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#### Stabilized Finite Elements and Discontinuous Galerkin

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#### **Motivation**

- Using Galerkin finite-element method for convectiondominated flows is equivalent to a central-difference method
- Requires dissipation to prevent odd-even decoupling
  - Can be added through "physics" (upwind differencing)
  - Same effect can be achieved through explicit addition



#### **Motivation**

• Dissipation through improved physics

 $U_i^{n+1} = U_i^n - c\Delta t \left( \frac{U_i^n - U_{i-1}^n}{\Delta x} \right) \quad \text{First-order "upwind"}$ 

• Dissipation through explicit addition

$$\begin{split} \frac{\partial U}{\partial t} + c \frac{\partial U}{\partial x} &= v \frac{\partial^2 U}{\partial x^2} \quad \text{Explicitly added dissipation} \\ \frac{\partial U}{\partial x} \approx \left( \frac{U_{i+1}^n - U_{i-1}^n}{\Delta x} \right) \qquad v \frac{\partial^2 U}{\partial x^2} = v \frac{U_{i+1} - 2U_i + U_{i-1}}{\Delta x^2} \quad v = c \Delta x \quad \left( \frac{L^2}{t} \right) \\ U_i^{n+1} &= U_i^n - c \Delta t \left( \frac{U_i^n - U_{i-1}^n}{\Delta x} \right) \end{split}$$

- Same result obtained using both approaches
- Discontinuous Galerkin follows first approach
- Stabilized finite elements follows second approach



## Outline

- Stabilized finite elements (Petrov-Galerkin (PG))
  - Streamline Upwind Petrov Galerkin (SUPG)
  - Surface integral for continuous finite elements
  - Stabilization matrix and viscous scaling
  - Accuracy/Method of Manufactured Solutions (MMS)
- Discontinuous Galerkin (DG)
- Accurate surface representation
  - Effect on accuracy
  - Treatment
- Example results
- Comparison of accuracy and efficiency between PG and DG



#### **Petrov-Galerkin**

$$\begin{split} & \iiint_{\Omega_{k}} w_{i} \frac{\partial Q}{\partial t} \partial \Omega_{k} - \iiint_{\Omega_{k}} \nabla w_{i} \cdot \left(F\left(Q\right) - F_{v}\left(Q\right)\right) \partial \Omega_{k} + \\ & \iiint_{\Omega_{k}} \left\{ \left[\frac{\partial w_{i}}{\partial x} \left[A\right] + \frac{\partial w_{i}}{\partial y} \left[B\right] + \frac{\partial w_{i}}{\partial z} \left[C\right]\right] \left[\tau\right] \left[\frac{\partial Q}{\partial t} + \nabla \cdot \left(F\left(Q\right) - F_{v}\left(Q\right)\right)\right) \right\} \partial \Omega_{k} + \\ & \iint_{\Gamma_{k}} w_{k} \left(F\left(Q\right) - F_{v}\left(Q\right)\right) \cdot \hat{n} \, \partial \Gamma_{k} = 0 \end{split}$$

- Not widely used for compressible flow: Approximately ten times fewer papers in AIAA conferences compared with discontinuous Galerkin
- Surface integral typically not evaluated because of continuity assumptions between elements. However, assumption not required (e.g. multiple materials in electromagnetics)



#### **Evaluation of Surface Integral**

- Typically ignored due to assumed continuity across elements
- Not a required assumption, such as multiple materials or port boundary conditions in electromagnetic applications
  - Create duplicate mesh points along interface
  - Resolve jumps in field parameters using Riemann solver
  - May also be used to easily create discontinuous-Galerkin





Weighted residual form for 1D steady advection with modified weighting term

$$\int_{\Omega} \left( N + \frac{\partial N}{\partial x} a\tau \right) \left( a \frac{\partial u}{\partial x} \right) d\Omega = 0$$

- First term in weight function results in Galerkin method
- Consider stabilization term with  $\tau^{-1} = 2 \frac{\partial N}{\partial x} |a| (\tau = \frac{\Delta x}{2|a|})$

$$\int_{\Omega} \left( \frac{\partial N}{\partial x} a \tau \right) \left( a \frac{\partial u}{\partial x} \right) d\Omega = \frac{1}{2} \int_{\Omega} \frac{\partial N}{\partial x} a \frac{\Delta x}{|a|} \left( a \frac{\partial u}{\partial x} \right) d\Omega = \frac{\Delta x}{2} \int_{\Omega} \frac{\partial N}{\partial x} |a| \frac{\partial u}{\partial x} d\Omega$$

• Note that  $\tau$  scales in proportion to the mesh size



• Integrate last term by parts

$$\frac{\Delta x}{2} \int_{\Omega} \frac{\partial N}{\partial x} |a| \frac{\partial u}{\partial x} d\Omega = -|a| \frac{\Delta x}{2} \int_{\Omega} N \frac{\partial^2 u}{\partial x^2} d\Omega$$

- Stabilization term is dissipative with a coefficient of  $|a| \frac{\Delta x}{2}$
- Similar to form given above for model problem that yielded first-order upwind scheme



• Scaling of stabilization different for inviscid and viscous limit

$$\iint_{\Omega} \left[ N + \left( \frac{\partial N}{\partial x} a \right) [\tau] \right] \left[ a \frac{\partial u}{\partial x} - \frac{\partial}{\partial x} \left( \nu \frac{\partial u}{\partial x} \right) \right] d\Omega = 0 \quad \begin{array}{l} \text{Weighted} \\ \text{residual} \end{array}$$

- Galerkin contribution is integrated by parts thereby lowering the order of the derivatives
- Stabilization term is not integrated by parts
- If solution converges as  $O(h^{p+1})$  then derivatives converge with order  $O(h^p)$  and second derivatives as  $O(h^{p-1})$ 
  - For inviscid flows T scales by O(h)
  - for viscous flow T needs to scale as  $O(h^2)$



 For scalar advection-diffusion the stabilization matrix can be scaled according to the Peclet number so that in the viscous limit *τ* behaves as *O*(*h*<sup>2</sup>) instead of *O*(*h*)



- Equation above determined to obtain exact solution in 1D
- Cotangent scaling based on Peclet number for systems in multiple dimensions found to be unreliable



- Technique due to Shakib automatically scales stabilization
- Varies as O(h) for inviscid flows,  $O(h^2)$  for viscous flow

$$\begin{aligned} a\frac{\partial u}{\partial x} - \frac{\partial}{\partial x} \left(\nu \frac{\partial u}{\partial x}\right) &= 0\\ \tau^{-1} &= \sum_{i} \left( \left| \frac{\partial N_{i}}{\partial x} a \right| + \frac{\partial N_{i}}{\partial x} \nu \frac{\partial N_{i}}{\partial x} \right) \propto \frac{1}{L^{2}} \left( \left| aL \right| + \nu \right)\\ \tau \propto \frac{L^{2}}{\left| aL \right| + \nu} \end{aligned}$$

 Above heuristics suggest generalization to multiple dimensions



Eigenvalue-based stabilization is "baseline" ullet

$$\left[\tau\right]^{-1} = \sum_{i} \left( \left| \frac{\partial N_{i}}{\partial x} \left[ \mathbf{A} \right] + \frac{\partial N_{i}}{\partial y} \left[ \mathbf{B} \right] + \frac{\partial N_{i}}{\partial z} \left[ \mathbf{C} \right] \right| + \frac{\partial N_{i}}{\partial x_{j}} \left[ \mathbf{K} \right]_{jk} \frac{\partial N_{i}}{\partial x_{k}} \right)$$

Inviscid contribution may be defined using concepts from fluxulletvector splitting  $\sim -1$ 

$$\left| \frac{\partial \boldsymbol{F}}{\partial \boldsymbol{Q}} \right| = \frac{\partial \boldsymbol{F}^+}{\partial \boldsymbol{Q}} - \frac{\partial \boldsymbol{F}^-}{\partial \boldsymbol{Q}}$$

• 
$$\frac{\partial F^+}{\partial Q}$$
 positive eigenvalues:  $\frac{\partial F^-}{\partial Q}$  negative eigenvalues  
 $\left[\tau\right]^{-1} = \sum_i \left(\frac{\partial}{\partial Q} \left(\left(F^+ - F^-\right) \cdot \left\{\frac{\partial N_i}{\partial \chi}\right\}\right) + \frac{\partial N_i}{\partial x_j} \left[K\right]_{jk} \frac{\partial N_i}{\partial x_k}\right)$ 



#### **Stabilization Matrix Based on FVS**

- Any flux-vector splitting formulation can be used
- Using van Leer FVS with Hanal modifications can maintain constant total enthalpy





#### **Stabilization Matrix Based on FVS**

## FVS-based stabilization not inferior to eigenvalue-based stabilization for viscous flows





#### **Manufactured Solutions**

- Verification is the process of determining if the code implementation is correct
- Validation is determining whether physical model is correct
- Would like to verify implementation using nontrivial solutions
- Few solutions exists especially for turbulent flows
- Method of Manufactured Solutions (MMS) is a means to generate exact solutions



#### **Verification of Order using MMS**

- Used to generate nontrivial exact solutions to PDEs
- Substitution of specified solution into PDE results source term
- Example  $abla^2\psi=0$

 $\psi = x^2 - y^2 \quad \text{No source term results}$  $\psi = \sin(\pi x) + \cos(\pi y)$  $\nabla^2 \psi = -\pi^2 \left( \sin(\pi x) + \cos(\pi y) \right)$ 

- Can generate nontrivial exact solutions to Euler and Navier-Stokes equations that can be used to verify accuracy
- Interior scheme verified with Dirchlet boundary conditions
- Boundary conditions can also be verified if MMS satisfies BC



#### **Guidelines for Manufactured Solutions**

- Composed of smooth functions such as polynomials, trigonometric and exponentials
- Should be general enough to exercise all terms in governing equations
- Sufficient number of nontrivial derivatives (e.g. linear polynomials insufficient for verifying second-order accuracy)
- Solution should not contain singularities, discontinuities, or steep gradients
- Experience also shows that while steep gradients may be theoretically acceptable, resolution requires finer grids for solution to be in linear range
- Manufactured solutions not necessarily physically meaningful



#### **Manufactured Solutions**

$$\begin{aligned} \rho(x,y) &= A_{\rho} \left( 1 + \sin\left(\pi x\right) \cos\left(\pi x\right) \sin\left(\pi y\right) \cos\left(\pi y\right) \right) \\ u(x,y) &= A_{u} \left( 1 + \sin\left(2\pi x\right) \cos\left(2\pi x\right) \sin\left(2\pi y\right) \cos\left(2\pi y\right) \right) \\ u(x,y) &= A_{v} \left( 1 + \cos\left(2\pi x\right) \cos\left(2\pi x\right) \cos\left(2\pi y\right) \cos\left(2\pi y\right) \right) \\ T(x,y) &= A_{T} \left( 1 + \sin\left(2\pi x\right) \sin\left(2\pi x\right) \sin\left(2\pi y\right) \sin\left(2\pi y\right) \right) \end{aligned}$$





#### **Manufactured Solutions**





Density

Temperature







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v-velocity

Nodes in mesh		P <sub>1</sub> Ele	ments	P <sub>2</sub> Ele	ments	P <sub>3</sub> Ele	ments
		L <sub>1</sub>	L <sub>2</sub>	L <sub>1</sub>	L <sub>2</sub>	L <sub>1</sub>	L <sub>2</sub>
2,193/8,481	ρ	2.0437	2.0839	2.8186	2.7675	4.2141	4.1781
2,193/8,481	u	2.0433	2.0634	2.6693	2.6928	4.1830	4.1818
2,193/8,481	v	2.0018	2.0148	2.4867	2.4096	4.1942	4.1866
2,193/8,481	T	2.1693	2.1739	3.0159	2.9528	4.2189	4.2144



Effect of Viscous Scaling of Stabilization Matrix (P1) 4 Inviscid  $\tau$  ----4



**Reynolds Number** 



Effect of Viscous Scaling of Stabilization Matrix (P2)





Effect of Viscous Scaling of Stabilization Matrix (P3)





#### **Manufactured Solutions for 3D**



Effect of Viscous Scaling of Stabilization Matrix





#### Conservation

- Conservation proven by Venkatakrishnan et al. •
- At convergence global conservation can be checked by • summing columns of linearization matrix
- Demonstration using third-order solution for turbulent flow  $\bullet$



NACA 0012 Airfoil:  $M_{\infty} = 0.15$ ,  $\alpha = 10^{\circ}$ , Re=6x10<sup>6</sup>

#### **Discontinuous Galerkin**

$$\begin{split} & \iiint_{\Omega_{k}} w_{i} \frac{\partial Q}{\partial t} \partial \Omega_{k} - \iiint_{\Omega_{k}} \nabla w_{i} \cdot \left(F\left(Q\right) - F_{v}\left(Q\right)\right) \partial \Omega_{k} + \\ & \iint_{\Gamma_{k}} w_{k} \left(F\left(Q\right) - F_{v}\left(Q\right)\right) \cdot \hat{n} \, \partial \Gamma_{k} = 0 \end{split}$$

- Solution assumed discontinuous across element interfaces
- Surface integral evaluation using Riemann solver
- Viscous terms handled using symmetric interior penalty method



#### Accuracy Effects Caused by Inaccurate Geometry

- Second-order schemes model surface using linear segments
- Linear surface reduces order property for high-order elements

**Exact Solution** 



Solution from quadratic elements

	Linear	Quadratic (linear geometry)	Quadratic (quadratic geometry)
B <sub>x</sub>	2.2181	2.0675	2.9667
By	2.3263	2.0546	3.0138
Dz	2.4441	2.0697	3.0666



#### **CAPRI Interface for CAD Geometry**

- CAD Watertight geometry definition is required
- Linear mesh Initial mesh generated using CAD definition
- CAPRI Higher-order points inserted into linear mesh and projected onto CAD definition via CAPRI interface
- Linear Elasticity Surface displacements provided by CAPRI are propagated into interior





#### **igh-Order Finite Element Framework**

Most computational simulation programs have similar structure and common components can be isolated into a single framework (code reuse) Discipline-specific applications (e.g. E&M + fluids) require new code in the form of residual routine and linearization (often just residual)

Existing programs refactored to provide workable framework



## **Engineering Disciplines**

- Fluid dynamics
- Electromagnetics
- Structural Analysis
- \_ithium-Ion Batteries
- Hydrogen Reforming (under development)

#### **Fluid Dynamics**

mplicit time stepping

Full Navier Stokes with Spalart-Allmaras turbulence model

Petrov-Galerkin and discontinuous-Galerkin discretization



#### **Electromagnetics**

Frequency domain and time-domain (implicit time stepping)
Petrov-Galerkin and discontinuous-Galerkin discretization
Frequency-dependent material properties





#### **Structural Analysis**

- Displacement-based structural dynamics
- Galerkin finite element
- Geometric and/or material nonlinearity
- Mechanical and thermal stresses



#### **Lithium-Ion Batteries**

- High-order Galerkin discretization
- Current collectors, electrodes, and separator all modeled



#### Example Fluid Dynamic Applications

- Three-dimensional cylinder
- Multielement airfoil
- Onera M6
- Trap wing
- Transonic airfoil

#### **Three-Dimensional Cylinder**

 $M_{\infty} = 0.2$  Re = 2580



#### **Three-Dimensional Cylinder**

$$M_{\infty} = 0.2$$
 Re = 2580



Discontinuous Galerkin P3

Petrov Galerkin P2

#### Three-Dimensional Cylinder ime-Averaged U-Velocity Component



Discontinuous Calarkin

Dotroy Colorkin

Douglas 30P-30N

 $M_{\infty} = 0.2$   $\alpha = 16^{o}$  Re = 9,000,000



Mach Number Contours

Streamlines

**Pressure Distribution** 





Velocity Profiles Quadratic and Cubic Elements



Turbulence Working Variable Fourth Order DG and PG



**Discontinuous Galerkin** 

Petrov Galerkin

#### **ONERA M6 Comparisons with CFL3D**

 $M_{\infty} = 0.2$   $\alpha = 3.02^{o}$  Re = 11,270,000



**Discontinuous Galerkin P2** 

Petrov Galerkin P2

#### Frap Wing (Petrov-Galerkin Scheme)

 $M_{\infty} = 0.2$   $\alpha = 12.99^{o}$  Re = 4,300,000 4300 4000 1,126,835 Elements 3000 194,370 DOF P1 2000 1,126,835 DOF P2 1000 **Turbulence Working** Variable

#### **Trap Wing (Petrov Galerkin)**

 $M_{\infty} = 0.2$   $\alpha = 12.99^{o}$  Re = 4,300,000



#### **Trap Wing (Petrov Galerkin)**

 $M_{\infty} = 0.2$   $\alpha = 12.99^{\circ}$  Re = 4,300,000

x/c=50%



#### **Trap Wing (Petrov Galerkin)**

x/c=85%

 $M_{\infty} = 0.2$   $\alpha = 12.99^{o}$  Re = 4,300,000



#### **Transonic NACA 0012**

 $M_{\infty}=0.8 \qquad \alpha=1.25^o$ 



Finite Volume

Petrov Galerkin P1

Petrov Galerkin P2

#### **Transonic NACA 0012**

$$M_{\infty} = 0.8$$
  $\alpha = 1.25^{\circ}$ 



**Linear Elements** 

**Cubic Elements** 

- Preliminary results adding switched viscous-like term
- Discontinuous Galerkin and Petrov-Galerkin terms not the same

ntuition would indicate that there is an accuracy advantage on a given mesh for discontinuous Galerkin



- However, new degrees of freedom are created with discontinuities between elements
- Do the benefits outweigh the cost?

#### 2D Time-Domain Scattering from Dielectric Cylinder

- For fluid dynamics PG and DG codes solve different variables
- This causes confusing comparisons using MMS
- Electromagnetic application eliminates these effects



#### 2D Time-Domain Scattering from Dielectric Cylinder (P1 Elements)

DOF	L1 Error	L1 Slope	L2 Error	L2 Slope
369	2.52E-01		2.37E-01	
1348	6.00E-02	2.22	5.60E-02	2.23
5153	1.49E-2	2.08	1.39E-02	2.07

Petrov Galerkin

DOF	L1 Error	L1 Slope	L2 Error	L2 Slope
1824	2.52E-01		1.42E-01	
7314	6.00E-02	2.22	3.35E-02	2.08
29,376	1.49E-2	2.08	8.30E-03	2.01

#### **Discontinuous Galerkin**

#### 2D Time-Domain Scattering from Dielectric Cylinder (P2 Elements)

DOF	L1 Error	L1 Slope	L2 Error	L2 Slope
1345	1.03E-02		1.05E-02	
5133	1.23E-03	3.28	1.21E-03	3.34
20,097	1.50E-4	3.13	1.51E-04	3.10

Petrov Galerkin

DOF	L1 Error	L1 Slope	L2 Error	L2 Slope
3648	1.00E-02		5.83E-03	
14,628	1.20E-03	3.06	6.69E-04	3.12
58,752	1.48E-4	3.01	8.42E-05	2.98

#### **Discontinuous Galerkin**

Error in Manufactured Solution Per DOF

(Glasby et al. AIAA 2013-0692)



Petrov Galerkin exhibits lower error per degree of freedom

Error in Manufactured Solution Per Element

(Glasby et al. AIAA 2013-0692)



- Discontinuous Galerkin exhibits lower error per element
- Results are for low Reynolds number MMS but typical for Euler, Navier Stokes, and Electromagnetic application

Estimating DOF and Number of Non Zero Entries in Matrix





Petrov Galerkin

**Discontinuous Galerkin** 

Estimating Ratio of DOF and Number of Non Zero Entries in Matrix Between PG and DG



DOF and Number of Non Zero Entries in Matrix Cubic Volume Subdivided into Elements

	Tetrah	edron	Hexahedron		Prismatic	
	DOF	NNZ	DOF	NNZ	DOF	NNZ
P1	22.16	19.8	7.53	5.74	11.35	9.42
P2	7.19	6.20	2.92	2.14	4.02	3.15

Discontinuous Galerkin compares more favorably for hexahedrons, worst

ase is for tetrahedrons

ligher DOF and NNZ translates into more memory, more work per iteration,

and generally more iterations (search directions for GMRES)

At low-to-moderate orders, Petrov Galerkin appears to have advantages over liscontinuous Galerkin

ligher orders may favor discontinuous Galerkin

Resonant Cavity: 1.85 GHz Magnetic Field Intensity

- Advancing fixed number of time steps to compare efficiencies
- Independent of equation set



Ratio of time for fixed number of time steps					
DOF Ratio Actual Time Ra					
Linear	22.16	27			
Quadratic	7.19	12			

(DG required more search directions)

Many factors effect the accuracy of a given scheme so it is difficult, if not impossible, to make a broad conclusion

- Boundary condition type / order / weak v. strong
- Basis functions and quadrature rules
- Solution and comparison variables
- Flux function / stabilization matrix

While number of stabilization matrices for PG is approximately the same as the number of flux evaluations for DG, stabilization matrix more expensive for Euler

Higher DOF translates to more search directions

Very high order is unclear but work advantages for PG at ow-to-moderate orders are difficult for DG to overcome

#### Which Scheme to Use for Explicit Schemes?

Previous discussion is for implicit schemes typically used for curbulent flows

For inviscid flows with explicit time advancement, DG should be less expensive because residual is computed on an element-by-element basis and it is less expensive than PG

For viscous flows this conclusion is unclear because symmetric interior penalty method adds a significant number of terms

#### **Summary**

Described Petrov-Galerkin scheme in moderate detail

- Stabilization matrix for inviscid and viscous flows
- Confirmed accuracy
- Conservation
- Discontinuous-Galerkin and Petrov-Galerkin methods work well for inviscid, laminar, and turbulent flows
- Petrov-Galerkin method appears overlooked method for mplicit schemes with low-to-moderate orders of accuracy
- Efficiency comparisons for explicit schemes ongoing
- Developing framework for high-order finite element solutions to multidisciplinary problems

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Scaling of stabilization necessary to maintain order property between inviscid and viscous limit

$$a\frac{\partial u}{\partial x} - \frac{\partial}{\partial x}\left(\nu\frac{\partial u}{\partial x}\right) = 0 \qquad \begin{array}{l} \text{Weighted} \\ \text{residual} \end{array}$$
$$\int \int \int \int \left[N + \left(\frac{\partial N}{\partial x}a\right)[\tau]\right] \left[a\frac{\partial u}{\partial x} - \frac{\partial}{\partial x}\left(\nu\frac{\partial u}{\partial x}\right)\right] d\Omega = 0$$
$$\int \int \int \int \left[N + \left(\frac{\partial N}{\partial x}a\right)[\tau]\right] \left[a\frac{\partial u}{\partial x} - \frac{\partial}{\partial x}\left(\nu\frac{\partial u}{\partial x}\right)\right] d\Omega = 0$$

First bracketed term indicates that  ${oldsymbol{ au}}$ must be at least  ${\it O}ig( hig)$ 

f solution converges as  $O(h^{p+1})$ then derivatives converge with order  $O(h^p)$  and second derivatives as  $O(h^{p-1})$ 

For viewous flow  $\pi$  noods to coold as  $O(h^2)$  instead of O(h)