

**Second-order Accurate
Interface- and Discontinuity-aware Diffusion Solvers
in Two- and Three-dimensions**

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Joint Work with

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Acknowledgement: Chong Chang, Ted Frederick

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Outlines

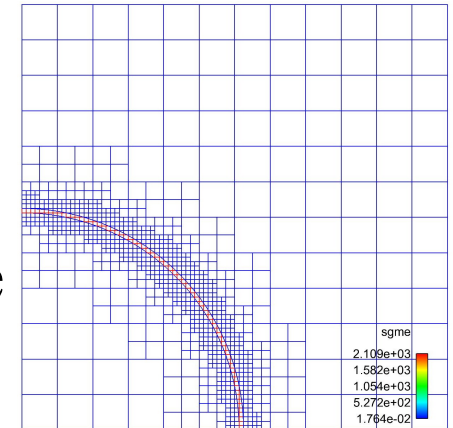
- Motivations
- Solver for simple 1D equations for illustration
- Interface reconstruction
- Solvers on 2D/3D general polyhedral meshes
- Numerical examples
- Conclusions and future work

Motivations

- Previous research & codes, including Roxane
 - Interface reconstruction
 - Solvers on general polyhedral meshes

Motivations

- Previous research & codes, including Roxane
 - Interface reconstruction
 - Solvers on general polyhedral meshes
- Desired features of solvers*
 - Accurate treatment for material discontinuity
 - Second order accurate in space and time
 - Correct steady states $\Delta t \rightarrow \infty$



*Dai & Woodward, *numerical simulations for nonlinear heat transfer in systems of multi-materials*, JCP, 1998.

*Dai & Woodward, *a second-order iterative implicit-explicit hybrid scheme for hyperbolic systems of conservation laws*, JCP, 1996.

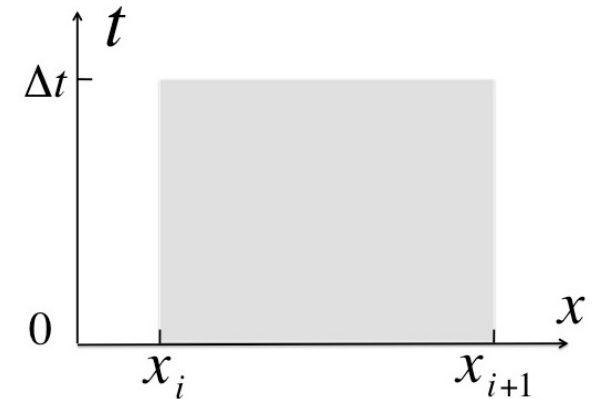
1D Illustration

$$\frac{\partial T}{\partial t} + \frac{\partial F}{\partial x} = S \quad F \equiv -\kappa \frac{\partial T}{\partial x}$$

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“Simultaneous discretization in space & time”



$$T_i^n = T_i + \frac{\Delta t}{\Delta x} (\bar{F}_i - \bar{F}_{i+1}) + \bar{S}_i \Delta t \quad (\text{exact})$$

Notations :

ⁿ : at "new" time, $t = \Delta t$

⁻ : time integral / average

$$T_i^n \equiv \frac{1}{\Delta x} \int_{x_i}^{x_{i+1}} T(\Delta t, x) dx$$

$$\bar{F}_i \equiv \frac{1}{\Delta t} \int_0^{\Delta t} F(t, x_i) dt$$

Typical Methods

$$T_i^n = T_i + \frac{\Delta t}{\Delta x} (\bar{F}_i - \bar{F}_{i+1}) + \bar{S}_i \Delta t$$

- Euler forward method

$$\bar{F}_i \approx F_i = -\frac{\kappa}{\Delta x} (T_i - T_{i-1})$$

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- Euler backward method

$$\bar{F}_i \approx F_i^n = -\frac{\kappa}{\Delta x} (T_i^n - T_{i-1}^n)$$

- Crank-Nicolson method

$$\bar{F}_i \approx \frac{1}{2} (F_i + F_i^n)$$

Goals

- 2nd order accurate in time
- Stable for large time step
- Correct steady states for large time step
- Correct treatment of discontinuity of materials

Second-order Accuracy in Time

$$T_i^n = T_i + \frac{\Delta t}{\Delta x} (F_i^h - F_{i+1}^h) + S_i^h \Delta t$$

$$F^h = F(T^h)$$

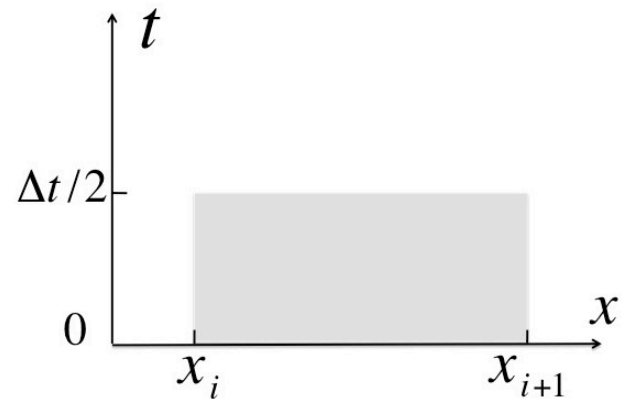
Second-order Accuracy in Time

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$$F^h = F(T^h)$$

$$T_i^h = T_i + \frac{\Delta t}{2\Delta x_i} (\bar{F}_i^h - \bar{F}_{i+1}^h) + \frac{1}{2} \bar{S}_i^h \Delta t$$

$$T_i^h \equiv \frac{1}{\Delta x_i} \int_{\Delta x_i} T\left(\frac{1}{2} \Delta t, x\right) dx$$



$$\bar{F}_i^h \equiv \frac{2}{\Delta t} \int_0^{\Delta t/2} F(t, x_i) dt$$

Correct Steady States

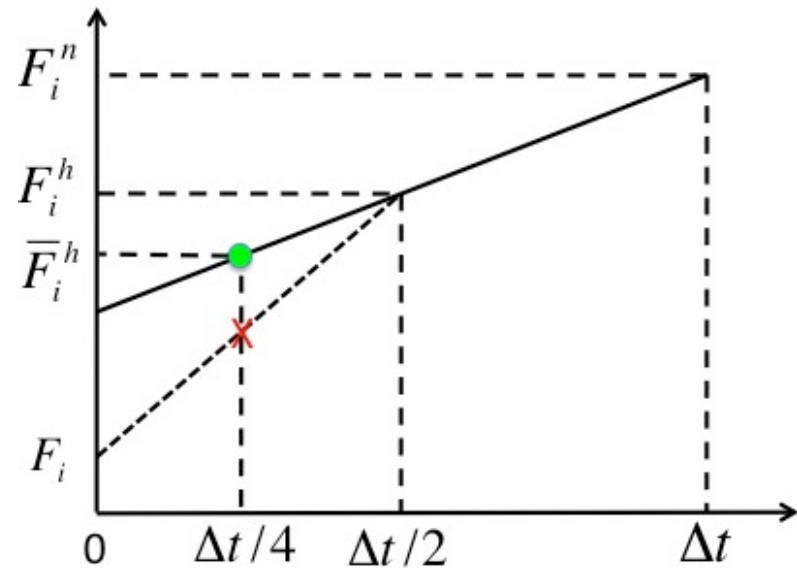
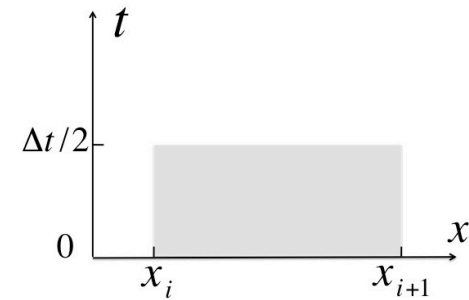
$$T_i^n = T_i + \frac{\Delta t}{\Delta x} (F_i^h - F_{i+1}^h) + S_i^h \Delta t$$

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$$\bar{F}_i^h \equiv \frac{2}{\Delta t} \int_0^{\Delta t/2} F(t, x_i) dt$$

$$\bar{F}_i^h \approx \frac{3}{2} F_i^h - \frac{1}{2} F_i^n$$

$$\bar{S}_i^h \approx \frac{3}{2} S_i^h - \frac{1}{2} S_i^n$$



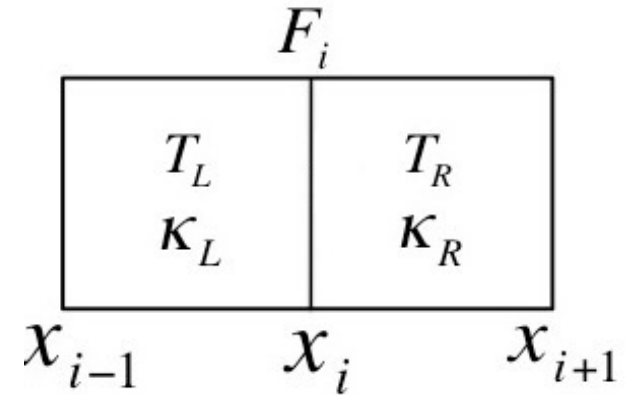
- Stable for large time step, correct steady state

Treatment for discontinuity:

Effective Diffusion Coefficient

$$F = -\kappa \frac{\partial T}{\partial x}.$$

If single material $F_i \approx -\frac{\kappa}{\Delta x} (T_R - T_L).$



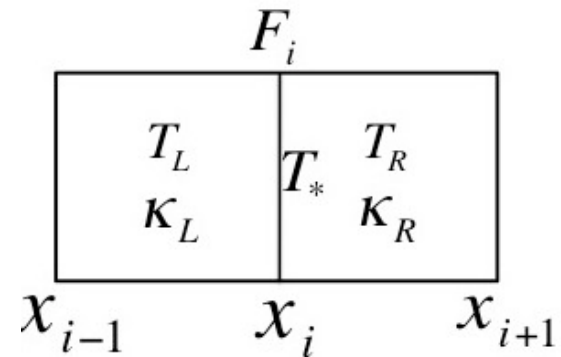
If different materials $F_i \approx -\frac{\bar{\kappa}}{\Delta x} (T_R - T_L).$

Note: algebraic average cannot be correct.

Material Discontinuity: effective diffusion coefficient

$$F_i = -\frac{\bar{K}}{\Delta x}(T_R - T_L)$$

$$\bar{K} \equiv \frac{2K_L K_R}{K_L + K_R} *$$



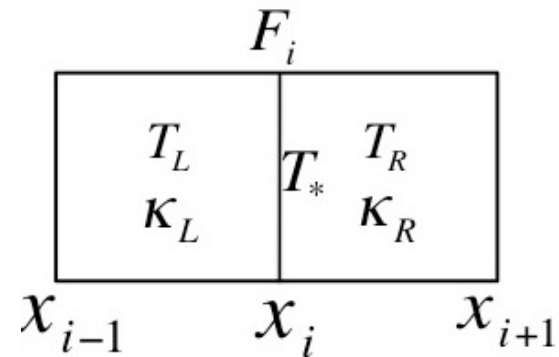
$$T_* = \frac{K_L T_L + K_R T_R}{K_L + K_R}.$$

*Dai & Woodward, numerical simulations for nonlinear heat transfer in systems of multi-materials, JCP, 1998.

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$$T_* = \frac{K_L T_L + K_R T_R}{K_L + K_R}.$$

$\bar{K} = ?$ for general polyhedral cells

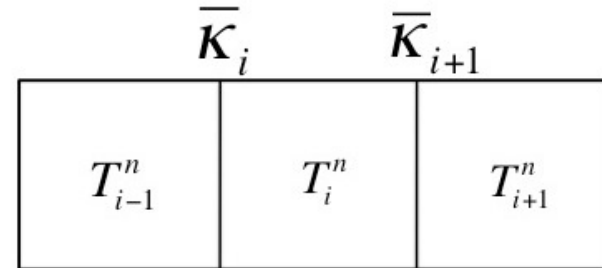
*Dai & Woodward, numerical simulations for nonlinear heat transfer in systems of multi-materials, JCP, 1998.

Difference Equations

$$T_i^n + \alpha_i T_i^h = T_i + N_i^h + S_i^h \Delta t.$$

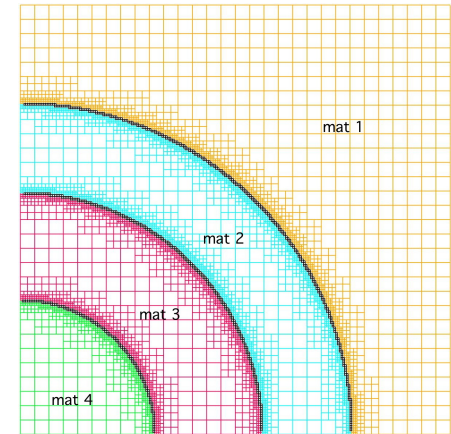
$$-\frac{1}{4} \alpha_i T_i^n + (1 + \frac{3}{4} \alpha_i) T_i^h = T_i + \frac{3}{4} N_i^h - \frac{1}{4} N_i^n + \frac{1}{2} \bar{S}_i^h \Delta t.$$

$$\alpha_i \equiv \frac{\Delta t}{(\Delta x_i)^2} (\bar{K}_i + \bar{K}_{i+1})$$



$$N_i^h \equiv \frac{\Delta t}{(\Delta x_i)^2} (\bar{K}_i T_{i-1}^h + \bar{K}_{i+1} T_{i+1}^h)$$

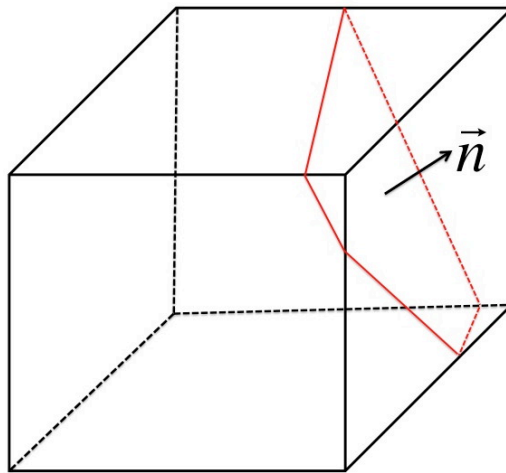
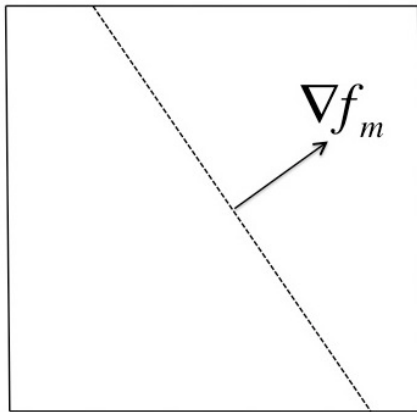
Interface Reconstruction



- Focus on mixing cells on structured AMR mesh
- Three-dimensional
- More than three materials in one cell

Procedure in Interface Reconstruction

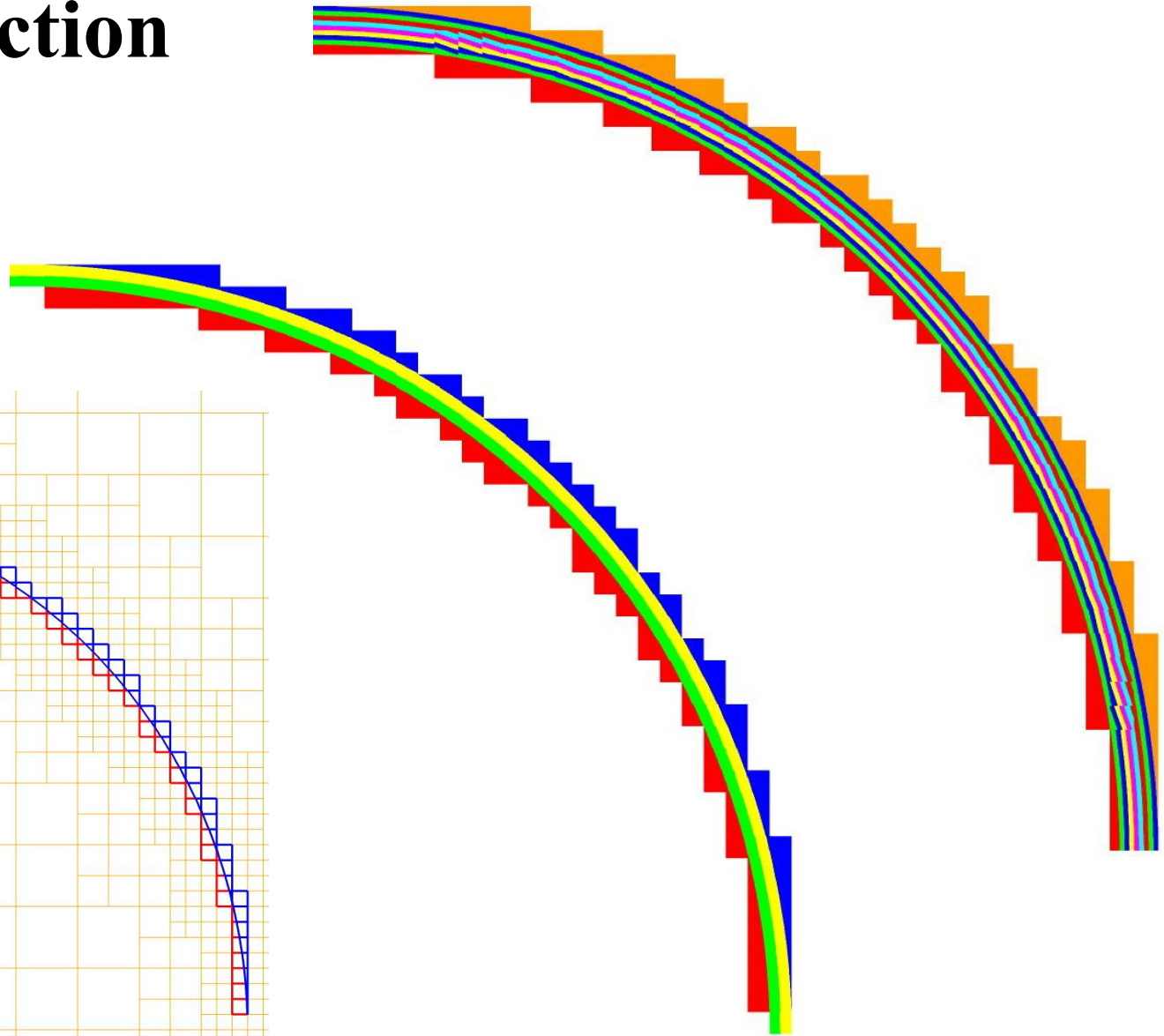
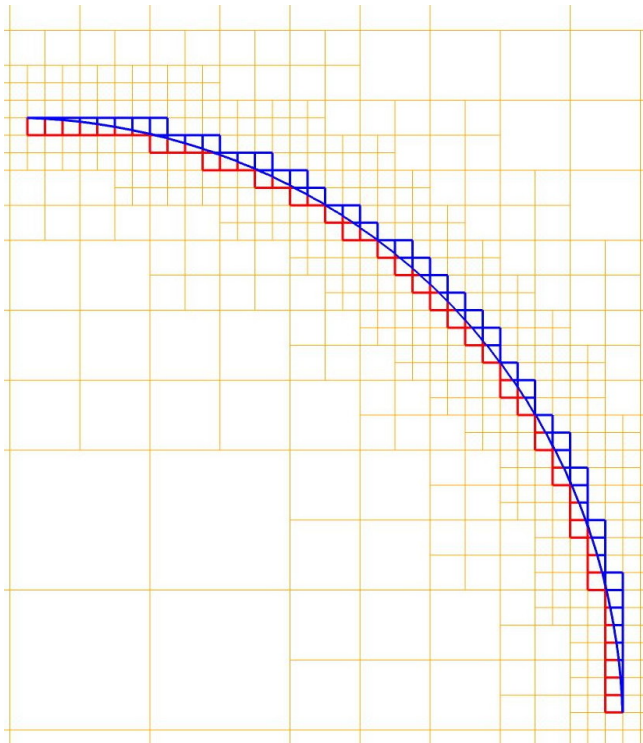
- Find gradient of each material in each cell
- Determine gradient of the cell
- Determine the order of materials: $p(m)$ and local order
- Find the interface



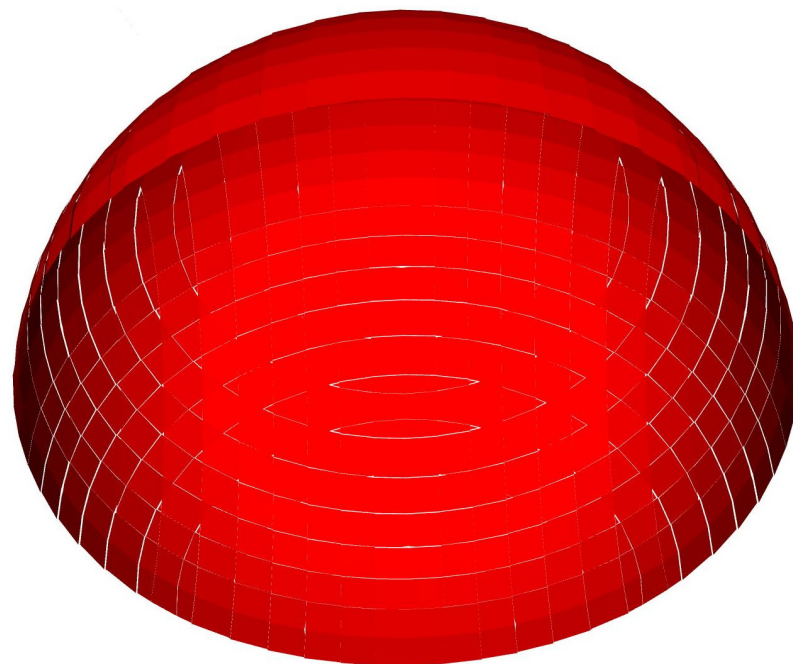
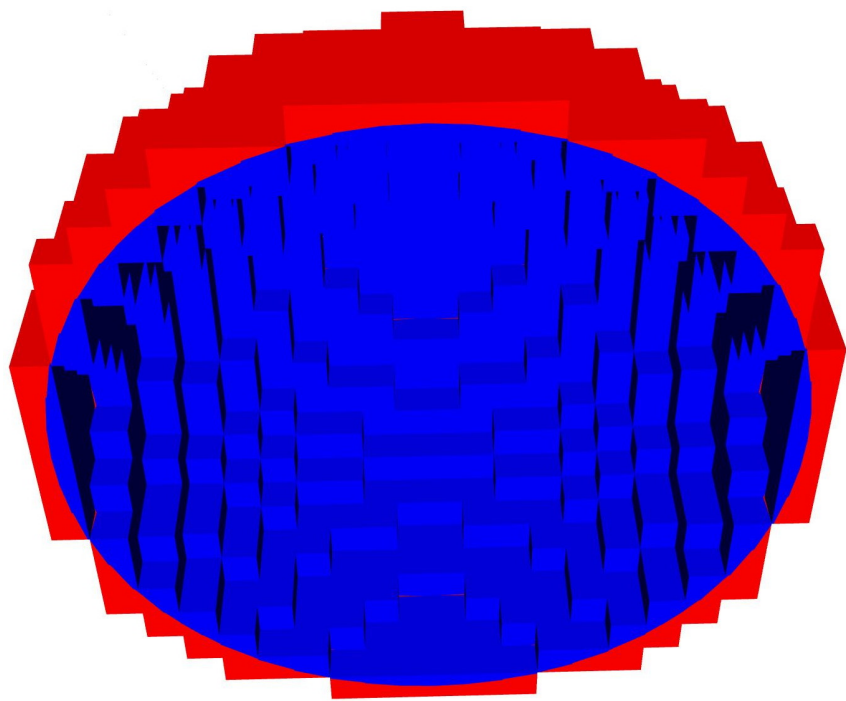
$$q(m) \equiv \|\nabla f_m\|^2 \sqrt{f_m}.$$

$$p(m) \equiv \vec{n}(m) \cdot \vec{n}(m_0).$$

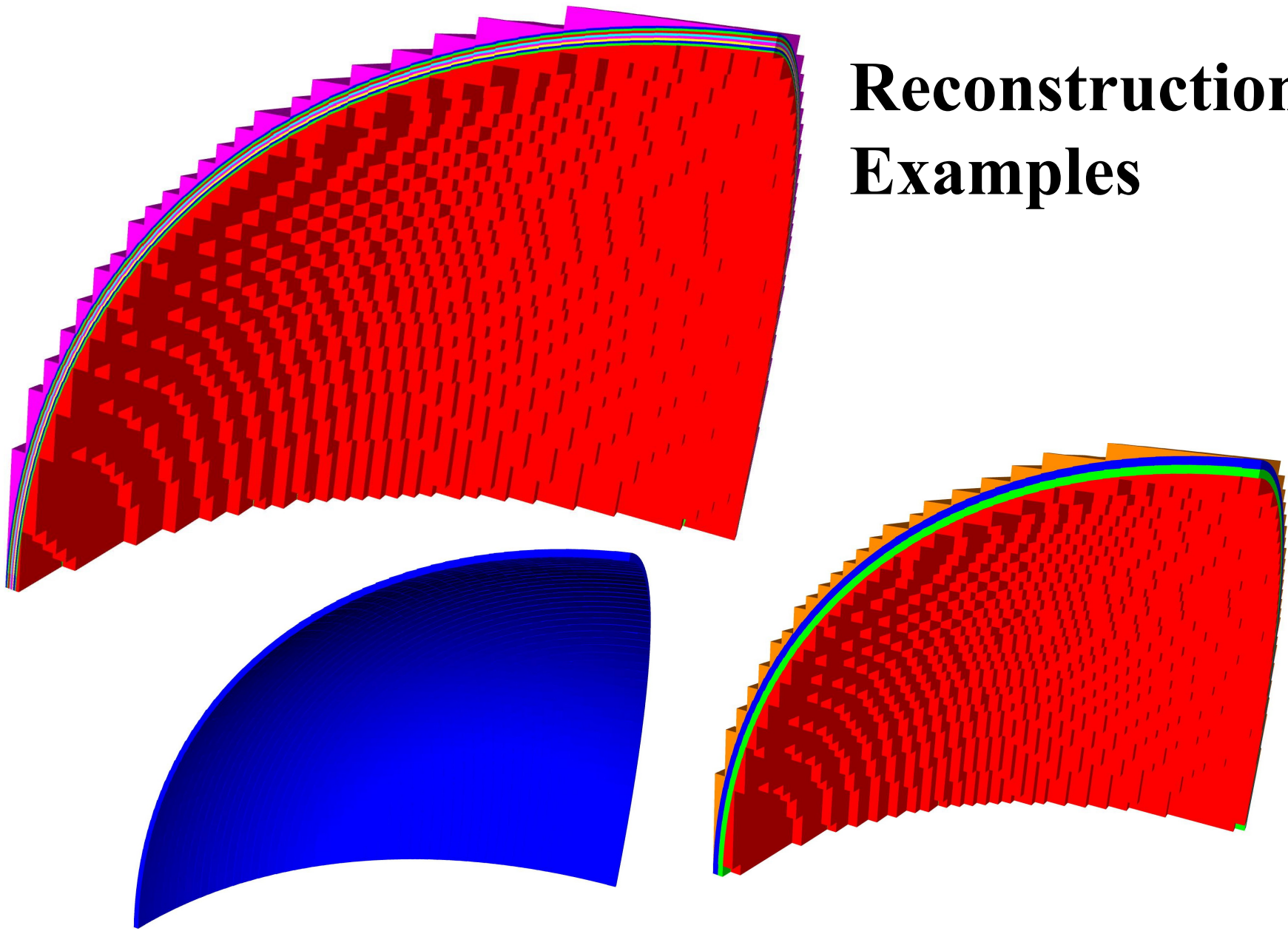
Reconstruction Examples



Reconstruction Examples



Reconstruction Examples



Diffusion Solvers on General Polyhedral Mesh

$$\frac{\partial u}{\partial t} = -\nabla \cdot \vec{F} + S.$$

$$u \equiv \rho c_v T + aT^4.$$

$$\vec{F} \equiv -[\kappa_0(T)\nabla T + \sigma(T)\nabla T^4].$$

- Discontinuity in material property
- Second order accurate in space and time
- Correct steady state for large time step

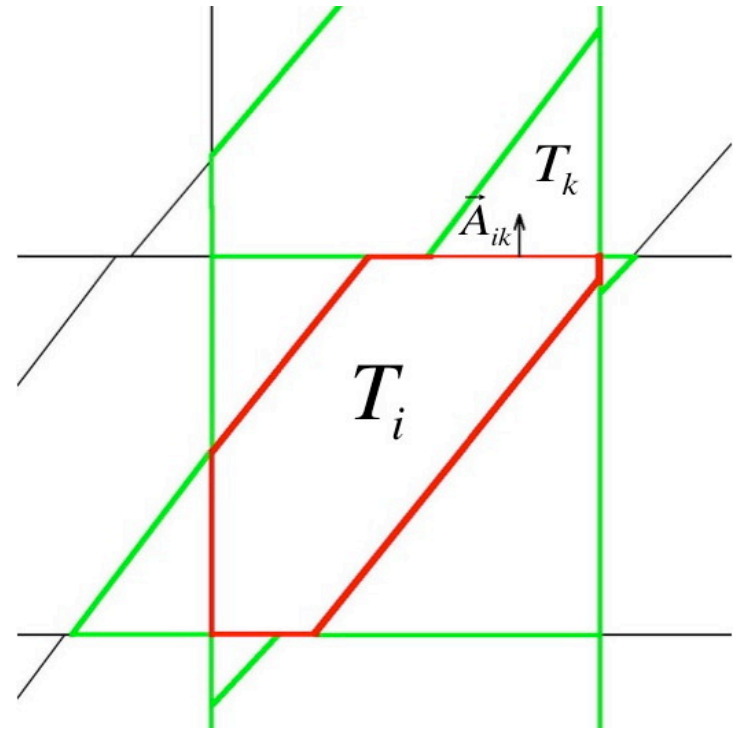
$$\frac{\partial u}{\partial t} = -\nabla \cdot \vec{F} + S.$$

Integrate Eq. over ΔV and Δt ,

$$u_i^n = u_i - \frac{\Delta t}{\Delta V_i} \sum_k \bar{F}_{ik} A_{ik} + \bar{S}_i \Delta t.$$

$$u_i^n \equiv \frac{1}{\Delta V_i} \int_{\Delta V_i} u(\Delta t, \vec{r}) dV.$$

$$\bar{S}_i \equiv \frac{1}{\Delta t \Delta V_i} \int_0^{\Delta t} \int_{\Delta V_i} S(t, \vec{r}) dV dt.$$



k : all neighbors of cell i .

$$\bar{F}_{ik} \equiv \frac{1}{\Delta t} \int_0^{\Delta t} \left[\frac{1}{\Delta A_{ik}} \int_{A_{ik}} \vec{F} \cdot d\vec{a} \right] dt.$$

Second-order Accurate in Time

$$u_i^n = u_i - \frac{\Delta t}{\Delta V_i} \sum_k \bar{F}_{ik} A_{ik} + \bar{S}_i \Delta t.$$

Introduce another set of unknowns: u_i^h or $T_i^h (t = \frac{1}{2} \Delta t)$.

$$\bar{F}_{ik} \approx F_{ik} \left(\frac{1}{2} \Delta t \right) = F_{ik}^h$$

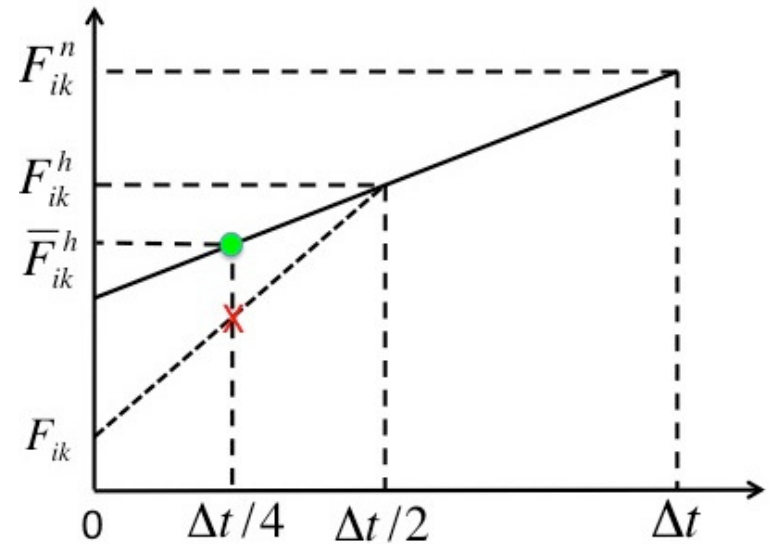
$$\bar{S}_i = S_i^h$$

Correct Steady States

$$u_i^h = u_i - \frac{\Delta t}{2\Delta V_i} \sum_k \bar{F}_{ik}^h A_{ik} + \frac{1}{2} \bar{S}_i^h \Delta t.$$

$$\bar{F}_{ik}^h \approx \frac{3}{2} F_{ik}^h - \frac{1}{2} F_{ik}^n.$$

$$\bar{S}_i^h \approx \frac{3}{2} S_i^h - \frac{1}{2} S_i^n.$$



Difference Form

$$u_i^n = u_i - \frac{\Delta t}{\Delta V_i} \sum_k F_{ik}^h A_{ik} + S_i^h \Delta t.$$

$$u_i^h = u_i - \frac{\Delta t}{2\Delta V_i} \sum_k \bar{F}_{ik}^h A_{ik} + \frac{1}{2} \bar{S}_i^h \Delta t.$$

$$\bar{F}_{ik}^h \approx \frac{3}{2} F_{ik}^h - \frac{1}{2} F_{ik}^n$$

Treatment for material discontinuity

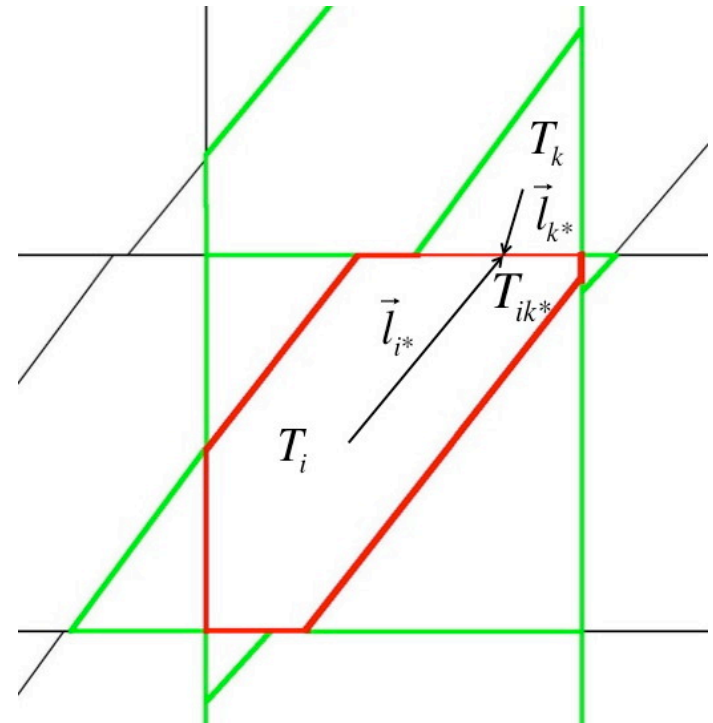
Calculate $F_{ik}(T_i, T_k)$.

$$\kappa(T) \equiv \kappa_0(T) + 4T^3\sigma(T).$$

$$\vec{F} \equiv -[\kappa_0(T)\nabla T + \sigma(T)\nabla T^4].$$

$$F_{ik} \approx -\tilde{\kappa}_{ik}(T_k - T_i)$$

$$\tilde{\kappa}_{ik} = \frac{\kappa_i \kappa_k}{l_k \alpha_i \kappa_i + l_l \alpha_k \kappa_k} \alpha_i \alpha_k \sim \frac{\kappa}{l}$$



$l_i, l_k, \alpha_i,$ and α_k are geometry factors.

$$\alpha_i \equiv \vec{n}_{i^*} \cdot \vec{n}_{ik} > 0, \quad \alpha_k \equiv -\vec{n}_{k^*} \cdot \vec{n}_{ik} > 0$$

$$T_{ik}^* = \frac{l_{k^*} \alpha_i \kappa_i T_i + l_{l^*} \alpha_k \kappa_k T_k}{l_{k^*} \alpha_i \kappa_i + l_{l^*} \alpha_k \kappa_k}$$

Difference Equations (nonlinear)

$$u_i^n + \frac{\Delta t}{\Delta V_i} \left(\sum_{k \in N_i} \tilde{\kappa}_{ik}^h A_{ik} \right) T_i^h = u_i + \frac{\Delta t}{\Delta V_i} \sum_{k \in N_i} (\tilde{\kappa}_{ik}^h A_{ik} T_k^h) + S_i^h \Delta t.$$

$$\begin{aligned} & - \frac{\Delta t}{4\Delta V_i} \left(\sum_{k \in N_i} \tilde{\kappa}_{ik}^n A_{ik} \right) T_i^n + u_i^h + \frac{3\Delta t}{4\Delta V_i^u} \left(\sum_{k \in N_i} \tilde{\kappa}_{ik}^h A_{ik} \right) T_i^h \\ & = u_i + \frac{3\Delta t}{4\Delta V_i} \sum_{k \in N_i} (\tilde{\kappa}_{ik}^h A_{ik} T_k^h) - \frac{\Delta t}{4\Delta V_i} \sum_{k \in N_i} (\tilde{\kappa}_{ik}^n A_{ik} T_k^n) + \frac{1}{2} \bar{S}_i^h \Delta t. \end{aligned}$$

Difference Equations (nonlinear)

$$\hat{u}_i T_i^n + \frac{\Delta t}{\Delta V_i} \left(\sum_{k \in N_i} \tilde{\kappa}_{ik} A_{ik} \right) T_i^h = \hat{u}_i T_i^h + \frac{\Delta t}{\Delta V_i} \sum_{k \in N_i} (\tilde{\kappa}_{ik} A_{ik} T_k^h) + S_i^h \Delta t.$$

$$\begin{aligned} & -\frac{\Delta t}{4\Delta V_i} \left(\sum_{k \in N_i} \tilde{\kappa}_{ik} A_{ik} \right) T_i^n + \hat{u}_i T_i^h + \frac{3\Delta t}{4\Delta V_i} \left(\sum_{k \in N_i} \tilde{\kappa}_{ik} A_{ik} \right) T_i^h \\ & = \hat{u}_i T_i^h + \frac{3\Delta t}{4\Delta V_i} \sum_{k \in N_i} (\tilde{\kappa}_{ik} A_{ik} T_k^h) - \frac{\Delta t}{4\Delta V_i} \sum_{k \in N_i} (\tilde{\kappa}_{ik} A_{ik} T_k^n) + \frac{1}{2} \bar{S}_i^h \Delta t. \end{aligned}$$

$$\hat{u}_i \equiv C_{vi} + 4aT_i^3.$$

Linearized $S_i^h = S(T_i^h)$ and $\bar{S}_i^h = \bar{S}_i^h(T_i^h, T_i^n)$.

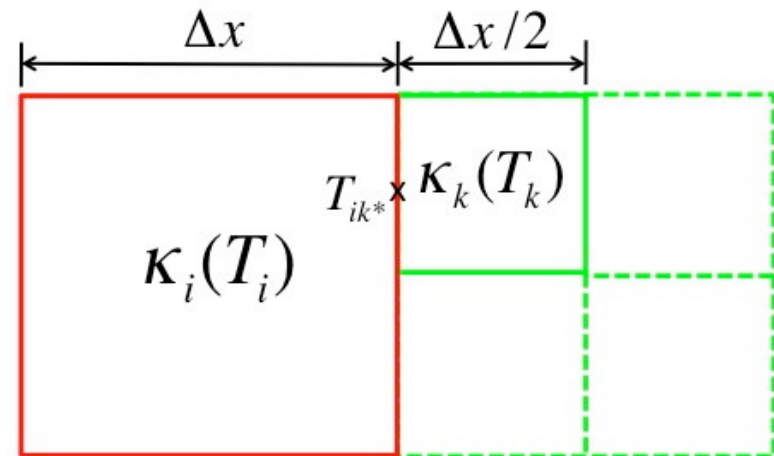
Implication for Structure AMR

$$T_{ik^*} = \frac{\kappa_i T_i + 3\kappa_k T_k}{\kappa_i + 3\kappa_k} \text{ for 3D.} \quad (4.16)$$

$$T_{ik^*} = \frac{2\kappa_i T_i + 5\kappa_k T_k}{2\kappa_i + 5\kappa_k} \text{ for 2D.} \quad (4.17)$$

$$\kappa_{ik}^{(c)} \equiv \frac{4\kappa_i \kappa_k}{\kappa_i + 3\kappa_k} \text{ for 3D.} \quad (4.19)$$

$$\kappa_{ik}^{(c)} \equiv \frac{\kappa_i \kappa_k}{\kappa_i / 4 + 5\kappa_k / 8} \text{ for 2D.} \quad (4.20)$$



Steady States

$$\left(\sum_{k \in N_i} \kappa_{ik}^n A_{ik} \right) T_i^n = \left(\sum_{k \in N_i} \kappa_{ik}^n A_{ik} T_k^n \right) + S(T_i^n) \Delta V_i.$$

3-T Equations

$$\frac{\partial aT_r^4}{\partial t} = -\nabla \cdot \vec{F}_r + S_r,$$

$$\rho c_{ve} \frac{\partial T_e}{\partial t} = -\nabla \cdot \vec{F}_e - S_r + S_e,$$

$$\rho c_{vi} \frac{\partial T_i}{\partial t} = -\nabla \cdot \vec{F}_i - S_e.$$

$$\vec{F}_r \equiv -\sigma_r \nabla T_r^4,$$

$$\vec{F}_e \equiv -\sigma_e \nabla T_e$$

$$\vec{F}_i \equiv -\sigma_i \nabla T_i$$

$$S_r \equiv ac\rho\kappa_\rho (T_e^4 - T_r^4)$$

$$S_e \equiv \rho c_{ve} \kappa_{ie} (T_i - T_e)$$

a : radiation constant.

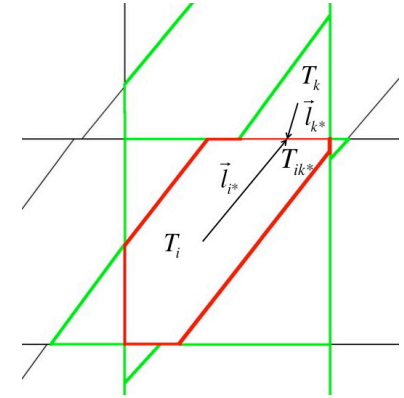
c_{ve}, c_{vi} : specific heat capacities.

$\sigma_r, \sigma_e, \sigma_i$: heat conductivities.

κ_ρ : material absorption coefficient.

κ_{ie} : coefficient for interaction.

Nonlinear Difference Equations



$$a(T_r^4)_i^n + \frac{\Delta t}{\Delta V_i} \left(\sum_k \tilde{\kappa}_{ik}^h A_{ik} \right) T_{ri}^h = a(T_r^4)_i + \frac{\Delta t}{\Delta V_i} \left(\sum_k \tilde{\kappa}_{ik}^h A_{ik} \right) T_{rk}^h + \bar{S}_{ri}^n \Delta t$$

$$a(T_r^4)_i^h + \frac{3\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\kappa}_{ik}^h A_{ik} \right) T_{ri}^h - \frac{\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\kappa}_{ik}^n A_{ik} \right) T_{ri}^n = a(T_r^4)_i + \frac{3\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\kappa}_{ik}^h A_{ik} \right) T_{rk}^h - \frac{\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\kappa}_{ik}^n A_{ik} \right) T_{rk}^n + \frac{1}{2} \Delta t \bar{S}_{ri}^h$$

$$(\rho c_e)_i T_{ei}^n + \frac{\Delta t}{\Delta V_i} \left(\sum_k \tilde{\sigma}_{eik}^h A_{ik} \right) T_{ei}^h = (\rho c_e)_i T_{ei} + \frac{\Delta t}{\Delta V_i} \left(\sum_k \tilde{\sigma}_{eik}^h A_{ik} \right) T_{ek}^h - \Delta t (\bar{S}_{ri}^n - \bar{S}_{ei}^n)$$

$$(\rho c_e)_i T_{ei}^h + \frac{3\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\sigma}_{eik}^h A_{ik} \right) T_{ei}^h - \frac{\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\sigma}_{eik}^n A_{ik} \right) T_{ei}^n = (\rho c_e)_i T_{ei} + \frac{3\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\sigma}_{eik}^h A_{ik} \right) T_{ek}^h - \frac{\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\sigma}_{eik}^n A_{ik} \right) T_{ek}^n - \frac{1}{2} \Delta t (\bar{S}_{ri}^h - \bar{S}_{ei}^h)$$

$$(\rho c_p)_i T_{pi}^n + \frac{\Delta t}{\Delta V_i} \left(\sum_k \tilde{\sigma}_{pik}^h A_{ik} \right) T_{pi}^h = (\rho c_p)_i T_{pi} + \frac{\Delta t}{\Delta V_i} \left(\sum_k \tilde{\sigma}_{pik}^h A_{ik} \right) T_{pk}^h - \bar{S}_{pi}^n \Delta t$$

$$(\rho c_p)_i T_{pi}^h + \frac{3\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\sigma}_{pik}^h A_{ik} \right) T_{pi}^h - \frac{\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\sigma}_{pik}^n A_{ik} \right) T_{pi}^n = (\rho c_p)_i T_{pi} + \frac{3\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\sigma}_{pik}^h A_{ik} \right) T_{pk}^h - \frac{\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\sigma}_{pik}^n A_{ik} \right) T_{pk}^n - \frac{1}{2} \Delta t \bar{S}_{pi}^h$$

Linear Difference Equations

$$4a(T_r^3)_i T_{ri}^n + \frac{\Delta t}{\Delta V_i} \left(\sum_k \tilde{\kappa}_{ik}^h A_{ik} \right) T_{ri}^h = 4a(T_r^4)_i + \frac{\Delta t}{\Delta V_i} \left(\sum_k \tilde{\kappa}_{ik}^h A_{ik} \right) T_{rk}^h + \bar{S}_{ri}^n \Delta t$$

$$4a(T_r^3)_i T_{ri}^h + \frac{3\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\kappa}_{ik}^h A_{ik} \right) T_{ri}^h - \frac{\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\kappa}_{ik}^n A_{ik} \right) T_{ri}^n = 4a(T_r^4)_i + \frac{3\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\kappa}_{ik}^h A_{ik} \right) T_{rk}^h - \frac{\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\kappa}_{ik}^n A_{ik} \right) T_{rk}^n + \frac{\Delta t}{2} \bar{S}_{ri}^h$$

$$(\rho c_{ve})_i T_{ei}^n + \frac{\Delta t}{\Delta V_i} \left(\sum_k \tilde{\sigma}_{eik} A_{ik} \right) T_{ei}^h = (\rho c_{ve})_i T_{ei} + \frac{\Delta t}{\Delta V_i} \left(\sum_k \tilde{\sigma}_{eik} A_{ik} \right) T_{ek}^h - \bar{S}_{ri}^n \Delta t + \bar{S}_{ei}^n \Delta t$$

$$(\rho c_{ve})_i T_{ei}^h + \frac{3\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\sigma}_{eik} A_{ik} \right) T_{ei}^h - \frac{\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\sigma}_{eik} A_{ik} \right) T_{ei}^n = (\rho c_{ve})_i T_{ei} + \frac{3\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\sigma}_{eik} A_{ik} \right) T_{ek}^h - \frac{\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\sigma}_{eik} A_{ik} \right) T_{ek}^n - \frac{\Delta t}{2} (\bar{S}_{ri}^h - \bar{S}_{ei}^h)$$

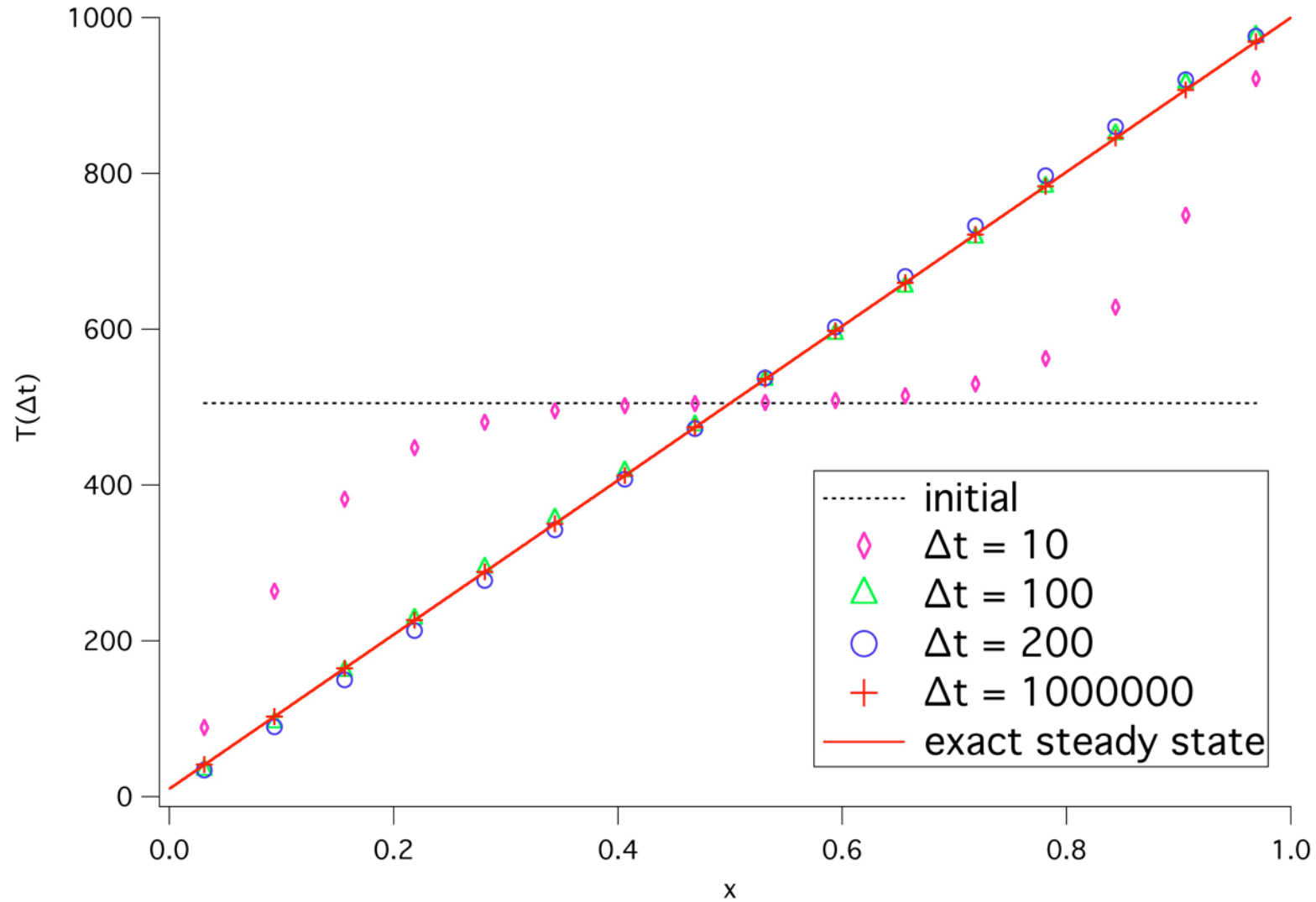
$$(\rho c_{vp})_i T_{pi}^n + \frac{\Delta t}{\Delta V_i} \left(\sum_k \tilde{\sigma}_{pik} A_{ik} \right) T_{pi}^h = (\rho c_{vp})_i T_{pi} + \frac{\Delta t}{\Delta V_i} \left(\sum_k \tilde{\sigma}_{pik} A_{ik} \right) T_{pk}^h - \bar{S}_{pi}^n \Delta t$$

$$(\rho c_{vp})_i T_{pi}^h + \frac{3\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\sigma}_{pik} A_{ik} \right) T_{pi}^h - \frac{\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\sigma}_{pik} A_{ik} \right) T_{pi}^n = (\rho c_{vp})_i T_{pi} + \frac{3\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\sigma}_{pik} A_{ik} \right) T_{pk}^h - \frac{\Delta t}{4\Delta V_i} \left(\sum_k \tilde{\sigma}_{pik} A_{ik} \right) T_{pk}^n - \frac{\Delta t}{2} \bar{S}_{ei}^h$$

Numerical examples

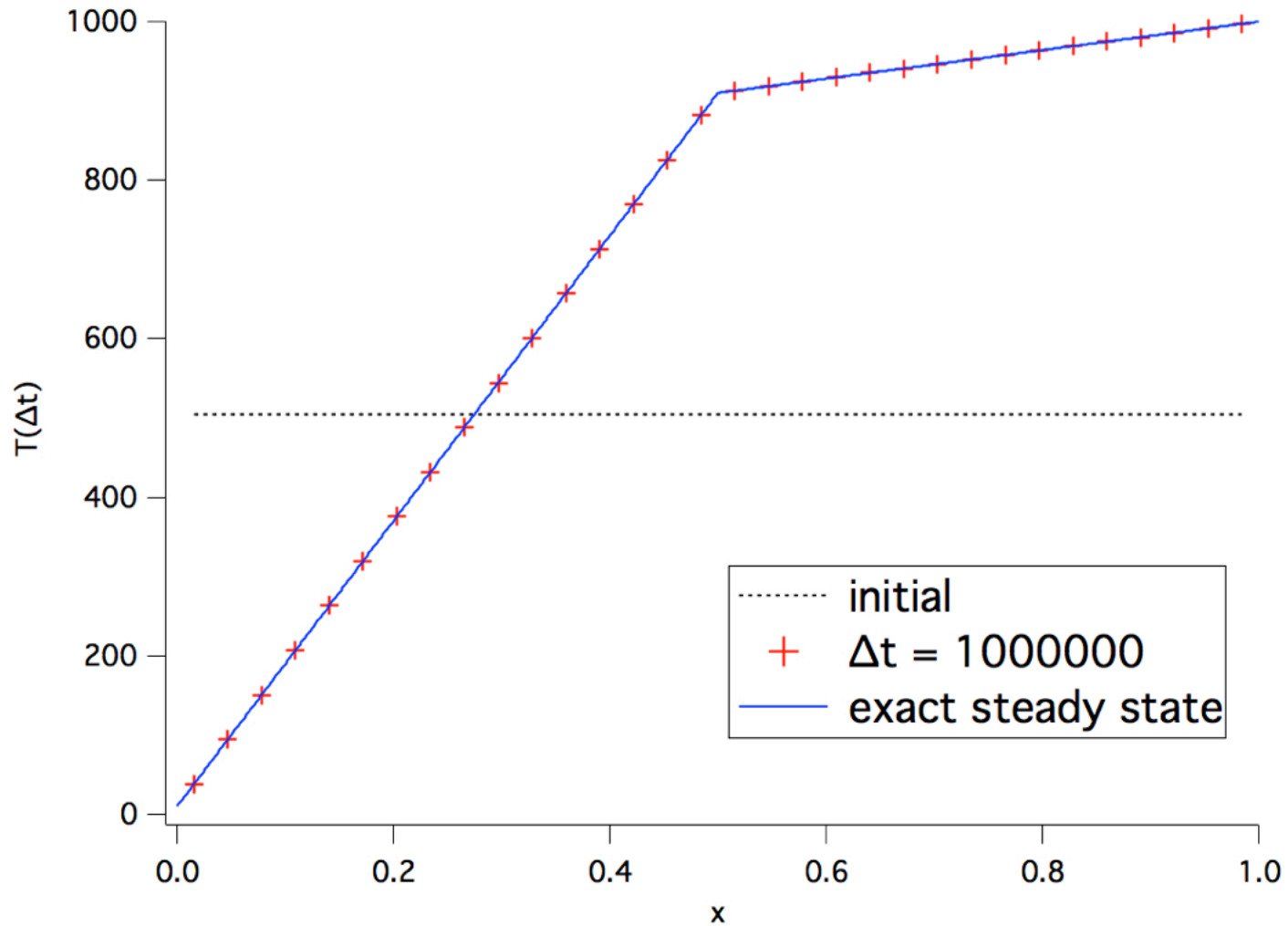
Numerical Example

1D temperature after one time step for $N = 16$

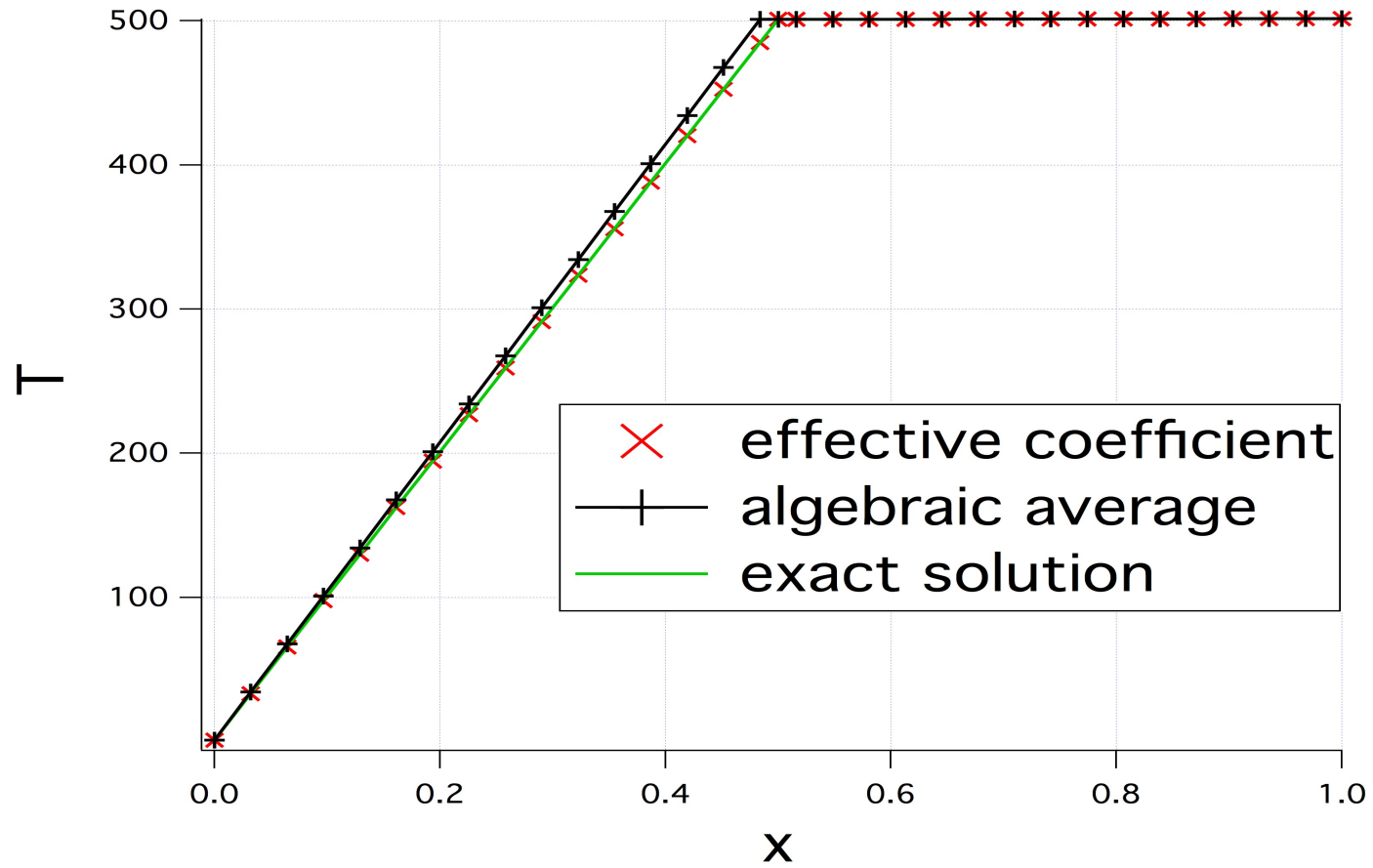


Numerical Examples

1D temperature after one time step for $N = 32$, 2 mats



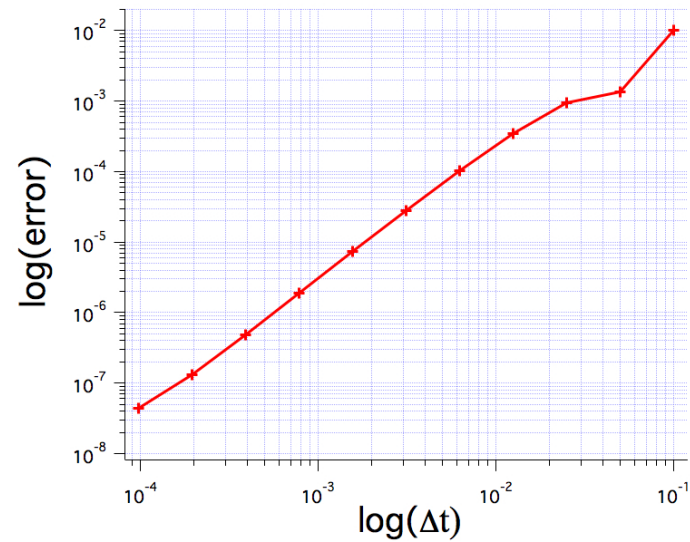
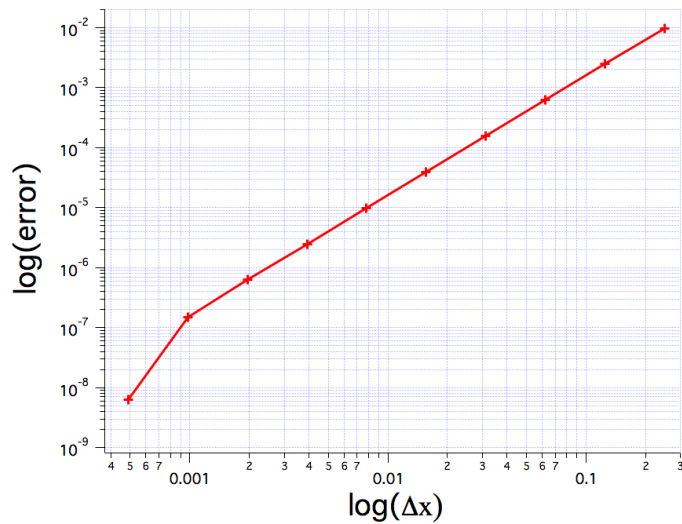
Numerical Examples



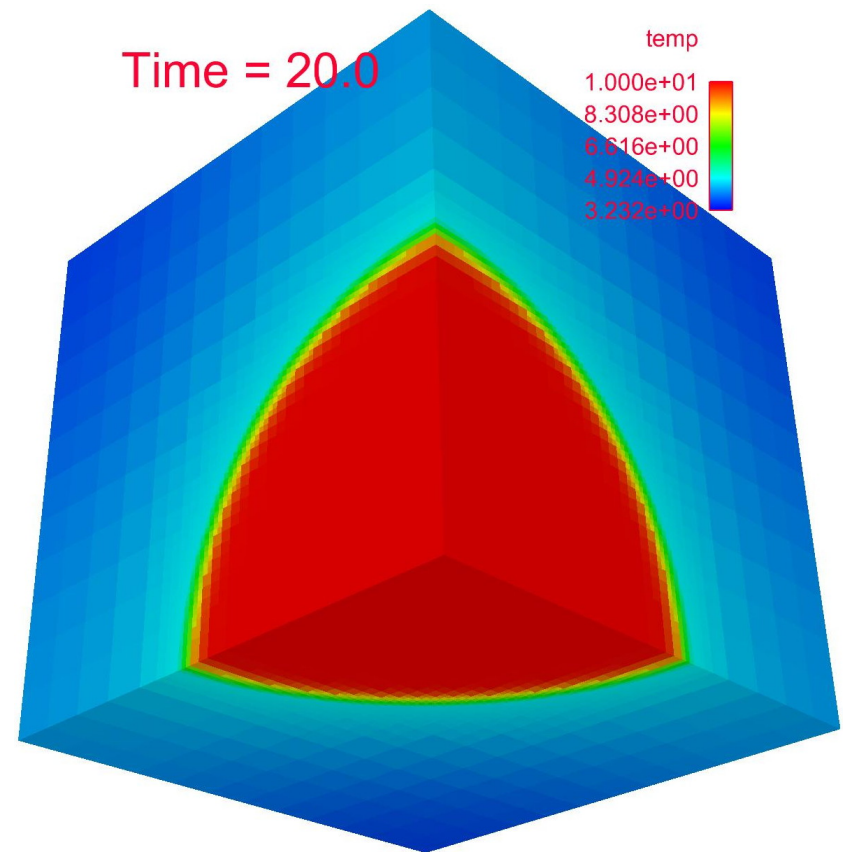
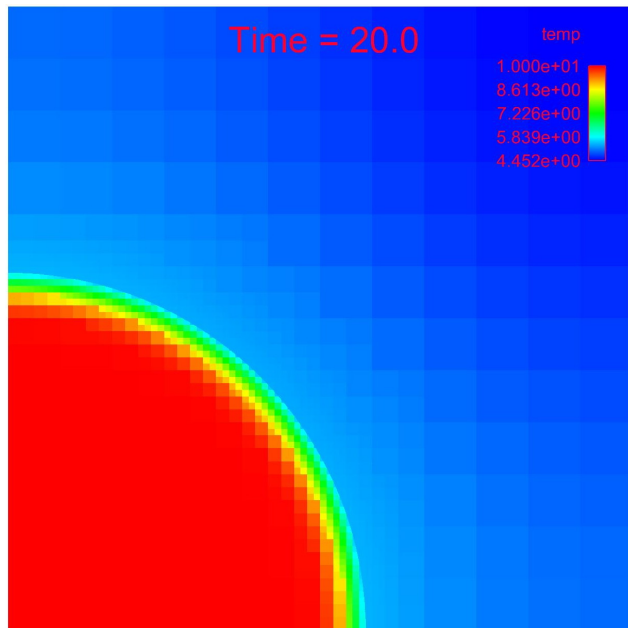
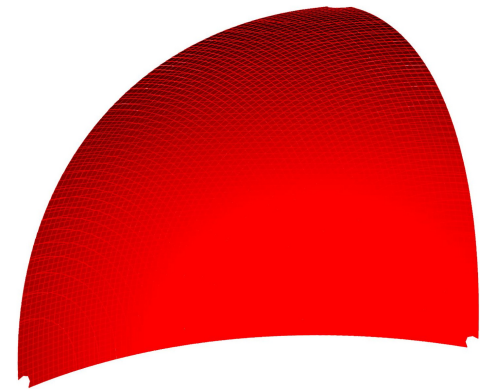
Example for Accuracy

$$T(t, x) = 1 + e^{-(2\pi)^2 \kappa t} \sin(2\pi x). \quad (5.1)$$

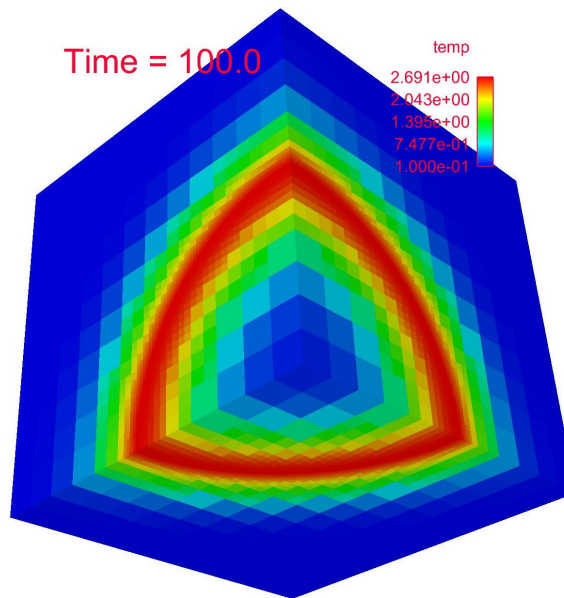
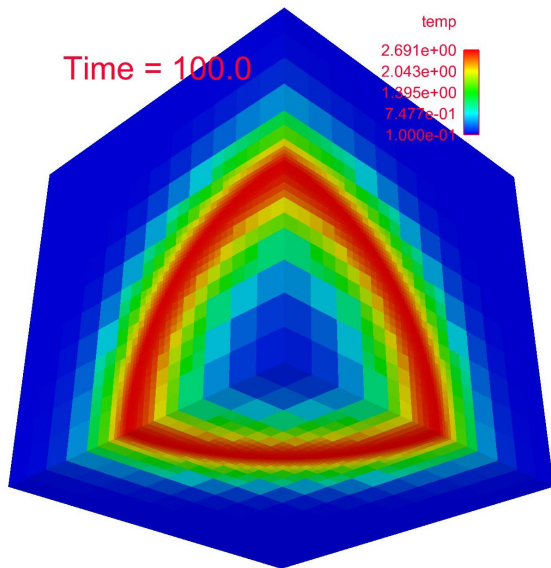
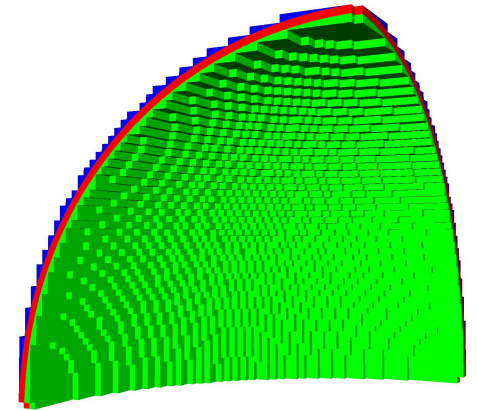
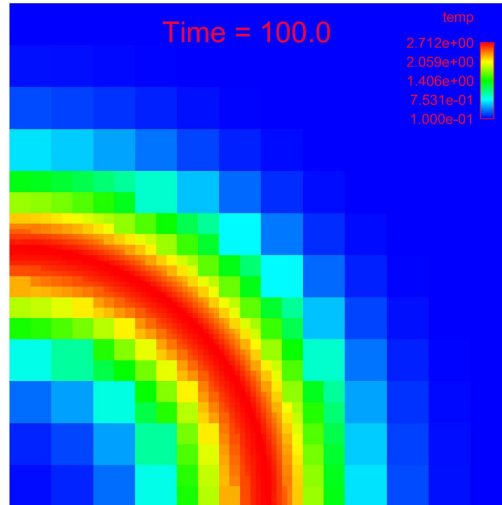
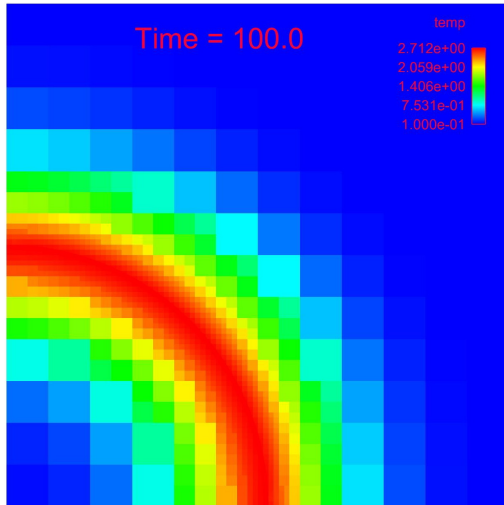
$$\text{error} \equiv \sum_{i=0}^n \|T_i(t) - T_i^{\text{exact}}(t)\| \Delta x_i$$

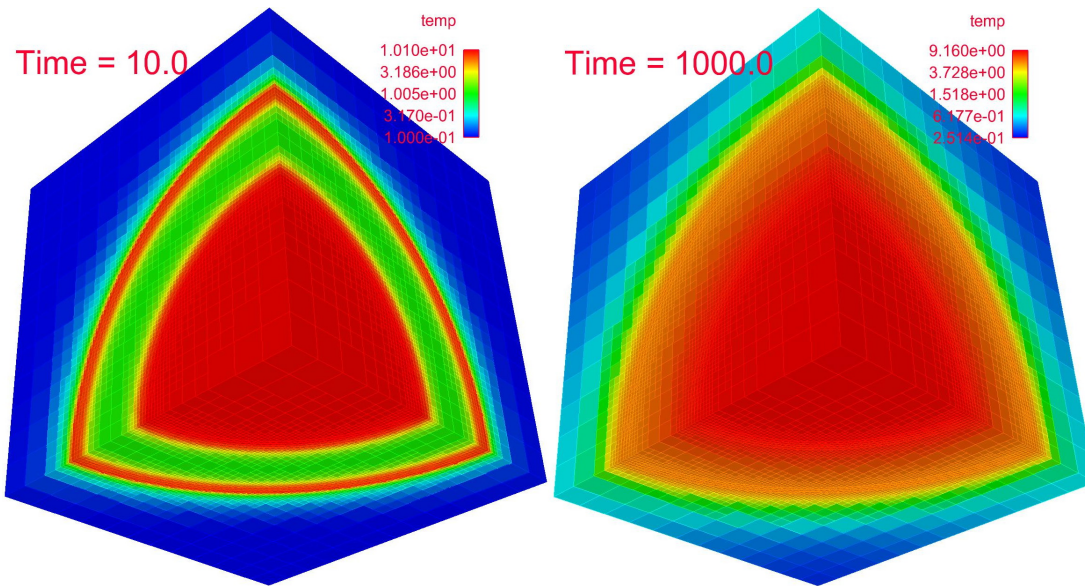
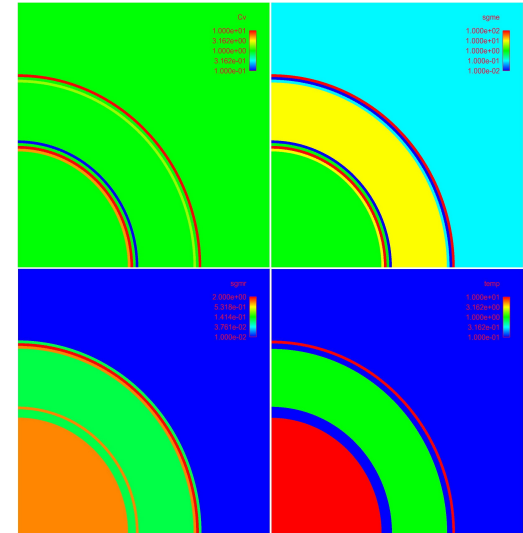
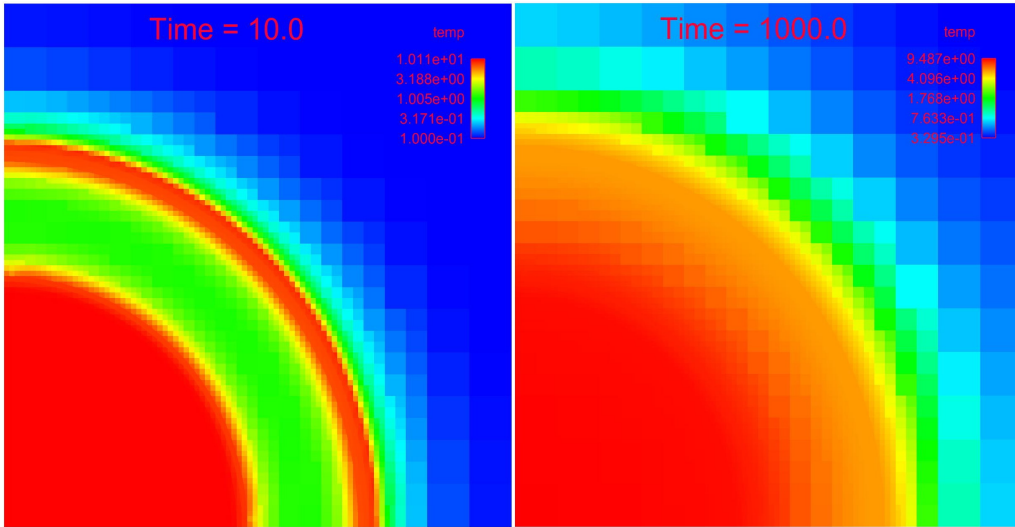


Example on polyhedral meshe

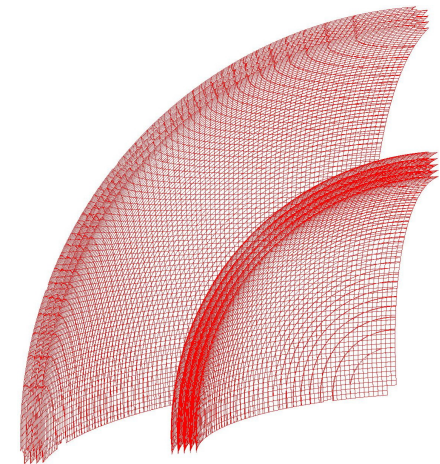


Example for different time steps

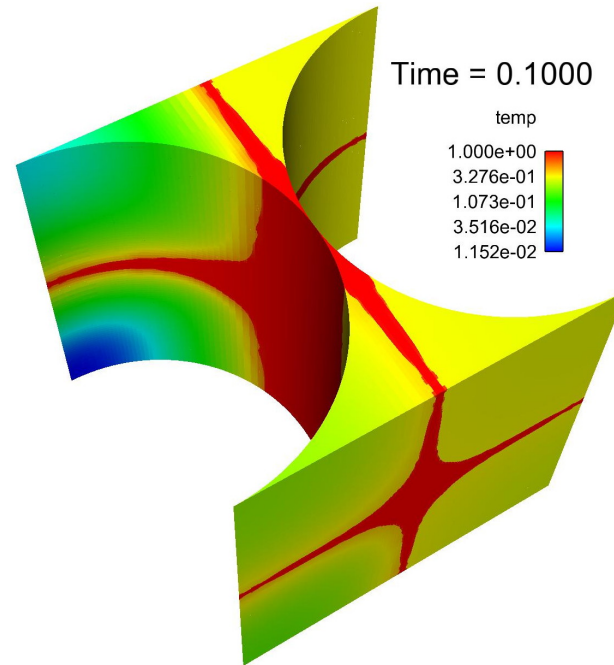
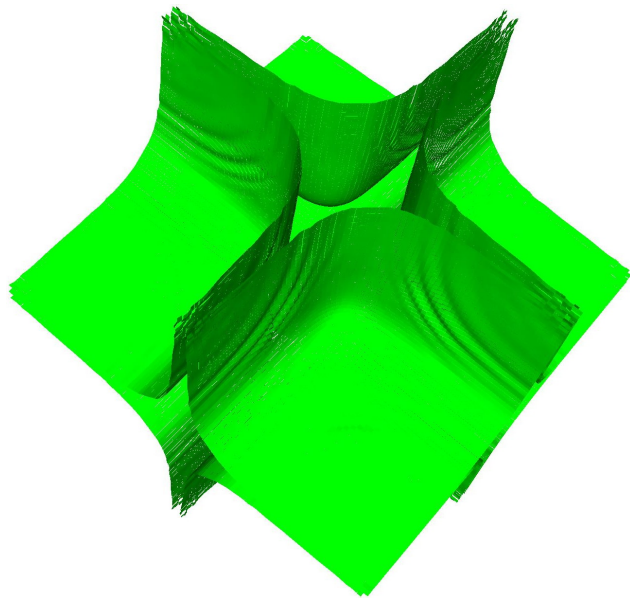




Cv: 0.1 to 10
 mat dif coef: 0.01 to 100
 rad dif coef: 0.01 to 2



More Example



Conclusions

- Implemented interface reconstruction on 3D AMR meshes.
- Developed diffusion solver on 2D & 3D general polyhedral meshes.
 - Second order accuracy in space and time.
 - Correct steady states for large time step.
 - Correct treatment of discontinuity on general polyhedral meshes.
- Features demonstrated through numerical examples.

Future Work

- Further complete this work in Roxane.
- Develop new linear solver with much less communication (but with much more computing).