

Time matters: perspectives on time integration in CFD

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Time integration in CFD

False (?) myths and common choices

“

Time integration is not so important: spatial and modeling errors dominate over temporal errors.

”

Time integration in CFD

False (?) myths and common choices

High-Order CFD Methods: Current Status and Perspective

Z.J. Wang, Krzysztof Fidkowski*, Rémi Abgrall, Francesco Bassi, Doru Caraeni, Andrew Cary, Herman Deconinck, Ralf Hartmann, Koen Hillewaert, H.T. Huynh, Norbert Kroll, Georg May, Per-Olof Persson, Bram van Leer, Miguel Visbal

“[...] these results have focused on spatial errors. Temporal errors are also of concern in unsteady simulations, and for efficiency purposes high-order time-integration schemes should be used with spatially high-order methods. There are several choices of high-order time-integration schemes, and this topic will be explored in future workshops”

— Wang et al., 2012

Time integration in CFD

False (?) myths and common choices

“Classical” methods are still the common choice in many **open-source codes** and in **scale-resolving simulations** of turbulent flows

- Wray’s low-storage third-order Runge-Kutta (RK3)
- Lower-order multi-step methods (e.g., 2-step Adams-Bashforth)
- RK3/AB2 in combination with Crank-Nicolson
- Implicit-explicit Runge-Kutta schemes up to third order
- Strong Stability Preserving (SSP)-RK3

Time integration in CFD

False (?) myths and common choices

- **Resolution** constraints — representation of smallest time scale τ_η
- **Stability** constraints, due to

• convective terms

$$\text{CFL} = \frac{U_{\max} \Delta t}{\Delta x} \leq \sigma^c \quad \rightarrow \quad \frac{\Delta t}{\tau_\eta} \leq \frac{U_{\max}}{U_{\text{ref}}} \text{Re}^{-1} \frac{\Delta x}{\eta}$$

• viscous terms

$$\frac{\Delta t}{\tau_\nu} \leq \sigma^v \quad \frac{\Delta t}{\tau_\eta} \leq \sigma^v \left(\frac{\Delta x}{\eta} \right)^2$$

- In LES $\Delta x/\eta$ is typically large \implies convective stability limits the Δt

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- *viscous* terms

$$\frac{\nu \Delta t}{(\Delta x)^2} \leq \sigma^d \quad \rightarrow \quad \frac{\Delta t}{\tau_\eta} \leq \left(\frac{\Delta x}{\eta} \right)^2$$

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Common practice: use Δt close to the stability limit to minimize computational effort

Time integration in CFD

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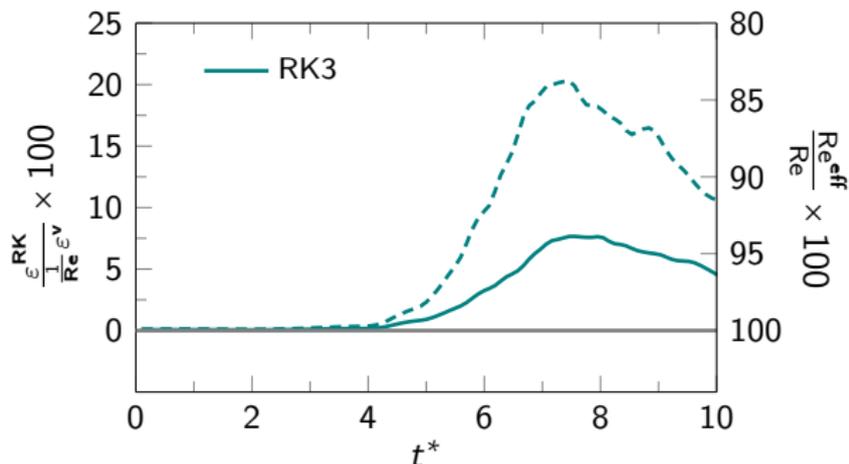
... is this safe?

What about accuracy and physical fidelity?

Potential damages of time integration

Alteration of *effective* Reynolds number (no model LES)

$$\frac{\Delta E}{\Delta t} = \frac{1}{\text{Re}} \varepsilon^v + \varepsilon^{\text{RK}} \stackrel{\text{def}}{=} \frac{1}{\text{Re}^{\text{eff}}} \varepsilon^v$$

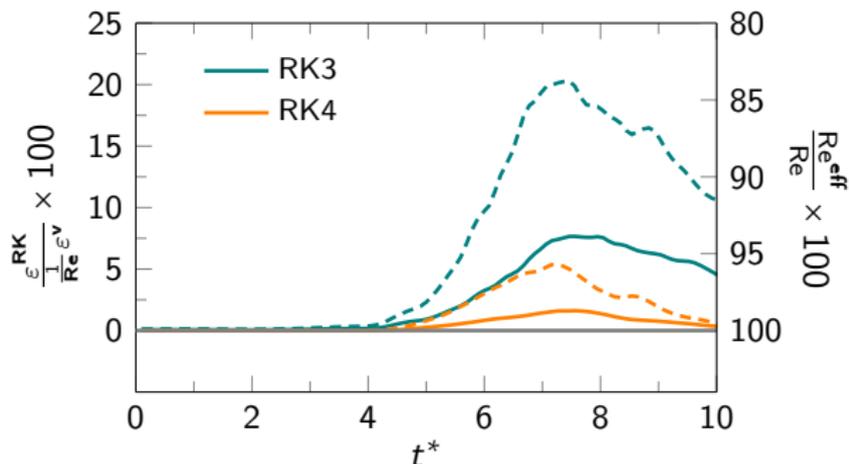


3D Taylor-Green vortex at $\text{Re} = 1600$ (solid lines) and $\text{Re} = 3000$ (dashed lines) on a 64^3 mesh using a fourth-order skew-symmetric Padé scheme and $\text{CFL} = 1.0$

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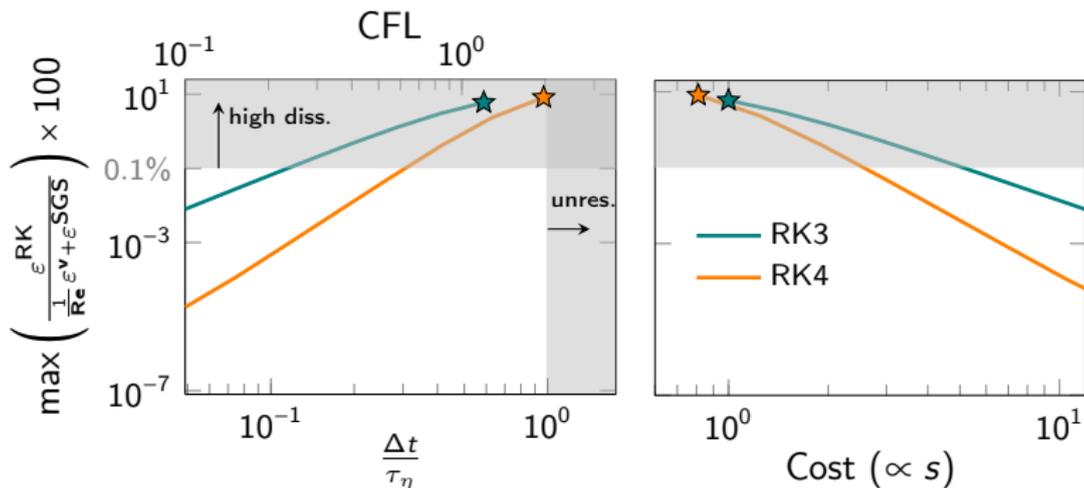


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Potential damages of time integration

Interaction with SGS modeling in LES

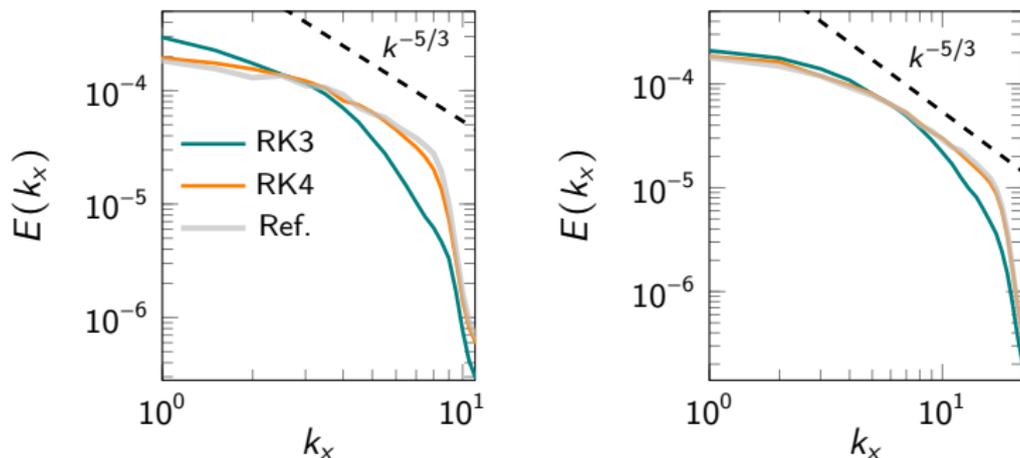
$$\frac{\Delta E}{\Delta t} = \frac{1}{\text{Re}} \epsilon^v + \epsilon^{\text{RK}} + \epsilon^{\text{SGS}}$$



Large-eddy simulation of Taylor-Green vortex at $\text{Re} = 1600$ on a 64^3 mesh using a fourth-order skew-symmetric scheme and the dynamic Smagorinsky model

Potential damages of time integration

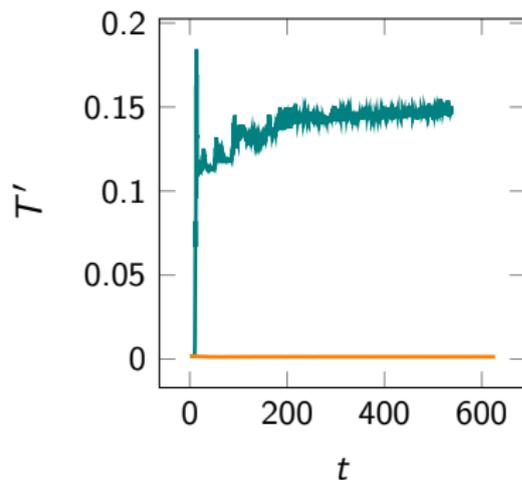
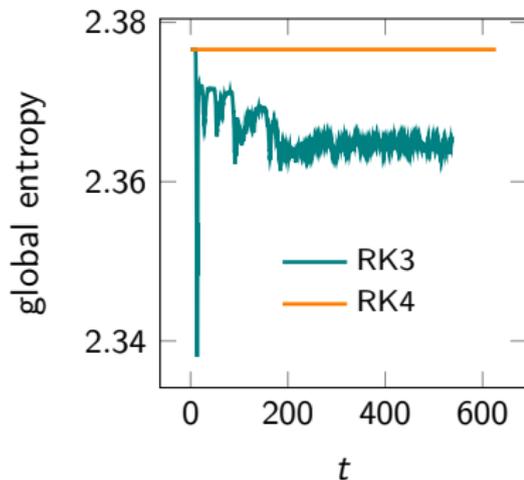
Energy spectrum distortion in implicit large eddy simulation



Time-averaged streamwise energy spectra of a turbulent channel flow at the centerline for $Re_\tau = 180$ (left) and $Re_\tau = 395$ (right) at $CFL = 0.7$. Implicit large-eddy simulation performed using a sixth-order skew-symmetric Padé scheme (Xcompact3d)

Potential damages of time integration

Entropy drift in compressible flows



Inviscid compressible Taylor-Green vortex at $M = 0.1$ on a 32^3 mesh using a second-order kinetic-energy and entropy-preserving scheme, using $CFL = 0.8$; performed using the open-source code STREAMS

Some pathways for improvement

- ① Structure-preserving time integrators
- ② Error control / adaptivity

Some pathways for improvement

- 1 Structure-preserving time integrators
- 2 Error control / adaptivity

Structure-preserving time integrators

Invariants of Navier-Stokes equations

- Semi-discrete Navier-Stokes equations:

$$\begin{cases} \frac{d\mathbf{u}}{dt} = \mathbf{f}(t, \mathbf{u}(t)) \\ \mathbf{u}(t_0) = \mathbf{u}_0 \end{cases}$$

- The semi-discretized equations possess quantities η such that

$$\eta(\mathbf{u}^{n+1}) \leq \eta(\mathbf{u}^n) \text{ for a } \textit{dissipative} \text{ system}$$

$$\eta(\mathbf{u}^{n+1}) = \eta(\mathbf{u}_0) \text{ for a } \textit{conservative} \text{ system}$$

- Examples: inner products or *quadratic* invariants (e.g. kinetic energy, helicity for incompressible flow); entropy for compressible flow

Structure-preserving time integrators

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Structure-preserving time integrators

Runge-Kutta methods

- Time integration: only **Runge-Kutta (RK)** schemes preserve linear invariants and can potentially preserve quadratic ones

$$\begin{cases} \mathbf{u}_i = \mathbf{u}^n + \Delta t \sum_{j=1}^s a_{ij} \mathbf{f}_j, & i = 1, \dots, s \\ \mathbf{u}^{n+1} = \mathbf{u}^n + \Delta t \sum_{i=1}^s b_i \mathbf{f}_i, \end{cases}$$

- If η is the *energy* of the system $\eta = E = \mathbf{u}^T \mathbf{u}$, its discrete evolution reads

$$\frac{\Delta E}{\Delta t} = 2 \sum_i^s b_i \mathbf{u}_i^T \mathbf{f}_i - \Delta t \sum_{i,j}^s (b_i a_{ij} + b_j a_{ji} - b_i b_j) \mathbf{f}_i^T \mathbf{f}_j$$

Structure-preserving time integrators

Symplectic methods

- Only implicit schemes satisfy: $b_i a_{ij} + b_j a_{ji} - b_i b_j \stackrel{\text{def}}{=} g_{ij} = 0$
- Invariant-preserving and *symplectic* coincide for irreducible RK

Gauss ($p = 2$) Radau IIB ($p = 3$)

$\frac{1}{2}$	$\frac{1}{2}$
	1

$\frac{1}{3}$	$\frac{3}{8}$	$-\frac{1}{24}$
1	$\frac{7}{8}$	$-\frac{1}{8}$
	$\frac{3}{4}$	$\frac{1}{4}$

- ☺ Full space/time conservation: no dissipation and solutions *cannot blow up!*
- ☺ Difficult implementation and high computational cost

Structure-preserving time integrators

Pseudo-symplectic methods

- 1 Expand **temporal error** in Taylor series

$$\begin{aligned} \frac{\Delta E}{\Delta t} = -\Delta t \sum_{i,j=1}^s g_{ij} \mathbf{f}_i^T \mathbf{f}_j \approx \Delta t C_2 \sum_{ij} g_{ij} + \Delta t^2 C_3 \sum_{ijk} g_{ij} a_{jk} + \\ + \Delta t^3 \left(C_{4,1} \sum_{ijkl} g_{ij} a_{ik} a_{kl} + C_{4,2} \sum_{ijkl} g_{ij} a_{ik} a_{jl} \right) + \dots \end{aligned}$$

- 2 Get *pseudo-symplectic conditions* for conservation of E up to order q
- 3 Couple order and pseudo-symplectic conditions to get **explicit** schemes of order p that preserve energy to order q , with $q > p$
- 4 Solve the nonlinear system (when possible) to obtain RK coefficients

Structure-preserving time integrators

Pseudo-symplectic methods - order conditions

q	Summation	Vector
1	$\sum_i b_i = 1$	$\mathbf{b}^T \mathbf{e} = 1$
2	$\sum_{ij} g_{ij} = 0$	$\mathbf{b}^T \mathbf{A} \mathbf{e} + \mathbf{b}^T \mathbf{c} = \mathbf{b}^T \mathbf{e}$
3	$\sum_{ijk} g_{ij} a_{jk} = 0$	$\mathbf{b}^T \mathbf{A} \mathbf{c} + \mathbf{b}^T \mathbf{c}^2 = \mathbf{b}^T \mathbf{c} = 0$
4	$\sum_{ijkl} g_{ij} a_{ik} a_{kl} = 0$	$\mathbf{b}^T \mathbf{A}^2 \mathbf{c} + \mathbf{b}^T (\mathbf{c} \cdot \mathbf{A} \mathbf{c}) = \mathbf{b}^T \mathbf{A} \mathbf{c}$
	$\sum_{ijkl} g_{ij} a_{ik} a_{jl} = 0$	$\mathbf{b}^T (\mathbf{c} \cdot \mathbf{A} \mathbf{c}) = \frac{1}{2} (\mathbf{b}^T \mathbf{c})^2$
5	$\sum_{ijklm} g_{ij} a_{jk} a_{kl} a_{lm} = 0$	$\mathbf{b}^T \mathbf{A}^3 \mathbf{c} + \mathbf{b}^T (\mathbf{c} \cdot \mathbf{A}^2 \mathbf{c}) = \mathbf{b}^T \mathbf{A}^2 \mathbf{c}$
	$\sum_{ijklm} g_{ij} a_{jk} a_{kl} a_{km} = 0$	$\mathbf{b}^T \mathbf{A}^2 \mathbf{c}^2 + \mathbf{b}^T (\mathbf{c} \cdot \mathbf{A} \mathbf{c}^2) = \mathbf{b}^T \mathbf{A} \mathbf{c}^2$
	$\sum_{ijklm} g_{ij} a_{jk} a_{kl} a_{jm} = 0$	$\mathbf{b}^T \mathbf{A} (\mathbf{c} \cdot \mathbf{A} \mathbf{c}) + \mathbf{b}^T (\mathbf{c}^2 \cdot \mathbf{A} \mathbf{c}) = \mathbf{b}^T (\mathbf{c} \cdot \mathbf{A} \mathbf{c})$
	$\sum_{ijklm} g_{ij} a_{jk} a_{kl} a_{im} = 0$	$\mathbf{b}^T (\mathbf{c} \cdot \mathbf{A}^2 \mathbf{c}) + \mathbf{b}^T (\mathbf{A} \mathbf{c})^2 = (\mathbf{b}^T \mathbf{c}) (\mathbf{b}^T \mathbf{A} \mathbf{c})$
	$\sum_{ijklm} g_{ij} a_{ik} a_{jl} a_{jm} = 0$	$\mathbf{b}^T (\mathbf{c} \cdot \mathbf{A} \mathbf{c}^2) + \mathbf{b}^T (\mathbf{c}^2 \cdot \mathbf{A} \mathbf{c}) = (\mathbf{b}^T \mathbf{c}^2) (\mathbf{b}^T \mathbf{c})$

$$\mathbf{e} = (1, \dots, 1) \in \mathbb{R}^s, \mathbf{b} = b_i, \mathbf{A} = a_{ij}, \mathbf{c} = \mathbf{A} \mathbf{e}, g_{ij} = (b_i a_{ij} + b_j a_{ji} - b_i b_j)$$

Structure-preserving time integrators

Pseudo-symplectic methods - examples (1/2)

- Construction of a four-stage method with $p = 3$ and $q = 5$: $3p5q(4)$

$$\left\{ \begin{array}{l} \mathbf{b}^T \mathbf{e} = 1 \\ \mathbf{b}^T \mathbf{c} = 1/2 \\ \mathbf{b}^T \mathbf{c}^2 = 1/3 \\ \mathbf{b}^T \mathbf{A} \mathbf{c} = 1/6 \end{array} \right. \cap \left\{ \begin{array}{l} \mathbf{b}^T (\mathbf{c} \cdot \mathbf{A} \mathbf{c}) = 1/8 \\ \mathbf{b}^T (\mathbf{A} \mathbf{c})^2 = 1/24 \\ \mathbf{b}^T (\mathbf{c} \cdot \mathbf{A} \mathbf{c}^2) + \mathbf{b}^T (\mathbf{c}^2 \cdot \mathbf{A} \mathbf{c}) = 1/6 \\ \mathbf{b}^T \mathbf{A}^2 \mathbf{c} = 1/24 \\ \mathbf{b}^T (\mathbf{c} \cdot \mathbf{A}^2 \mathbf{c}) = 1/24 \end{array} \right.$$

- Solution of the nonlinear system

0	0			
$\frac{c_3 - 1}{4c_3 - 3}$	$\frac{c_3 - 1}{4c_3 - 3}$	0		
c_3	$c_3 - \frac{(2c_3 - 1)(4c_3 - 3)}{2(c_3 - 1)}$	$\frac{(2c_3 - 1)(4c_3 - 3)}{2(c_3 - 1)}$	0	
1	$-\frac{(2c_3 - 1)^2}{2(c_3 - 1)(4c_3 - 3)}$	$\frac{6c_3^2 - 8c_3 + 3}{2(c_3 - 1)(2c_3 - 1)}$	$\frac{c_3 - 1}{(2c_3 - 1)(4c_3 - 3)}$	0
	$-\frac{1}{12(c_3 - 1)}$	$\frac{(4c_3 - 3)^2}{12(c_3 - 1)(2c_3 - 1)}$	$-\frac{1}{12(c_3 - 1)(2c_3 - 1)}$	$\frac{4c_3 - 3}{12(c_3 - 1)}$

Structure-preserving time integrators

Pseudo-symplectic methods - examples (2/2)

- $3p6q(5)$

$a_{21} = 0.13502027922909$	$a_{31} = -0.47268213605237$	$a_{32} = 1.05980250415419$
$a_{41} = -1.21650460595689$	$a_{42} = 2.16217630216753$	$a_{43} = -0.37234592426536$
$a_{51} = 0.33274443036387$	$a_{52} = -0.20882668296587$	$a_{53} = 1.87865617737921$
$a_{54} = -1.00257392477721$	$b_1 = 0.04113894457092$	$b_2 = 0.26732123194414$
$b_3 = 0.86700906289955$	$b_4 = -0.30547139552036$	$b_5 = 0.13000215610576$

- $4p7q(6)$

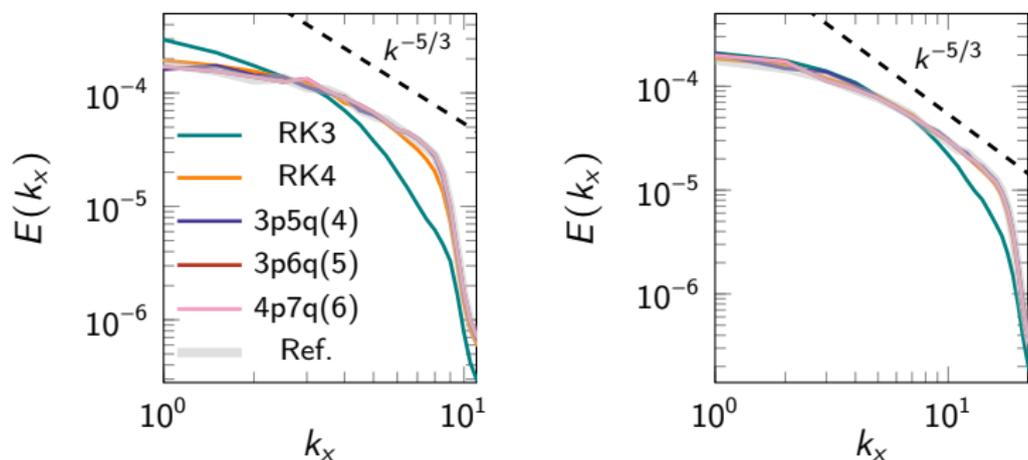
$a_{21} = 0.23593376536652$	$a_{31} = 0.34750735658424$	$a_{32} = -0.13561935398346$
$a_{41} = -0.20592852403227$	$a_{42} = 1.89179076622108$	$a_{43} = -0.89775024478958$
$a_{51} = -0.09435493281455$	$a_{52} = 1.75617141223762$	$a_{53} = -0.96707850476948$
$a_{54} = 0.06932825997989$	$a_{61} = 0.14157883255197$	$a_{62} = -1.17039696277833$
$a_{63} = 1.30579112376331$	$a_{64} = -2.20354136855289$	$a_{65} = 2.926568375015948$
$b_{1,6} = 0.07078941627598$	$b_{2,5} = 0.87808570611881$	$b_{3,4} = -0.44887512239479$

F. Aubry and P. Chartier *BIT* 38:439–461, 1998

F. Capuano et al. *JCP* 328:86–94, 2017

Structure-preserving time integrators

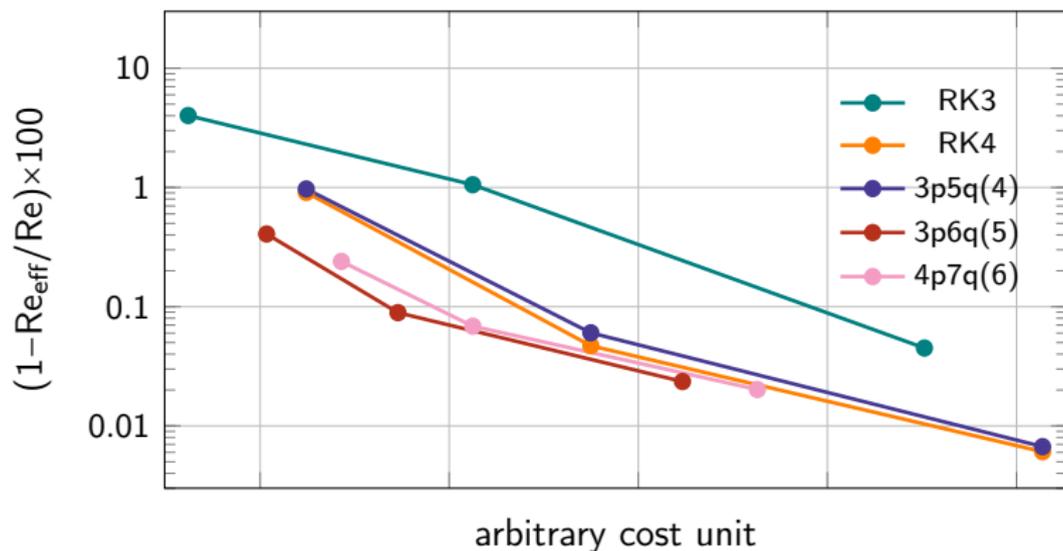
Numerical results (1)



Time-averaged streamwise energy spectra of a turbulent channel flow at the centerline for $Re_\tau = 180$ (left) and $Re_\tau = 395$ (right) at $CFL = 0.7$. Implicit large-eddy simulation performed using the open-source code Xcompact3d

Structure-preserving time integrators

Numerical results (2)



Accuracy Vs. cost for $Re_\tau = 180$ (left). Implicit large-eddy simulation performed using the open-source code Xcompact3d

Structure-preserving time integrators

Beyond quadratic invariants: square-root formulation

- Kinetic energy in compressible flows is a cubic quantity: no RK preservation

$$\rho k = \frac{(\rho u_i)^2}{\rho}$$

- Previous attempts based on *square-root* formulation

$$\mathbf{u} = \begin{bmatrix} \sqrt{\rho} \\ \sqrt{\rho} \mathbf{u} / \sqrt{2} \\ \sqrt{\rho e} \end{bmatrix}$$

- Kinetic energy becomes a quadratic quantity!

A. Iserles and A. Zanna. *JCAM* 125:69–81, 2000

W. Rozema et al. *J. Turbul.* 15:386–410, 2014

Structure-preserving time integrators

Beyond quadratic invariants: relaxation RK (RRK)

- For general convex quantities (e.g., entropy): no way!
- Introduction of a **relaxation factor** at the last RK step

$$\begin{cases} \mathbf{u}_i = \mathbf{u}^n + \Delta t \sum_{j=1}^s a_{ij} \mathbf{f}_j, & i = 1, \dots, s \\ \mathbf{u}_\gamma^{n+1} = \mathbf{u}^n + \gamma_n \Delta t \sum_{i=1}^s b_i \mathbf{f}_i \end{cases}$$

- Find γ_n as a root of:

$$r(\gamma) = \eta(\mathbf{u}_\gamma^{n+1}) - \eta(\mathbf{u}^n) - \gamma \Delta t \sum_{i=1}^s b_i \boldsymbol{\eta}'^T \mathbf{f}_i$$

- For quadratic invariants, γ_n has a closed form expression

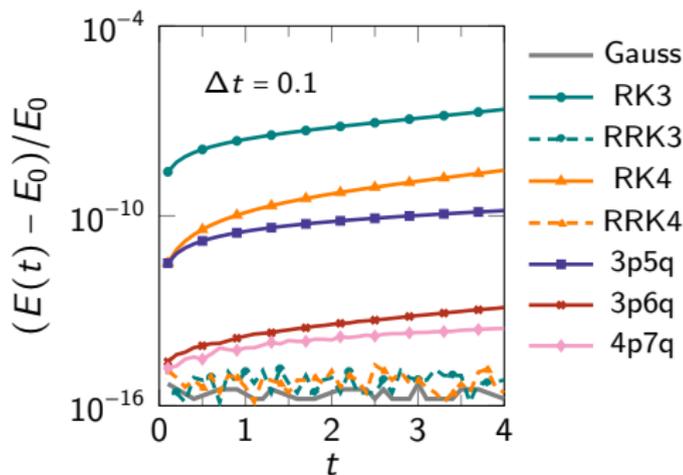
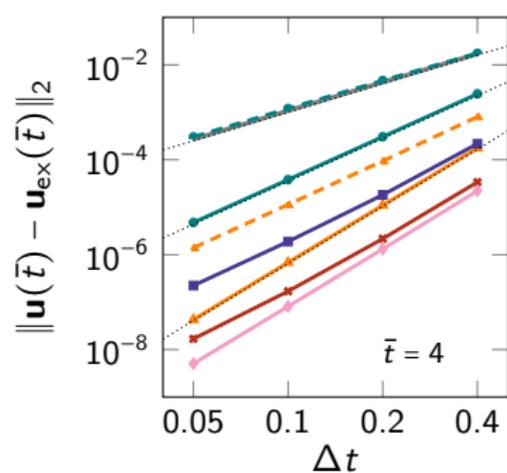
$$\gamma_n = \frac{2 \sum_{i,j=1}^s b_i a_{ij} \mathbf{f}_i^T \mathbf{f}_j}{\sum_{i,j=1}^s b_i b_j \mathbf{f}_i^T \mathbf{f}_j}$$

D. Ketcheson *SIAM JNA* 57:2850–2870, 2019

H. Ranocha et al. *SIAM J. Sci. Comput.* 42:A612–A638, 2020

Structure-preserving time integrators

Numerical results (3)



Error on solution (left) and on energy conservation (right) for an inviscid double mixing layer on a 20^2 mesh, using a second-order centred scheme for spatial discretization. The three dotted lines on the left denote the Δt^2 , Δt^3 and Δt^4 trends

Some pathways for improvement

- 1 Structure-preserving time integrators
- 2 Error control / adaptivity

Error control / adaptivity

Entropy-preserving adaptive time stepping

- Most common: CFL-based control (stability-driven)
- Less common: error-based control (accuracy-driven), e.g., embedded RK
- **Idea:** entropy-preserving adaptive time stepping

$$\frac{\Delta\eta}{\Delta t} = \epsilon^v + \epsilon^{\text{SGS}} + \epsilon^{\text{RK}}$$

- Adapt time step to ensure conservation through a proportional controller

$$\xi = \left| \frac{\epsilon^{\text{RK}}}{\epsilon^v + \epsilon^{\text{SGS}}} \right| < \delta^E \quad \rightarrow \quad \Delta t^{n+1} = \Delta t^n \left| \frac{\delta^E}{\xi^{n+1}} \right|^{1/q}$$

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F. Capuano et al. AIMETA Proceedings, pp. 2311-2323, 2017

A. Aiello et al., in preparation

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- Less common: error-based control (accuracy-driven), e.g., embedded RK
- **Idea:** entropy-preserving adaptive time stepping

$$\frac{\Delta\eta}{\Delta t} = \varepsilon^v + \varepsilon^{\text{SGS}} + \varepsilon^{\text{RK}}$$

- Adapt time step to ensure conservation through a proportional controller

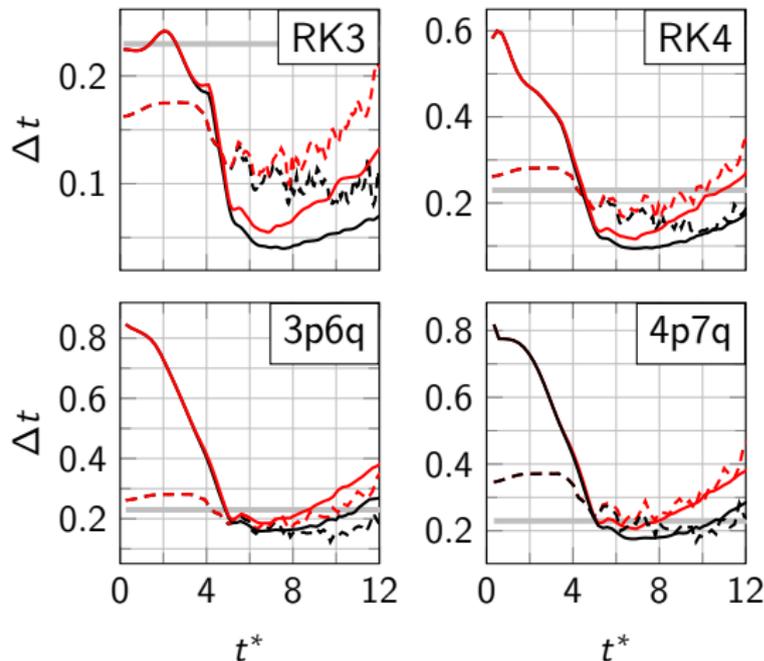
$$\xi = \left| \frac{\varepsilon^{\text{RK}}}{\varepsilon^v + \varepsilon^{\text{SGS}}} \right| < \delta^E \quad \rightarrow \quad \Delta t^{n+1} = \Delta t^n \left| \frac{\delta^E}{\xi^{n+1}} \right|^{1/q}$$

F. Capuano et al. AIMETA Proceedings, pp. 2311-2323, 2017

A. Aiello et al., in preparation

Error control / adaptivity

Entropy-preserving adaptive time stepping



- for RK3 and RK4 Δt dictated by minimum-dissipation criterion for $t > t^* \approx 5$
- SGS model \Rightarrow more dissipation \Rightarrow generally higher Δt
- Pseudo-symplectic schemes \Rightarrow reduction of $\epsilon^{\text{RK}} \Rightarrow$ higher Δt for minimum-dissipation criterion

Incompressible Taylor-Green Vortex at $\text{Re} = 1600$ on a 64^3 mesh, using a second-order skew-symmetric scheme for spatial discretization

Conclusions

Lessons learnt

- Low-order time integrators operated at moderate-to-high CFL numbers **can introduce non-negligible temporal errors**, even when spatial discretization is highly accurate
- Temporal errors may interact non-trivially with LES modeling, effectively acting as **an *implicit* subgrid-scale contribution** whose impact is rarely quantified or controlled
- **Structure-preserving time integration can be more efficient overall**, as improved stability and long-time behavior may offset the higher per-step cost
- Accuracy-driven adaptivity in time offers a promising route to improved fidelity, **but remains largely underexploited in CFD practice**

Conclusions

Some questions for the community

- Should time integration be co-designed with spatial discretization, rather than treated as a modular, interchangeable component?
- Do scale-resolving simulations require structure-preserving time integrators, or are current practices sufficient in most practical LES settings?
- Are we benchmarking the right quantities, or are important temporal effects hidden by commonly used diagnostics?
- What is the practical impact of entropy drift and invariant violation in long-time under-resolved simulations?
- Is accuracy-driven time adaptivity underused in CFD, and if so, what are the real barriers to its adoption?