# MULTI-UNCERTAINTY AND MULTI-SCALE METHODS AND RELATED APPLICATIONS

**EUROMECH 584 COLLOQUIUM**

#### EUROMECH 584 COLLOQUIUM

## Multi-uncertainty and multi-scale methods and related applications

September 14 - 16, 2016

Faculty of Engineering | University of Porto

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# MULTI-UNCERTAINTY AND MULTI-SCALE METHODS AND RELATED APPLICATIONS

## Wednesday, September 14

Room B032



# Wednesday, September 14

Room B032



# MULTI-UNCERTAINTY AND MULTI-SCALE METHODS AND RELATED APPLICATIONS

# Thursday, September 15

Room B032

#### **MORNING**



# Thursday, September 15

Room B032

#### **AFTERNOON**



# MULTI-UNCERTAINTY AND MULTI-SCALE METHODS AND RELATED APPLICATIONS

### Friday, September 16

Room B032



## Friday, September 16

Room B032



### **MODELLING OF TURBULENCE ENERGY DECAY BASED ON HYBRID METHODS**

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#### **Abstract**

#### **Purpose**

The purpose of this paper is to present an exact and fast calculated algorithm based on two different methods: finite-difference and spectral methods for modelling of turbulent energy decay.

#### **Design/Methodology/approach**

The filtered three-dimensional non-stationary Navier-Stokes equation is used for simulation the turbulent process. The problem is solved by using hybrid methods, where the equation of motion is solved by using finite-difference methods in combination with cyclic penta-diagonal matrix, which allowed to reach high order of accuracy and Poisson equation is solved by using the spectral methods, which is proposed to speed up the solution procedure. For validation of the given algorithm the turbulent characteristics were compared with the exact solution of classical problem of Taylor and Green vortex and showed good agreements.

#### **Findings**

#### **It shows high computational efficiency and good estimation quality.**

The numerical algorithm of solving non-stationary three-dimensional Navier-Stokes equations for modelling of isotropic turbulence decay with using hybrid methods was developed. The numerical simulation results in obtaining turbulence characteristics show good agreements with analytical solution. The developed numerical algorithm can be used for simulation of the turbulence decay at the different properties of the viscosity.

#### **Originality/value**

The efficient algorithm for simulation turbulence process depending on the properties of the viscosity was developed.

**Keywords:** Taylor –Green vortex, turbulence decay, cyclic penta-diagonal matrix.

#### **Introduction**

Rapidly developing computing technologies and new software packages are proposing more requirements to the modeling of physical processes to obtain the corresponding actual physical paintings and the most accurate results. The problem solutions of hydrodynamics, magnetohydrodynamics and other areas with enough large system of equations with special boundary conditions are encountered, that take a long time for calculations, where at times the solution may be unsatisfactory. Thereby, the construction of sufficiently flexible, high-speed and high-precision algorithms for computer calculations is an urgent problem.

In the solution was suggested using classical example proposed by Taylor and Green. Taylor-Green vortex combinations of words have come into sight after presentation of the work [1], first published a method for successive approximations to formula



describing three dimensional turbulence evolution over time. There was considered the decay of three dimensional turbulence flow produced in wind tunnel, where was represented the effect of the fundamental process in turbulent flow, to wit, the grinding down of eddies, produced by solid obstructions. In result the kinetic energy and the dissipation rate of turbulent decay were defined analytically.

Many works of the Taylor-Green vortex problem investigated from the numerical side. One of them was referred in [2], where the Taylor- Green vortex problem was studied by two methods: spectral numerical solution and power-series analysis in time computed. In the result of simulation the energy simulation and spectra energy at different Reynolds number were presented and compared. Later, in [3] three dimensional Navier –Stockes equations was numerically integrated with setting periodic Taylor-Green initial condition and simulated at high Reynolds numbers. In the direct numerically simulation result the slope of energy spectrum was compared with 5/3 Kolmogorov's value. Moreover, compressible Navier-Stockes equation was applied to the Taylor-Green vortex problem [4] with using wave resolving large eddy simulation. Numerical scheme investigations were setting up at different resolution of grid. Eventually, the dissipation rate of kinetic energy and evolution of kinetic energy were compared at different grid size. However, in all these observed work the comparison results of turbulent characteristics, such as dissipation rate and kinetic energy with exact analytically solution were not fully reflected.

This work deals with the modelling of turbulent energy decay using two methods: finitedifference and spectral methods. To simulate the turbulent process the filtered threedimensional non-stationary Navier-Stokes equation is used. The problem is solved by using hybrid methods, where the equation of motion is solved by using finite-difference methods in combination with cyclic penta-diagonal matrix, which allowed to reach high order of accuracy and to simulate turbulence decay at high Reynolds number  $Re = 10<sup>4</sup>$ , and spectral methods is used for solution of Poisson equation, which is makes it possible to gain the time. For validation of the given algorithm the classical problem of Taylor and Green for modeling of isotropic turbulence decay was solved.

## **Analitical solution of Taylor-Green vortex problem**

We duplicate classical example proposed by [1] to reconsider through use of numerical simulation for increasing the order of accuracy in time and in space  $O(t^3, h^4)$  and also to getting efficient acceleration for sequential algorithm. Starting from a simple incompressible three-dimensional initial condition of the form

$$
u_1(x_1, x_2, x_3, t = 0) = \cos(ax_1) \sin(ax_2) \sin(ax_3),
$$
  
\n
$$
u_2(x_1, x_2, x_3, t = 0) = -\sin(ax_1) \cos(ax_2) \sin(ax_3),
$$
  
\n
$$
u_3(x_1, x_2, x_3, t = 0) = 0.
$$

and assuming periodic conditions in a cubic domain:  $0 \le x_1 \le 2\pi$ ,  $0 \le x_2 \le 2\pi$ ,  $0 \le x_3 \le 2\pi$ , the three dimensional Navier-Stokes equation

*i j i j i*  $\frac{i}{i} + u_j \frac{\partial u_i}{\partial x}$  $\chi$  *x u x p x u u t u*  $\partial x$  .  $\partial$  $\frac{\partial p}{\partial x} + \frac{1}{\text{Re}} \frac{\partial}{\partial x}$  $\frac{\partial u_i}{\partial x} = -\frac{\partial}{\partial x}$  $\frac{\partial u_i}{\partial t} + u_j \frac{\partial}{\partial t}$  $\partial u$ .  $\partial u$ .  $\partial p$  1  $\partial^2$ Re 1 (1)

can be solved analitically at small times, using petrubation expansion. At (1) all quantities have been proparly normalized by the initial maximum velosity magnitude  $U_0$  in the  $x_1$ or  $x_2$  direction, and  $L/2\pi$ , where L is the physical domain size,  $u_i$ -velocity at  $i = 1, 2, 3$ , corresponding to  $x_1, x_2, x_3$  directions, Re =  $LU_0/v$  is the Reynolds number of flow,  $U_0$ - the characteristic velocity,  $T = aU_0 t$ ,  $a = 2\pi/L$ . The pressure p has been normalized by  $\rho U_0^2$ .

Taylor Green obtained petrubation expansion of the velocity field, up to  $O(t^5)$ . The kinetic energy equation is looks like:

$$
E_k = \frac{U_0^2}{8} u'^2
$$

where

$$
u'^2 = 1 - \frac{6T}{Re} + \frac{18T^2}{Re^2} - \left(\frac{5}{24} + \frac{36}{Re^2}\right) \frac{T^3}{Re} + \left(\frac{5}{2Re^2} + \frac{54}{Re^4}\right) T^4 - \left(\frac{5}{44.12} + \frac{367}{24Re^2} + \frac{4.81}{5Re^4}\right) \frac{T^5}{Re} + \left(\frac{361}{44.32} + \frac{761}{12Re^2} + \frac{324}{5Re^4}\right) \frac{T^6}{Re^2}.
$$

The dissipation rate is writing in the following form:

$$
W=\mu\frac{3U_0^2a^2}{4}W'
$$

where

$$
W' = 1 - \frac{6T}{Re} + (\frac{5}{48} + \frac{18}{Re^2})T^2 - (\frac{5}{3} + \frac{36}{Re^2})\frac{T^3}{Re} +
$$
  
+ 
$$
\left(\frac{50}{99.64} + \frac{1835}{9.16Re^2} + \frac{54}{Re^4}\right)T^4 - \left(\frac{361}{44.32} + \frac{761}{12Re^2} + \frac{324}{5Re^4}\right)\frac{T^5}{Re}.
$$

#### **Numerical solution of Taylor-Green vortex problem**

In this paper a three-dimensional non-stationary Navier-Stokes equation is solved for modelling of isotropic turbulence decay. For solving the Navier–Stokes equation, we use a splitting scheme by physical parameters that consists of three stages of Adams Bashforth method [5].

At the first stage, the equation for motion is solved, without taking pressure into the account. For approximation of the convective and diffusion terms of the intermediate velocity field the finite-difference methods in combination with cyclic penta-diagonal matrix is used [6], which allowed to increase the order of accuracy in time and in space  $O(t^3, h^4)$  without changing the amount of points.

The intermediate velocity field is solved by using the Adams Bashforth scheme in combination with a five-point sweep method.

Lets considered the horizontal component of the velocity  $u_1$  components in the point of grid  $(i + \frac{1}{2}jk)$  $(i + \frac{1}{2} jk)$ :

$$
\frac{\partial u_1}{\partial \tau} + \frac{\partial (u_1 u_1)}{\partial x_1} + \frac{\partial (u_1 u_2)}{\partial x_2} + \frac{\partial (u_1 u_3)}{\partial x_3} = \frac{1}{\text{Re}} \left( \frac{\partial^2 u_1}{\partial x_1^2} + \frac{\partial^2 u_1}{\partial x_2^2} + \frac{\partial^2 u_1}{\partial x_3^2} \right) \tag{2}
$$

In the application of the scheme Adams Bashforth equation (2) takes the form:

$$
\hat{u}_{1_{i+\frac{1}{2}jk}}^{n+1} - u_{1_{i+\frac{1}{2}jk}}^{n} = -\frac{3\tau}{2} \left[ hx \right]_{i+\frac{1}{2}jk}^{n} + \frac{\tau}{2} \left[ hxp \right]_{i+\frac{1}{2}jk}^{n-1} + \tau \left[ ax \right]_{i+\frac{1}{2}jk}^{n}
$$
\n
$$
+ \frac{\tau}{2} \cdot \frac{1}{Re} \cdot \left( \frac{\partial^2 \hat{u}_1}{\partial x_1^2} \right)_{i+\frac{1}{2}jk}^{n+1} + \frac{\tau}{2} \cdot \frac{1}{Re} \cdot \left( \frac{\partial^2 \hat{u}_1}{\partial x_2^2} \right)_{i+\frac{1}{2}jk}^{n+1} + \frac{\tau}{2} \cdot \frac{1}{Re} \cdot \left( \frac{\partial^2 \hat{u}_1}{\partial x_3^2} \right)_{i+\frac{1}{2}jk}^{n+1}
$$
\n(3)

where

$$
\begin{aligned}\n\left[hx\right]_{i+\frac{1}{2}jk}^{n} &= \left(\frac{\partial u_{1}u_{1}}{\partial x_{1}}\right)_{i+\frac{1}{2}jk}^{n} + \left(\frac{\partial u_{1}u_{2}}{\partial x_{2}}\right)_{i+\frac{1}{2}jk}^{n} + \left(\frac{\partial u_{1}u_{3}}{\partial x_{3}}\right)_{i+\frac{1}{2}jk}^{n} \\
\left[hxp\right]_{i+\frac{1}{2}jk}^{n-1} &= \left(\frac{\partial u_{1}u_{1}}{\partial x_{1}}\right)_{i+\frac{1}{2}jk}^{n-1} + \left(\frac{\partial u_{1}u_{2}}{\partial x_{2}}\right)_{i+\frac{1}{2}jk}^{n-1} + \left(\frac{\partial u_{1}u_{3}}{\partial x_{3}}\right)_{i+\frac{1}{2}jk}^{n-1} \\
\left[ax\right]_{i+\frac{1}{2}jk}^{n} &= \frac{1}{2} \cdot \frac{1}{\text{Re}} \cdot \left[\left(\frac{\partial^{2}u_{1}}{\partial x_{1}^{2}}\right)_{i+\frac{1}{2}jk}^{n} + \left(\frac{\partial^{2}u_{1}}{\partial x_{2}^{2}}\right)_{i+\frac{1}{2}jk}^{n} + \left(\frac{\partial^{2}u_{1}}{\partial x_{3}^{2}}\right)_{i+\frac{1}{2}jk}^{n}\right]\n\end{aligned}
$$

Then the left side of equation (3) is denoted by  $q_{i+\frac{1}{2},jk}$  $^{1}_{+}$ 

$$
q_{i+\frac{1}{2}jk} \equiv \hat{u}_{1}\begin{bmatrix}n+1\\i+\frac{1}{2}jk\end{bmatrix} - u_{1}\begin{bmatrix}n\\i+\frac{1}{2}jk\end{bmatrix}
$$
 (4)

2

We find  $\hat{u}_1^{n+1}$ 2  $\hat{\bm{\ell}}_1$   $\overset{n+1}{_{1}}$  $^+$ *n i jk*  $\hat{u}_1^{n+1}$  from the equation (4)

$$
\hat{u}_{1_{i+\frac{1}{2}jk}}^{n+1} = q_{i+\frac{1}{2}jk} + u_{1_{i+\frac{1}{2}jk}}^{n}
$$

Replacing all  $\hat{u}_1^{n+1}$ 2  $\hat{\lambda}_1^{n+1}$  $^+$ *n i jk*  $\hat{u}_{1}^{n+1}$  from the equations (3) we obtain



$$
q_{i+\frac{1}{2}jk} - \frac{\tau}{2} \cdot \frac{1}{\text{Re}} \cdot \left( \frac{\partial^2 q}{\partial x_i^2} \right)_{i+\frac{1}{2}jk}^{n+1} - \frac{\tau}{2} \cdot \frac{1}{\text{Re}} \cdot \left( \frac{\partial^2 q}{\partial x_i^2} \right)_{i+\frac{1}{2}jk}^{n+1} - \frac{\tau}{2} \cdot \frac{1}{\text{Re}} \cdot \left( \frac{\partial^2 q}{\partial x_i^2} \right)_{i+\frac{1}{2}jk}^{n+1} =
$$
  
= 
$$
- \frac{3\tau}{2} \left[ hx \right]_{i+\frac{1}{2}jk}^{n} + \frac{\tau}{2} \left[ hxp \right]_{i+\frac{1}{2}jk}^{n-1} + 2 \cdot \tau \left[ ax \right]_{i+\frac{1}{2}jk}^{n}
$$
 (5)

We present the equation  $(5)$  in view of

$$
\left[1 - \frac{\tau}{2} \cdot \frac{1}{\text{Re}} \cdot \frac{\partial^2}{\partial x_1^2} - \frac{\tau}{2} \cdot \frac{1}{\text{Re}} \cdot \frac{\partial^2}{\partial x_2^2} - \frac{\tau}{2} \cdot \frac{1}{\text{Re}} \cdot \frac{\partial^2}{\partial x_3^2} \right] q_{i + \frac{1}{2}jk} = d_{i + \frac{1}{2}jk}
$$
(6)

where  $d_{1} = -\frac{3\ell}{2} [hx]_{1}^{n} + \frac{\ell}{2} [hxp]_{1}^{n-1} + 2 \cdot \tau [ax]_{1}^{n}$ *i jk n i jk n*  $\frac{d}{dt} = -\frac{\sigma}{2} \left[ hx \right]_{t+\frac{1}{2}jk}^{n} + \frac{1}{2} \left[ hxp \right]_{t+\frac{1}{2}jk}^{n-1} + 2 \cdot \tau \left[ ax \right]$ 2 1 1 2 2 1 2  $\frac{1}{1} = -\frac{1}{2} [hx]_{1}^{n} + \frac{1}{2} [hxp]_{1}^{n-1} + 2$ 2  $i+\frac{1}{z}jk$  2 3 + =  $+ - i k$  /  $i + - i k$  /  $i +$  $=-\frac{3\tau}{\mu x}$  $\left[hx\right]_0^n$ ,  $+\frac{\tau}{\mu x}$  $\left[hxp\right]_0^{n-1}$ ,  $+2\cdot\tau$ 

To obtain the second order of accuracy with respect to time, we will solve the following equation:

$$
\left[1 - \frac{\tau}{2} \cdot \frac{1}{\text{Re}} \cdot \frac{\partial^2}{\partial x_1^2}\right] \left[1 - \frac{\tau}{2} \cdot \frac{1}{\text{Re}} \cdot \frac{\partial^2}{\partial x_2^2}\right] \left[1 - \frac{\tau}{2} \cdot \frac{1}{\text{Re}} \cdot \frac{\partial^2}{\partial x_3^2}\right] q_{i + \frac{1}{2}jk} = d_{i + \frac{1}{2}jk}
$$
(7)

To determine  $q_{i+\frac{1}{x}}$ 2 <sup>1</sup>/<sub>t-ik</sub> the equation (7) is solved in 3 stages.

$$
\left[1 - \frac{\tau}{2} \cdot \frac{1}{\text{Re}} \cdot \frac{\partial^2}{\partial x_1^2}\right] A_{i + \frac{1}{2}jk} = d_{i + \frac{1}{2}jk}
$$

$$
\left[1 - \frac{\tau}{2} \cdot \frac{1}{\text{Re}} \cdot \frac{\partial^2}{\partial x_2^2}\right] B_{i + \frac{1}{2}jk} = A_{i + \frac{1}{2}jk}
$$

$$
\left[1 - \frac{\tau}{2} \cdot \frac{1}{\text{Re}} \cdot \frac{\partial^2}{\partial x_3^2}\right] q_{i + \frac{1}{2}jk} = B_{i + \frac{1}{2}jk}
$$

At the first stage  $A_{i+\frac{1}{2}jk}$ *A* 2 sought in the direction coordinates  $x_1$ :

$$
\left[1 - \frac{\tau}{2} \cdot \frac{1}{Re} \cdot \frac{\partial^2}{\partial x_1^2}\right] A_{i + \frac{1}{2}jk} = d_{i + \frac{1}{2}jk}
$$
  

$$
A_{i + \frac{1}{2}jk}^{n+1} - \frac{\tau}{2} \cdot \frac{1}{Re} \cdot \left(\frac{\partial^2 A}{\partial x_1^2}\right)_{i + \frac{1}{2}jk}^{n+1} = d_{i + \frac{1}{2}jk}
$$
  

$$
A_{i + \frac{1}{2}jk}^{n+1} - \frac{\tau}{2} \cdot \frac{1}{Re} \cdot \frac{-A_{i + \frac{1}{2}jk}^{n+1} + 16 \cdot A_{i + \frac{1}{2}jk}^{n+1} - 30 \cdot A_{i + \frac{1}{2}jk}^{n+1} + 16 \cdot A_{i - \frac{1}{2}jk}^{n+1} - A_{i - \frac{3}{2}jk}^{n+1} = d_{i + \frac{1}{2}jk}
$$
  

$$
12\Delta x_1^2 = d_{i + \frac{1}{2}jk}
$$

**IECHANICS** 

Abdibekova A., Zhakebayev D., Zhubatov Zh.

$$
s_1 \cdot A_{i+\frac{5}{2}jk}^{n+1} - 16 \cdot s_1 \cdot A_{i+\frac{3}{2}jk}^{n+1} + (1+30 \cdot s_1) \cdot A_{i+\frac{1}{2}jk}^{n+1} - 16 \cdot s_1 \cdot A_{i-\frac{1}{2}jk}^{n+1} + s_1 \cdot A_{i-\frac{3}{2}jk}^{n+1} = d_{i+\frac{1}{2}jk}
$$
(8)

where  $s_1 = \frac{1}{24 \text{ Pa/s}^2}$ 1  $s_1 = \frac{1}{24 \cdot \text{Re} \cdot \Delta x}$ τ

2

This equation (8) is solved by the cyclic penta - diagonal matrix method, the result of which the  $A^{n+1}_{1}$  $\frac{+1}{1}$  $^{+}$ *n i jk*  $A^{n+1}_{1}$  is defined.

The second stage  $B_{i+\frac{1}{2}jk}$ *B* 2  $\frac{1}{x+1}$  is looked in the direction of the coordinates  $x_2$ :

$$
\left[1 - \frac{\tau}{2} \cdot \frac{1}{\text{Re}} \cdot \frac{\partial^2}{\partial x_2^2}\right] B_{i + \frac{1}{2}jk} = A_{i + \frac{1}{2}jk}
$$
  

$$
B_{i + \frac{1}{2}jk}^{n+1} - \frac{\tau}{2} \cdot \frac{1}{\text{Re}} \cdot \left(\frac{\partial^2 B}{\partial x_2^2}\right)_{i + \frac{1}{2}jk}^{n+1} = A_{i + \frac{1}{2}jk}^{n+1}
$$

$$
B_{i+\frac{1}{2}jk}^{n+1} - \frac{\tau}{2} \cdot \frac{1}{\text{Re}} \cdot \frac{-B_{i+\frac{1}{2}j+2k}^{n+1} + 16 \cdot B_{i+\frac{1}{2}j+1k}^{n+1} - 30 \cdot B_{i+\frac{1}{2}jk}^{n+1} + 16 \cdot B_{i+\frac{1}{2}j-k}^{n+1} - B_{i+\frac{1}{2}j-2k}^{n+1}}{12 \Delta x_2^2} = A_{i+\frac{1}{2}jk}^{n+1}
$$

$$
s_2 \cdot B_{i+\frac{1}{2}j+2k}^{n+1} - 16 \cdot s_2 \cdot B_{i+\frac{1}{2}j+1k}^{n+1} + (1+30 \cdot s_2) \cdot B_{i+\frac{1}{2}jk}^{n+1} - 16 \cdot s_2 \cdot B_{i+\frac{1}{2}j+k}^{n+1} + s_2 \cdot B_{i+\frac{1}{2}j-2k}^{n+1} = A_{i+\frac{1}{2}jk}^{n+1}
$$
\n(9)

where  $s_2 = \frac{c}{24 R_1 (m_1 + m_2)^2}$ 2  $s_2 = \frac{}{24 \cdot \text{Re} \cdot \Delta x}$ τ

2

This equation (9) is solved by cyclic penta - diagonal matrix method, as a result of which the  $B^{n+1}_{1}$ 1  $^{+}$ *i jk*  $B_{1}^{n+1}$  is defined.

At the third stage  $q_{i+\frac{1}{x}}$ 2  $x_1 + y_2$  is sought in the direction of the coordinates  $x_3$ :

$$
A_{i+\frac{1}{2},k}^{n+1} - 16 \cdot s_1 \cdot A_{i+\frac{1}{2},k}^{n+1} + (1+30 \cdot s_1) \cdot A_{i+\frac{1}{2},k}^{n+1} - 16 \cdot s_1 \cdot A_{i-\frac{1}{2},k}^{n+1} + s_1 \cdot A_{i-\frac{1}{2},k}^{n+1} = d_{i+\frac{1}{2},k}
$$
  
\nhere  $s_1 = \frac{\tau}{24 \cdot \text{Re} \cdot \Delta x_1^2}$   
\nis equation (8) is solved by the cyclic penta - diagonal matrix method, the result  
\nwhich the  $A_{i+\frac{1}{2},k}^{n+1}$  is defined.  
\n $e \text{ second stage } B_{i+\frac{1}{2},k}$  is looked in the direction of the coordinates  $x_2$ :  
\n
$$
\left[1 - \frac{\tau}{2} \cdot \frac{1}{\text{Re} \cdot \partial x_2^2}\right] B_{i+\frac{1}{2},k} = A_{i+\frac{1}{2},k}
$$
  
\n $B_{i+\frac{1}{2},k}^{n+1} - \frac{\tau}{2} \cdot \frac{1}{\text{Re} \cdot \left(\frac{\partial^2 B}{\partial x_2^2}\right)_{i+\frac{1}{2},k}^{n+1} = A_{i+\frac{1}{2},k}^{n+1}$   
\n $B_{i+\frac{1}{2},k}^{n+1} - \frac{\tau}{2} \cdot \frac{1}{\text{Re} \cdot \left(\frac{\partial^2 B}{\partial x_2^2}\right)_{i+\frac{1}{2},k}^{n+1} + 16 \cdot B_{i+\frac{1}{2},k}^{n+1} - B_{i+\frac{1}{2},k}^{n+1} - B_{i+\frac{1}{2},k}^{n+1}$   
\n $B_{i+\frac{1}{2},k}^{n+1} - \frac{\tau}{2} \cdot \frac{1}{\text{Re} \cdot \frac{\tau}{2}} \cdot 16 \cdot s_1^2 B_{i+\frac{1}{2},k}^{n+1} + (1+30 \cdot s_2) \cdot B_{i+\frac{1}{2},k}^{n+1} - B_{i+\frac{1}{2},k}^{n+1}$   
\n
$$
-16 \cdot s_2 \cdot B_{i+\frac{1}{2},k}^{n+1} + s_2 \cdot B_{i
$$

$$
s_{3} \cdot q_{i+\frac{1}{2}j+2k}^{n+1} - 16 \cdot s_{3} \cdot q_{i+\frac{1}{2}j+1k}^{n+1} + (1+30 \cdot s_{3}) \cdot q_{i+\frac{1}{2}jk}^{n+1} - 16 \cdot s_{3} \cdot q_{i+\frac{1}{2}j-k}^{n+1} + s_{3} \cdot q_{i+\frac{1}{2}j-2k}^{n+1} = B_{i+\frac{1}{2}jk}^{n+1}
$$
\n(10)

where  $s_3 = \frac{1}{24 \text{ Pa} \cdot 10^{14} \text{ m/s}^2}$ 3  $s_3 = \frac{1}{24 \cdot \text{Re} \cdot \Delta x}$ τ

2

The equation (10) is solved by the cyclic penta - diagonal matrix method, the result of which the  $q^{n+1}$ 1 + *n*  $q_{i+\frac{1}{i},k}^{n+1}$  is found.

Once we have determined the value  $q_{1}^{n+1}$ 2  $\frac{+1}{1}$ + *n*  $q_{i+\frac{1}{i},jk}^{n+1}$  we find  $\hat{u}_{i+\frac{1}{i}}^{n+1}$ 2  $\hat{\bm{\mathcal{U}}}_{1}^{\ \ n+1}$  $^{+}$ *n*  $i + -jk$  $\hat{u}_{1}^{n+1}$  :

$$
\hat{u}_{1_{i+\frac{1}{2}jk}}^{n+1} = q_{1+\frac{1}{2}jk} + u_{1_{i+\frac{1}{2}jk}}^{n}
$$

The velocity components  $\hat{u}_2^{n+1}$ 2  $\hat{\bm{\mathcal{l}}}_2$   $_{-1}^{n+1}$  $^+$ *n ij k*  $\hat{u}_2^{n+1}$  and  $\hat{u}_3^{n+1}$ 2  $\hat{u}_3^{\ n+1}$  $^+$ *n ij k*  $\hat{u}_3^{n+1}$  are found similarly.

At the second stage the Poisson equation is solved, which is satisfies the continuity equation with considering the velocity field from the first stage. The Poisson equation is translated from the physical space into the phase space by using a Fourier transform and solved with using spectral method.

To solve the three-dimensional Poisson equation is used the Fourier transform, which consists of several steps. The resulting intermediate velocity field does not satisfy the continuity equation. The exact expression for the new velocity field is obtained by adding to the intermediate field the term corresponding to the pressure gradient:

$$
u_1^{n+1} = \hat{u}_1^{n+1} - \tau \frac{\partial p}{\partial x_1};
$$
  
\n
$$
u_2^{n+1} = \hat{u}_2^{n+1} - \tau \frac{\partial p}{\partial x_2};
$$
  
\n
$$
u_3^{n+1} = \hat{u}_3^{n+1} - \tau \frac{\partial p}{\partial x_3}.
$$

Substituting the data in the continuity equation and carrying out the transformation, we obtain the Poisson equation for the pressure field:

$$
\frac{\partial^2 p}{\partial x_1^2} + \frac{\partial^2 p}{\partial x_2^2} + \frac{\partial^2 p}{\partial x_3^2} = \frac{1}{\tau} \left( \frac{\partial \hat{u}_1^{n+1}}{\partial x_1} + \frac{\partial \hat{u}_2^{n+1}}{\partial x_2} + \frac{\partial \hat{u}_3^{n+1}}{\partial x_3} \right)
$$

The equation for pressure is approximated at the point i, j, k takes the following form:

$$
\frac{P_{i+1jk} - 2P_{ijk} + P_{i-1jk}}{\Delta x^2} + \frac{P_{ij+1k} - 2P_{ijk} + P_{ij-1k}}{\Delta y^2} + \frac{P_{ijk+1} - 2P_{ijk} + P_{ijk-1}}{\Delta y z^2} = F_{ijk}
$$
(11)

$$
F_{i,j,k} = \frac{1}{\tau}\left(\frac{\hat{u}_{1}^{n+1}_{i+\frac{1}{2},j,k}-\hat{u}_{1}^{n+1}_{i-\frac{1}{2},j,k}}{\Delta x_{1}}+\frac{\hat{u}_{2}^{n+1}_{i,j+\frac{1}{2},k}-\hat{u}_{2}^{n+1}_{i,j-\frac{1}{2},k}}{\Delta x_{2}}+\frac{\hat{u}_{3}^{n+1}_{i,j,k+\frac{1}{2}}-\hat{u}_{3}^{n+1}_{i,j,k-\frac{1}{2}}}{\Delta x_{3}}\right)
$$

Pressure  $P_{ijk}$  in the physical space goes into the next phase using next dysfunctional:

$$
P_{ijk} = \sum_{k_3} \sum_{k_2} \sum_{k_1} \hat{p}(k_1, k_2, k_3) \times e^{i\frac{(2\pi i k_1 + 2\pi j k_2 + 2\pi k k_3)}{N_1 + N_2 + N_3}}
$$
(12)

$$
F_{ijk} = \sum_{k_3} \sum_{k_2} \sum_{k_1} \hat{F}(k_1, k_2, k_3) \times e^{-\frac{1}{2} (\frac{2\pi k_1}{N_1} + \frac{2\pi k_2}{N_2} + \frac{2\pi k_3}{N_3})}
$$
(13)

Boundary conditions are taken as periodic for Poisson equation. For solving Poisson equation we use spectral method in combination with Fourier transform. Substituting (12) and (13) expressions in equation (11) and performing transformation in the end we get:

$$
\hat{p}(k_1, k_2, k_3) = \frac{\hat{F}(k_1, k_2, k_3)}{\left[ \frac{\cos(\frac{2\pi k_1}{N_1}) - 1}{dx^2} + \frac{\cos(\frac{2\pi k_2}{N_2}) - 1}{dy^2} + \frac{\cos(\frac{2\pi k_3}{N_3}) - 1}{dz^2} \right]}
$$

At the final stage the inverse Fourier transform is performed to obtain the solution of the Poisson equation. The obtained pressure field with using fast Fourier transform is translated from the phase space to the physical space and used at the third stage for recalculation the final velocity field

#### **Calculation of turbulence characteristics for Taylor-Green vortex problem**

To determine the turbulent characteristics in a physical space, it is necessary to average different values in volume. The averaged values will be used to find the turbulent characteristics. The value averaged over the entire calculated area is calculated by the following formula:

$$
\langle u_i \rangle = \frac{1}{N_1 N_2 N_3} \sum_{n=1}^{N_1} \sum_{m=1}^{N_2} \sum_{q=1}^{N_3} \overline{u}_i \Big|_{n,m,q}.
$$

The dissipation rate is calculated by the following formula:

$$
\varepsilon = 2vS_{ij}S_{ij} \geq 2v \left[ \left\langle \left( \frac{\partial u_1}{\partial x_1} \right)^2 \right\rangle + \left\langle \left( \frac{\partial u_2}{\partial x_2} \right)^2 \right\rangle + \left\langle \left( \frac{\partial u_3}{\partial x_3} \right)^2 \right\rangle + \frac{1}{2} \left\langle \left( \frac{\partial u_1}{\partial x_2} + \frac{\partial u_2}{\partial x_1} \right)^2 \right\rangle + \frac{1}{2} \left\langle \left( \frac{\partial u_1}{\partial x_3} + \frac{\partial u_3}{\partial x_1} \right)^2 \right\rangle \right]
$$

The turbulent kinematic energy is found in the following way:

$$
E_k = \frac{1}{2} \left( \langle u_1^2 \rangle + \langle u_2^2 \rangle + \langle u_3^2 \rangle \right) = \frac{3}{2} \langle u_1^2 \rangle
$$

**Numerical modelling results**. The numerical model allowed to describe the isotropic turbulence decay based on hybrid methods, using finite-difference methods in combination with cyclic penta-diagonal for solving equation of motion and spectral methods is used for solution of Poisson equation.

For this task, the characteristic values of the velocity and length were taken equal to  $U_0 = 1$ , and  $L = 1$  respectively. The calculation grid  $128 \times 128 \times 128$  was taken. The Reynolds numbers  $(2\pi)$  $Re = \frac{60}{10}$ *v*  $=\frac{U_0 L}{\sqrt{2\pi}}$  were taken: 1) Re = 100; 2) Re = 300; 3) Re = 600. In the

Table 1 were set up parametres for the comparison of the obtained results of simulation with analytical sollution of vortex problem Taylor –Green.



Table 1. The preset parameters for the comparison results of exact solution with numerical solution of vortex problem Taylor –Green

As the results of the simulation with different Reynolds numbers, the following turbulence characteristics were compared with analytical solution of Taylor –Green vortex problem: kinetic energy and dissipation rate of turbulent flow. Fig. 1 presents the comparison of the turbulent kinetic energy obtained in this work with the analytical solution obtained on the basis solution of Taylor –Green vortex problem at different Reynolds numbers: 1)  $\text{Re} = 100$ ; 2)  $\text{Re} = 300$ ; 3)  $\text{Re} = 600$ . The obtained results shows the satisfactory agreement up to  $T = 3$ .



Presented in Fig. 2 the matching results of the dissipation rate of turbulence decay over the time received in this numerical simulation with exact solution of Taylor –Green vortex problem at different Reynolds number shows good agreement till  $T = 1.5$ , because the order of accuracy in time is  $O(t^3)$ .

In the simulation results, the average error between analytical and numerical solutions was defined, and it was equal to  $\varepsilon_{err} = 10^4$ .



Figure -1. Comparison simulation result of the evolution of kinetic energy over the time with direct methods of Taylor –Green vortex at different Reynolds number.



Figure -2. Comparison simulation result of the dissipation rate of turbulence decay over the time with direct methods of Taylor –Green vortex at different Reynolds number.

### **Conclusion**

The numerical algorithm for solving non-stationary three-dimensional Navier-Stokes equations for modelling of isotropic turbulence decay with using hybrid methods: finitedifference and spectral methods with high order of accuracy and the efficiently algorithm for parallelization at different Reynolds numbers is developed. The using the finitedifference methods in combination with cyclic penta-diagonal matrix for solution of motion equation allowed to reach high order of accuracy and using spectral methods for solution of Poisson equation, makes it possible to gain the time in computation. For validation of the given algorithm the classical problem of Taylor and Green with intial parametres for modeling of isotropic turbulence decay was solved. Thus, the numerical simulation results in obtaining turbulence characteristics show good agreements with analytical solution and the average error  $\varepsilon_{err} = 10^4$  between analytical and numerical solutions was defined.

Thus, the developed numerical algorithm can be used for simulation of the formation and dynamics of clouds with considering the turbulent processes.

This research was performed in the framework of the project "Development of software for modeling the dynamics of clouds formed at ground explosion of the launch vehicle".

**Acknowledgements**. This research was supported by 0383/GF4. We thank professor Lian-Ping Wang for discussions.

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#### **GENERALIZED LIPPMANN-SCHWINGER EQUATION FOR INITIAL BOUNDARY VALUE PROBLEM IN 3D BLOCKY MULTIPHYSICS MULTI-SCALE MEDIA**

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#### **1. Introduction**

It is known that the conventional Lippmann-Schwinger equation is commonly used for solving of wave motion problems in monophysics media such as acoustic, elastic, electromagnetic, optic etc. media with inclusions [1]. In multiphysics blocky media, for example: combination of solid with porous media (as salt structures with porous fluid-saturated reservoirs), the Lippmann-Schwinger equation needs to be generalized for blocky model case. For this, we suggest to use TPOT (the Transmission-Propagation Operator Theory) [2]. The generalized equation can be then used for solving of wave motion problems in the general 3D multiphysics multi-scale blocky media case with curved interfaces. Since this generalized equation has a similar structure to the conventional one, its solution can be done by any of the existing solvers, both numerical and analytical.

#### **2. The generalized Lippmann-Schwinger equation for 3D blocky multiphysics multi-scale media**

We consider the IBVP (initial boundary value problem) system of wave motion equations for medium with M blocks with a source in the 1st block  $[2, 3]$ 

$$
\left[\mathbf{D}_{x} + \mathbf{M}(\omega)\right]\mathbf{u} = \mathbf{f} \quad , \tag{1}
$$

where **u** is the wavefield, **f** is the source function,  $\mathbf{D}_x$  is the differential operator and **M** is the medium parameters (this matrix for different media is given in [4, 5]) operator and  $\omega$  is angular frequency. The wave vector **u** satisfies the interface conditions. Equation (1) in the wave amplitude form is [2, 3]

$$
a = L a + a^{(0)}, \quad L = PT,
$$
 (2)

where  $\mathbf{a}^{(0)}$ is the feasible source wavefield [6], **<sup>T</sup>** is the transmission (reflection/refraction) operator and **P** is the propagation operator. The solution is represented as [2, 3]

$$
\mathbf{a} = \left[\mathbf{P} \mathbf{T}\right]^{N+1} \mathbf{a} + \left\{\sum_{n=0}^{n=N} \mathbf{a}^{(n)}\right\}, \quad \mathbf{a}^{(n)} = \mathbf{P} \mathbf{T} \mathbf{a}^{(n-1)} \quad n = \overline{1, N}, \tag{3}
$$

$$
\mathbf{a} = \lim_{N \to \infty} \left\{ \sum_{n=0}^{n=N} \mathbf{a}^{(n)} \right\}, \quad \lim_{N \to \infty} \left\{ \left[ \mathbf{P} \mathbf{T} \right]^{N+1} \mathbf{a} \right\} = \mathbf{0} \quad , \tag{4}
$$

where  $\mathbf{a}^{(n)}$  is n times transmitted (reflected/refracted) wavefield. Let us introduce a local perturbation of the medium. Equation (2) for the reference medium has the form

$$
\mathbf{a}_0 = \mathbf{L}_0 \ \mathbf{a}_0 + \mathbf{a}^{(0)} \tag{5}
$$

where

$$
\mathbf{L} = \mathbf{L}_0 + \delta \mathbf{L} \,, \quad \mathbf{a} = \mathbf{a}_0 + \delta \mathbf{a} \tag{6}
$$



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We notice that the perturbed operator  $\delta \mathbf{L} \neq \mathbf{O}$  inside the local support only. Outside the local support  $\delta \mathbf{L} = \mathbf{O}$ . Also notice that  $\delta \mathbf{a} \neq \mathbf{0}$ . Substituting equation (2) in (5), we obtain  $(I-L)a = (I-L_0)a$ . (7)

Substituting (6) in (7), we obtain

$$
(\mathbf{I} - \mathbf{L}_0) \mathbf{a} = (\mathbf{I} - \mathbf{L}_0) \mathbf{a}_0 + \delta \mathbf{L} \mathbf{a} . \tag{8}
$$

Since  $\|\mathbf{L}_0\|$  < 1 [2, 3, 6], we multiply equation (8) by  $(\mathbf{I} - \mathbf{L}_0)^{-1}$ 0  $I - L_0$ <sup>-1</sup> from the left and derive the Lipmann Schwinger equation in the general form

$$
\mathbf{a} = \mathbf{a}_0 + \left(\mathbf{I} - \mathbf{L}_0\right)^{-1} \delta \mathbf{L} \mathbf{a} \tag{9}
$$

If one wishes to obtain the scattering  $T$ -operator  $[7]$  for equation (9), it could be done as following. Multiplying (9) by  $\delta$ **L** from the left, we get

$$
\delta \mathbf{L} \mathbf{a} = \delta \mathbf{L} \mathbf{a}_0 + \delta \mathbf{L} (\mathbf{I} - \mathbf{L}_0)^{-1} \delta \mathbf{L} \mathbf{a} . \qquad (10)
$$

Notice that  $\delta \mathbf{L} \mathbf{a} \neq \mathbf{0}$  inside the local support. Solving equation (10) with respect to  $\delta \mathbf{L} \mathbf{a}$ , we obtain

$$
\delta \mathbf{L} \mathbf{a} = \left[ \mathbf{I} - \delta \mathbf{L} \left( \mathbf{I} - \mathbf{L}_0 \right)^{-1} \right]^{-1} \delta \mathbf{L} \mathbf{a}_0 \quad . \tag{11}
$$

In formula  $(11)$  we can introduce a T -operator as it was done in [7]

$$
\delta \mathbf{L} \mathbf{a} = T \mathbf{a}_0 \tag{12}
$$

with the generalized *<sup>T</sup>* -operator by formula

$$
T = \left[\mathbf{I} - \delta \mathbf{L} \left(\mathbf{I} - \mathbf{L}_0\right)^{-1}\right]^{-1} \delta \mathbf{L} \tag{13}
$$

This operator generalizes *<sup>T</sup>* -operator from [7].

#### **3. Conclusions**

This work suggests a generalization of the classical Lippmann-Schwinger equation by TPOT. While the classical equation is used for wave motion problems in monophysics media, the new equation can be used for 3D blocky multiphysics media combining different media, for example: salt structures with porous fluid-saturated reservoirs.

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### **TPOT&TWSM FOR 3D MULTIPHYSICS MULTI–SCALE MODELS WITH COMPLEX INTERFACES. UU-MODEL SOLUTION SEPARATION**

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#### **4. Introduction**

There are various physical and numerical methods allowing appropriate modeling of multiphysics wavefields in multiscale effective models, for example: metal processing, composite material, oil and gas development, geophysical imaging and interpretation, fuel cell technology, biomedical tissue engineering etc. We propose TPOT&TWSM (the pure analytical Transmission-Propagation Operator Theory and its software package - the Tip-Wave Superposition Method).

## **5. TPOT&TWSM technology for IBVP solution**

IBVP is conventionally formulated in terms of the kinematic and dynamic fields. TPOT [1] rewrites IBVP statement in terms of the multiphysics wave theory: unknown wave vector **a** in form of  $p_m$  wave amplitudes  $\mathbf{a}_{mn}^{\pm} = \begin{pmatrix} a_{mn}^{\pm} & \dots & a_{mn}^{\pm} \end{pmatrix}^T$  counter-propagating at *n*-th interface of *m*-th domain and IBVP in form of the transmission-propagation integral equation (TPIE)  $\mathbf{a} = \mathbf{TPa} + \mathbf{a}^{(1)}$ . Here,  $\mathbf{a}^{(1)} = \mathbf{T} \mathbf{a}^{(0)}$  is the single transmitted wavefield,  $\mathbf{a}^{(0)} = \sum_{n} \mathbf{a}^{[n]}$ 0 *N n*  $\mathbf{a}^{(0)} = \sum_{n=0}^{\infty} \mathbf{a}^{[n]}$  is the source wavefield,  $\mathbf{a}^{[0]}$  is the conventional spherical wave and  $\sum_{i=1}^{N} \mathbf{a}^{[i]}$  is the total diffraction at the boundary [2]. The transmission operator **T** 1 *n* contains the generalized plane-wave transmission(reflection/refraction) coefficients. The propagation operator **P** in domains contains the polarization matrix and the feasible Kirchhoff-type surface integral operator accounting for the total diffraction  $[2]$ . The total solution is  $\mathbf{a} = [\mathbf{T} \mathbf{P}]^{N+1} \mathbf{a} + \sum \mathbf{a}^{(n)}$ 1  $\mathbf{a} = [\mathbf{T} \ \mathbf{P}]^{N+1} \ \mathbf{a} + \sum_{n=1}^{N} \mathbf{a}^{(n)}$  with *n*-tuple transmitted wavefields  $\mathbf{a}^{(n)} = \mathbf{T} \ \mathbf{P} \ \mathbf{a}^{(n-1)}$ *n* for  $n \ge 2$ . TWSM and highly-optimized TWSM [3] compute TPOT solutions  $\mathbf{a}^{(n)}$  on a GPU cluster by approximation of operator **TP** by nonsparse matrix. TWSM is valid in

the multiscale range  $10 \le h / \lambda_{dom} \le 99$ , where *h* and  $\lambda_{dom}$  are model size and dominant wavelength. TPOT&TWSM was compared with canonical analytical solutions [4], laboratory data [5] and numerical methods [6].

#### **6. UU- model solution separation: the creeping wave**

Figures 1 and 2 give a UU-model and an auxiliary W-model. Figure 3a-e illustrates  $a^{[0]}$ ,  $a^{[1]}$ ,  $a^{[2]}$ ,  $a^{[3]}$  and  $a^{(0)}$  for UU-model where the terms of the 4th and higher order are negligibly small. Figure 4 gives  $a^{(0)}$  for W-model from [3]. Figure 5 represents the difference seismogram for UU- and W-models, which is the creeping wave occurring at curved boundary parts of UU-model and not occurring at the flat faces of W-model.



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13 September – 16 September 2016, Porto, Portugal



#### **7. Conclusions**

TPOT&TWSM does the solution separation for 3D multi-physics multi-scale media with curved interfaces. UU-model solution separation demonstrated the creeping wave.

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