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Can adaptive grid refinement produce grid-independent solutions for incompressible flows?

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Abstract

This paper studies if adaptive grid refinement combined with finite-volume simulation of the incompressible RANS equations can be used to obtain gridindependent solutions of realistic flow problems. It is shown that grid adaptation based on metric tensors can generate series of meshes for grid convergence studies in a straightforward way. For a two-dimensional airfoil and the flow around a tanker ship, the grid convergence of the observed forces is sufficiently smooth for numerical uncertainty estimation. Grid refinement captures the details of the local flow in the wake, which is shown to be grid converged on reasonably-sized meshes. Thus, grid convergence studies using automatic refinement are suitable for high-Reynolds incompressible flows. *Keywords:* grid adaptation, grid convergence, uncertainty estimation, hydrodynamic flows

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1 1. Introduction

One of the trends in computational fluid dynamics today is the highfidelity simulation of more and more complex flows. For example, simulations for realistic geometries such as ships with their propellers and appendages have become possible. Physical flow features such as flow separation, vortex shedding and vortex breakup are simulated in unprecedented detail. Finally, multiphysics computations like fluid-structure interaction or the modelling of cavitation become common.

The results of such simulations depend on the physical models being used, such as the turbulence model in the Reynolds-averaged Navier-Stokes (RANS) equations. Often, such models are applied in situations which are far more complex than the ones for which they were developed and which may be outside their range of validity. Research of physical modelling, specifically for today's realistic simulations, is therefore of prime importance.

To accurately assess the precision of a physical model, we need to know 15 a numerical solution in which the numerical errors are small with respect to 16 the modelling errors: a solution that is close to grid convergence. In simple 17 cases, it is possible for an experienced user to generate meshes which provide 18 sufficiently small numerical errors. However, for more and more complex 19 flows, the grid resolution needed to resolve the flow phenomena, as well as 20 the precise position of these features, is uncertain. Therefore, it is impossible 21 to know beforehand what mesh size is needed where, in order to obtain grid 22 convergence. 23

The key to the study of physical flow modelling in complex cases may be the adaptive refinement of the grid. Mesh adaptation is the technique

of modifying locally the mesh density during a computation, in order to optimise the mesh for the flow being simulated. Such techniques are well established, see for example [1]. For the modelling of complex flows, adaptation techniques can detect where relevant flow features occur, so fine cells can be placed only around these features. This allows the creation of locally very fine meshes if these are needed to get grid convergence for flow details, while the total number of cells is kept reasonable.

In this paper, we see if today's grid refinement techniques can assure that the solution of an incompressible flow problem is grid-independent. This means not only obtaining a solution, but also proving that its numerical errors are small enough. For the paper, steady flows are considered and iterative convergence errors are minimised by setting strict tolerances for convergence. Thus, we concentrate on errors due to the spatial discretisation, i.e. interpolation errors and approximate integration.

In the absence of single-grid error estimation procedures like [2], estimat-40 ing spatial discretisation errors requires simulations on several coarse to fine 41 grids. Therefore, we wish to know if grid refinement studies can be performed 42 with adaptive refinement. Specifically, we investigate the following: (a) Can 43 grid adaptation create geometrically similar grids, where the local ratio of 44 cell sizes between two grids is constant and the cell shapes and orientations 45 are the same? (b) Are the results suitable for use with established uncer-46 tainty estimation methods? (c) Can the global and local flow be computed so 47 accurately that the numerical errors become much smaller than the physical 48 modelling errors? 49

Simulations and grid refinement are performed with the ISIS-CFD un-50 structured finite-volume incompressible RANS solver developed by the au-51 thors from ECN-CNRS. This code is used for the realistic simulation of 52 industrial-type flows, it is available as the flow solver of the FINETM/Marine 53 computing suite. Its adaptation method is based on the refinement of un-54 structured hexahedral grids by subdivision of the cells [3, 4]. Anisotropic 55 refinement, where the cells are adapted to the flow both in size and in aspect 56 ratio, is handled with the metric tensor approach introduced by George and 57 Borouchaki [5], modified for the refinement of hexahedrals. 58

The tests in this paper are therefore based on the type of computations usually performed with ISIS-CFD: incompressible RANS flows, unstructured hexahedral grids, refinement by subdivision, and refinement criteria based on second spatial derivatives. However, the proposed method of uncertainty evaluation is not limited to this type of simulations. To complete the tests, we evaluate if the conclusions reached are also valid for other grid adaptation methods.

The flow solver is presented briefly in section 2, the refinement method 66 and its use of metric tensors as refinement criteria are discussed in section 67 Section 4 investigates how such a refinement method can be used to 3. 68 produce geometrically similar series of meshes for convergence studies. A 69 two-dimensional airfoil is simulated in section 5, to test whether these se-70 ries can produce asymptotic convergence of the computed forces and useful 71 estimations of the numerical uncertainty. Furthermore, we search the grid 72 density needed to obtain grid independence for the solution in the wake. Fi-73 nally, the flow around the KVLCC2 tanker is computed to see how close one 74

can get to grid convergence for a realistic ship flow test case (section 6). The
conclusion (section 7) discusses the generality of the results and evaluates
the limitations and perspectives of the proposed grid convergence method.

78 2. The ISIS-CFD flow solver

ISIS-CFD is an incompressible unsteady multifluid Navier-Stokes solver 79 [6, 7, 8]. The solver is based on the finite volume method to build the spatial 80 discretisation of the transport equations. Pressure-velocity coupling is ob-81 tained through a Rhie & Chow SIMPLE-type method [9]. The discretisation 82 is face-based, so cells with an arbitrary number of arbitrarily-shaped faces 83 are accepted; most computations are performed on unstructured hexahedral 84 meshes. The code is fully parallel using the MPI (Message Passing Interface) 85 protocol. 86

Turbulence is principally modelled with the Reynolds-averaged Navier-87 Stokes (RANS) equations and advanced turbulence closures, such as the 88 anisotropic EASM model [6]. Furthermore, several Detached-Eddy Simu-89 lation (DES) models are available. If a free surface is present, it is captured 90 with a mixture-model approach [7]. Finally, techniques such as mesh de-91 formation allow the 6 DOF resolution of body motion, rotation of bodies is 92 achieved through sliding interfaces, and coupling with other fluid or structure 93 solvers is possible. For brevity, these options are not further described here. 94

95 3. Grid refinement method

An adaptive grid refinement technique is included in the solver ISIS-CFD
[3, 4]. The method performs isotropic and anisotropic refinement of unstruc-

tured hexahedral meshes. Adapted meshes are created by dividing the cells 98 of a coarse original grid into finer cells; this division can be repeated sev-99 eral times until the desired cell sizes are obtained. Anisotropy is introduced 100 by splitting cells in one direction only. The grid refinement is performed in 101 parallel and includes an automatic dynamic load balancing in order to redis-102 tribute the refined grid over the processors when some partitions have been 103 refined more than the others. The mesh is adapted regularly during the com-104 putation in order to follow the convergence of the flow; earlier refinements 105 can be undone to account for the changes in the flow as it converges. Recent 106 developments of the technique include the treatment of this derefinement in 107 an anisotropic way [10] and the flux-component Hessian criterion described 108 below. The remainder of this section gives an overview of the refinement cri-109 teria which are used, followed by a description of two measures which ensure 110 the quality of the refined grid. 111

112 3.1. Metric-based refinement

To obtain anisotropic grid refinement, we use metric tensors as refinement criteria. This technique was introduced for the generation of anisotropic tetrahedral cells [5], it has later been used successfully for the adaptive refinement of such meshes [11, 12]. The technique also provides a practical and flexible framework for the refinement of hexahedral meshes.

In our procedure, the refinement of the cells is decided as follows. First, the 3×3 criterion tensors C_i in each cell *i* are computed (in some way) from the flow solution. In a hexahedral cell, let the cell sizes $\mathbf{d}_{i,j}$ (j = 1, 2, 3) be the vectors between the opposing face centres in the three cell directions. The goal of the grid refinement is then to create a grid which is uniform

¹²³ under the transformation C, which implies that:

$$\|\mathcal{C}_i \mathbf{d}_{i,j}\| = T_r \qquad \forall i, j,\tag{1}$$

where T_r is a constant. In the refinement procedure, this is obtained in the 124 following way. Each time the procedure is called, the criterion C_i and the cell 125 sizes $\mathbf{d}_{i,j}$ are computed on the current grid. A cell *i* is refined in the direction 126 j when $\|\mathcal{C}_i \mathbf{d}_{i,j}\|$ exceeds the constant T_r , while a previously refined group of 127 cells can be derefined in the direction j if $\|C_i \mathbf{d}_{i,j}\|$ is lower than T_r/d for all 128 cells in the group. The constant d is chosen slightly larger than 2, to prevent 129 cells being alternately derefined and re-refined. Equation (1) implies that the 130 tensors \mathcal{C} are direct specifications of the desired cell sizes: in a converged 131 refined grid, the cell sizes are inversely proportional to the magnitude of the 132 $\mathcal{C}.$ 133

134 3.2. Refinement criteria

The refinement criteria are based on the Hessian matrix of second spatial derivatives. Hessian matrices can be interpreted as rough error indicators, since they are linked to interpolation errors for linear interpolation [11]. Thus, they provide some measure of the truncation error for a second-order finitevolume discretisation.

Initially, we based the criterion on the Hessian of the pressure [4], using the rationale that the pressure is important for the computation of forces on bodies and also a good indicator of waves and vortices. However, the pressure criterion is unable to track wakes. To adapt the mesh to pressurebased flows but also to boundary layers, wakes, and shear layers, a new criterion is introduced based on the Hessians of both the pressure and the

velocity. To give equal importance to the different Hessian matrices, theyare weighted in the way in which they appear in the flux.

The Hessian criterion based on the pressure p (PH criterion) is computed as:

$$\mathbf{C}_{PH} = \left(\|\mathcal{H}(p)\| \right)^{\alpha},\tag{2}$$

where \mathcal{H} is the Hessian operator and the absolute value of a matrix $\|\cdot\|$ 150 corresponds to a matrix having the same eigenvectors as the original one and 151 the absolute values of its eigenvalues. In the same way, the power α of a 152 matrix is obtained by taking its eigenvalues to the power α while keeping 153 the eigenvectors. For second-order reconstructions, the interpolation errors 154 are proportional to the Hessian, times the cell size squared. Thus, to get an 155 approximate equidistribution of the interpolation errors, we choose $\alpha = \frac{1}{2}$ 156 [3].157

The new flux-component Hessian (FCH) criterion is computed from Hes-158 sians of the pressure and velocity components. To derive a general refine-159 ment criterion, we want to get as close as possible to an indication of the 160 truncation error. For finite-volume discretisations, this error comes mainly 161 from interpolation errors in the fluxes, so it contains all the different state 162 variables (pressure, velocity, turbulent viscosity). However, from a compu-163 tational point of view it is desirable to have a simple refinement criterion. 164 Therefore, as a first step, only the convective and pressure part of the flux is 165 used and the turbulence modelling is ignored. Furthermore, we do not take 166 into account all the different products of velocity terms which appear in the 167 fluxes but assign a common weight ρV to all the velocity Hessians, where ρ 168

is the density and $V = \sqrt{u^2 + v^2 + w^2}$. Thus, the criterion is chosen as:

$$\mathbf{C}_{FCH} = \left(\max \left(\left\| \mathcal{H}(p) \right\|, \, \rho V \| \mathcal{H}(u) \|, \, \rho V \| \mathcal{H}(v) \|, \, \rho V \| \mathcal{H}(w) \| \right) \right)^{\alpha}.$$
(3)

The maximum of two tensors is computed using the approximative procedure defined by [3]. Further testing has to determine if this criterion is adequate, or if diffusive and turbulence terms must also be added.

173 3.3. Boundary layer protection and minimum cell size

Two measures are available to improve the regularity of the adaptively 174 refined meshes. The first (figure 1) is a protection of the boundary layer 175 grid, which on the original grid consists of several layers of wall-aligned cells. 176 For these layers, the refinement method contains an option to forbid any 177 refinement in the wall normal direction (which would locally increase the 178 number of layers). Furthermore, in all cases the refinement parallel to the 179 wall is made the same in each column of cells from the wall to the outer layer: 180 if one of the cells in a column needs to be refined, all the cells are refined. 181 Thus, the column / layer structure of the boundary layer grid is preserved. 182

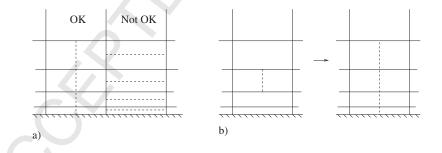


Figure 1: Boundary layer protection: preventing normal refinement (a) and copying parallel refinement in a column (b).

A second measure is to impose a minimum cell size: cells smaller than this size are no longer refined. This option prevents spurious refinement if locally large errors appear in the computation of the refinement criterion, which may appear for example in the high aspect-ratio cells of the near-wall boundary layer grid. Also, it prevents infinite refinement around flow singularities.

¹⁸⁸ 4. Using grid refinement for convergence studies

Metric-based grid adaptation methods like the one described in section 3 provide a simple and elegant way to create series of meshes for grid convergence studies. This section describes such grids and the way they can be created adaptively, plus it highlights certain theoretical limitations of the method proposed. The discussion is completed in section 5, which tests the effectiveness of the approach for obtaining grid-converged solutions in practice.

196 4.1. Geometrically similar grids

To allow extrapolation towards the grid-independent solution, grid convergence studies require a series of computations on different meshes for which the local truncation errors have the same spatial distribution and vary proportionally to a single global mesh size parameter (see for example [13, 14]). Since truncation errors in general depend on the shapes and orientations of the cells as well as on their size, this puts two requirements on the meshes:

The ratio of the cell sizes between two meshes must be constant through out the mesh,

206 2. In any given position, the meshes need to have cells of similar shape 207 and orientation.

For a user, creating such meshes is much easier with structured than with 208 unstructured grid generators. In the former, the cell orientation is given by 209 the shape of the grid block(s), the cell size can be varied freely by changing 210 the number of cells in each direction. For the latter, the cell orientations 211 are often not explicitly imposed. Also, it may require great care to obtain 212 fine cells in exactly the same zones for all meshes, since the mesh generation 213 algorithm does not ensure this naturally. In practice, this limits the use of 214 refinement studies with unstructured grids. 215

216 4.2. Series of meshes with grid adaptation

Metric-based anisotropic grid refinement methods such as the one out-217 lined in section 3 can create series of geometrically similar unstructured 218 meshes naturally. Thanks to the use of metric tensors, the threshold T_r 219 globally specifies the fineness of the grid: if the refinement criterion remains 220 constant as the mesh is refined, the mesh size everywhere is proportional 221 to T_r (equation 1). This is the case for any refinement criterion, local or 222 integral-based, which is computed from the flow without explicitly taking 223 into account the mesh. The Hessian criteria are an example. Furthermore, 224 if the refined grids are created by cell division, the refined cells conserve the 225 shape and orientation of the cells in the original grid, so two meshes refined 226 from the same original grid have similar cell shapes. Thus, the two require-227 ments of section 4.1 are satisfied. This means that series of geometrically 228 similar meshes can be created by starting from the same original grid and 229 simply varying T_r . 230

A limitation of this approach is that the refinement procedure cuts cells in half, so the cell sizes in the original grid can only be reduced by a power of two. Thus, if T_r is reduced by anything other than a power of two between subsequent meshes, the cell sizes are divided by the nearest power of two and the zones with cells of the same size become larger or smaller (see figure 3 for an example). While such meshes still resemble each other closely, they are not formally geometrically equivalent.

Furthermore, the mesh size is not proportional to T_r in those regions 238 where the original grid is not refined at all. To obtain grids that are similar 239 in these zones, one could make a different original grid for each threshold. 240 However, if such grids are unstructured, they are rarely exactly similar close 241 to the walls, where the grid is deformed to follow the walls. Thus, to improve 242 the similarity in the unrefined parts of the mesh which are by definition the 243 least interesting for the flow, one would reduce the similarity in the most 244 critical parts of the mesh, the near-wall regions. Therefore, we base our 245 convergence studies on the same original mesh for all grids. 246

247 4.3. Effects of protective measures

Protective measures also break the proportionality of the mesh size to T_r . 248 Suppressing boundary layer refinement in the wall-normal direction results 249 in the same cell sizes normal to the wall for all meshes. This is often the 250 desired behaviour. For example in refinement studies with law-of-the-wall 251 boundary conditions it is common practice to keep the boundary grids the 252 same between meshes, since the gradient in the first layer of cells on the 253 boundary (and therefore the solution) depends on the thickness of this layer. 254 However, one must be aware of introducing a component to the numerical 255

²⁵⁶ error which does not disappear on grid refinement.

Imposing a minimum cell size has the same effect. Once the finest parts 257 of the mesh have reached this size, they are no longer refined when T_r is 258 reduced, so the truncation errors remain constant in these parts. A solution 259 for this problem is to vary the minimum cell size on the different meshes, 260 proportional to T_r . However, the minimum cell size only exists to counteract 261 occasional large errors in the refinement criterion, it should have the least 262 possible effect on the meshes. Therefore, we keep the minimum mesh size 263 constant and we choose it as small as possible. 264

²⁶⁵ 5. Two-dimensional case: Nakayama B airfoil

The objective of this section is to test the proposed method for grid-266 independence studies on a two-dimensional test case, for which very fine 267 meshes can be produced if needed. Three different series of meshes with low-268 Reynolds and wall-law boundary conditions are created (section 5.1). The 269 adaptively refined meshes are analysed in section 5.2, the convergence of the 270 global forces and the related uncertainty estimation is studied in section 5.3. 271 Section 5.4 considers the grid-independence of two local flow features, the 272 pressure on the foil and the wake. The final section 5.5 gives estimations of 273 the equivalent three-dimensional grid sizes for the grids obtained here. 274

275 5.1. Test case and computations

The test case is the Nakayama B airfoil [15]. This case is of particular interest since detailed measurements of the velocity and the turbulence intensity have been performed both in the boundary layers and in the wake, up to 2 chord lengths behind the trailing edge. The airfoil is a supercritical

profile with chord c = 61 cm, placed at $\alpha = 4^{\circ}$ in the centre of a 137 cm high test section. The flow is incompressible and $Re = 1.2 \cdot 10^{6}$. Simulations are performed with the $k - \omega$ SST turbulence model and with the AVLSMART scheme [16] for all convective terms.

Three series of computations have been performed. The first two series 284 use a low-Reynolds (no-slip) boundary condition on the airfoil and serve 285 to compare the pressure (LR PH) and flux-component (LR FCH) refinement 286 criterion. The original mesh for these computations has 5755 cells and $y^+ \approx 1$ 287 on the walls. A minimum cell size is imposed but this limit is kept low 288 (0.0002c). The last series uses the FCH criterion with a wall-law boundary 289 condition, for which the original grid has 2623 cells and $y^+ \approx 30$. For this 290 series (WL FCH), the minimum cell size is 0.001c, the size of the first layer 291 of boundary cells. As seen in section 4.3, these cells cannot be refined. 292

All series consist of ten meshes. For each mesh, the refinement threshold T_r is divided by $\sqrt{2}$ with respect to the previous mesh (thus, the cell sizes are halved every two meshes). The T_r go from 0.5000 to 0.0221.

²⁹⁶ 5.2. Refined meshes

This section studies the series of adapted meshes to see if they have the 297 characteristics described in sections 3 and 4. The difference between the 298 three series is illustrated by figure 2. For the pressure criterion (figure 2a), 299 the refinement is concentrated around the leading edge where the variations 300 in the pressure are the largest. The same refinement is created by the flux-301 component criterion (figure 2b), since this criterion includes the pressure 302 Hessian. However, the boundary layer and the wake are also refined, which 303 is not the case for the pressure criterion. Contrary to the accepted practice 304

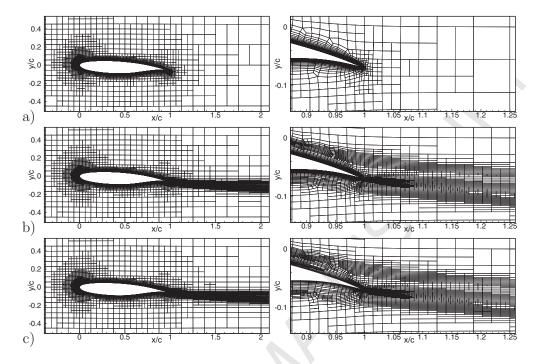


Figure 2: Refined meshes for the Nakayama airfoil with $T_r = 0.125$. Low-Reynolds conditions with the PH criterion (a) and FCH criterion (b), wall law with FCH (c). The right figures show a close-up around the trailing edge.

for boundary layer grids, fine cells are concentrated near the outside of the boundary layer. Finally, the wall-law FCH grids (figure 2c) are generated with the same criterion, the difference comes from the larger minimum cell size and the coarser near-wall grid in the original mesh. The figures show that even in the refined meshes, the difference with the LR FCH meshes remains limited to the near-wall region.

Are the meshes in one series geometrically similar? Figure 3 shows a detail of three successive meshes in the LR PH series. The threshold for the third mesh is twice smaller than for the first one and these two meshes indeed

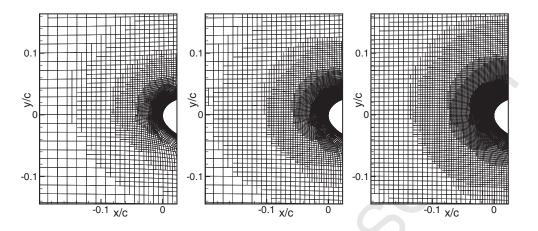


Figure 3: A detail of the LR PH meshes, for progressively finer thresholds. Left to right: $T_r = 0.0625$, $T_r = 0.0442$, and $T_r = 0.0313$.

have refinement in the same places (see section 4.2). For example, regions of cells with the same size start at x/c = -0.14 and x/c = -0.07 in both grids. The anisotropic refinement is also the same, as shown by the similar regions of vertically oriented cells above and below the regions of fine cells. Thus, the first and third grids are geometrically similar.

For the middle grid, the threshold has a ratio of $\sqrt{2}$ with respect to the 319 other ones. Thus, the regions of fine cells are not the same, they start at 320 x/c = -0.1 and x/c = -0.05 for example. Furthermore, the cells have 321 the same size in the second mesh that they have in either the first or in 322 the third mesh, so when going from a 'coarser' to a 'finer' mesh, in many 323 places the cell sizes do not change! Locally, the second mesh is therefore not 324 geometrically similar to the first and third ones. However, globally the three 325 meshes resemble each other. The cell orientations are the same, the shape of 326 the fine-cell regions is the same even down to the distribution of anisotropic 327 refinement. The three meshes still form a series. 328

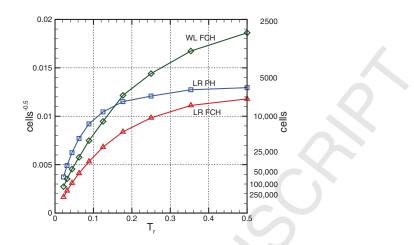


Figure 4: Number of cells in the three series of grids. The vertical axis shows the number of cells to the power -0.5, the corresponding number of cells is indicated to the right.

Finally, with the cell sizes proportional to the threshold (equation (1)), 329 the number of cells should scale with T_r^{-2} . Figure 4 shows that for the 330 Nakayama case, this is only asymptotically true as T_r goes to zero. On the 331 coarser grids, in most of the domain the original grid is not refined. In 332 these regions the number of cells does not change between grids; geometrical 333 similarity is therefore not satisfied. However, even the coarsest grid is refined 334 in those regions which are the most important for the simulation of the flow. 335 Thus, in these regions the grids are geometrically similar. If this is enough 336 for convergence studies, will be seen below. 337

338 5.3. Grid convergence of forces

For all computations, the convergence of the force coefficients $C_d = F_x/(\frac{1}{2}\rho V^2 cb)$ and $C_l = F_y/(\frac{1}{2}\rho V^2 cb)$ is studied, where the forces are computed on a wing segment of unit span b = 1. Uncertainty estimations are

³⁴² performed following Eça and Hoekstra [14]. A power law:

$$C(T_r) = C_0 + \alpha(T_r)^p, \tag{4}$$

with an unknown order p is least-squares fitted through the force coefficients 343 obtained on the five grids considered. This fit is used to compute the es-344 timated error $\epsilon = \alpha (T_{r1})^p$ which is the difference between the value on the 345 finest of these grids and the extrapolation to $T_r = 0$. Furthermore, the corre-346 lation error σ is computed as the standard deviation of the difference between 347 the actual values on all grids and the power-law values obtained for the T_r of 348 these grids. Then the uncertainty on the finest grid is estimated as $1.25\epsilon + \sigma$. 349 The safety factor 1.25 due to Roache [17] is meant to ensure that the uncer-350 tainty interval contains the actual error with a 95% probability. When no 351 satisfactory fit is found, new fits are computed with fixed-power laws and the 352 factor of safety is increased. For details, the reader is referred to the original 353 paper [14]. 354

Other uncertainty estimation techniques such as those by Stern et al. [18] or Celik et al. [19] would probably also work with our data. However, the advantage of the Eça and Hoekstra approach for the current work is, that the standard deviation σ provides a measure of the quality of the fit. Thus, σ can be used to see how well our series of meshes produce asymptotic convergence.

360 5.3.1. Estimated uncertainties

The dependence of C_d and C_l on T_r is shown in figure 5; starting from the third grid, estimated uncertainties are included. To resemble the usual type of convergence study where a large number of grids is not always available, the uncertainties on each grid are computed from not more than five grids:

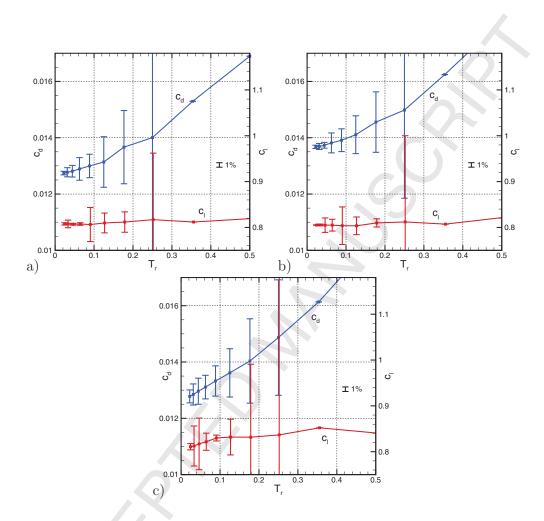


Figure 5: Convergence of drag coefficient C_d and lift coefficient C_l for the Nakayama airfoil, with respect to the threshold T_r . FCH with low-Reynolds grid (a) and wall-law grid (b), PH with low-Reynolds grid (c). The two vertical axes are scaled such that error bars of the same length for C_d and for C_l indicate the same relative uncertainty.

the grid itself and the previous four, if these exist.

The low-Reynolds grids with the FCH criterion provide the most com-366 plete simulation of the flow, since the wake and the boundary layer are fully 367 resolved. Figure 5a shows a convergence for C_d that appears asymptotic 368 with some superimposed high-frequency noise. The uncertainty estimation 369 works well here: all the uncertainty intervals contain the actual converged C_d 370 and those computed with five or four grids $(T_r \leq 0.1768)$ are not excessively 371 large. For C_l , even on the coarsest grids, the computed values are close to the 372 solution on the finest grid. Unfortunately, this means that the convergence 373 is dominated by noise so the estimated uncertainties are high; the estimation 374 cannot show how good the coarse-grid solutions really are. Realistic error 375 bars are obtained for $T_r \leq 0.0625$. Similar results are obtained for the WL 376 FCH series (figure 5b), so the use of the wall law does not perturb the grid 377 convergence. 378

However, the PH series shows a different convergence behaviour (figure 379 5c). First, C_l varies much more over the grids. And second, the shape of 380 the convergence curve for both forces does not resemble a power law, which 381 means that the uncertainty intervals on coarser grids do not contain the 382 true converged values. So even though the lift is predominantly a pressure 383 force, the pressure-based refinement criterion is not the optimal choice for 384 computing it. On the contrary, a fine resolution of the boundary layers and 385 the near wake is required. 386

Finally, the convergence behaviour on coarse grids is not much worse than on fine grids, even though these coarse grids are mostly equal to the original grid (see section 5.2): the convergence for C_d is smooth, while the values for C_l

rapidly approach the converged one. Thus, geometrically similar refinement
of the most crucial regions is enough to get acceptable convergence.

³⁹² 5.3.2. Asymptotic convergence and noise

To see if the series of adaptively refined meshes produce asymptotically convergent solutions, we perform different power-law fits for the LR FCH series. For the least-squares method, the bias towards the finest grids suggested by Eça and Hoekstra is used. The coefficients p and C_0 for each fit, as well as the extrapolated error ϵ and correlation error σ (see equation (4) and its discussion) are gathered in table 1.

Table 1: Fits of the power law (4) to the forces on the Nakayama wing, using the results on different sets of grids. A symbol – indicates that no fit could be found. Percentages are expressed w.r.t. $D = 1.2714 \cdot 10^{-2}$ (C_d) and D = 0.8070 (C_l).

Finest T_r	grds.	$C_{d}.10^{2}$	p	$C_0.10^2$	$\epsilon\%D$	$\sigma\%D$	C_l	p	C_0	$\epsilon\%D$	$\sigma\%D$
All grids			\mathbf{X}								
0.0884	6	1.3326	1.52	1.2659	2.38%	0.92%	0.8063	_			
0.0442	8	1.2963	1.56	1.2714	0.76%	0.57%	0.8069	0.68	0.8036	0.36%	0.23%
0.0221	10	1.2778	1.56	1.2714	0.26%	0.37%	0.8077	1.22	0.8070	0.03%	0.18%
5 grids											
0.0221	5	"	1.36	1.2698	0.36%	0.04%	"	1.00	0.8082	0.05%	0.05%
Every 2 nd	\mathbf{N}										
0.0221	5	"	1.49	1.2697	0.33%	0.19%	"	1.48	0.8072	0.01%	0.19%

To eliminate noise in the convergence curves, Eça and Hoekstra recommend to use computations on as many grids as possible. Therefore, for the

first trial fits, the data on a grid and all the preceding ones is used. The resulting fit for C_d converges rapidly and is fully established with $T_r = 0.0442$ as the finest grid; adding the finest two grids does not change the fit, even though these points receive the largest weight in the fit. Furthermore a fit through the finest 5 grids, while not identical to the first fits, is good as shown by its low value of σ . This indicates that C_d actually behaves as a power law, perturbed only by small-scale noise.

This is different for C_l : the power-law fit has no solution for $T_r = 0.0884$, the coefficients vary for each added point, and C_{l0} is always lower than C_l , even though C_l on the finest grids increases with further refinement. The fit on the finest five grids looks more reasonable, however. It is plausible that the data for C_l contains a higher-order error term as well as high-frequency noise, so that fine grids are needed to reach the asymptotic range.

The noise in the data may be created because subsequent grids are not 414 geometrically similar (section 5.2); indeed, figure 5 shows that most of the 415 perturbations are positive for one point, negative for the next, etc. To elim-416 inate this effect, a last fit was made using only every second grid, so each 417 grid is twice finer than the previous one. For C_d , this fit is better than the 418 one using all meshes since its σ is lower, but the improvement is small. For 419 both forces, the fits are comparable. Thus, in practice it is possible to use 420 the intermediate, not strictly similar meshes for data fitting. 421

422 5.3.3. Accuracy

What grid size is needed to accurately evaluate modelling errors? Figure 5 shows that a typical modelling error, switching from low-Reynolds to wall-law boundary conditions, creates a change in C_d of about 7%. For a

reliable comparison of the LR FCH and WL FCH computations, the numerical uncertainties for the two computations should be small compared to this modelling error. For example, an uncertainty of the order of 1% gives a 1.4% combined uncertainty for their difference; five times less than the modelling error. The results in figure 5 show that 1% estimated uncertainty for both C_l and C_d is reached around $T_r = 0.0313$, i.e. on very fine meshes.

However, 1% uncertainty is a very strict requirement which may not be 432 necessary in practice for all computations. Comparing the computed values 433 on each grid with the extrapolated value for the finest grid, we see that 1%434 error for C_d is reached around $T_r = 0.0442$ and for C_l around $T_r = 0.25!$ 435 And for C_d , using Richardson extrapolation, 1% error in C_{d0} is obtained 436 from $T_r = 0.125$. Thus, modelling errors can be evaluated with results on 437 coarser grids than the uncertainty estimates indicate, if one accepts these 438 results without formal proof of their accuracy. 439

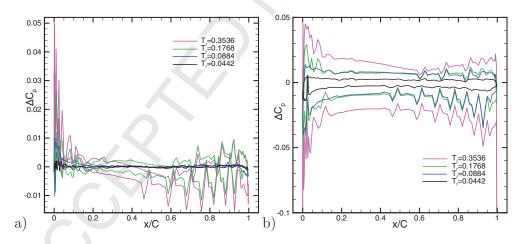


Figure 6: The difference in pressure coefficient C_p with respect to the finest grid $T_r = 0.0221$, for four coarser grids. LR FCH (a) and LR PH (b). Note that the vertical scale of the two figures is different.

440 5.4. Grid-independence of the local flow

Much of the interest of grid adaptation is in the precise computation 441 of local flow details. This section studies the grid convergence of two such 442 features: the pressure on the airfoil and the flow in the wake. For the distri-443 bution of $C_p = p/(\frac{1}{2}\rho V^2)$ on the profile, figure 6 shows the difference in the 444 solution between four coarser grids and the finest one. For the LR FCH series 445 (figure 6a), although the pressure signal is noisy, the distance between solu-446 tions decreases as the grids become finer. The main differences are found in 447 the stagnation point and the suction peak on the leading edge, so the regions 448 of fine cells created at the leading edge (see figures 2 and 3) are justified. 449 From $T_r = 0.0884$ on, the pressure difference with the finest grid is less than 450 1% of the stagnation pressure everywhere. 451

The result for the LR PH series is different (figure 6b). The distance between solutions decreases for finer grids, but the difference with the finest grid is almost uniform over the entire profile and the differences between grids are larger. This confirms what was found in section 5.3.1: even for computing the pressure, the accurate resolution of the boundary layer flow is a necessity.

The second feature studied is the near and far wake. Figure 7 gives the velocity and one component of the turbulent fluctuation for the two FCH series (with the PH criterion, the wake is completely diffused). Judging visually from the distance between the curves, on the $T_r = 0.0442$ grid the solution is converged, the $T_r = 0.0884$ grid is close, and the $T_r = 0.1768$ grid already gives the right tendencies.

464

The results are not the same for low-Reynolds and wall-law boundary

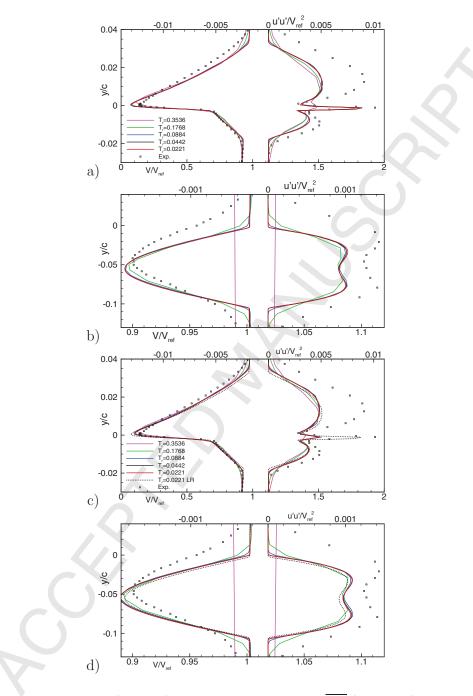


Figure 7: Velocity V (left lines) and fluctuation correlation $\overline{u'u'}$ (right lines) in the wake of the Nakayama airfoil, at 0.01c (a, c) and 2.0c (b, d) behind the trailing edge. LR FCH (a, b) and WL FCH (c, d).

465 conditions. The most notable effect of the wall law is the attenuation of the 466 turbulence peak at the trailing edge in the near wake, which corresponds to 467 the position where the grids differ most (figures 2b and c). However, even in 468 the far wake a reduction in the velocity defect and the turbulence intensity 469 can be seen due to the wall law.

Compared with the experiments [15], the shape of the turbulence profiles 470 is well captured in both cases but the intensity is too low, so the wake and 471 the boundary layer are too thin. Also, unlike the experiments, the edges 472 of the wake are sharp in the numerical solutions. This is only observed 473 because of the extra-fine grid around the edge of the wake (figure 2b); on 474 coarser refined grids and therefore on standard boundary layer grids also, 475 the numerical solution is closer to the experiments. This modelling error is 476 therefore only visible thanks to the adaptive refinement. 477

Thus, from the $T_r = 0.0884$ grids on, the differences between the solutions in one series are small compared with the difference between low-Reynolds and wall-law solutions. Both these differences are small with respect to the distance between the simulations and the experiments. Thus, the $T_r = 0.0884$ grid and all finer grids indicate modelling errors in the wake reliably.

483 5.5. Equivalent three-dimensional grid sizes

The preceding sections have established that grid convergence for the Nakayama wing can be obtained using adaptive refinement. 1% proven uncertainty in the forces is obtained for $T_r = 0.0313$, while the far wake is converged for $T_r = 0.0884$. A reasonable approximation of both is already obtained when $T_r = 0.1768$. To generalise these conclusions, the thresholds should be translated to numbers of cells, or even better, to an order of

magnitude for the number of cells in an equivalent three-dimensional grid. 490 To estimate the number of cells in a 3D case which resembles the Na-491 kavama airfoil, we suppose that the number of cells in the third direction 492 (the spanwise direction for a wing) is of the same order as the number of 493 cells in the flow direction. For want of something better, this number is 494 approximated by the number of cells on the surface of the airfoil. Multiplying 495 the number of surface cells by the total number of 2D cells therefore gives a 496 rough indication of an equivalent 3D grid size. These numbers are given in 497 table 2; they indicate that the grids for $T_r = 0.0884$ correspond to habitually 498 used grid sizes, while those for $T_r = 0.0221$ are much finer than what is used 499 in practice. 500

Table 2: Nakayama airfoil: estimated number of cells in three-dimensional grids.

T_r	0.3536	0.1768	0.0884	0.0442	0.0221
Low-Re FCH	2.1M	5.6M	26M	$164 \mathrm{M}$	983M
Low-Re PH	1.1M	1.6M	3.4M	12M	60M
WL FCH	0.7M	1.8M	8.1M	38M	188M

For low-Reynolds FCH computations, getting less than 1% uncertainty for the forces with our procedure requires more than 100M cells. However, these grids resolve the wake with very fine cells, which may not be necessary for obtaining only the forces; also, 1% uncertainty is often too strict (section 505 5.3.3). For reliable LR FCH predictions of the near and far wake, 20M to 506 50M cells are needed, so such simulations can be easily envisaged.

507 With the wall law and FCH, less than 1% uncertainty requires around 508 50M cells while the far wake can be captured accurately with about 10M

cells; both objectives are therefore possible. The LR PH computations are 509 efficient, but to obtain 1% uncertainty in the forces they need even finer 510 thresholds than those tested here. Furthermore, the wake is not resolved. 511 Therefore, these computations may be of little interest despite their apparent 512 low number of cells. Note that these are indications only, actual numbers 513 of cells will depend on the real 3D geometry and the flow characteristics, as 514 well as the quality of the original grid and the exact choice of the refinement 515 strategy. 516

⁵¹⁷ 6. The step to 3D: KVLCC2 tanker

A representative three-dimensional case is the flow around the KVLCC2 tanker ship. We wish to see if this three-dimensional case confirms the findings for the Nakayama airfoil. The KVLCC2 hull has a complex aftbody flow with boundary layer separation and different vortical structures; figure gives a global view of the flow field, with the thickening and separation of the boundary layer.

The flow is computed for a model of the ship with length L = 5.571m, which gives $Re = 4.6 \cdot 10^6$. Since the flow is symmetric, only half the hull is simulated. Free-surface effects are ignored: the water surface is treated as a symmetry plane, like the vertical centreplane. Windtunnel measurements are available from Postech [20], Larsson et al. [21] give a complete description of the test case.

The flow is simulated here with a wall-law approach and the anisotropic EASM turbulence model including rotation correction, since this model represents flows dominated by longitudinal vorticity better than the standard

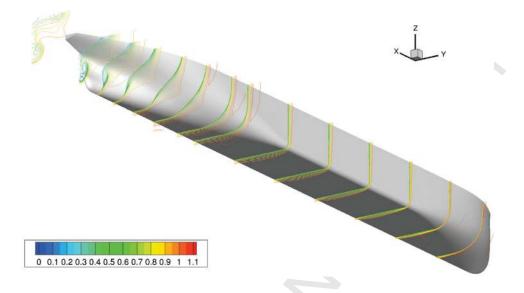


Figure 8: KVLCC2: the (half) hull and the axial velocity field.

 $_{533}$ $k-\omega$ SST model [6]. Convective terms are discretised with a blended central $_{534}$ / upwind scheme. FCH is used as refinement criterion with the minimum $_{535}$ cell size equivalent to the first-layer thickness in the boundary layer grid (see $_{536}$ sections 4.3 and 5.1).

Table 3: KVLCC2: thresholds and mesh sizes.

T_r	3.0 2.0		1.5	1.0	0.75	
nb. cells	247k	613k	$1.34\mathrm{M}$	$5.02 \mathrm{M}$	$10.18 \mathrm{M}$	

537 6.1. Refined meshes

For the convergence study five different thresholds are used (table 3), with a factor 4 between the cell sizes of the coarsest and finest mesh. This

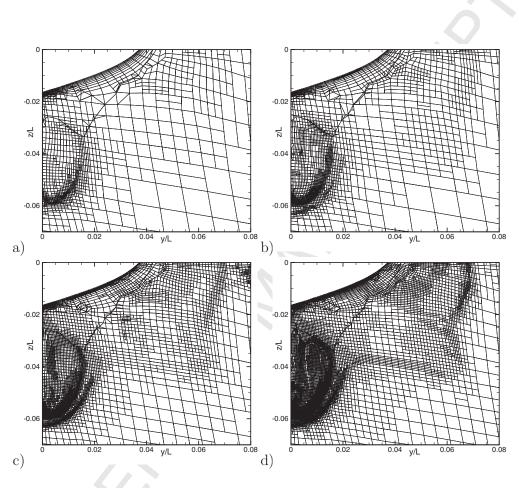


Figure 9: Meshes in the propeller plane x/L = 0.9825 of the KVLCC2, $T_r = 2.0$ (a), $T_r = 1.5$ (b), $T_r = 1.0$ (c), and $T_r = 0.75$ (d).

represents a more realistic study than the 10-grid Nakayama case, whose coarsest grids would be insufficient to capture the details of the more complex KVLCC2 flow, while the finest grids would be too expensive in three dimensions.

The refined meshes in the propeller plane (the aftmost cut plane on the 544 hull in figure 8) are shown in figure 9 for the four finest thresholds. These 545 meshes are refined around the principal features of the flow, such as the 546 main aft-body vortex whose centre is near (0.01, -0.04). This vortex creates 547 an open-type separation on the hull, with an associated ear-shaped shear 548 layer that is captured with fine cells. A second shear layer starting at (0.0, -549 (0.065) separates the boundary layer flow around the vortex from the flow 550 outside. Finally, like for the 2D wing, the outer edge of the boundary layer 551 attracts grid refinement everywhere. 552

The pairs of grids in figures 9a and c, as well as b and d, have thresholds 553 T_r which differ by a factor two, so the pairs should be geometrically similar. 554 This is mostly the case; the centre of the vortex with its vertically elongated 555 cells is an example. However, there is a perturbing effect here that was not 556 encountered before: as the mesh is refined, the flow field changes so the re-557 finement criterion is modified, which leads to non-similar meshes. This effect 558 is stronger than for the 2D case, because the KVLCC2 flow has more shear 559 layers and discontinuities in the velocity gradients, which become sharper on 560 fine meshes. Thus, especially on the outer edge of the boundary the grid 561 size decreases more than linearly with T_r . This is not necessarily a problem, 562 since the sharp resolution of these features improves the quality of the local 563 flow on the fine meshes, while globally seen the four grids form a reasonable 564

565 series.

566 6.2. Convergence of the flow

The convergence of the resistance force $C_T = F_x/(\frac{1}{2}\rho V^2 S)$, with S =567 $0.2682L^2$, is monotone (figure 10a). Numerical uncertainties were again es-568 timated with the method of Eca & Hoekstra (section 5.3). The error bars 569 computed with 3, 4 and 5 grids overlap, which is an indication that the 570 procedure works well. On the finest grid, the uncertainty is 1.69% with an 571 order p = 1.7. However, more noise is present than for the Nakavama case, 572 which may be due to the irregularities in the mesh noted above. Due to the 573 complexity of the case, it is also possible that a higher-order error is present. 574 The convergence of the pressure force coefficient C_{Tp} and the viscous 575 force coefficient C_{Tv} are given in figures 10b and 10c respectively. While 576

the viscous force is about four times larger than the pressure force, their variation across the grids and the computed uncertainties are of the same magnitude. Both figures show that the forces are not in the asymptotic range, but the estimated uncertainties are reasonable, especially for the viscous forces where the uncertainty intervals overlap. The pressure force has some more irregularity. The estimated uncertainties are 6.47% with order p = 1.51for C_{Tp} and 1.11% with p = 2.26 for C_{Tv} .

The grid convergence of the local flow is good (figure 11). Even though the overlapping isolines of the Nakayama case are not obtained, the velocity and turbulence isolines for the finest grids are very close throughout the aft-body flow and also in the near wake. Even the 0.9 axial velocity isoline which represents the outer boundary layer, often underresolved in KVLCC2 simulations, is close to convergence thanks to the adaptive refinement. The

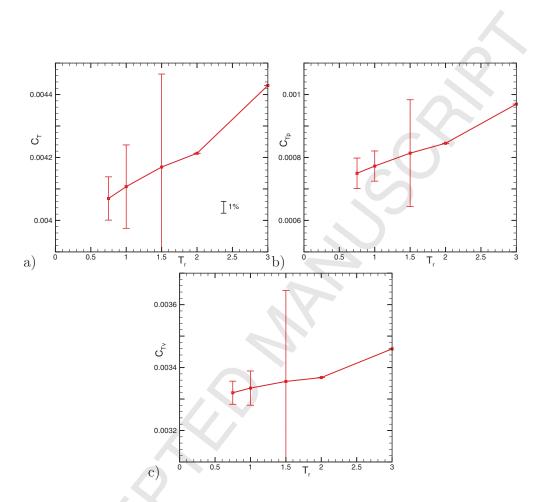


Figure 10: Grid convergence for the KVLCC2: resistance coefficient C_T (a), pressure and viscous resistance coefficients C_{Tp} (b) and C_{Tv} (c), with uncertainty computed as in section 5.3, using all the coarser grids available. The scale of the axes is the same for the three graphs.

turbulence kinetic energy in the shear layer is the same on the two finest
grids. And finally, the differences between the two finest meshes are small
compared to their difference with the wind-tunnel measurements from [20].
Thus, the solution on the finest mesh is sufficiently precise to assess modelling
errors accurately.

These results agree with the findings of the Nakavama case (section 5.5). 595 Convergence of the local flow in the wake is indeed obtained at 10M cells. 596 Furthermore, we expect a 1% uncertainty in the forces around $T_r = 0.5$ 597 judging from figure 10. Such a grid would have around 40M cells (eight 598 times the number of cells in the $T_r = 1.0$ grid), which also corresponds to the 599 Nakayama estimate. This confirms the soundness of the 2D-based orders of 600 magnitude for the number of cells, although the KVLCC2 is not a wing so 601 the nearly exact agreement is due to coincidence. 602

603 7. Conclusion

604 7.1. Evaluation of the results

To use adaptive grid refinement for computing grid-independent solutions, the introduction identified three requirements: grid adaptation should create geometrically similar grids, these have to work with established uncertainty estimation methods, and the resulting global and local computed quantities must indeed be accurate. Can these requirements be met?

In principle, the adaptive refinement of a coarse, unstructured hexahedral grid using a procedure based on metric tensors is ideal for grid convergence studies. It ensures that cells in all meshes have the same shapes and orientations, while the cell sizes in a mesh are proportional to the global refinement

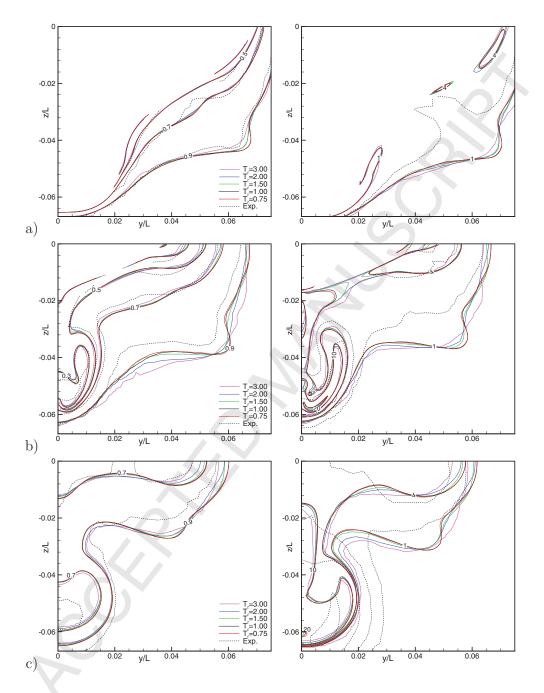


Figure 11: Grid convergence for the KVLCC2 in cut planes at x/L = 0.9 (a), in the propeller plane x/L = 0.9825 (b), and behind the ship at x/L = 1.1 (c): axial velocity (left) and turbulence kinetic energy (right).³⁵

threshold T_r . The refined meshes should therefore be similar.

However, the possible grid sizes are limited by the refinement method, 615 since refined cells are created by dividing existing cells in half. Thus, if the 616 threshold is reduced by a factor less than 2, the cell sizes are not reduced 617 by this factor; instead, the same cell sizes are kept and the zones of fine 618 cells are enlarged. Furthermore, geometric similarity is perturbed when the 619 flow contains discontinuities and sharp features. These are better resolved 620 on finer grids so the refinement criterion is increased locally, which leads to 621 more refinement than expected on the finest grids. Finally, on coarse meshes 622 the original grid is conserved over much of the domain, while on fine meshes, 623 the refinement may be limited by an imposed minimum cell size. 624

Despite these limitations, series of grids are produced which are globally similar. The consistent orientations of the cells, as well as the equal position of the boundary layer mesh in each grid, are useful to ensure smooth convergence. Finally, for cases where the flow is well resolved and the threshold is varied by a factor 2, local geometric similarity has been confirmed by our tests.

A least-squares based uncertainty estimation technique was applied to the computed forces, with success. Oscillations in the results are observed when the thresholds between meshes do not vary by a factor 2. However, the leastsquares approach removes these oscillations if enough meshes are used. Using only meshes which vary by a factor 2 improves the fits, but the improvement is small. Thus, series of adaptively refined meshes that are not locally similar can be used for uncertainty estimation.

The original grid which is not refined everywhere for coarse meshes, does 638 not deteriorate the convergence. The mesh is refined there where this is 639 crucial for the flow, which is enough to ensure grid convergence of the forces. 640 The lift of an airfoil converges quickly with grid adaptation, because the 641 leading-edge pressure peak and the boundary-layer displacement are well 642 resolved on adapted meshes. Finally, the KVLCC2 case shows that the 643 forces are indeed perturbed when the refinement criterion is resolved better 644 on fine meshes. However, this probably means that the flow is not yet in the 645 asymptotic range, so perturbations in the convergence can be expected even 646 if the grids were perfectly similar. 647

The convergence of local flow features, studied by visual inspection of isoline plots, is good. For the two-dimensional airfoil, the computed wake on the finest grids is identical, even far behind the trailing edge. In the more complicated flow around the KVLCC2, the velocity and the turbulence are nearly identical on the finest grids; the differences are small with respect to the distance between computations and experiments.

654 7.2. Limitations and perspectives

This final section discusses the practical usefulness of grid convergence 655 studies using adaptive refinement. First of all, how large is their field of 656 application? The tests performed here use the ISIS-CFD flow solver and 657 grid adaptation, so they are limited to high-Reynolds incompressible RANS 658 solutions, hexahedral grids, and Hessian-based refinement criteria. How-659 ever, the idea that series of grids with geometrically similar cell sizes can 660 be obtained by varying a refinement threshold is valid for all metric-based 661 adaptation techniques which use solution-based refinement criteria (i.e. crite-662

ria with weak mesh dependence). This approach is not even limited to fluiddynamics, it could be used for the simulation of structures etc.

Obtaining identical cell orientations between grids requires adaptive grid refinement by subdivision of an original grid, which is typically associated with mesh adaptation for hexahedral cells. However, as shown above, exact local similarity may not be required for convergence studies. Therefore, the proposed technique could also work for tetrahedral mesh generation, especially for anisotropic meshes where the element orientation between meshes is similar, since it is guided by the anisotropy.

Thus, any combination of a flow solver, an adaptive mesher and a metricbased refinement criterion can potentially be used to perform convergence studies. The exact procedure needs to be determined for each method.

For incompressible flows, we have shown that the technique can produce converged local-flow solutions: the numerical accuracy of the computed wake flows is sufficient to assess modelling errors due to turbulence models, wall laws, etc., on meshes with acceptable numbers of cells. Therefore, the technique can be used for research in turbulence modelling of complex flows.

For the computation of forces, useful uncertainty estimations are produced. However, some perturbations are generated because the meshes are not perfectly similar. Low uncertainties for wall-law meshes can be obtained with reasonable numbers of cells, while the same is costly for wall-resolved boundary layers. This is because the grid refinement method resolves all the details of the wake, which may not be necessary if the only objective is to compute forces. Thus, convergence studies on structured, non-adapted

⁶⁸⁷ grids are to be preferred for force computations, if these grids can actually⁶⁸⁸ be generated. Otherwise, the proposed procedure is a valid option.

Using adaptive meshing for grid convergence studies has a final advantage: 689 it is simple to perform. Once a first computation is set up, simulations on 690 different meshes are obtained by changing only the refinement threshold. 691 Furthermore, a grid convergence study is not expensive, since one is inter-692 ested in the results on the finest grid. Therefore, with respect to a one-grid 693 computation only coarser grids are added. In three dimensions, the com-694 putations on all coarser grids together need little more than half the time 695 for the finest grid. Finally, unstructured grids can be used without added 696 difficulty. 697

It is perhaps this aspect, as well as the ability to resolve the details of complex flows, which makes the idea of fundamental importance. Adaptive refinement can make grid convergence studies so straightforward that they become accessible for everyday CFD simulation.

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