copyright, Designs and Patents Act 1988, this publication may only be reproduced, stored or transmitted, in any form or by any means, with the prior permission in writing of the publishers, or in the case of reprographic reproduction in accordance with the terms and licenses issued by the CLA. Enquiries concerning reproduction outside these terms should be sent to the publishers at the undermentioned address:

ISTE Ltd
6 Fitzroy Square
London W1T 5DX
UK

www.iste.co.uk

John Wiley & Sons, Inc.
111 River Street
Hoboken, NJ 07030
USA

www.wiley.com

© ISTE Ltd, 2008
© LAVOISIER, 2006

The rights of Vincent Guinot to be identified as the author of this work have been asserted by him in accordance with the Copyright, Designs and Patents Act 1988.

Library of Congress Cataloging-in-Publication Data

Guinot, Vincent.

Wave propagation in fluids : models and numerical techniques / Vincent Guinot.
p. cm.

Includes bibliographical references and index.

ISBN 978-1-84821-036-3

1. Fluids--Mathematics. 2. Wave-motion, Theory of. I. Title.
QA927.G85 2008
532'.05930151--dc22

2007043951

British Library Cataloguing-in-Publication Data
A CIP record for this book is available from the British Library
ISBN: 978-1-84821-036-3

Printed and bound in Great Britain by Antony Rowe Ltd, Chippenham, Wiltshire.



Cert no. SGS-COC-2953
www.fsc.org
© 1996 Forest Stewardship Council

Wave Propagation in Fluids

Introduction

What is wave propagation?

In a kitchen or in a bathroom, the number of times we turn a tap every day is countless. So is the number of times we watch the liquid stream impacting the sink. The circular flow pattern where the fast and shallow water film diverging from the impact point changes into a deeper, bubbling flow is too familiar to deserve attention. Very few people looking at the circular, bubbling pattern – referred to as a hydraulic jump by the specialists of hydraulics – are aware that they are contemplating a shock wave.

Turning off the tap too quickly may result in a thud sound. This is the audible manifestation of the well-known water hammer phenomenon, a train of pressure waves propagating in the metal pipes as fast as hundreds to thousands of meters per second. The water hammer phenomenon is known to cause considerable damage to hydropower duct systems or water supply networks under the sudden operation of valves, pumps or turbines. The sound is heard because the vibrations of the duct system communicate with the ambient atmosphere, and from there with the operator's ears.

Everyone has once thrown stones into the water in a pond, watching the concentric ripples propagate on the surface. Less visible and much slower than the ripples is the moving groundwater that displaces a pollutant front in a journey that may last for years.

As ubiquitous and familiar as wave propagation may be, the phenomenon is often poorly understood. The reason why intuition so often fails to grasp the mechanisms of wave propagation may lie in the commonly shared, instinctive

perception that waves are made of matter. This, however, is not true. In the example of the hydraulic jump in the sink, the water molecules move across an immobile wave. In the example of the ripples propagating at the free surface of a pond, the waves travel while the water remains immobile.

Waves appear when an object or a system (e.g. the molecules in a fluid, a rigid metallic structure) reacts to a perturbation and transmits it to its neighbors. In many cases, as in the example of the water ripples, the initially perturbed system returns to its initial equilibrium state, while the waves keep propagating. In this respect, waves may be seen as information. The ripples propagating in a pond are a sign that the water molecules “inform” their neighbors that the equilibrium state has been disturbed. A sound is nothing more than information about a perturbation occurring in the atmosphere.

Numerical techniques for wave propagation simulation have been the subject of intensive research over the last 50 years. The advent of fast computers has led to the development of efficient numerical techniques. Engineers and consultants now use simulation software packages for wave propagation on a daily basis. Whether it is for the purpose of acoustics, aerodynamics, flood wave propagation or contaminant transport studies, computer-based simulation tools have become indispensable to almost all domains of engineering. Such tools, however, remain instruments operated by human beings to execute tedious, repetitive operations previously carried out by hand. They cannot, and hopefully never will, replace the expert’s judgment and experience. Human presence remains necessary to the sound assessment of the relevance and accuracy of modeling results. Such an assessment, however, is possible only provided that the very specific type of reasoning required for the correct understanding of wave propagation phenomena has been acquired.

The main purpose of this book is to contribute to a better understanding of wave propagation phenomena and the most commonly used numerical techniques for its simulation. The first three chapters deal with the physics and mathematics of wave propagation. Chapters 4 and 5 provide an insight into more theoretical notions, used in specific numerical techniques. Chapters 6 and 7 are devoted to finite difference and finite volume techniques respectively. Basic notions of linear algebra and numerical methods are presented in Appendices A to C. The various formulae used in the present book are summarized in Appendix D.

What is the intended readership for this book?

This book is intended for the students of professional and research master programs and those engaged in doctoral studies, the curriculum of which contains hydraulics and/or fluid mechanics-related subjects. Engineers and developers in the

field of fluid mechanics and hydraulics are also a potential target group. This book was written with the following objectives:

- 1) To introduce the physics of wave propagation, the governing assumptions and the derivation of the governing equations (in other words, the modeling process) in various domains of fluid mechanics. The application fields are as diverse as contaminant transport, open channel and free surface hydraulics, or aerodynamics.
- 2) To explain how the behavior of the physical systems can be analyzed using very simple mathematical techniques, thus allowing practical problems to be solved.
- 3) To introduce the main families of numerical techniques used in most simulation software packages. As today's practising engineers cannot afford not to master modeling packages, a basic knowledge of the existing numerical techniques appears as an indispensable engineering skill.

How should this book be read?

The chapters are divided into three parts:

- The first part is devoted to the theoretical notions applied in the remainder of the chapter.
- The second part deals with the application of these theoretical notions to various equations of hydraulics and fluid mechanics.
- The third part provides a summary of the key points developed in the chapter, as well as suggestions of application exercises.

The main purpose of the application exercises is to test the reader's ability to reuse the notions developed in the chapter and apply them to practical problems. The solution principle of the exercises may be accessed from the following URL:
<http://vincentguinot.free.fr/waves/exercises.htm>.

Try to resist the temptation to read the solution immediately. Solving the exercise by yourself should be the primary objective. The solution text is provided only as a help, in case you cannot find a way to start and for you to check the validity of your reasoning after completing the exercise.

Table of Contents

Introduction	xv
Chapter 1. Scalar Hyperbolic Conservation Laws in One Dimension of Space	1
1.1. Definitions	1
1.1.1. Hyperbolic scalar conservation laws	1
1.1.2. Derivation from general conservation principles	3
1.1.3. Non-conservation form	6
1.1.4. Characteristic form – Riemann invariants	7
1.2. Determination of the solution	9
1.2.1. Representation in the phase space	9
1.2.2. Initial conditions, boundary conditions	12
1.3. A linear law: the advection equation	14
1.3.1. Physical context – conservation form	14
1.3.2. Characteristic form	16
1.3.3. Example: movement of a contaminant in a river	17
1.3.4. Summary	21
1.4. A convex law: the inviscid Burgers equation	21
1.4.1. Physical context – conservation form	21
1.4.2. Characteristic form	23
1.4.3. Example: propagation of a perturbation in a fluid	24
1.4.4. Summary	28
1.5. Another convex law: the kinematic wave for free-surface hydraulics	28
1.5.1. Physical context – conservation form	28
1.5.2. Non-conservation and characteristic forms	29
1.5.3. Expression of the celerity	31

1.5.4. Specific case: flow in a rectangular channel	34
1.5.5. Summary	35
1.6. A non-convex conservation law: the Buckley-Leverett equation	36
1.6.1. Physical context – conservation form	36
1.6.2. Characteristic form	39
1.6.3. Example: decontamination of an aquifer	40
1.6.4. Summary	42
1.7. Advection with adsorption/desorption	42
1.7.1. Physical context – conservation form	42
1.7.2. Characteristic form	45
1.7.3. Summary	47
1.8. Conclusions	48
1.8.1. What you should remember	48
1.8.2. Application exercises	48
1.8.2.1. Exercise 1.1: the inviscid Burgers equation	48
1.8.2.2. Exercise 1.2: the kinematic wave equation	49
1.8.2.3. Exercise 1.3: the kinematic wave equation	50
1.8.2.4. Exercise 1.4: the Buckley-Leverett equation	51
1.8.2.5. Exercise 1.5: linear advection with adsorption-desorption	52
Chapter 2. Hyperbolic Systems of Conservation Laws in One Dimension of Space	55
2.1. Definitions	55
2.1.1. Hyperbolic systems of conservation laws	55
2.1.2. Hyperbolic systems of conservation laws – examples	57
2.1.3. Characteristic form – Riemann invariants	59
2.2. Determination of the solution	62
2.2.1. Domain of influence, domain of dependence	62
2.2.2. Existence and uniqueness of solutions – initial and boundary conditions	64
2.3. Specific case: compressible flows	65
2.3.1. Definition	65
2.3.2. Conservation form	65
2.3.3. Characteristic form	68
2.3.4. Physical interpretation	70
2.4. A 2×2 linear system: the water hammer equations	71
2.4.1. Physical context – hypotheses	71
2.4.2. Conservation form	73
2.4.2.1. Notation	73
2.4.2.2. Continuity equation	73
2.4.2.3. Momentum equation	74
2.4.2.4. Simplification – vector form	77

2.4.3. Characteristic form – Riemann invariants	78
2.4.4. Calculation of the solution	82
2.4.4.1. Treatment of internal points.	82
2.4.4.2. Treatment of boundary conditions	84
2.4.4.3. Bergeron's graphical method	86
2.4.5. Summary	87
2.5. A nonlinear 2×2 system: the Saint Venant equations	87
2.5.1. Physical context – hypotheses	87
2.5.2. Conservation form	88
2.5.2.1. Notation	88
2.5.2.2. Continuity equation	89
2.5.2.3. Momentum equation	90
2.5.2.4. Vector form	94
2.5.3. Characteristic form – Riemann invariants	94
2.5.3.1. Non-conservation form	94
2.5.3.2. Characteristic form	97
2.5.3.3. Expression of the speed of the waves in still water	98
2.5.3.4. Riemann invariants	101
2.5.4. Calculation of solutions	105
2.5.4.1. The various possible flow regimes.	105
2.5.4.2. Treatment of internal points.	107
2.5.4.3. Treatment of boundary conditions	109
2.5.4.4. Boundary conditions for a rectangular channel	110
2.5.5. Summary	112
2.6. A nonlinear 3×3 system: the Euler equations	112
2.6.1. Physical context – hypotheses	112
2.6.2. Conservation form	114
2.6.2.1. Definitions – notation	114
2.6.2.2. Continuity equation	115
2.6.2.3. Momentum equation	116
2.6.2.4. Energy equation.	117
2.6.2.5. Vector conservation form	118
2.6.3. Characteristic form – Riemann invariants	118
2.6.4. Calculation of the solution	122
2.6.4.1. The various possible flow regimes.	122
2.6.4.2. Treatment of internal points.	124
2.6.4.3. Treatment of boundary points	125
2.6.5. Summary	126
2.7. Summary of Chapter 2	127
2.7.1. What you should remember	127
2.7.2. Application exercises	128
2.7.2.1. Exercise 2.1: the water hammer equations	128
2.7.2.2. Exercise 2.2: the water hammer equations	129

2.7.2.3. Exercise 2.3: the water hammer equations	130
2.7.2.4. Exercise 2.4: the Saint Venant equations	131
2.7.2.5. Exercise 2.5: the Saint Venant equations	131
2.7.2.6. Exercise 2.6: the Saint Venant equations	132
2.7.2.7. Exercise 2.7: the Euler equations.	133
Chapter 3. Weak Solutions and their Properties	135
3.1. Appearance of discontinuous solutions	135
3.1.1. Governing mechanisms	135
3.1.2. Local invalidity of the characteristic formulation – graphical approach.	138
3.1.3. Practical examples of discontinuous flows	140
3.1.3.1. Free surface flow: the breaking of a wave	140
3.1.3.2. Aerodynamics: supersonic flight.	141
3.2. Classification of waves	143
3.2.1. Shock wave	143
3.2.2. Rarefaction wave	144
3.2.3. Contact discontinuity.	145
3.2.4. Mixed/compound wave	145
3.3. Simple waves.	146
3.3.1. Definition and properties	146
3.3.2. Generalized Riemann invariants	147
3.4. Weak solutions and their properties	149
3.4.1. Definitions	149
3.4.2. Non-equivalence between the formulations	150
3.4.3. Jump relationships	150
3.4.4. Non-uniqueness of weak solutions.	152
3.4.4.1. Example 1: the inviscid Burgers equation	152
3.4.4.2. Example 2: the hydraulic jump.	154
3.4.5. The entropy condition	157
3.4.6. Irreversibility	159
3.4.7. Approximations for the jump relationships.	160
3.5. Summary	161
3.5.1. What you should remember.	161
3.5.2. Application exercises	162
3.5.2.1. Exercise 3.1: the kinematic wave equation	162
3.5.2.2. Exercise 3.2: the kinematic wave equation	162
3.5.2.3. Exercise 3.3: the Buckley-Leverett equation.	163
3.5.2.4. Exercise 3.4: the Saint Venant equations	163
3.5.2.5. Exercise 3.5: the Euler equations.	164

Chapter 4. The Riemann Problem	165
4.1. Definitions – solution properties	165
4.1.1. The Riemann problem	165
4.1.2. The generalized Riemann problem.	166
4.1.3. Solution properties	167
4.2. Solution for scalar conservation laws	167
4.2.1. The linear advection equation	167
4.2.2. The inviscid Burgers equation	168
4.2.3. The Buckley-Leverett equation.	170
4.3. Solution for hyperbolic systems of conservation laws.	175
4.3.1. General principle	175
4.3.2. Application to the water hammer problem: sudden valve failure	176
4.3.3. Free surface flow: the dambreak problem	179
4.3.3.1. Introduction	179
4.3.3.2. Wave pattern	180
4.3.3.3. Calculation of the solution	181
4.3.3.4. A specific case: dambreak on a dry bed.	184
4.3.4. The Euler equations: the shock tube problem	186
4.3.4.1. Introduction	186
4.3.4.2. Wave pattern	186
4.3.4.3. Calculation of the solution	189
4.3.4.4. A specific case: shock tube with a vacuum.	192
4.4. Summary	192
4.4.1. What you should remember.	192
4.4.2. Application exercises	193
4.4.2.1. Exercise 4.1: the Saint Venant equations	193
4.4.2.2. Exercise 4.2: the Euler equations.	194
Chapter 5. Multidimensional Hyperbolic Systems	195
5.1. Definitions	195
5.1.1. Scalar laws.	195
5.1.2. Two-dimensional hyperbolic systems	197
5.1.3. Three-dimensional hyperbolic systems	199
5.2. Derivation from conservation principles.	200
5.3. Solution properties	203
5.3.1. Two-dimensional hyperbolic systems	203
5.3.1.1. The bicharacteristic approach.	203
5.3.1.2. The secant plane approach	206
5.3.1.3. Domain of influence, domain of dependence	208
5.3.2. Three-dimensional hyperbolic systems	210
5.4. Application to two-dimensional free-surface flow	211
5.4.1. Governing equations	211

5.4.1.1. Physical context – hypotheses	211
5.4.1.2. Continuity equation	213
5.4.1.3. Equation for the momentum in the x-direction	214
5.4.1.4. Equation for the y-momentum	216
5.4.1.5. Vector form	216
5.4.2. The secant plane approach	217
5.4.2.1. Characteristic surfaces	217
5.4.2.2. Derivation of the Riemann invariants	220
5.4.3. Interpretation – determination of the solution	222
5.4.3.1. Domain of influence, domain of dependence	222
5.4.3.2. Calculation of the solution	224
5.5. Summary	225
5.5.1. What you should remember	225
5.5.2. Application exercises	225
5.5.2.1. Exercise 5.1: the Doppler effect	225
5.5.2.2. Exercise 5.2: visual assessment of the Mach number	226
Chapter 6. Finite Difference Methods for Hyperbolic Systems	229
6.1. Discretization of time and space	229
6.1.1. Discretization for one-dimensional problems	229
6.1.2. Multidimensional discretization	230
6.1.3. Explicit schemes, implicit schemes	231
6.2. The method of characteristics (MOC)	232
6.2.1. MOC for scalar hyperbolic laws	232
6.2.1.1. Principle of the method	232
6.2.1.2. Interpolation at the foot of the characteristic: first-order formula	234
6.2.1.3. Interpolation at the foot of the characteristic: second-order formula	238
6.2.1.4. Estimation of the source term	239
6.2.1.5. Treatment of boundary conditions	240
6.2.2. MOC for hyperbolic systems of conservation laws	241
6.2.2.1. Principle of the method	241
6.2.2.2. Application example: the water hammer equations	243
6.2.3. Application examples	246
6.2.3.1. The linear advection equation	246
6.2.3.2. The inviscid Burgers equation	248
6.3. Upwind schemes for scalar laws	250
6.3.1. The explicit upwind scheme (non-conservation version)	250
6.3.2. The implicit upwind scheme (non-conservation version)	252
6.3.3. Conservative versions of the implicit upwind scheme	253
6.3.4. Application examples	255

6.4. The Preissmann scheme	257
6.4.1. Formulation	257
6.4.2. Estimation of nonlinear terms – algorithmic aspects	260
6.4.3. Numerical applications	261
6.5. Centered schemes	267
6.5.1. The Crank-Nicholson scheme	267
6.5.2. Centered schemes with Runge-Kutta time stepping.	268
6.6. TVD schemes	270
6.6.1. Definitions	270
6.6.2. General formulation of TVD schemes.	271
6.6.3. Harten’s and Sweby’s criteria	274
6.6.4. Traditional limiters	276
6.6.5. Calculation example	277
6.7. The flux splitting technique	280
6.7.1. Principle of the approach	280
6.7.2. Application to traditional schemes	283
6.7.2.1. Explicit upwind scheme for the water hammer equations	283
6.7.2.2. TVD scheme for the water hammer equations	285
6.7.2.3. Calculation example	287
6.8. Conservative discretizations: Roe’s matrix	289
6.8.1. Motivation and principle of the approach.	289
6.8.2. Expression of Roe’s matrix	290
6.8.2.1. Roe’s method	290
6.8.2.2. Expression in the base of eigenvectors	292
6.9. Multidimensional problems	293
6.9.1. Explicit alternate directions	293
6.9.2. The ADI method	296
6.9.3. Multidimensional schemes	298
6.10. Summary	299
6.10.1. What you should remember	299
6.10.2. Application exercises.	301
6.10.2.1. Exercise 6.1: finite difference methods for scalar laws	301
6.10.2.2. Exercise 6.2: finite difference methods for hyperbolic systems	301
6.10.2.3. Exercise 6.3: finite difference methods for hyperbolic systems	301
Chapter 7. Finite Volume Methods for Hyperbolic Systems.	303
7.1. Principle.	303
7.1.1. One-dimensional conservation laws	303
7.1.2. Multidimensional conservation laws	305
7.1.3. Application to the two-dimensional shallow water equations	308

7.2. Godunov's scheme	310
7.2.1. Principle	310
7.2.2. Application to the scalar advection equation	311
7.2.2.1. Discretization	311
7.2.2.2. Flux calculation at internal interfaces	312
7.2.2.3. Boundary conditions	313
7.2.2.4. Calculation of the liquid discharge at the cell interfaces	314
7.2.2.5. Algorithm	315
7.2.3. Application to the inviscid Burgers equation	316
7.2.3.1. Discretization	316
7.2.3.2. Flux calculation at internal interfaces	316
7.2.3.3. Boundary conditions	318
7.2.3.4. Algorithm	319
7.2.4. Application to the water hammer equations	319
7.2.4.1. Discretization	319
7.2.4.2. Flux calculation at internal interfaces	321
7.2.4.3. Treatment of boundary conditions	322
7.2.4.4. Algorithm	324
7.3. Higher-order Godunov-type schemes	324
7.3.1. Rationale and principle	324
7.3.1.1. Historical perspective	324
7.3.1.2. Reconstruction of the flow variable	325
7.3.1.3. Slope limiting	326
7.3.1.4. Solution of the Riemann problem at the interfaces between the cells	327
7.3.1.5. Flux calculation and balance	327
7.3.2. Example: the MUSCL scheme	328
7.3.2.1. Reconstruction	328
7.3.2.2. Slope limiting	328
7.3.2.3. Solution of the generalized Riemann problem	329
7.4. Summary	330
7.4.1. What you should remember	330
7.4.2. Suggested exercises	331
Appendix A. Linear Algebra	333
A.1. Definitions	333
A.2. Operations on matrices and vectors	335
A.2.1. Addition	335
A.2.2. Multiplication by a scalar	335
A.2.3. Matrix product	336
A.2.4. Determinant of a matrix	336
A.2.5. Inverse of a matrix	337

A.3. Differential operations using matrices and vectors	337
A.3.1. Differentiation	337
A.3.2. Jacobian matrix	338
A.4. Eigenvalues, eigenvectors	338
A.4.1. Definitions	338
A.4.2. Example	339
Appendix B. Numerical Analysis	341
B.1. Consistency	341
B.1.1. Definitions	341
B.1.2. Principle of a consistency analysis	341
B.1.3. Numerical diffusion, numerical dispersion	343
B.2. Stability	345
B.2.1. Definition	345
B.2.2. Principle of a stability analysis	346
B.2.3. Harmonic analysis of analytical solutions	348
B.2.3.1. The linear advection equation	348
B.2.3.2. The diffusion equation	349
B.2.3.3. The advection-dispersion equation	351
B.2.4. Harmonic analysis of numerical solutions	352
B.2.5. Amplitude and phase portraits	355
B.2.6. Extension to systems of equations	357
B.3. Convergence	359
B.3.1. Definition	359
B.3.2. Lax's theorem	359
Appendix C. Approximate Riemann Solvers	361
C.1. HLL and HLLC solvers	361
C.1.1. HLL solver	361
C.1.2. HLLC solver	363
C.2. Roe's solver	366
Appendix D. Summary of the Formulae	369
References	375
Index	379

Chapter 1

Scalar Hyperbolic Conservation Laws in One Dimension of Space

1.1. Definitions

1.1.1. *Hyperbolic scalar conservation laws*

A one-dimensional hyperbolic scalar conservation law is a Partial Differential Equation (PDE) that can be written in the form

$$\frac{\partial U}{\partial t} + \frac{\partial F}{\partial x} = S \quad [1.1]$$

where t and x are respectively the time- and space-coordinates, U is the so-called conserved variable, F is the flux and S is the source term. Equation [1.1] is said to be the conservation form of the conservation law. The following definitions are used:

- The flux F is the amount of U that passes at the abscissa x per unit time due to the fact that U (also called the transported variable) is being displaced.
- The source term S is the amount of U that appears per unit time and per unit volume, irrespective of the amount transported via the flux F . If U represents the concentration in a given chemical substance, the source term may express degradation phenomena, or radioactive decay. S is positive when the conserved variable appears in the domain, and is negative if U disappears from the domain.
- The conservation law is said to be scalar because it deals with only one dependent variable. When several equations in the form [1.1] are satisfied