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A Solution of the Navier-Stokes Equations Using a (v, v, ρ) Formulation

C Greenough



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A Solution of the Navier-Stokes Equations Using a (u,v,p) Formulation

C. Greenough

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Abstract

This report describes the solution of the Navier-Stokes equation in their (u,v,p) formulation using the NAG/SERC Finite Element Library. The implementation uses a simple iteration schemes to solve the nonlinear algebraic system resulting from the application of the Galerkin method to the governing equations. The program also demonstrates how more complicated system matrices can be formed using the generalised assemble routines. As a test problem the report uses channel flow over a cavity.

In the report the governing equations and their numerical approximation are discussed together with a detailed description of the Fortran 77 program implementing their solution.

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1 Introduction

The solution of the Navier-Stokes equations are very important in many areas of science and engineering [1]. Although the solution of these equations for high Reynolds number is very difficult and requires specialised techniques, there are many applications where such sophistication is not required. This program aims to provide a starting point for the development of such finite element programs and to illustrate the solution of such coupled non-linear systems using the Finite Element Library [2, 3, 4].

The program illustrates how a simple point iteration scheme can be implemented using the Library and how more complicated system matrices can be constructed using the generalised assembly routines. The program also illustrates how the Library can be used to create a numerical formulation that combines different orders of approximation for the dependent variables.

2 Problem

A laminar flow over a square cavity is create and driven by the motion of the top boundary **AB**. It is required to calculate the velocity field and pressure distribution of a viscous fluid moving over a square cavity. The problem geometry, discretisation and boundary conditions are described in Figures 1 and 2.

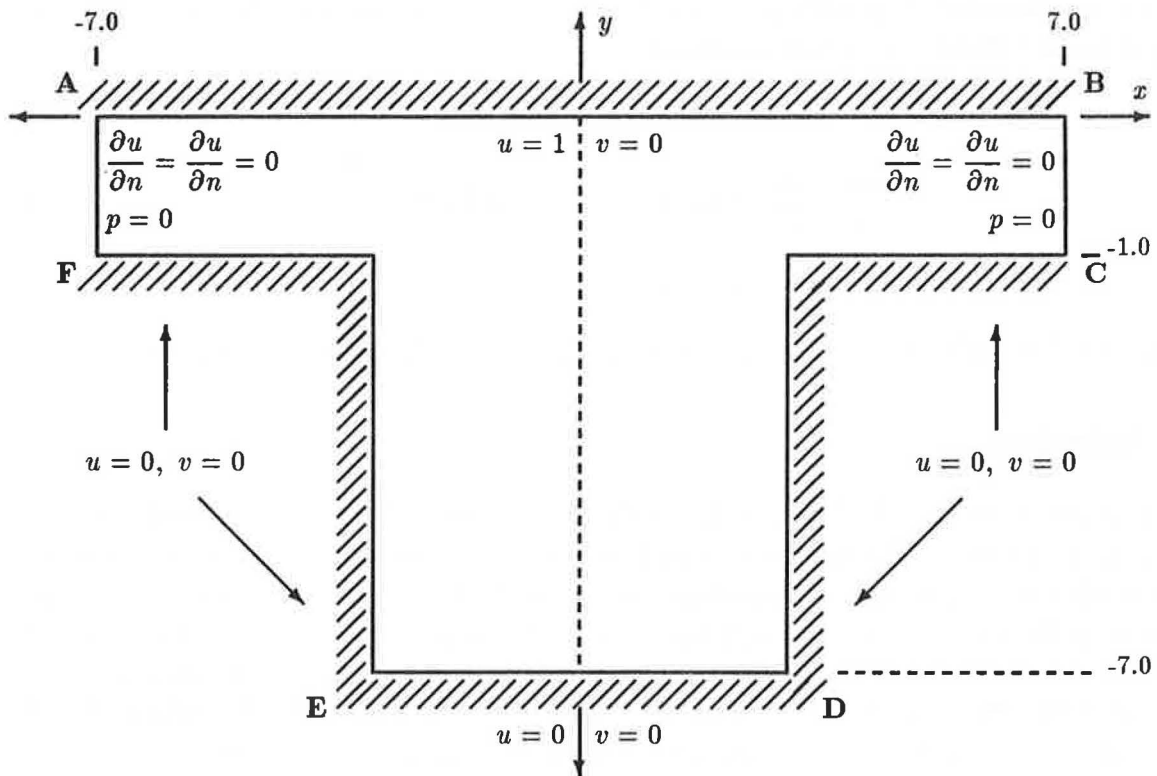


Figure 1: Problem Definition

3 Theory

The partial differential equations governing two-dimensional viscous flow in non-dimensional coordinates are:

$$u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} = \frac{l_{x1}}{F_R} - \frac{\partial p}{\partial x} + \frac{1}{R_E} \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) \quad (1)$$

$$u \frac{\partial v}{\partial x} + v \frac{\partial v}{\partial y} = \frac{l_{x2}}{F_R} - \frac{\partial p}{\partial y} + \frac{1}{R_E} \left(\frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} \right) \quad (2)$$

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} = 0 \quad (3)$$

where u, v and p are the non-dimensional velocity components and pressure. R_E and F_R are the Reynolds and Froude numbers, and l_{x1} and l_{x2} are the direction cosines of the x and y global axes to the direction of the gravitational field. The non-dimensional variables are related to the dimensional variables by

$$x = \frac{x^*}{l}, \quad y = \frac{y^*}{l}, \quad u = \frac{u^*}{l}, \quad v = \frac{v^*}{l} \quad (4)$$

and

$$p = \frac{p^*}{\rho u_o^2} \quad (5)$$

where l is a characteristic length, ρ the density and u_o^2 a datum velocity. These equations are subject to the following boundary conditions

$$u = v = 0 \quad \text{on FE, ED and DC}$$

$$\frac{\partial u}{\partial n} = \frac{\partial v}{\partial n} = p = 0 \quad \text{on AF and BC} \quad (6)$$

$$u = u_o \text{ and } v = 0 \quad \text{on AB}$$

In this set of boundary conditions the flow is driven by the velocity of the top plate.

4 Solution

The problem domain is divided into 19 8-noded quadrilateral elements, numbered 1 to 19, as shown in Figure 2. Using the (u, v, p) formulation an accepted practice is to represent the variation in the pressure by shape functions one order lower than those used to define the variation in the velocity components. Thus, the velocity components u and v are approximated by iso-parametric bi-quadratic elements and the pressure, p , by super-parametric bi-linear elements (since the geometry of the pressure elements will be defined by the eight nodes of the bi-quadratic elements). In each element the following approximations are made

$$u = \sum_{i=1}^{i=n} N_i u_i, \quad v = \sum_{i=1}^{i=n} N_i v_i \quad (7)$$

$$p = \sum_{j=1}^{j=m} M_j p_j \quad (8)$$

7	8	23	37	47	55	61	67	72	78	76
6	②	24	④	46	⑥	62	⑧	73	⑩	77
4	5	22	32	43	53	59	65	71	74	75
2	①	20	③	42	⑤	58	⑦	66	⑨	68
1	3	21	33	44	54	60	63	64	70	69
		34	⑬	45	⑫	56	⑬	57		
		36	35	46	49	50	51	52		
		38	⑭	39	⑮	40	⑯	41		
		25	26	27	28	29	30	31		
		9	⑰	12	⑱	15	⑲	17		
		11	10	13	14	16	19	18		

Figure 2: Problem Discretisation

where in this problem $n=8$ and $m=4$ and u_j , v_j and p_j are the nodal values of the velocity components and the pressure. Employing the Galerkin weighted residual approach (1) becomes

$$\begin{aligned}
& \sum_1^{n_e} \int_{\Omega^e} N_i \left[\sum_{k=1}^n N_k u_k \sum_{j=1}^n \frac{\partial N_j}{\partial x} u_j + \sum_{k=1}^n N_k v_k \sum_{j=1}^n \frac{\partial N_j}{\partial y} u_j \right. \\
& \left. + \sum_{l=1}^m \frac{\partial M_l}{\partial x} p_l - \frac{l_{x1}}{F_R} - \frac{1}{R_E} \left[\sum_1^n \frac{\partial^2 N_j}{\partial x^2} u_j + \sum_1^n \frac{\partial^2 N_j}{\partial y^2} u_j \right] \right] d\Omega^e = 0
\end{aligned} \tag{9}$$

where the outer summation is over each element in the problem and the inner summations over the appropriate number of nodes in an element. By using Green's Theorem the second order terms can be reduced by an order. For example these terms in (9) become

$$\begin{aligned}
& \frac{1}{R_E} \int_{\Omega^e} N_i \left[\sum_{j=1}^n \frac{\partial^2 N_j}{\partial x^2} u_j + \sum_{j=1}^n \frac{\partial^2 N_j}{\partial y^2} u_j \right] d\Omega^e = \\
& \frac{1}{R_E} \int_{\Gamma^e} N_i \sum_{j=1}^n \frac{\partial N_j}{\partial n} u_j d\Gamma^e - \frac{1}{R_E} \int_{\Omega^e} \left[\frac{\partial N_i}{\partial x} \sum_{j=1}^n \frac{\partial N_j}{\partial x} u_j + \frac{\partial N_i}{\partial y} \sum_{j=1}^n \frac{\partial N_j}{\partial y} u_j \right] d\Omega^e
\end{aligned} \tag{10}$$

where Γ_e denotes integration along an element boundary. Within the body of the domain a summation of these boundary integral contributions will vanish. The only non-zero contribu-

tions come from the boundary of the problem. Substitution of (10) into (9) produces

$$\sum_1^{n_e} \left[\int_{\Omega^e} N_i N_k u_k \frac{\partial N_j}{\partial x} + N_i N_k v_k \frac{\partial N_j}{\partial y} + N_i \frac{\partial M_l}{\partial x} p_l - N_i \frac{l_{x1}}{F_R^2} \right. \\ \left. \frac{1}{R_E} \left[\frac{\partial N_i}{\partial x} \frac{\partial N_j}{\partial x} u_j + \frac{\partial N_i}{\partial y} \frac{\partial N_j}{\partial y} v_j \right] \right] d\Omega^e - \int_{\Gamma_1^e} \frac{1}{R_E} N_i \frac{\partial N_j}{\partial n} u_j d\Gamma - \int_{\Gamma_2^e} \frac{1}{R_E} N_i \frac{\partial u_j}{\partial n} d\Gamma^e = 0 \quad (11)$$

where Γ_1^e and Γ_2^e denote the boundaries over which $\partial u/\partial n$ is specified.

The corresponding approximation for (2) can be obtained by simply interchanging x with y and u with v in (11). The system of equations is completed by approximating the continuity equation (3). Again the Galerkin weighted residual approach is used, but this time the weighting functions are now taken to be those associated with the four-noded super-parametric pressure element, M_k .

$$\sum_1^{n_e} \int_{\Omega^e} M_i \left[\frac{\partial N_j}{\partial x} u_j + \frac{\partial N_j}{\partial y} v_j \right] d\Omega^e = 0 \quad (12)$$

The assembled matrix equation takes the form

$$A\lambda = F + B \quad (13)$$

where the form of λ is

$$\lambda = \begin{bmatrix} u_i \\ p_i \\ v_i \end{bmatrix} \quad (14)$$

Each coefficient in the matrix A has the form

$$a_{ij} = \sum_1^{n_e} \int_{\Omega^e} \begin{bmatrix} C_{11} & C_{12} & C_{13} \\ C_{21} & C_{22} & C_{23} \\ C_{31} & C_{32} & C_{33} \end{bmatrix} d\Omega^e - \int_{\Gamma^e} \begin{bmatrix} \frac{1}{R_E} N_i \frac{\partial N_j}{\partial n} & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \frac{1}{R_E} N_i \frac{\partial N_j}{\partial n} \end{bmatrix} d\Gamma^e \quad (15)$$

where

$$C_{11} = N_i N_k \tilde{u}_k \frac{\partial N_j}{\partial x} + N_i N_k \tilde{v}_k \frac{\partial N_j}{\partial y} + \frac{1}{R_E} \left[\frac{\partial N_i}{\partial x} \frac{\partial N_j}{\partial x} + \frac{\partial N_i}{\partial y} \frac{\partial N_j}{\partial y} \right] \quad (16)$$

$$C_{12} = N_i \frac{\partial M_j}{\partial x}, \quad C_{13} = 0, \quad C_{21} = M_i \frac{\partial N_j}{\partial x} \quad (17)$$

$$C_{22} = 0, \quad C_{23} = M_i \frac{\partial N_j}{\partial y}, \quad C_{31} = 0 \quad (18)$$

$$C_{32} = N_i \frac{\partial M_j}{\partial y} \quad \text{and} \quad C_{33} = C_{11} \quad (19)$$

where \tilde{u}_k and \tilde{v}_k are approximations of u and v that linearise the system during the solution process. These terms are discussed in Section 5.1.

The surface integrals in (16) correspond to that part of the element on a boundary where Dirichlet boundary conditions are applied. In general it is not necessary to calculate these terms.

Where natural or Neuman boundary conditions are imposed contributions will appear in the right-hand side vector. The basic right-hand side terms are of the form:

$$f_i = \sum_1^{n_e} \int_{\Omega^e} \begin{bmatrix} f_1 \\ f_2 \\ f_3 \end{bmatrix} d\Omega^e \quad (20)$$

where

$$f_1 = N_i \frac{l_{x1}}{F_R^2}, \quad f_2 = 0, \quad f_3 = N_i \frac{l_{x2}}{F_R^2} \quad (21)$$

Similarly, the terms in the right-hand side corresponding to natural boundary conditions are of the form:

$$b_i = \sum_1^{n_e} \int_{\Gamma_2^e} \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} d\Gamma^e \quad (22)$$

where

$$b_1 = \frac{1}{R_E} N_i \left[\left(\frac{\partial u_j}{\partial n} \right)^{\Gamma^e} \right], \quad b_2 = 0, \quad b_3 = \frac{1}{R_E} N_i \left[\left(\frac{\partial v_j}{\partial n} \right)^{\Gamma^e} \right] \quad (23)$$

More details can be found in [1].

5 Numerical Methods

5.1 Iterative Procedure

The system of algebraic equations described in (13) are nonlinear. Consequently some form of linearisation is required to obtain a solution. In this example program a simple point iteration scheme is used to linearise the system. Consider the nonlinear component of the advection term in (1)

$$u \frac{\partial u}{\partial x} \quad (24)$$

The procedure is to assume a starting value or initial guess for the velocities u and v , \tilde{u} and \tilde{v} . These initial values are assumed constant over each non-linear iteration and consequently (13) linearises. This linear system is assembled and solved for new values of u , v and p . A check is then made on the difference between, for example \tilde{u} and u , and if they are sufficiently close to iteration is complete. If there is a large difference between \tilde{u} and u then new estimates are calculated using a weighted average of the current and previous values.

5.2 Boundary Conditions

In this problem Dirichlet boundary conditions on u and v are imposed on the walls of the cavity and on p in the inlet and outlet. There are two main ways in which these can be applied numerically.

One method is to delete from the assembled system matrix any entry corresponding to a boundary freedom and make the necessary adjustments to the right-hand side. This has the advantage of reducing the size of the problem although it becomes more difficult if the form of the boundary conditions is complex.

A second method is to bias entries in the system matrix corresponding to boundary freedoms. This can be done by either applying a large weight to the main diagonal entries of such

nodes or by setting all the entries in that row to zero apart from the main diagonal entry, which is set to unity. In each case the right-hand side is updated with the boundary value with or without the weighting factor. This procedure forces the required boundary value.

6 Program Description

The programs in Release 4 of the NAG/SERC Finite Element Library have been written in Fortran 77. No assumptions have been made concerning machine-dependent memory initialisation. Readers might find it helpful to read the Finite Element Library Introduction [3] before studying this section.

The program can be divided into seven major sections:

1. Declarations and parameter specifications (statements 1 – 13).
2. Variable initialisation and data input (statements 14 – 69).
3. Main iteration loop (statements 70 – 147).
4. Assembly of element matrices (statements 79 – 113).
5. System matrix assembly (statements 114 – 119).
6. Inclusion of boundary conditions (statements 121 – 133).
7. Solution for velocity components u and v and pressure p (statement 135).
8. Update of iteration loop (statements 136 – 147).
9. Output of final results (statements 148 – 163).

In the description of the program, the names of the Fortran 77 variables and subroutines will be given in capitals (e.g. ELTOP).

6.1 Declarations and parameter specifications

All Fortran 77 variables in the program are explicitly declared. These declarations are broken into four groups: basic variable definitions, problem size dependent definitions, scalar variables and array variables. The values of the basic variables are set to accommodate the choice of elements required for the example problem. All problem size dependent arrays have had their sizes specified in separate PARAMETER statements.

6.2 Variable initialisation and data input

In this section of the program all the basic model information is read in from the input stream. This included: physical properties (statements 15 – 18), nodal geometry (statements 19 – 27), element topologies (statements 28 – 35) and boundary conditions (statements 36 – 53). During the input of the boundary condition data it is transformed into non-dimensional values using the reference density and velocity. In statement 54 the main iteration control information is read.

The special routine `NFSET` initialises the nodal freedom array `NF` with information about the mixed interpolation. This is used in setting up the final form of `NF` in statements 56 to 65.

The semi-bandwidth of the system matrix is calculated using the routine `BNDWTH` and the initialisation is completed with setting the solution vectors to zeros.

6.3 Main iteration loop

The main iteration loop comprises the body of the program. Statement 70 initialises the iteration counter to zero. The setup for each iteration is in statements 70 to 74. The iteration counter is incremented and the system matrix initialised to zero.

The main loop ends with the test for convergence in statement 147. The other elements of the main loop are discussed in the following sections.

6.4 Assembly of element matrices

The main assembly loop of the program starts at statement 78. This loops over all elements in the mesh. Initially the number of nodes in each element type (`NODELP` for pressure and `NODELV` for velocities) and the numerical integration quadrature are set in statements 75 to 77.

In this formulation the number of freedoms at each node of an element is variable. At the corners of each element u , v and p are freedoms. At the midside nodes only u and v are freedoms. One could view the solution as being formed by the assembly of 8-noded bi-quadratic elements for velocities and a 4-noded bi-linear element for pressure. The program calculates and assembles element matrix contributions for both the velocities and the pressure. Because the geometric description of the elements is based on the coordinates of the eight nodes the velocity elements are said to be isoparametric and the pressure elements are super-parametric.

To direct the assembly of these element matrices three steering vectors are constructed in statements 79 to 81 for the current element using calls to the routine `DIRGEN`. These steering vectors are `STRU` and `STRV` for the velocity components and `STRP` for the pressure.

During the assembly process an averaged velocity component is required by the linearisation. The routine `SELECT`, using the velocity steering vectors and the current solution vector `SOLO`, constructs the element velocity vectors `UELM` and `VELM` in statements 82 and 83. These can then be used to calculate the component average.

In this implementation five element matrices are constructed. These relate to the contributions of each dependent variable and their coupling. The identifiers used for these matrices correspond to those used in (16). In statements 85 to 89 `C11`, `C12`, `C21`, `C23` and `C32` are initialised.

The numerical integration loop starts at statement 90. The same order of integration is used for all element types. Statements 91 and 92 assign the current quadrature point abscissa and statement 93 and 94 calculate the values of the shape functions (`FUNP` and `FUNV`) at these points.

Statements 95 to 98 construct the transformation Jacobian and the derivatives of the shape function with respect to the global coordinates x and y . The derivatives are held in the arrays `GDV` and `GDP`. The fix values of velocity are calculated at the current quadrature points in statements 99 and 100.

The final construction of the element matrix contributions occupies statements 101 to 112 and the numerical integration loop completed at statement 113.

The assembly of these element contributions is performed in statement 114 to 119. As can be seen from (17) to (19) there are only six non-zero terms in the full element matrix. Statements 114 and 119 assemble C11 and C33 using the standard assembly routine for unsymmetric systems ASUSM. As the other element matrices are not square the generalised assembly routine AUSMG must be used. This routine using two steering vectors to direct the assembly. The main assembly loop is completed by statement 120.

6.5 Inclusion of boundary conditions

The boundary conditions in this implementation are applied by modifying the rows in the system matrix corresponding to boundary freedoms. Each row is set to zero and the diagonal entry set to unity. The right hand side vector SOLO is set to the required boundary value. Statement 123 to 133 perform this process once the current solution vector has been saved in SOL1 and the new solution vector (SOLO) initialised to zero.

6.6 Solution for velocity components u and v and pressure p

Statement 135 solves the system of linear equation resulting from the assembly process. The program performs a Gaussian decomposition followed by a forward and backward substitution.

GAUSOL

On return the nodal values of the velocity components u and v and the pressure p are stored in the vector SOLO.

6.7 Update of iteration loop

Once the new values of u , v and p have been calculated the current values in the iteration can be updated and a new estimate of the error formed.

The maximum error in the new solution values is calculated in statements 136 to 142 and the current values of u , v and p are updated in the loop starting on statement 143. Statement 147 tests the error and performs a new iteration if necessary.

6.8 Output of final results

Statements 148 to 162 output the final solution once the iteration process has converged to the specified tolerance. As all the calculations are performed in non-dimensional variables the final solution values must be converted to their dimensional form. After conversion the values are output using the routine PRTVAL in statement 162.

7 Listings

This section contains a complete listing of the example program followed by the example data, example results and a list of important variables. On each statement of the data the corresponding variable names are given. Throughout this section the programs and results refer to a DOUBLE PRECISION implementation of the Library.

7.1 Program

```
C*****
C
C   Segment 5.4 - Navier-Stokes Solution using velocity/pressure
C                   formulation on mixed elements
C
C   Copyright (C) 1992 : SERC, Rutherford Appleton Laboratory
C                   Chilton, DIDCOT, Oxfordshire OX11 0QX
C   ..
C   .. Parameters ..
C
1   INTEGER IABSS,IC11,IFUNV,IUELM,IGDV,IGEOM,IJAC,IJACIN,ILDV,ISTRU,
*       IVELM,IWGHT,JABSS,JCOORD,JC11,JGDV,JGEOM,JJAC,JJACIN,JLDV,
*       JNF
2   INTEGER ILDP,JLDP,IFUNP,IGDP,JGDP,IC12,JC12,IC21,JC21,IC23,JC23,
*       IC32,JC32,ISTRV,ISTRP
3   PARAMETER (IABSS=3,IC11=8,IFUNV=8,IUELM=8,IGDV=3,IGEOM=8,IJAC=3,
*       IJACIN=3,ILDV=3,ISTRU=8,IVELM=8,IWGHT=9,JABSS=9,
*       JCOORD=3,JC11=8,JGDV=8,JGEOM=3,JJAC=3,JJACIN=3,JLDV=8,
*       JNF=3,ILDP=3,JLDP=4,IFUNP=4,IGDP=3,JGDP=4,IC12=8,JC12=4,
*       IC21=4,JC21=8,IC23=4,JC23=8,IC32=8,JC32=4,ISTRV=8,
*       ISTRP=8)
C   ..
C   .. Parameters (Problem Size) ..
C
4   INTEGER IBFRE,IBNODE,IBVAL,ICOORD,IELTOP,INF,ISOLO,ISYSK,JELTOP,
*       JSYSK,ILOWER,JLOWER,IROPIV,ISOL1,DOFNOD
5   PARAMETER (IBFRE=150,IBNODE=150,IBVAL=150,ICOORD=300,IELTOP=300,
*       INF=300,ISOLO=1000,ISYSK=1000,JELTOP=10,JSYSK=250,
*       ILOWER=1000,JLOWER=150,IROPIV=1000,ISOL1=1000,
*       DOFNOD=3)
6   INTEGER NIN,NOUT
7   PARAMETER (NIN=5,NOUT=6)
C   ..
C   .. Local Scalars ..
C
8   DOUBLE PRECISION CHRLEN,CHRVEL,DENSTY,DET,ETA,MOLVSC,QUOT,REYNLD,
*       THETA,TOL,TOLMAX,UBAR,VALTOL,VBAR,XI
9   INTEGER BNDNOD,DIMEN,ELNUM,ELTYP,GLBFRE,HBAND,I,IQUAD,ITERMX,
*       ITEST,J,K,LOCFRE,NELE,NITER,NODE,NODEL,NODELP,NODELV,
*       NODNUM,NQP,TOTDOF,TOTELS,TOTNOD
C   ..
C   .. Local Arrays ..
C
10  DOUBLE PRECISION ABSS(3,9),BVAL(IBVAL),C11(8,8),C12(8,4),
*       C21(4,8),C23(4,8),C32(8,4),
*       COORD(ICOORD,JCOORD),FUNP(4),FUNV(8),
*       GDP(3,4),GDV(3,8),GEOM(8,3),JAC(3,3),
*       JACIN(3,3),LDP(3,4),LDV(3,8),
*       LOWER(ILOWER,JLOWER),SOLO(ISOLO),SOL1(ISOL1),
```

```

*           SYSK(ISYSK,JSYSK),UELM(8),VELM(8),WGHT(9)
11  INTEGER BFRE(IBFRE),BNODE(IBNODE),ELTOP(IELTOP,JELTOP),
*           NF(INF,JNF),ROPIV(IROPIV),STRP(8),STRU(8),STRV(8)
C     ..
C     .. External Subroutines ..
C
12  EXTERNAL ASUSM,ASUSMG,BNDWTH,DIRGEN,ELGEOM,GAUSOL,MATINV,
*           MATMUL,MATNUL,NFSET,PRTVAL,QQUA9,QUAM4,QUAM8,SCAPRD,
*           SELECT,VECCOP,VECNUL
C     ..
C     .. Intrinsic Functions ..
C
13  INTRINSIC ABS,MAX
C     ..
14  ITEST = 0
C
C     *****
C     *
C     * Input Data Section *
C     *
C     *****
C
C     Flow characteristics
C
15  READ (NIN,9810) DENSTY,CHRVEL,CHRLEN,MOLVSC
16  WRITE (NOUT,9990) DENSTY,CHRVEL,CHRLEN,MOLVSC
17  REYNLD = CHRVEL*CHRLEN*DENSTY/MOLVSC
18  WRITE (NOUT,9980) REYNLD
C
C     Input of nodal geometry
C
19  READ (NIN,9830) TOTNOD,DIMEN
20  WRITE (NOUT,9970) TOTNOD,DIMEN
21  DO 1010 I = 1,TOTNOD
22      READ (NIN,9820) NODNUM, (COORD(NODNUM,J),J=1,DIMEN)
23      WRITE (NOUT,9800) NODNUM, (COORD(NODNUM,J),J=1,DIMEN)
24      DO 1000 J = 1,DIMEN
25          COORD(NODNUM,J) = COORD(NODNUM,J)/CHRLEN
26  1000  CONTINUE
27  1010  CONTINUE
C
C     Input of element topology
C
28  READ (NIN,9830) TOTELS
29  WRITE (NOUT,9960) TOTELS
30  DO 1020 I = 1,TOTELS
31      READ (NIN,9830) ELMUM,ELTYP,NODEL,
*          (ELTOP(ELNUM,J+2),J=1,NODEL)
32      WRITE (NOUT,9950) ELMUM,ELTYP,NODEL,
*          (ELTOP(ELNUM,J+2),J=1,NODEL)

```

```

33         ELTOP(ELNUM,1) = ELTYP
34         ELTOP(ELNUM,2) = NODEL
35 1020 CONTINUE
      C
      C   Input of number of degrees of freedom per node, input of
      C   boundary conditions and construction of nodal freedom array NF
      C
36         WRITE (NOUT,9940) DOFNOD
37         READ (NIN,9830) BNDNOD
38         WRITE (NOUT,9930) BNDNOD
39         IF (BNDNOD.NE.0) THEN
40           DO 1050 I = 1,BNDNOD
41             READ (NIN,9910) BNODE(I),BFRE(I),BVAL(I)
42             WRITE (NOUT,9910) BNODE(I),BFRE(I),BVAL(I)
43             J = BFRE(I)
44             GO TO (1040,1030,1040) J
45             WRITE (NOUT,9920) I,BNODE(I),BFRE(I),BVAL(I)
46             STOP
47 1030           CONTINUE
48             BVAL(I) = BVAL(I)/(CHRVEL**2*DENSTY)
49             GO TO 1050
50 1040           CONTINUE
51             BVAL(I) = BVAL(I)/CHRVEL
52 1050           CONTINUE
53         END IF
      C
54         READ (NIN,9900) ITERMX,TOL,THETA
      C
55         CALL NFSET(TOTELS,ELTOP,IELTOP,JELTOP,TOTNOD,NF,INF,JNF,DOFNOD,
*             ITEST)
56         TOTDOF = 0
57         DO 1070 I = 1,TOTNOD
58           DO 1060 J = 1,DOFNOD
59             IF (NF(I,J).NE.0) THEN
60               TOTDOF = TOTDOF + 1
61               NF(I,J) = TOTDOF
62             END IF
63 1060           CONTINUE
64 1070           CONTINUE
65         WRITE (NOUT,9890) TOTDOF
      C
      C   Calculation of semi-bandwidth HBAND
      C
66         CALL BNDWTH(ELTOP,IELTOP,JELTOP,NF,INF,JNF,DOFNOD,TOTELS,HBAND,
*             ITEST)
67         WRITE (NOUT,9880) HBAND
      C
      C *****
      C *
      C * System Stiffness Matrix Assembly *
      C *

```

```

C *****
C
68 CALL VECNUL(SOLO, ISOLO, TOTDOF, ITEST)
69 CALL VECNUL(SOL1, ISOL1, TOTDOF, ITEST)
70 NITER = 0
71 1080 CONTINUE
72 NITER = NITER + 1
73 WRITE (NOUT, 9870) NITER
74 CALL MATNUL(SYSK, ISYSK, JSYSK, TOTDOF, 2*HBAND-1, ITEST)
C
C Start main assembly loop
C
75 NODELP = 4
76 NODELV = 8
77 CALL QQUA9(WGHT, IWGHT, ABSS, IABSS, JABSS, NQP, ITEST)
C
78 DO 1130 NELE = 1, TOTELS
C
C Setup steering vectors to guide assembly
C
79 CALL DIRGEN(NELE, ELTOP, IELTOP, JELTOP, NF, INF, JNF, 1, 1, 1, 1, STRU,
* ISTRU, ITEST)
80 CALL DIRGEN(NELE, ELTOP, IELTOP, JELTOP, NF, INF, JNF, 1, 2, 1, 2, STRP,
* ISTRP, ITEST)
81 CALL DIRGEN(NELE, ELTOP, IELTOP, JELTOP, NF, INF, JNF, 1, 3, 1, 1, STRV,
* ISTRV, ITEST)
C
C Set up element velocity vectors
C
82 CALL SELECT(SOLO, ISOLO, STRU, ISTRU, NODELV, UELM, IUELM, ITEST)
83 CALL SELECT(SOLO, ISOLO, STRV, ISTRV, NODELV, VELM, IVELM, ITEST)
C
C Set up element geometry array
C
84 CALL ELGEOM(NELE, ELTOP, IELTOP, JELTOP, COORD, ICOORD, JCOORD, GEOM,
* IGEOM, JGEOM, DIMEN, ITEST)
C
C Integration loop for element stiffness using NQP quadrature
C points
C
85 CALL MATNUL(C11, IC11, JC11, NODELV, NODELV, ITEST)
86 CALL MATNUL(C12, IC12, JC12, NODELV, NODELP, ITEST)
87 CALL MATNUL(C21, IC21, JC21, NODELP, NODELV, ITEST)
88 CALL MATNUL(C23, IC23, JC23, NODELP, NODELV, ITEST)
89 CALL MATNUL(C32, IC32, JC32, NODELV, NODELP, ITEST)
C
90 DO 1120 IQUAD = 1, NQP
C
C Form linear shape function and space derivatives in the local
C corrordinates. Transform local derivatives to global coordinate
C system

```



```

C
91      XI = ABSS(1,IQUAD)
92      ETA = ABSS(2,IQUAD)
C
93      CALL QUAM4(FUNP,IFUNP,LDP,ILDV,JLDP,XI,ETA,ITEST)
94      CALL QUAM8(FUNV,IFUNV,LDV,ILDV,JLDV,XI,ETA,ITEST)
C
C      Form transformation jacobian
C
95      CALL MATMUL(LDV,ILDV,JLDV,GEOM,IGEOM,JGEOM,JAC,IJAC,JJAC,
*          DIMEN,NODELV,DIMEN,ITEST)
96      CALL MATINV(JAC,IJAC,JJAC,JACIN,IJACIN,JJACIN,DIMEN,DET,
*          ITEST)
C
C      Form global derivatives of FUNV and FUNP
C
97      CALL MATMUL(JACIN,IJACIN,JJACIN,LDV,ILDV,JLDV,GDV,IGDV,JGDV,
*          DIMEN,DIMEN,NODELV,ITEST)
98      CALL MATMUL(JACIN,IJACIN,JJACIN,LDP,ILDV,JLDP,GDP,IGDP,JGDP,
*          DIMEN,DIMEN,NODELP,ITEST)
C
C      Calculate UBAR and VBAR
C
99      CALL SCAPRD(UELM,IUELM,FUNV,IFUNV,NODELV,UBAR,ITEST)
100     CALL SCAPRD(VELM,IVELM,FUNV,IFUNV,NODELV,VBAR,ITEST)
C
C      Formation of element matrices
C
101     QUOT = ABS(DET)*WGHT(IQUAD)
102     DO 1110 I = 1,NODELV
103         DO 1090 J = 1,NODELV
104             C11(I,J) = (GDV(1,I)*GDV(1,J)+GDV(2,I)*GDV(2,J))/
*                 REYNLD*QUOT + C11(I,J) +
*                 (GDV(1,J)*UBAR+GDV(2,J)*VBAR)*FUNV(I)*QUOT
105     1090     CONTINUE
106         DO 1100 J = 1,NODELP
107             C12(I,J) = FUNV(I)*GDP(1,J)*QUOT + C12(I,J)
108             C21(J,I) = FUNP(J)*GDV(1,I)*QUOT + C21(J,I)
109             C23(J,I) = FUNP(J)*GDV(2,I)*QUOT + C23(J,I)
110             C32(I,J) = FUNV(I)*GDP(2,J)*QUOT + C32(I,J)
111     1100     CONTINUE
112     1110     CONTINUE
113     1120     CONTINUE
C
C      Assembly of system stiffness matrix
C
114     CALL ASUSH(SYSK,ISYSK,JSYSK,C11,IC11,JC11,STRU,ISTRU,HBAND,
*         NODELV,ITEST)
115     CALL ASUSMG(SYSK,ISYSK,JSYSK,C12,IC12,JC12,STRU,ISTRU,STRP,
*         ISTRP,HBAND,NODELV,NODELP,ITEST)
116     CALL ASUSMG(SYSK,ISYSK,JSYSK,C21,IC21,JC21,STRP,ISTRP,STRU,

```

```

*           ISTRU, HBAND, NODELP, NODELV, ITEST)
117      CALL ASUSMG(SYSK, ISYSK, JSYSK, C23, IC23, JC23, STRP, ISTRP, STRV,
*           ISTRV, HBAND, NODELP, NODELV, ITEST)
118      CALL ASUSMG(SYSK, ISYSK, JSYSK, C32, IC32, JC32, STRV, ISTRV, STRP,
*           ISTRP, HBAND, NODELV, NODELP, ITEST)
119      CALL ASUSM(SYSK, ISYSK, JSYSK, C11, IC11, JC11, STRV, ISTRV, HBAND,
*           NODELV, ITEST)
120  1130 CONTINUE
C
C *****
C *           *
C * Equation Solution *
C *           *
C *****
C
C Modification of stiffness matrix and right-hand side to
C implement boundary conditions
C
121      CALL VECCOP(SOLO, ISOLO, SOL1, ISOL1, TOTDOF, ITEST)
122      CALL VECNUL(SOLO, ISOLO, TOTDOF, ITEST)
123      K = 2*HBAND - 1
124      DO 1150 I = 1, BNDNOD
125          NODE = BNODE(I)
126          LOCFRE = BFRE(I)
127          GLBFRE = NF(NODE, LOCFRE)
128          DO 1140 J = 1, K
129              SYSK(GLBFRE, J) = 0.0D0
130  1140      CONTINUE
131          SYSK(GLBFRE, HBAND) = 1.0D0
132          SOLO(GLBFRE) = BVAL(I)
133  1150 CONTINUE
C
C Solution of system matrix for the nodal values of the
C potential
C
134      WRITE (NOUT, 9860)
135      CALL GAUSOL(SYSK, ISYSK, JSYSK, LOWER, ILOWER, JLOWER, TOTDOF, HBAND,
*           ROPIV, IROPIV, SOLO, ISOLO, ITEST)
C
136      TOLMAX = 0.0D0
137      DO 1160 I = 1, TOTDOF
138          IF (ABS(SOLO(I)).GT.TOL) THEN
139              VALTOL = ABS(SOLO(I)-SOL1(I))/SOLO(I)
140              TOLMAX = MAX(TOLMAX, VALTOL)
141          END IF
142  1160 CONTINUE
C
143      DO 1170 I = 1, TOTDOF
144          SOLO(I) = (1.0D0-THETA)*SOL1(I) + SOLO(I)*THETA
145  1170 CONTINUE
146      WRITE (NOUT, 9850) TOLMAX

```

```

147     IF ((TOLMAX.GT.TOL) .AND. (NITER.NE.ITEMX)) GO TO 1080
      C
148     DO 1210 I = 1,TOTNOD
149         DO 1200 J = 1,DOFNOD
150             K = NF(I,J)
151             IF (K.NE.0) THEN
152                 GO TO (1190,1180,1190) J
153     1180                 CONTINUE
154                         SOLO(K) = SOLO(K)*DENSTY*CHRVEL**2
155                         GO TO 1200
156     1190                 CONTINUE
157                         SOLO(K) = SOLO(K)*CHRVEL
158             END IF
159     1200     CONTINUE
160     1210 CONTINUE
      C
161     WRITE (NOUT,9840)
162     CALL PRTVAL(SOLO,ISOLO,NF,INF,JNF,DOFNOD,TOTNOD,NOUT,ITEST)
163     STOP
      C
164     9990 FORMAT (' Density =',D12.5,
      *           /' Characteristic Velocity =',D12.5,
      *           /' Characteristic Length =',D12.5,
      *           /' Molecular Viscosity =',D12.5)
165     9980 FORMAT (/ ' Reynolds Number =',D12.5)
166     9970 FORMAT (/ ' Node in mesh =',I5,' Dimensions =',I5)
167     9960 FORMAT (' Elements in mesh =',I5)
168     9950 FORMAT (' ',15I5)
169     9940 FORMAT (' Maximum number of freedoms per node =',I5)
170     9930 FORMAT (' Number of boundary conditions =',I5)
171     9920 FORMAT (' *** ERROR - Invalid Freedom Number',
      *           /,' Boundary Condition Number ',I2,': Values : ',3I5)
172     9910 FORMAT (2I5,2F10.5)
173     9900 FORMAT (I5,2F10.0)
174     9890 FORMAT (' Total number of unknowns (TOTDOF) = ',I5)
175     9880 FORMAT (' Semi-Bandwidth (HBAND) = ',I5)
176     9870 FORMAT (' Iteration ',I5,/, ' System Assembly Started')
177     9860 FORMAT (' Solution Started')
178     9850 FORMAT (' Maximum Error = ',D12.5)
179     9840 FORMAT (// ' Final Results',/)
180     9830 FORMAT (16I5)
181     9820 FORMAT (I5,6F10.0)
182     9810 FORMAT (5F10.0)
183     9800 FORMAT (' ',I5,6F10.5)
184     END

```

7.2 Data

To make data input as simple as possible standard FORMATS are used for all *real* and INTEGER data. These are F10.0 for *reals* and I5 for INTEGERS.

	1.0	1.0	6.0	0.05	DENSTY, CHRVEL, CHRLEN, MOLVSC TOTELS, DIMEN
78	2				
1	-7.0000	-1.0000			
2	-7.0000	-0.7500			
3	-5.0000	-1.0000			
4	-7.0000	-0.5000			
5	-5.0000	-0.5000			
6	-7.0000	-0.2500			
7	-7.0000	0.0000			
8	-5.0000	0.0000			
9	-3.0000	-6.0000			
10	-2.0000	-7.0000			
11	-3.0000	-7.0000			
12	-1.0000	-6.0000			
13	-1.0000	-7.0000			
14	0.0000	-7.0000			
15	1.0000	-6.0000			
16	1.0000	-7.0000			
17	3.0000	-6.0000			
18	3.0000	-7.0000			
19	2.0000	-7.0000			
20	-3.0000	-0.7500			
21	-3.0000	-1.0000			
22	-3.0000	-0.5000			
23	-3.0000	0.0000			
24	-3.0000	-0.2500			
25	-3.0000	-5.0000			
26	-2.0000	-5.0000			
27	-1.0000	-5.0000			
28	0.0000	-5.0000			
29	1.0000	-5.0000			
30	2.0000	-5.0000			
31	3.0000	-5.0000			
32	-2.0000	-0.5000			
33	-2.0000	-1.0000			
34	-3.0000	-2.0000			
35	-2.0000	-3.0000			
36	-3.0000	-3.0000			
37	-2.0000	0.0000			
38	-3.0000	-4.0000			
39	-1.0000	-4.0000			
40	1.0000	-4.0000			
41	3.0000	-4.0000			
42	-1.0000	-0.7500			
43	-1.0000	-0.5000			
44	-1.0000	-1.0000			

17	2	8	25	26	27	12	13	10	11	9
18	2	8	27	28	29	15	16	14	13	12
19	2	8	29	30	31	17	18	19	16	15

74

BNDNOD

BNODE, BFRE, BVAL

1	1	0.0
1	3	0.0
3	1	0.0
3	3	0.0
21	1	0.0
21	3	0.0
34	1	0.0
34	3	0.0
36	1	0.0
36	3	0.0
38	1	0.0
38	3	0.0
25	1	0.0
25	3	0.0
9	1	0.0
9	3	0.0
11	1	0.0
11	3	0.0
10	1	0.0
10	3	0.0
13	1	0.0
13	3	0.0
14	1	0.0
14	3	0.0
16	1	0.0
16	3	0.0
19	1	0.0
19	3	0.0
18	1	0.0
18	3	0.0
17	1	0.0
17	3	0.0
31	1	0.0
31	3	0.0
41	1	0.0
41	3	0.0
52	1	0.0
52	3	0.0
57	1	0.0
57	3	0.0
64	1	0.0
64	3	0.0
70	1	0.0
70	3	0.0
69	1	0.0
69	3	0.0
7	1	1.0

```

7      3      0.0
8      1      1.0
8      3      0.0
23     1      1.0
23     3      0.0
37     1      1.0
37     3      0.0
47     1      1.0
47     3      0.0
55     1      1.0
55     3      0.0
61     1      1.0
61     3      0.0
67     1      1.0
67     3      0.0
72     1      1.0
72     3      0.0
78     1      1.0
78     3      0.0
76     1      1.0
76     3      0.0
1      2      0.0
4      2      0.0
7      2      0.0
69     2      0.0
75     2      0.0
76     2      0.0
100   0.01   0.5

```

ITERMX,TOL,THETA

7.3 Results

The results below were produced using the example data and the current Level 1 Program. Only a sample of the output is shown, together with a contour plot of the velocity vectors and stream function (the stream function values are not calculated by this program).

```

Density                = 0.10000D+01
Characteristic Velocity = 0.10000D+01
Characteristic Length  = 0.60000D+01
Molecular Viscosity    = 0.10000D+01

```

```

Reynolds Number        = 0.12000D+03

```

```

Node in mesh = 78  Dimensions = 2

```

.....

```

Elements in mesh = 19

```

.....

```

Maximum number of freedoms per node = 3
Number of boundary conditions = 74

```

Total number of unknowns (TOTDOF) = 186
Semi-Bandwidth (HBAND) = 65

.....

Iteration 1
System Assembly Started
Solution Started
Maximum Error = 0.10000D+01
Iteration 2
System Assembly Started
Solution Started
Maximum Error = 0.15524D+01

.....

Iteration 14
System Assembly Started
Solution Started
Maximum Error = 0.76905D-02

Final Results

NODE	VALUE	VALUE	VALUE
1	0.00000D+00	0.00000D+00	0.00000D+00
2	0.25991D+00	0.00000D+00	0.29986D-02
3	0.00000D+00	0.00000D+00	0.00000D+00
4	0.49958D+00	0.00000D+00	0.27634D-02
5	0.53200D+00	0.00000D+00	-0.30590D-02
6	0.75287D+00	0.00000D+00	0.18207D-02
7	0.99994D+00	0.00000D+00	0.00000D+00
8	0.99994D+00	0.00000D+00	0.00000D+00
9	0.00000D+00	0.00000D+00	0.00000D+00
10	0.00000D+00	0.00000D+00	0.00000D+00
11	0.00000D+00	0.10865D-01	0.00000D+00
12	-0.27338D-01	0.00000D+00	0.27786D-02
13	0.00000D+00	-0.16828D-01	0.00000D+00
14	0.00000D+00	0.00000D+00	0.00000D+00
15	-0.17045D-01	0.00000D+00	-0.77211D-02
16	0.00000D+00	0.84837D-02	0.00000D+00
17	0.00000D+00	0.00000D+00	0.00000D+00
18	0.00000D+00	-0.45774D-01	0.00000D+00
19	0.00000D+00	0.00000D+00	0.00000D+00
20	0.27146D+00	0.00000D+00	-0.14221D-01
21	0.00000D+00	-0.53100D-01	0.00000D+00
22	0.53369D+00	-0.45892D-01	-0.76370D-02
23	0.99994D+00	-0.48571D-01	0.00000D+00
24	0.77214D+00	0.00000D+00	-0.35541D-03
25	0.00000D+00	-0.13660D-01	0.00000D+00
26	-0.10509D-01	0.00000D+00	0.25919D-01
27	-0.45140D-01	-0.55701D-02	0.25422D-01
28	-0.67901D-01	0.00000D+00	0.99267D-02

29	-0.66523D-01	-0.88489D-02	-0.10494D-01
30	-0.37913D-01	0.00000D+00	-0.18497D-01
31	0.00000D+00	0.16805D-01	0.00000D+00
32	0.51114D+00	0.00000D+00	-0.19388D-03
33	0.13379D+00	0.00000D+00	0.56251D-01
34	0.00000D+00	0.00000D+00	0.00000D+00
35	-0.90939D-02	0.00000D+00	0.75278D-01
36	0.00000D+00	-0.32987D-02	0.00000D+00
37	0.99994D+00	0.00000D+00	0.00000D+00
38	0.00000D+00	0.00000D+00	0.00000D+00
39	-0.45715D-01	0.00000D+00	0.41723D-01
40	-0.40146D-01	0.00000D+00	-0.22854D-01
41	0.00000D+00	0.00000D+00	0.00000D+00
42	0.31455D+00	0.00000D+00	0.27806D-01
43	0.51293D+00	-0.11227D-01	0.20472D-01
44	0.18322D+00	-0.12943D-01	0.41204D-01
45	-0.30224D-01	0.00000D+00	0.89754D-01
46	-0.20817D-01	-0.19024D-01	0.48264D-01
47	0.99994D+00	-0.81872D-02	0.00000D+00
48	0.74473D+00	0.00000D+00	0.52941D-02
49	-0.43433D-01	0.00000D+00	0.30834D-01
50	-0.20280D-01	-0.49703D-02	-0.61226D-01
51	-0.30805D-01	0.00000D+00	-0.16022D+00
52	0.00000D+00	-0.32001D-01	0.00000D+00
53	0.58772D+00	0.00000D+00	-0.42579D-02
54	0.31965D+00	0.00000D+00	0.20201D-01
55	0.99994D+00	0.00000D+00	0.00000D+00
56	-0.16578D-01	0.00000D+00	-0.20727D-01
57	0.00000D+00	0.00000D+00	0.00000D+00
58	0.46323D+00	0.00000D+00	0.22629D-01
59	0.63008D+00	-0.15261D-01	-0.25176D-02
60	0.31508D+00	-0.34167D-01	0.67825D-01
61	0.99994D+00	-0.19215D-01	0.00000D+00
62	0.79526D+00	0.00000D+00	0.67828D-02
63	0.18252D+00	0.00000D+00	-0.11237D+00
64	0.00000D+00	0.13287D+00	0.00000D+00
65	0.53401D+00	0.00000D+00	-0.17270D-01
66	0.25143D+00	0.00000D+00	0.11667D-01
67	0.99994D+00	0.00000D+00	0.00000D+00
68	0.28104D+00	0.00000D+00	0.69757D-02
69	0.00000D+00	0.00000D+00	0.00000D+00
70	0.00000D+00	0.00000D+00	0.00000D+00
71	0.49662D+00	0.11679D+00	-0.72218D-02
72	0.99994D+00	0.11721D+00	0.00000D+00
73	0.74162D+00	0.00000D+00	-0.73198D-02
74	0.52999D+00	0.00000D+00	0.19918D-01
75	0.53667D+00	0.00000D+00	0.75986D-02
76	0.99994D+00	0.00000D+00	0.00000D+00
77	0.78631D+00	0.00000D+00	0.57626D-02
78	0.99994D+00	0.00000D+00	0.00000D+00

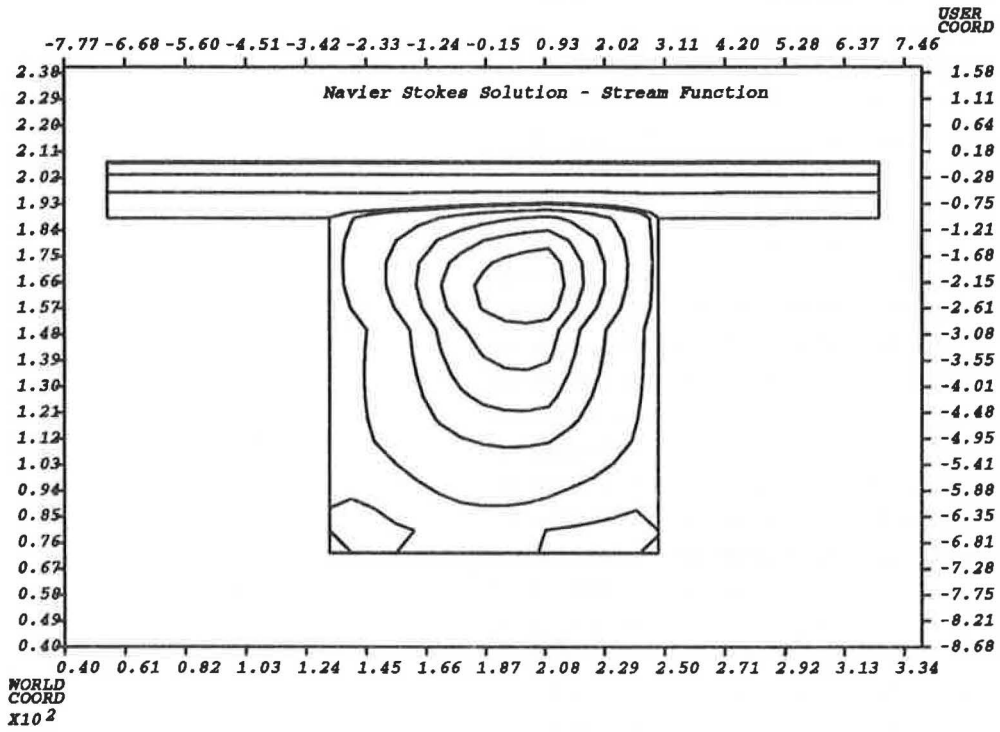


Figure 3: Contours of Stream Function

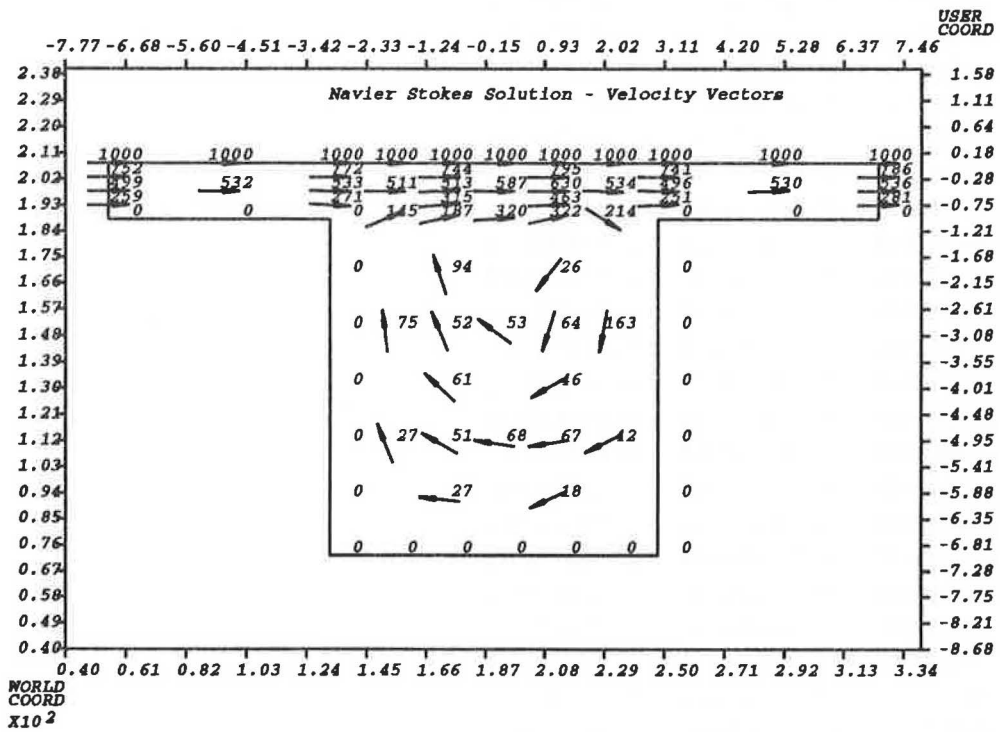


Figure 4: Plot of Velocity Vectors

7.4 List of important variables

In order to make the Level 1 Library programs as readable as possible, appropriate standard FORTRAN variable names have been used. A list of the most commonly used variables, together with an indication of their usage, is given below.

1. INTEGER VARIABLES

BFRE	Boundary node freedom numbers.
BNDNOD	Number of boundary nodes.
BNODE	Array containing list of boundary nodes.
DIMEN	Dimensionality of problem.
ELNUM	Element number.
ELTOP	Element topology array.
ELTYP	Type of element.
HBAND	Semi-bandwidth of system matrices.
ITERMX	Maximum number of nonlinear iterations.
ITEST	Error indicator and control.
NF	Nodal freedom array.
NITER	Maximum number of iterations.
NODEL	Number of nodes per element.
NODELP	Number of nodes on a pressure element.
NODELV	Number of nodes on a velocity element.
NODNUM	Node number.
NQP	Number of quadrature points.
ROPIV	Array containing pivoting history.
STRP	Pressure steering vector.
STRU	U-velocity steering vector.
STRV	V-velocity steering vector.
TOTDOF	Total number of degrees of freedom.
TOTELS	Total number of elements.
TOTNOD	Total number of nodes.

2. REAL VARIABLES

ABSS	Abscissae of quadrature points.
BVAL	Values of potential on boundary.
CHRLLEN	Characteristic length in the problem.
CHRVEL	Characteristic velocity in the problem.
COORD	Global coordinates of nodes.
DENSTY	Fluid density.
ETA	Local coordinate variable.
FUNP	Shape function array for pressure.
FUNV	Shape function array for velocities.

GEOM	Local element topology array.
JAC	Transformation Jacobian.
JACIN	Jacobian inverse.
LOWER	Array containing lower triangle of reduced.
MOLVSC	Molecular viscosity of fluid.
REYNLD	Fluid Reynold's number.
SOLO	Solution vector containing old solution.
SOL1	Solution vector containg new solution.
SYSK	System stiffness matrix.
THETA	Scheme parameter.
TOLMAX	Solution tolerance.
WGHT	Quadrature weights.
XI	Local coordinate variable.

8 Conclusion

A numerical solution of the two-dimensional Navier-Stokes equations have been found using a mixed interpolation finite element method. The primitive variables u , v and p have been used and the resulting nonlinear algebraic system linearised using a simple point iteration scheme.

The numerical schemes have been implemented using the NAG/SERC Finite Element Library and a detailed description of the program given. Although this implementation is not efficient it provides a starting point for developing other finite element based approximations to the Navier-Stokes equations.

References

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