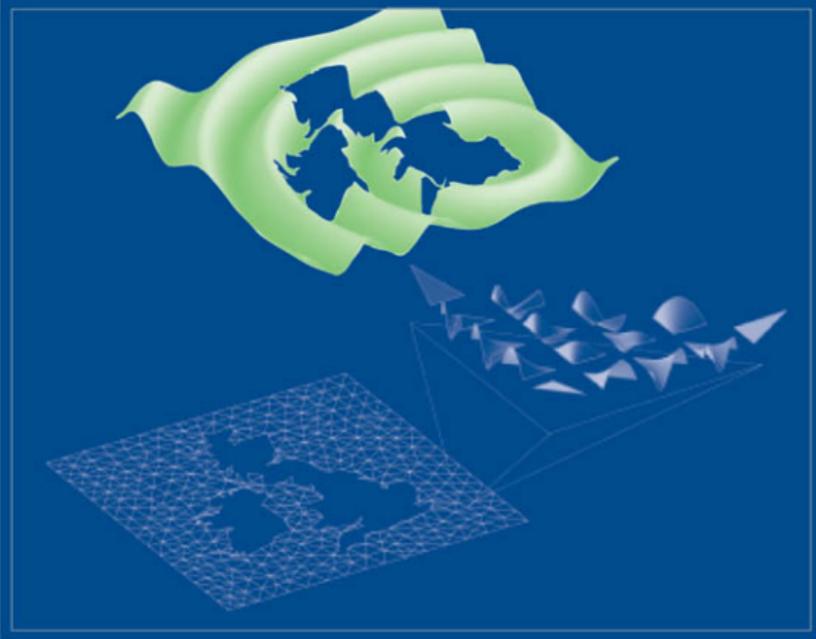


NUMERICAL MATHEMATICS
AND SCIENTIFIC COMPUTATION

Spectral/hp Element Methods for Computational Fluid Dynamics

SECOND EDITION

GEORGE EM KARNIADAKIS
and SPENCER SHERWIN



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Spectral/*hp* Element Methods for CFD

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PREFACE TO SECOND EDITION

There has been significant progress in the development of multi-domain spectral methods both at the fundamental as well as at the application level in the last few years. We have, therefore, undertaken the ‘non-trivial’ task of updating the book in order to include these new developments. We also wanted to make these methods easier to comprehend and implement by the students, responding directly to the many requests and feedback we received after the publication of the first edition of our book. We are grateful to Oxford University Press, and in particular to the Mathematics and Statistics editor Dr Alison Jones, who gave us this opportunity.

The new developments are primarily in the discontinuous Galerkin methods, in non-tensorial nodal spectral element methods in simplex domains, and on stabilisation and filtering techniques. From the practical point of view, high-order solutions in complex geometries require high-order meshes and high-order post-processing, a subject that is often neglected in the everyday ‘production’ computing and simulation. Such subjects are now addressed in some detail in this new edition of the book. We have also seen the spectral/*hp* element method applied to less traditional fields, such as seismology, climate modelling, and magneto-hydrodynamics (MHD), and we have included some elements of modelling such applications in this revised version.

Finally, another objective in revising the book has been to provide more details on implementing various aspects of the method. To this end, we have put some emphasis on implementation and technical issues with exercises in the founding Chapters 2 to 5 to aid in implementing basic spectral element solvers, which can be used as building blocks for more complex application codes.

Overall, the book has been increased in new material by almost 50% in order to include all the aforementioned topics.

We would like to thank our many students and colleagues who have provided good critical feedback on the first version of the book. In particular, we would like to thank Drs H. Blackburn, J. Hesthaven, R. M. Kirby, J. Peiró, V. Theofilis, and Z. Yosibash who contributed to the new edition directly by providing plots and other information from their own work. We also want to thank our families who have supported us again during the course of this effort.

Boston, Massachusetts
London, England
Spring 2004

G. E. K.
S. J. S.

PREFACE TO FIRST EDITION

Our aim in writing this book is to introduce a wider audience to the use of spectral/*hp* element methods with particular emphasis on their application to unstructured meshes. These methods, as their name suggests, incorporate both multi-domain spectral methods (based on a development of original ideas by A. T. Patera) and also high-order finite element methods (based on original ideas of B. A. Szabó). In this book, we provide a unified description of both methods building on previously published works as well as on new material not previously published.

Although spectral methods have long been popular in direct and large eddy simulation of turbulent flows, their use in areas with complex-geometry computational domains has historically been much more limited. For example, in computational aerodynamics, which typically involve the use of unstructured meshes, the preferred methods have been low-order finite element and finite volume methods. More recently, however, the need to find accurate solutions to the viscous flow equations around complex aerodynamic configurations has led to the development of high-order discretisation procedures on unstructured meshes. High-order discretisation is also recognised as more efficient for solution of time-dependent oscillatory solutions over long time periods, for example, in the new field of computational electromagnetics in aerospace design.

Polynomial spectral methods were first introduced in Gottlieb and Orszag [199] and are covered extensively in Canuto *et al.* [86], Boyd [71], and Fornberg [164]. Szabó and Babuška [445] and Bernardi and Maday [45] deal with *hp* finite element and spectral element methods, respectively, and should be consulted for background reading. This book reviews most of the fundamental concepts but does assume the reader has some familiarity with the basic concepts of finite element discretisation and the Galerkin approximation technique.

The material contained in this book draws on the ideas and influence of many people, but particular thanks are due to A. T. Patera, S. A. Orszag, and D. Gottlieb, who have advised and collaborated on our research work over the past fifteen years. Much of this book is based on the doctoral thesis of the second author (SJS), as supervised by the first author (GEK). This book has also drawn heavily on doctoral theses of other students supervised by GEK, notably those of R. D. Henderson, I. G. Giannakouros, A. Beskok, C. H. Crawford, T. C. Warburton, I. Lomtev, and J. Trujillo, and also doctoral theses supervised by A. T. Patera, notably E. M. Ronquist, C. Mavriplis, and G. Anagnostou. We would like to thank J. Peiro for his help with the unstructured meshing, and are particularly grateful to our colleagues who provided original figures which we have included in this book. Thanks are also due to those who have given their

time and effort to read the proof of this book.

GEK would like to acknowledge the sponsorship of his research program by the Office of Naval Research, the Air Force Office of Scientific Research, the Department of Energy, and the National Science Foundation.

Finally, we would like to thank our wives, Helen and Tracey, for their understanding and patience during the writing of this book. We would especially like to thank Tracey, who was the first person to read the book in its entirety, correcting our grammar and spelling, and also providing a notable contribution to the prose.

Boston, Massachusetts
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Fall 1997

G. E. K.
S. J. S.

BOOK OUTLINE

In Chapter 1, we present reduced models of the compressible and incompressible Navier–Stokes equations which are used in the various discretisation concepts discussed in the following chapters. The convergence philosophy of spectral and finite element methods, the combination of which provides a dual path of convergence, is also introduced.

In Chapter 2, we present the fundamental concepts that are further developed in the remainder of the book, in the context of a one-dimensional formulation. In doing so, we illustrate the principles and underlying theory behind the construction of the spectral/*hp* element method. In this second revision we have included more details on implementing boundary conditions and used margin identifiers to highlight formulation details, using a ‘♣’ symbol, and implementation details, using a ‘♦’ symbol. We have also added new sections on nodal *p*-type expansions and on integration errors and polynomial aliasing. The series of exercises included at the end of the chapter solely focuses on developing a one-dimensional spectral element solver.

In Chapter 3, we consider the extension of the one-dimensional formulation to two and three dimensions by the development of expansion bases in standard regions such as triangles or rectangles in two dimensions, and tetrahedrons, prisms, pyramids, and hexahedrons in three dimensions. The construction of these bases uses a unified approach which permits the development of computationally efficient expansions. In this new revision we now formulate the modal basis as solutions to a generalised Sturm–Liouville problem. We also present optimal nodal points, the so-called Fekete points, as well as the electrostatic points on a simplex, and include related approximation results. The exercises at the end of the chapter target construction of multi-dimensional elemental matrices.

Compared to the first revision of the book, Chapter 4 has been restructured with extra emphasis on implementation aspects. In this chapter we complete the multi-dimensional formulation by explaining how the two- and three-dimensional expansions developed in Chapter 3 can be extended into a tessellation of multiple domains. These extensions are decomposed into three sections: local operations such as integration and differentiation; global operations such as the construction of global matrix systems; and pre- and post-processing issues such as boundary representation, high-order mesh generation, and particle tracking. The chapter introduces a matrix formulation to help illustrate the algebraic systems which need to be constructed when computationally implementing the spectral/*hp* method. Formulation of both Galerkin and collocation projections are considered in this manner. The exercises in this chapter include implementation of a two-dimensional spectral/*hp* element solver for a multi-element Galerkin

projection.

In this revised version Chapter 5 now considers the diffusion equation; an implicit in time discretisation leads to the Helmholtz equation. This chapter discusses both the temporal discretisation and eigenspectra of second-order operators that dictate time-step restrictions. We also expand on appropriate preconditioning techniques for inversion of the stiffness matrix. The final part of this chapter discusses non-smooth solutions due to geometric singularities and this revised section now includes elements from recent advances in three-dimensional domains. The final exercises section focuses on building on the exercises of Chapters 3 and 4 to implement a two-dimensional standard Galerkin hp solution to the Helmholtz problem.

In Chapter 6, we focus on the scalar advection equation and develop a Galerkin discretisation using the techniques described in Chapter 4. We then include an extended presentation of the discontinuous Galerkin formulation for advection equations. Similar to Chapter 5, we also review eigenspectra of the advection operators in both two and three dimensions which are relevant for explicit time stepping. A further new addition is the discussion on two forms of a semi-Lagrangian method for advection (strong and auxiliary forms) that could potentially prove very effective in enhancing the speed and accuracy of spectral/ hp element methods in advection-dominated problems. A further new section on stabilisation techniques is then introduced that discusses filters, spectral vanishing viscosity, and upwind collocation. This new material is important as it relates directly to the robustness of the method, especially in marginally resolved simulations.

In Chapter 7 (previously Chapter 5) we introduce and discuss the topic of non-conforming elements for second-order operators. This chapter has been extended to include a comprehensive presentation of the discontinuous Galerkin method with a comparison of different versions from theoretical, computational, and implementation standpoints.

In Chapter 8, we present different ways of formulating the incompressible Navier–Stokes equations based on primitive variables, that is, velocity and pressure, as well as velocity–vorticity algorithms. We consider both coupled, splitting, and least-squares formulations for primitive variables, and in this revision we now discuss both the Uzawa coupled algorithm and a new substructured solver. The discussion on primitive variables time-splitting has been rewritten to include recent theoretical advances in the pressure-correction and velocity-correction schemes as well as the rotational formulation of the pressure boundary condition. Whilst an important issue for primitive variable formulation is the efficient incorporation of the divergence-free constraint, an analogous problem for the velocity–vorticity formulation is the accurate imposition of the boundary conditions which is also discussed. The final section is devoted to nonlinear terms; it includes a discussion of spatial and temporal discretisation with focus on the semi-Lagrangian method for the incompressible Navier–Stokes equations.

In Chapter 9, we discuss numerical simulations of the incompressible Navier–Stokes equations. First, we present exact Navier–Stokes solutions that can be used as benchmarks to validate new codes and evaluate the accuracy of a particular discretisation. In the current revision this section has been restructured, with more benchmark solutions, to emphasise verification and validation of spectral/ hp element solvers. A new section on three-dimensional stability (biglobal stability) is also included—spectral/ hp elements are particularly effective in this field. The chapter continues by discussing some aspects of direct numerical simulation (DNS) and large-eddy simulation (LES). The issue of stabilisation at high Reynolds number is then presented using the concepts of dynamic subgrid modelling, over-integration, and spectral vanishing viscosity. A new parallel paradigm based on multi-level parallelism is introduced that can help realise adaptive refinement more easily; the final section includes a heuristic refinement method for Navier–Stokes equations.

Chapter 10 has been expanded to consider not only compressible Euler and Navier–Stokes equations but general hyperbolic conservation laws. This is an area in which high-order methods have had little success in the past. The principle issue is how to effectively use the high-order expansions of the spectral/ hp method whilst honouring the inherent monotonicity and conservation properties of the analytic system. We consider different ways of dealing with these fundamental issues for both the Euler and the Navier–Stokes equations. A new section for the shallow water equations is also included and the section on the discontinuous Galerkin method has been rewritten. Finally, the last section discusses modelling of plasma flows, i.e., the so-called magneto-hydrodynamic (MHD) equations.

Finally, the appendices provide details on Jacobi and Askey polynomials as well as numerical integration and differentiation which are essential building blocks of the spectral/ hp element techniques. A full description of commonly used expansion bases is provided, which now includes nodal points for non-tensorial electrostatic and Fekete point distribution in simplex domains. The final appendix also details Riemann solvers commonly used in the solution of the Euler equations.

CONTENTS

1	Introduction	1
1.1	The basic equations of fluid dynamics	1
1.1.1	Incompressible flow	3
1.1.2	Reduced models	6
1.2	Numerical discretisations	7
1.2.1	The finite element method	7
1.2.2	Spectral discretisation	8
1.2.3	Why high-order accuracy in CFD?	9
1.2.4	Structured versus unstructured discretisation	12
1.2.5	What is <i>hp</i> convergence?	14
2	Fundamental concepts in one dimension	16
2.1	Method of weighted residuals	18
2.2	Galerkin formulation	21
2.2.1	Descriptive formulation	21
2.2.2	Two-domain linear finite element example	25
2.2.3	Mathematical formulation	29
2.2.4	Mathematical properties of the Galerkin approximation	31
2.2.5	Residual equation for the C^0 test and trial functions	34
2.3	One-dimensional expansion bases	35
2.3.1	Elemental decomposition: the <i>h</i> -type extension	36
2.3.2	Polynomial expansions: the <i>p</i> -type extension	43
2.3.3	Modal polynomial expansions	50
2.3.4	Nodal polynomial expansions	54
2.4	Elemental operations	58
2.4.1	Numerical integration	58
2.4.2	Differentiation	64
2.5	Error estimates	68
2.5.1	<i>h</i> -convergence of linear finite elements	68
2.5.2	L^2 error of the <i>p</i> -type interpolation in a single element	71
2.5.3	General error estimates for <i>hp</i> elements	72
2.6	Implementation of a one-dimensional spectral/ <i>hp</i> element solver	73
2.6.1	Exercises	73
2.6.2	Convergence examples	78
3	Multi-dimensional expansion bases	81
3.1	Quadrilateral and hexahedral tensor product expansions	83

3.1.1	Standard tensor product extensions	84
3.1.2	Polynomial space of tensor product expansions	88
3.2	Generalised tensor product modal expansions	91
3.2.1	Coordinate systems	93
3.2.2	Orthogonal expansions	100
3.2.3	Modified C^0 expansions	108
3.3	Non-tensorial nodal expansions in a simplex	121
3.3.1	The Lagrange polynomial and the Lebesgue constant	123
3.3.2	Generalised Vandermonde matrix	124
3.3.3	Electrostatic points	126
3.3.4	Fekete points	127
3.4	Other useful tensor product extensions	131
3.4.1	Nodal elements in a prismatic region	131
3.4.2	Expansions in homogeneous domains	132
3.4.3	Cylindrical domains	133
3.5	Exercises: multi-dimensional elemental mass matrices	133
4	Multi-dimensional formulation	139
4.1	Local elemental operations	140
4.1.1	Integration within the standard region Ω_{st}	141
4.1.2	Differentiation in the standard region Ω_{st}	147
4.1.3	Operations within general-shaped elements	153
4.1.4	Discrete evaluation of the surface Jacobian	160
4.1.5	Elemental projections and transformations	164
4.1.6	Sum-factorisation/tensor product operations	179
4.2	Global operations	185
4.2.1	Global assembly and connectivity	186
4.2.2	Global matrix system	201
4.2.3	Static condensation/substructuring	203
4.2.4	Global boundary system numbering and ordering to enforce Dirichlet boundary conditions	209
4.3	Pre- and post-processing issues	215
4.3.1	Boundary condition discretisation	215
4.3.2	Elemental boundary transformation	216
4.3.3	Mesh generation for spectral/ hp element discretisation	219
4.3.4	Global coarse meshing	221
4.3.5	High-order mesh generation	222
4.3.6	Particle tracking in spectral/ hp element discretisations	234
4.4	Exercises: implementation of a two-dimensional spectral/ hp element solver for a global projection problem using a C^0 Galerkin formulation	245
5	Diffusion equation	251
5.1	Galerkin discretisation of the Helmholtz equation	252
5.2	Numerical examples	258

5.3	Temporal discretisation	261
5.3.1	Forward multi-step schemes	262
5.3.2	Backward multi-step schemes	264
5.4	Eigenspectra and iterative solution of weak Laplacian	265
5.4.1	Time-step restriction and maximum eigenvalue growth	265
5.4.2	Iterative solution and preconditioners	266
5.5	Non-smooth domains	276
5.5.1	Laplace equation in two-dimensional domains	278
5.5.2	Laplace equation in three-dimensional domains	279
5.5.3	Poisson equation	283
5.5.4	Helmholtz equation	285
5.5.5	Singular basis	285
5.5.6	Eigenpair representation: Steklov formulation	287
5.5.7	Singularities and Stokes flow	292
5.6	Exercises: implementation of a two-dimensional spectral/ hp element solver for a Helmholtz problem using a C^0 Galerkin formulation	293
6	Advection and advection–diffusion	298
6.1	Linear advection equation	299
6.1.1	Dispersion and diffusion errors	299
6.2	Galerkin and discontinuous Galerkin discretisations	302
6.2.1	Galerkin discretisation of the linear advection equation	303
6.2.2	Discontinuous Galerkin method	310
6.3	Eigenspectrum of weak advection operator	315
6.3.1	Numerical evaluation of the time-step restriction	316
6.3.2	Eigenspectrum of the weak advection operator in Ω_{st}	318
6.4	Semi-Lagrangian formulation for advection–diffusion	328
6.4.1	Strong semi-Lagrangian method	330
6.4.2	Auxiliary semi-Lagrangian method	333
6.4.3	Convergence, efficiency, and stability of semi-Lagrangian schemes	336
6.5	Wiggles and high order: stabilisation techniques	341
6.5.1	Filters and relaxation	344
6.5.2	Spectral vanishing viscosity (SVV)	348
6.5.3	Over-integration of the viscous Burgers equation	352
6.5.4	Superconsistent collocation for advection–diffusion	354
7	Non-conforming elements	359
7.1	Interface conditions and implementation	361
7.2	Iterative patching	364
7.2.1	One-dimensional discretisation	364
7.2.2	Two-dimensional discretisation	366
7.2.3	Variational formulation	368
7.2.4	Interpretation of the relaxation procedure	369

7.3	Constrained approximation	371
7.4	Mortar patching	372
7.4.1	Projection and non-conforming spaces	373
7.4.2	The discrete second-order problem	374
7.4.3	Implementation	378
7.4.4	Condition number of the Laplacian	380
7.5	Discontinuous Galerkin method (DGM)	381
7.5.1	An inconsistent formulation	381
7.5.2	Local discontinuous Galerkin method (LDG)	383
7.5.3	The Baumann–Oden discontinuous Galerkin method	384
7.5.4	A unified formulation	384
7.5.5	Compactness of the stencil	387
7.5.6	Eigenspectrum	388
7.5.7	Convergence rate	390
7.5.8	Examples and comparisons	391
7.5.9	Stabilisation	395
7.5.10	Discontinuous Galerkin versus mixed formulation	396
7.5.11	Which DGM version to use?	399
8	Algorithms for incompressible flows	400
8.1	Variational formulation	400
8.2	Coupled methods for primitive variables	404
8.2.1	The Uzawa algorithm	404
8.2.2	Substructured Stokes system	409
8.3	Splitting methods for primitive variables	414
8.3.1	First-order schemes	414
8.3.2	High-order schemes	418
8.3.3	The inf–sup condition	433
8.3.4	Comparisons and recommendations	434
8.4	Velocity–vorticity formulation	435
8.4.1	Semi-discrete equations	438
8.4.2	Influence matrix implementation	439
8.4.3	Penalty method implementation	441
8.4.4	Spatial discretisation	441
8.5	Least-squares method	443
8.5.1	Formulation	443
8.5.2	Performance	445
8.6	The gauge method	447
8.7	Discretisation of nonlinear terms	448
8.7.1	Spatial discretisation	448
8.7.2	Temporal discretisation: semi-Lagrangian method	451
9	Incompressible flow simulations: verification and validation	455
9.1	Exact Navier–Stokes solutions	455

9.1.1	Moffatt eddies	455
9.1.2	Wannier flow	458
9.1.3	Kovaszny flow	458
9.1.4	Triangular duct flow	463
9.1.5	The Taylor vortex	463
9.2	BiGlobal stability analysis of complex flows	463
9.2.1	Formulation of the linearised eigenproblem	465
9.2.2	Iterative solution of the eigenproblem	467
9.2.3	Floquet analysis	468
9.2.4	Applications of BiGlobal stability	469
9.3	Direct numerical simulations—DNS	471
9.3.1	Under-resolution and diagnostics	472
9.3.2	Stabilisation at high Reynolds number	483
9.4	Large-eddy simulations—LES	490
9.4.1	Governing equations and filters	491
9.4.2	Subgrid models	495
9.5	Dynamic (dDNS) versus static DNS	502
9.5.1	p -refinement and p -threads	503
9.5.2	The three-step Texas algorithm	507
9.5.3	Non-conforming spectral element refinement	510
10	Hyperbolic conservation laws	514
10.1	Conservative formulation	515
10.1.1	Cell-averaging procedure	515
10.1.2	Reconstruction procedure	519
10.1.3	Interfacial constraint	520
10.1.4	Non-oscillatory approximation	521
10.2	Monotonicity	525
10.2.1	Flux-corrected transport (FCT)	525
10.2.2	Local projection limiting	528
10.3	Euler equations	531
10.3.1	One-dimensional equations	531
10.3.2	Two-dimensional equations	537
10.3.3	Discontinuous Galerkin method	540
10.4	Shallow-water equations	544
10.4.1	Governing equations	545
10.4.2	Discontinuous Galerkin formulation	545
10.4.3	Examples	548
10.4.4	Boussinesq equations	549
10.5	Navier–Stokes equations	553
10.5.1	Mixed and discontinuous Galerkin formulations	554
10.5.2	Convergence and simulations	559
10.5.3	A penalty formulation	562
10.5.4	Moving domains	565

10.5.5	Stability and over-integration	568
10.6	Shock-fitting techniques	570
10.7	Magneto-hydrodynamics (MHD)	574
10.7.1	Governing equations	575
10.7.2	$\nabla \cdot \mathbf{B} = 0$ constraint	576
10.7.3	A discontinuous Galerkin MHD solver	577
10.7.4	Convergence and simulations	580
A	Jacobi polynomials	585
A.1	Useful formulae for Jacobi polynomials	585
A.2	Askey hypergeometric orthogonal polynomials	588
A.2.1	Examples	591
B	Gauss-type integration	594
B.1	Jacobi formulae	595
B.2	Evaluation of the zeros of Jacobi polynomials	597
C	Collocation differentiation	599
C.1	Jacobi formulae	600
D	C^0 continuous expansion bases	603
D.1	Modal basis	603
D.1.1	Two-dimensional expansions	603
D.1.2	Three-dimensional expansions	605
D.2	Nodal basis	611
D.2.1	Tensorial expansions	611
D.2.2	Non-tensorial expansions	612
E	Characteristic flux decomposition	625
E.1	One dimension	625
E.2	Two dimensions	626
E.3	Three dimensions	627
	References	629
	Index	653

NOMENCLATURE

Sets

\Re	Real numbers
\cup	Set union
\cap	Set intersection
\emptyset	Empty set
\in	Is a member of; belongs to
\notin	Is not a member of; does not belong to
\subset	Is a subset of
$\not\subset$	Is not a subset of

Expansion basis notation

ϕ_{pq}, ϕ_{pqr}	Expansion basis
$\psi_p^a, \psi_{pq}^b, \psi_{pqr}^c$	Modified principal functions
$\tilde{\psi}_p^a, \tilde{\psi}_{pq}^b, \tilde{\psi}_{pqr}^c$	Orthogonal principal functions
$h_p(\xi)$	One-dimensional Lagrange polynomial of order p
$L_i^{N_m}(\xi)$	Two-dimensional Lagrange polynomial through N_m nodes ξ_i
P_i	Polynomial order in the i th direction
Q_i	Quadrature order in the i th direction
$x_1, x_2, x_3, \mathbf{x}$	Global Cartesian coordinates
ξ_1, ξ_2, ξ_3, ξ	Local Cartesian coordinates
η_1, η_2, η_3	Local collapsed Cartesian coordinates
$\chi_i(\xi)$	Local Cartesian to global coordinate mapping

Various constants

N_{dof}	Number of global degrees of freedom
N_b	Number of global boundary degrees of freedom
N_m	Number of elemental degrees of freedom
N_{eof}	Total number of elemental degrees of freedom $N_{\text{eof}} \simeq N_{\text{el}}N_m$
N_Q	Total number of quadrature points $N_Q = Q_1Q_2Q_3$
N_{el}	Number of elements
λ	Helmholtz equation constant
e	Element number $1 \leq e \leq N_{\text{el}}$
i, j, k	General summation indices
p, q, r	General summation indices

Elemental arrays

\mathbf{B}	Basis matrix
\mathbf{W}	Diagonal weight/Jacobian matrix
\mathbf{D}_ξ	Elemental derivative matrix with respect to ξ
$\mathbf{\Lambda}(u)$	Diagonal matrix of $u(\xi_1, \xi_2)$ evaluated at quadrature points
\mathbf{M}^e	Elemental mass matrix

L^e	Elemental Laplacian matrix	$\partial\Omega_N$	Domain boundary with Neumann conditions
H^e	Elemental Helmholtz matrix	\mathbf{n}	Unit outward normal
\mathbf{f}^e	Force vector of the e th element	<i>Differential operators</i>	
\mathbf{u}^e	Vector containing function evaluated at quadrature points	∇^2	Laplacian
$\hat{\mathbf{u}}^e$	Vector of expansion coefficients	$\nabla \cdot$	Divergence
		$\nabla \times$	Curl
		<i>Spaces</i>	
		\mathcal{X}	Space of trial solutions
		\mathcal{X}^δ	Finite-dimensional space of trial solutions
<i>Global arrays</i>		\mathcal{V}	Space of test functions
\mathbf{W}^e	Block diagonal extension of matrix \mathbf{W}^e	\mathcal{V}^δ	Finite-dimensional space of test functions
\mathbf{f}^e	Concatenation of elemental vector \mathbf{f}^e	$\mathcal{P}_P(\Omega)$	Polynomial space of order P over Ω
\mathcal{A}^\top	Matrix global assembly	<i>Operators</i>	
\mathbf{M}	Mass matrix (= $\mathcal{A}^\top \mathbf{M}^e \mathcal{A}$)	\mathcal{I}	Interpolation operator
\mathbf{L}	Laplacian matrix (= $\mathcal{A}^\top \mathbf{L}^e \mathcal{A}$)	\mathcal{I}^δ	Discrete interpolation operator
\mathbf{H}	Helmholtz matrix (= $\mathcal{A}^\top \mathbf{H}^e \mathcal{A}$)	\mathbb{P}	Projection operator
$\hat{\mathbf{v}}_g$	List of all elemental coefficients (= \underline{v}^e)	\mathbb{P}^δ	Discrete projection operator
$\hat{\mathbf{v}}_l$	Global list of coefficients	$\mathbb{L}(u)$	Linear operator in u
		<i>Fluid variables</i>	
<i>Solution domains</i>		\mathbf{v}	Velocity $[u, v, w]^\top$
Ω	Solution domain	p	Pressure
$\partial\Omega$	Boundary of Ω	$\boldsymbol{\omega}$	Vorticity
Ω^e	Elemental region	ρ	Density
$\partial\Omega^e$	Boundary of Ω^e	μ, ν	Dynamic, kinematic viscosities
$\partial\Omega_D$	Domain boundary with Dirichlet conditions		