

# Chapter 8

## Conclusions

### Context of the work and overview

In the short and medium term, parallel computers will be essential tools for computational fluid dynamics and heat transfer. This is a challenging situation: On one hand, there is a huge computing power available to scientists. But on the other hand, to exploit parallel computers is a difficult task. The most efficient conventional algorithms are sequential and the affordable parallel computers (clusters of PCs) tend to be loosely coupled systems, i.e., high computing power compared with its network performance. The capability to use these new hardware tools to make substantial advances in the numerical simulations depends on the reformulation of existent parallel algorithms and on the design of totally new formulations to overcome the difficulties of the available hardware (e.g., high latency). The know-how acquired in this process would allow the adaptation of the algorithms to future computer architectures.

As an example, for the case of parabolic flows, an efficient parallel solver for loosely coupled systems has already been implemented (section 4.7). Next goal would be to obtain the same level of efficiency for all the flow types.

For the case of incompressible flows, the solution of the pressure correction (or similar) equations is the bottleneck of the algorithm (sections 1.2 and 2.7). The main goal of this work has been to advance in the solution of this problem rather than to implement a complete parallel CFD code. To do so, multigrid algorithm has been chosen as it is one of the best options for sequential computers. However, as discussed in section 5.1.1, it is difficult to implement on loosely coupled systems.

A review and implementation of different sequential multigrid algorithms (segregated and coupled ACM, section 3) has been carried out. ACM has been used to solve the pressure correction equation in a direct numerical simulation of a natural convection flow in a closed cavity (section 3.3.3). In this context, it has been shown that it is a better option than a band LU solver.

Different alternatives for latency-tolerant parallel multigrid have been examined (section 5). The analysis of the DDV cycle, proposed by Brandt and Diskin, revealed that the use of a direct solver for the coarsest level and the overlapping areas are important aspects. The conclusion was not so clear respect to the suppression of the pre-smoothing iterations. The cycle was extended to two-dimensional domain decompositions.

The main ideas of the DDV algorithm have been extrapolated to the ACM context (section 7). The main motivation to do so, in spite of the better performance of DDV and other classic MG approaches, has been to provide an easy path for the parallelization of DPC for the case of non-parabolic flows. The new algorithm developed has been called DDACM. From a numerical point of view, it is similar to the existent sequential solver in DPC, so it is expected to behave well with the existent applications.

The need to find a very efficient method to solve the coarsest level in DDACM led to the development of a variant of Schur complement for small, constant matrices (section 6). The opposite point of view is also possible: DDACM could be considered as a way to extend the use of Schur

complement to larger problems that otherwise would need a huge amount of RAM memory (or the use of conventional approaches instead of the implementation proposed here).

### Main contributions of the work

1. Development of a fast version of the Schur complement algorithm, adequate for loosely coupled parallel computers. It has been designed for the cases where a relatively small and constant pentadiagonal matrix is to be used to solve for a large number of right-hand-side vectors. After a pre-processing stage, the algorithm can be used for the fast solution of linear equation sets. Areas of application (considering the order of magnitude of the RAM memory of computers currently available) can be the pressure correction equations of incompressible flows, solved with relatively small meshes (i.e.,  $\approx 10^5$  control volumes), or the coarsest equation of a parallel algebraic multigrid algorithm, such as DDACM.
2. Development of the Domain-Decomposed Additive Correction Multigrid (DDACM) algorithm, an algebraic MG equivalent to the DDV. It can be considered as a combination of a parallel ACM algorithm with BILU as smoother and the previously discussed Schur complement direct solver. Another possible point of view could be to consider DDACM as a method to extend the proposed version of the Schur complement algorithm (very efficient but limited by the available RAM memory) to larger meshes. Its main features are:
  - It can be used as a black-box linear solver (like for instance Krylov subspace algorithms), allowing a clear separation of discretization and solution stages, important from the software engineering point of view.
  - It has a high numerical efficiency: the number of iterations does not increase significantly with the number of processors.
  - In the essential points, it is equivalent to ACM with an ILU smoother, so it is expected to behave well with a variety of flow problems.
  - It is tolerant to high latency networks as it does not rely on the iterative solution of coarse levels with a low number of nodes and requires less halo update operations than conventional multigrid algorithms. For the case of the largest problem considered (with  $1.3 \times 10^6$  unknowns), DDACM provided a speedup of  $\approx 14$  with 16 processors on the JFF cluster of PCs with a conventional 100 Mbits/s network.

An important aspect of DDACM is that its essential idea, the combination of a fast direct algorithm with a multilevel solver, can be implemented using other techniques, and not necessarily BILU, Schur complement and ACM correction equations. Additionally, it can be tuned for different parallel architectures. The implementation proposed in this work can be easily changed to suit different parallel architectures. Compared with the JFF cluster used for the benchmarks:

- If network latency (respect to the floating point performance of each processor) decreases, the number of levels can be increased and other cycles with better convergence ratio (that need more halo updates) can be used.
- If RAM memory available increases, the number of levels can be decreased, using the direct solver for larger meshes.

# Appendix A

## Lewis Fry Richardson

Probably, the first person who imagined the use of parallel computing for numerical solution of partial differential equations was Lewis Fry Richardson. This was in 1922, before the first sequential computers. In his pioneering work, “Weather Prediction by Numerical Process”, Richardson envisioned 64,000 mathematicians working in a great hall to forecast the weather, using finite difference approximations of the governing PDEs. Outside he also imagined playing fields, houses, mountains and lakes, for Richardson believed that “those who compute the weather should breathe of it freely”. He wrote:

“After so much hard reasoning, may one play with a fantasy? Imagine a large hall like a theatre... The walls of this chamber are painted to form a map of the globe. The ceiling represents the north polar regions, England in the gallery, the tropics in the upper circle, Australia on the dress circle and the antarctic in the pit. A myriad of computers are at work upon the weather of the part of the map where each sits, but each computer attends only to one equation or part of an equation...Numerous little “night signs” display the instantaneous values so that neighbouring computers can read them. Each number is thus displayed in three adjacent zones so as to maintain communication to the North and South on the map. From the floor of the pit a tall pillar rises to half the height of the hall. It carries a large pulpit on its top. In this sits the man in charge of the whole theatre...One of his duties is to maintain a uniform speed of progress in all parts of the globe. In this respect he is like the conductor of an orchestra in which the instruments are slide-rules and calculating machines. But instead of waving a baton he turns a beam of rosy light upon those who are behindhand.”

Lewis Fry Richardson, 1922 (from [195])

The famous verses about turbulence pictured as a cascade of vortices are also from his 1922 publication:

Big whorls have little whorls  
Which feed on their velocity;  
And little whorls have lesser whorls,  
And so on to viscosity  
(in the molecular sense).

Remarkably, he also studied the problem of the length of a coast as a function of the side of the polygonal line used to measure it, anticipating the concept of fractal dimension.



# Appendix B

## JFF Cluster at CTTC

The Beowulf cluster at CTTC is called JFF, in memorial of Joan Francesc Fernandez, computer science professor of the Universitat Politecnica de Catalunya. It is a 16 nodes cluster, to be soon upgraded to 24 nodes, with two 100 Mbit/s networks. One of them, provided with a switch, is used for MPI and the other, with a HUB, is to be used for NFS.

### Specifications of the nodes

Main board	ASUS K7M (AMD-751 chipset)
Processor	AMD K7 (Athlon)
Cache Memory	128 kbytes L1 cache plus 512 kbytes outside the processor
Maximum RAM memory	768 Mbytes
Installed RAM Memory	15 “thin” nodes with 256 Mbytes; 1 “fat” node with 768 Mbytes
Swap area	8 areas of 128 Mbytes per processor
Hard disk	8 Gbytes

### Specifications of the network

Network boards	Two 100 Mbits/s boards per node (3COM Etherlink fast PCI cyclone)
Switch	24 ports 100 Mbits/s (3COM Superstack II switch 3300)
Hub	24 ports 100 Mbits/s (3COM Superstack II Baseline Dual Speed hub)

### Software

Operating System	Linux
Distribution	Debian 2.1
Kernel	2.2.13
MPI	LAM



# Appendix C

## Acronyms

ACM	Additive Correction Multigrid
AMG	Algebraic Multigrid
BACM	Blockwise Additive Correction Multigrid
BILU	Block Incomplete (approximate) Lower-Upper factorization
CFD	Computational Fluid Dynamics
CS	Correction Scheme (MG equations)
CGA	Coarse grid Galerkin approximation
CTTC	Centre Tecnològic de Transferència de calor
CPU	Central Processing Unit
DNS	Direct Numerical Simulation
DPC	biblioteca per al Desenvolupament de Programes aplicats a la resolució de problemes Combinats de transferència de calor i massa
DDV	Domain-decomposed V cycle
DDACM	Domain-decomposed ACM
FAS	Full Approximation Storage (MG algorithm)
FCV	Finite Control Volume (discretization method)
FMG	Full Multigrid
GS	Gauss-Seidel
ILU	Incomplete (approximate) Lower-Upper factorization
JFF	Joan Francesc Fernandez cluster (Appendix B)
LU	Lower-Upper factorization
MG	multigrid
MSIP	Modified Strongly Implicit
MPI	Message Passing Interface
NFS	Network File System
PCFD	Parallel Computational Fluid Dynamics
PDE	Partial Derivative Equation
RGBS	Red-Black Gauss-Seidel
SAM	Schwarz Alternating Method
TDMA	Tri-Diagonal Matrix Algorithm





## Appendix D

# Main publications done in the context of this work

1. H.Schweiger, A.Oliva, M.Soria, SIMPATICA - an algorithm for the simulation of flatplate solar collectors with a honeycomb-type cover, Proc. 7th Int. Meeting on Transparent Insulation Technology pp 19–23, Delft, 1994.
2. M.Soria, R.Alba, A.Oliva, C.D.Pérez-Segarra, A general-purpose software to simulate natural convection driven flows in saturated porous media. Application to buried electrical cables and gas pipelines, Proc. Basel World CFD, Third World Conference in Applied Computational Fluid Dynamics, pp 27.70–27.78, Freiburg, 1996.
3. H.Schweiger, M.Soria, A.Oliva, M.Costa, A software for the numerical simulation of glazed facades with ventilation channels, Proc. Basel World CFD, Third World Conference in Applied Computational Fluid Dynamics, pp 27.61–27.69, Freiburg, 1996.
4. H.Schweiger, M.Soria, A.Oliva, J.Cadafalch, The potential of transparent insulation in the mediterranean climate, Proc. 8th Int. Meeting on Transparent Insulation Technology, Freiburg, 1996.
5. M.Costa, A.Oliva, M.Soria, Melting within a rectangular highly conductive container. A numerical study, ed. by R.W.Lewis, Vol. X, pp 253–264, Swansea, 1997
6. M.Soria, A.Oliva, M.Costa, C.D.Pérez-Segarra, Effect of contaminant properties and temperature gradients on the efficiency of transient gaseous contaminant removal from an enclosure: a numerical study, International Journal of Heat and Mass Transfer, Vol. 41, pp 3589–3609, 1998
7. J.Cadafalch, C.D.Pérez-Segarra, M.Soria, A.Oliva, Fully conservative multiblock method for the resolution of turbulent incompressible flows, Proc. of the Fourth European Computational Fluid Dynamics Conference, Vol. I, Part. 2, pp 1234–1239, Athens, 1998.
8. R.Cònsul, C.D.Pérez-Segarra, J.Cadafalch, M.Soria, A.Oliva, Numerical analysis of laminar flames using the domain decomposition method, Proc. of the Fourth European Computational Fluid Dynamics Conference, Vol. I, Part. 2, pp 996–1001, Athens, 1998
9. M.Soria, M.Costa, A.Oliva, Design of multifunctional ventilated facades for mediterranean climates using a specific numerical simulation code, Proc. Eurosun 98, Ljubljana, 1998
10. M.Soria, J.Cadafalch, R.Cònsul, A.Oliva, A Parallel Algorithm for the Detailed Numerical Simulation of Reactive FLOws, Parallel CFD 99, pp 389-396, 2000

11. T.Ojanen, I.Heimonen, C.Simonson, M.Costa, M.Soria, D.Faggembauu, PV-Panel siding for renovation of walls - part I: Thermal performance and experiments in northern climate conditions, Proc. Eurosun 2000, Copenhagen 2000
12. M.Soria, D.Faggembauu, M.Costa, T.Ojanen, I.Heimonen, C.Simonson, PV-Panel siding for renovation of walls - part II: numerical analysis, Proc. Eurosun 2000, Copenhagen 2000
13. M.Soria, J.Mora, A.Oliva, C.D.Pérez-Segarra, DDV multigrid algorithm as solver for implicit CFD on parallel computers with high latency networks, Proc. of the Fifth European Computational Fluid Dynamics Conference, Barcelona 2000
14. J.Castro, L.Leal, M.Soria, A.Oliva, Calculation of enhanced water vapour absorption in falling films of LiBr aqueous solutions using the domain decomposition method, Proc. of the Fifth European Computational Fluid Dynamics Conference, Barcelona 2000
15. M.Quispe, J.Cadafalch, M.Costa, M.Soria, Comparative study of flow and heat transfer periodic boundary conditions, Proc. of the Fifth European Computational Fluid Dynamics Conference, Barcelona 2000

# Bibliography

- [1] F.Escanes et al. Numerical simulation of capillary tube expansion devices. *International Journal of Refrigeration*, 18(2):113–122, 1995.
- [2] M.Costa et al. A three-dimensional numerical study of melting inside a heated horizontal cylinder. *Numerical Heat Transfer, Part A*, 32:531–553, 1997.
- [3] A.Ivancic et al. Heat transfer simulation in vertical cylindrical enclosures for supercritical rayleigh number and arbitrary side-wall conductivity. *International Journal of Heat and Mass Transfer*, 42(2):323–343, 1999.
- [4] J. Cadafalch et al. An overheating protection system for flat plate solar collectors with transparent insulation. In *Proceedings of the EUROSUN 2000 Conference*, Copenhagen, 2000.
- [5] M.Soria et al. Pv-panel siding for renovation of walls- part ii: Numerical analysis. In *Proceedings of the EUROSUN 2000 Conference*, Copenhagen, 2000.
- [6] M.Soria et al. Effect of contaminant properties and temperature gradients on the efficiency of transient gaseous contaminant removal from an enclosure: a numerical study. *International Journal of Heat and Mass Transfer*, 41:3589–3609, 1998.
- [7] R. Consul et al. Numerical analysis of laminar flames using the domain decomposition method. In *Proceedings of the Forth ECCOMAS Computational Fluid Dynamics Conference*, volume 1.2, pages 996–1001, Athens, 1998.
- [8] R.Hess and W.Joppich. A comparison of parallel multigrid and a fast fourier transform algorithm for the solution of the helmholtz equation in numerical weather prediction. *Parallel Computing*, 22:1503–1512, 1997.
- [9] C.A.Blain et al. Grid convergence studies for the prediction of hurricane storm surge. *International Journal for Numerical Methods in Fluids*, 26:369–401, 1998.
- [10] S.Kawai et al. Development of the earth simulator. In *Proceedings of the 1999 Parallel Computational Fluid Dynamics Conference*, pages 37–46, 2000.
- [11] L.Zabielski and A.J.Mestel. Unsteady blood flow in a hellically symmetric pipe. *J.Fluid Mech*, 370:321–345, 1998.
- [12] A.M.Metcalf and T.J.Pedley. Bacterial bioconvection: Weakly nonlinear theory for pattern selection. *J.Fluid Mech*, 370:249–270, 1998.
- [13] H.Eberl et al. Modelling geometrical heterogeneity in biofilms. in Andrew Pollard (editor), *High Performance Computing Systems and Applications*, (to be published).
- [14] C.Gallo and G.Manzini. A mixed finite element/finite volume approach for solving biodegradation transport in groundwater. *International Journal for Numerical Methods in Fluids*, 26:533–556, 1998.
- [15] G.Birkhoff. *Hydrodynamics. A Study in Logic, Fact and Similitude*. Princeton University Press, 1960.

- [16] R.P. Fedorenko. A relaxation method for solving elliptic difference equations. *U.S.S.R. Computational Mathematics and Mathematical Physics*, 4:1092–1096, 1962.
- [17] R.P. Fedorenko. The speed of convergence of one iterative process. *U.S.S.R. Computational Mathematics and Mathematical Physics*, 4:227–235, 1984.
- [18] A.Brandt. Multi-level adaptive solutions to boundary-value problems. *Mathematics of computation*, 31(138):333–390, 1977.
- [19] A.Brandt. Guide to multigrid development, 1982. in *Lecture Notes in Mathematics*, Ed. A.Dold, B.Eckermann.
- [20] A.Brandt and B.Diskin. Multigrid solvers on decomposed domains, 1994. In Y.A. Kuznetsov, A.Quarteroni, J.Periaux and O.Wildlund, editors. *Domain Decomposition method in Science and Engineering*, Contemp. Math. Vol. 157, pp 135–155, American Math. Soc.
- [21] Z.U.A. Warsi. *Fluid Dynamics. Theoretical and computational approaches*. CRC Press, 1998.
- [22] Irwing H.Shames. *Mechanics of fluids*. Mc Graw-Hill, 1992.
- [23] J.D.Anderson. *Computational Fluid Dynamics. The basics with applications*. McGraw-Hill, 1995.
- [24] Richard W.Johnson. *The handbook of fluid dynamics*. Springer-Verlag. Edited by CRC Press, 1998.
- [25] G.De Vahl Davis and I.P. Jones. Natural convection in a square cavity: A comparison exercise. *International Journal for Numerical Methods in Fluids*, 3:227–248, 1983.
- [26] T.Saitoh and K.Hirose. High accuracy bench mark solutions to natural convection in a square cavity. *Computational Mechanics*, 4:417–427, 1989.
- [27] M.Hortmann et al. Finite volume multigrid prediction of laminar natural convection: Benchmark solutions. *International Journal for Numerical Methods in Fluids*, 11:189–207, 1990.
- [28] R.A.W.M.Henkes. *Natural Convection Boundary Layers*. PhD thesis, University of Technology, Delft, 1990.
- [29] S.Paolucci and D.R.Chenoweth. Transition to chaos in a differentially heated vertical cavity. *Journal of Fluid Mechanics*, 201:379–410, 1989.
- [30] S.Paolucci. Direct numerical simulation of two-dimensional turbulent natural convection in an enclosed cavity. *Journal of Fluid Mechanics*, 215:229–262, 1990.
- [31] R.J.A.Janssen and R.A.W.M.Henkes. Accuracy of finite-volume discretizations for the bifurcating natural-convection flow in a square cavity. *Numerical Heat Transfer, Part B*, 24:191–207, 1993.
- [32] M.R.Ravi et al. On the high-rayleigh-numbers structure of steady laminar natural-convection flow in a square enclosure. *Journal of Fluid Mechanics*, pages 325–351, 1994.
- [33] R.J.A.Janssen and R.A.W.M.Henkes. Influence of prandtl number on instability mechanisms and transition in a differentially heated square cavity. *Journal of Fluid Mechanics*, pages 319–344, 1995.
- [34] R.A.W.M.Henkes and P.Le Quere. Three-dimensional transition of natural-convection flows. *Journal of Fluid Mechanics*, 319:281–303, 1996.
- [35] J.R.Phillips. Direct simulations of turbulent unstratified natural convection in a vertical slot for  $pr=0.71$ . *International Journal of Heat and Mass Transfer*, 39:2485–2494, 1996.

- [36] G.Labrosse et al. A direct (pseudo-spectral) solver of the 2d/3d stokes problem: Transition to unsteadiness of natural-convection flow in a differentially heated cubical cavity. *Numerical Heat Transfer, Part B*, 31:261–276, 1997.
- [37] A.A.Mehamad and R.Viskanta. Transient natural convection of low-prandtl-number fluids in a differentially heated cavity. *International Journal for Numerical Methods in Fluids*, 13:61–81, 1991.
- [38] E.Nobile. Simulation of time-dependent flow in cavities with the additive-correction multigrid method, part I: Mathematical formulation. *Numerical Heat Transfer, Part B*, 30:341–350, 1996.
- [39] E.Nobile. Simulation of time-dependent flow in cavities with the additive-correction multigrid method, part II:applications. *NTHB*, 30:351–370, 1996.
- [40] A.Bejan. The Ra-Pr domain of laminar natural convection in an enclosure heated from the side. *Numerical Heat Transfer, Part A*, 19:21–41, 1991.
- [41] P.Le Quere and M.Behnia. From onset of unsteadiness to chaos in a differentially heated square cavity. *Journal of Fluid Mechanics*, 359:81–107, 1998.
- [42] D.A.Steinman C.R.Ethier. Exact fully 3D Navier-Stokes solutions for benchmarking. *International Journal for Numerical Methods in Fluids*, 19:369–375, 1994.
- [43] M.Soria et al. Advanced GLAZed facades simulation software (AGLA) technical manual, 1999. CTTC (Available from the author).
- [44] M.Costa. *Desenvolupament de criteris numèrics per a la resolució de la transferència de calor en medis amb conducció, convecció i canvi de fase sòlid-líquid*. Contrastació Experimental. PhD thesis, Universitat Politècnica de Catalunya, Barcelona, 1993.
- [45] C.Prax et al. Diffuse approximation and control-volume-based finite-element methods: A comparative study. *Numerical Heat Transfer, Part B*, 34:303–321, 1998.
- [46] C.P.Tzanos. Higher-order differencing method with a multigrid approach for the solution of the incompressible flow equations at high reynolds number. *Numerical Heat Transfer, Part B*, 22:179–198, 1992.
- [47] F.Stella and E.Bucchignani. True transient vorticity-velocity method using preconditioned bi-cgstab. *Numerical Heat Transfer, Part B*, 30:315–339, 1996.
- [48] G.E.Karniadakis and S.A.Orszag. Nodes, modes and flow codes. *Physics Today*, pages 34–42, 1993.
- [49] P.T.Williams and A.J.Baker. Incompressible computational fluid dynamics for the three-dimensional navier-stokes equations. *Numerical Heat Transfer, Part B*, 29:137–273, 1996.
- [50] B.Mandelbrot. *The Fractal Geometry of Nature*. 1997.
- [51] S.N.Rasnabd. *Chaotic Dynamics of Nonlinear systems*. John Wiley & Sons, 1990.
- [52] J.Y.Chen. Me257 course notes. University of California at Berkeley.
- [53] G.Hoffmann. *Engineering Application of Large Eddy Simulation to Turbulent Free and Wall-bounded Shear Layers*. PhD thesis, Technischen Universität München, 1996.
- [54] J.H.Ferziger and M.Peric. *Computational Methods for Fluid Dynamics*. Springer-Berlag, 1996.
- [55] C.D.Perez-Segarra et al. Numerical experiments in turbulent natural and mixed convection in internal flows. *International Journal of Numerical Methods for Heat and Fluid Flow*, 5:13–33, 1995.

- [56] R. Cònsul et al. Numerical experiments on turbulent forced convection using low reynolds number two-equation models. In *Proceedings of the Fifth ECCOMAS Computational Fluid Dynamics Conference*, Barcelona, 2000.
- [57] S.V.Patankar. *Numerical heat transfer and fluid flow*. McGraw-Hill, 1980.
- [58] H.Schweiger et al. A software for the numerical simulation of glazed facades with ventilation channels. In *Proceedings of the Third World Conference in Applied Computational Fluid Dynamics*, volume 27, pages 61–69, Freiburg, 1996.
- [59] J.P.Van Doormal and G.D.Raithby. Enhancements of the simple method for predicting incompressible fluid flows. *Numerical Heat Transfer*, 7:147–163, 1984.
- [60] J.Kim and P.Moin. Application of a fractional-step method to incompressible navier-stokes equations. *Journal of Computational Physics*, pages 308–323, 1985.
- [61] J.Castro et al. Calculation of enhanced water vapour absorption in falling films of lib aqueous solutions using the domain decomposition method. In *Proceedings of the Fifth ECCOMAS Computational Fluid Dynamics Conference*, Barcelona, 2000.
- [62] J.L.Lage et al. Efficiency of transient contaminated removal from a slot ventilated enclosure. *International Journal of Heat and Mass Transfer*, 34:2603–2615, 1991.
- [63] J.L.Lage et al. Removal of contaminant generated by a discrete source in a slot ventilated enclosure. *International Journal of Heat and Mass Transfer*, 35:1169–1180, 1992.
- [64] R.Viskanta and J.A.Weaver. Natural convection due to horizontal temperature and concentration gradients -1. variable thermophysical property effects. *International Journal of Heat and Mass Transfer*, 34:3107–3120, 1991.
- [65] J.A.Weaver and R.Viskanta. Natural convection due to horizontal temperature and concentration gradients -2.species interdiffusion, soret and dufour effects. *International Journal of Heat and Mass Transfer*, 34:3121–3133, 1991.
- [66] C.Beghein et al. Numerical study of double-diffusive natural convection in a square cavity. *International Journal of Heat and Mass Transfer*, 35:833–846, 1992.
- [67] M.Soria et al. A general purpose software to simulate natural convection driven flows in saturated porous media. application to buried electrical cables and gas pipelines. In *Proceedings of the Third World Conference in Applied Computational Fluid Dynamics*, volume 27, pages 70–78, Freiburg, 1996.
- [68] G. Colomer et al. Radiant exchange in domains with obstacles using the discrete ordinates method. In *Proceedings of the Fifth ECCOMAS Computational Fluid Dynamics Conference*, Barcelona, 2000.
- [69] S.Succi and F.Papetti. *An Introduction to Parallel Computational Fluid Dynamics*. Nova Science Publishers Inc, 1996.
- [70] H.Persillon and M.Braza. Physical analysis of the transition to turbulence in the wake of a circular cylinder by three-dimensional navier-stokes simulation. *Journal of Fluid Mechanics*, 365:23–88, 1998.
- [71] M.S.Darwish. A new high-resolution scheme based on the normalized variable formulation. *Numerical Heat Transfer, Part B*, 30(24):353–371, 1993.
- [72] M.S.Darwish and F.Moukalled. Normalized variable and space formulation methodology for high-resolution schemes. *Numerical Heat Transfer, Part B*, 26:79–96, 1994.
- [73] B.P.Leonard. A stable and accurate convective modelling procedure based on quadratic upstream interpolation. *Computer Methods in Applied Mechanics and Engineering*, 19:59–98, 1979.

- [74] Why you should not use Hybrid and Power-Law or related exponential schemes for convective modelling there are much better alternatives. *International Journal for Numerical Methods in Fluids*, 20:421–442, 1995.
- [75] P.H.Gaskell and A.K.C.Lau. Curvature-compensated convective transport: Smart, a new boundedness-preserving transport algorithm. *International Journal for Numerical Methods in Fluids*, 8:617–641, 1988.
- [76] R.Barrett et al. Templates for the solution of linear systems: Building blocks for iterative methods. Downloadable document.
- [77] A.Ivancic. *Simulación numérica de la convección natural y forzada en recintos cilíndricos. Aplicación a la acumulación de calor y frío*. PhD thesis, Universitat Politècnica de Catalunya, Barcelona, 1998.
- [78] C.D.Pérez-Segarra et al. Analysis of some numerical aspects in the solution of the navier-stokes equations using non-orthogonal collocated finite-volume methods. In *Proceedings of the Third ECCOMAS Computational Fluid Dynamics Conference*, pages 505–511, Chichester, 1996.
- [79] G.K.Despotis and S.Tsangaris. Fractional step method for solution of incompressible navier-stokes equations on unstructured triangular meshes. *International Journal for Numerical Methods in Fluids*, 20:1273–1288, 1995.
- [80] Y.H.Hwang. Calculations of incompressible flow on a staggered triangular grid, part I: Mathematical formulation. *Numerical Heat Transfer, Part B*, 27:323–336, 1995.
- [81] R.Webster. An algebraic multigrid solver for navier-stokes problems. *International Journal for Numerical Methods in Fluids*, 18:761–780, 1996.
- [82] R.Webster. An algebraic multigrid solver for navier-stokes problems in the discrete second-order approximation. *International Journal for Numerical Methods in Fluids*, 22:1103–1123, 1996.
- [83] M.S.Darwish and F.Moukalled. An efficient very-high resolution scheme based on an adaptive-scheme strategy. *NHTB*, 34:191–213, 1998.
- [84] M.S.Darwish and F.Moukalled. The normalized weighting factor method: a novel technique for accelerating the convergence of high resolution convective schemes. *Numerical Heat Transfer, Part B*, 30:217–237, 1996.
- [85] A.El-Zafrany. *Techniques of the boundary element method*. Ellis Horwood Limited, 1993.
- [86] P.Wesseling. *An Introduction to multigrid methods*. John Wiley & Sons, 1992.
- [87] H.Schweiger et al. Numerical experiments on laminar natural convection in rectangular cavities with and without honeycomb structures. *International Journal of Numerical Methods for Heat and Fluid flow*, 5(5):423–443, 1995.
- [88] P.F.Galpin et al. Solution of the incompressible mass and momentum equations by application of a coupled equation line solver. *International Journal for Numerical Methods in Fluids*, 5:615–625, 1985.
- [89] A.Fortin et al. Localization of Hopf bifurcation in fluid flow problems. *International Journal for Numerical Methods in Fluids*, 24:1185–1210, 1997.
- [90] W.J.Minkowycz et al. *Handbook of Numerical Heat Transfer*. Wiley, 1988.
- [91] Z.Lilek et al. Efficiency and accuracy aspects of a full-multigrid simple algorithm for three-dimensional flows. *Numerical Heat Transfer, Part B*, 31:23–42, 1997.
- [92] R.Webster. Efficient algebraic multigrid solvers with elementary restriction and prolongation. *International Journal for Numerical Methods in Fluids*, 28:317–336, 1998.

- [93] R.F.Hanby et al. A comparison of coupled and segregated iterative solution techniques for incompressible swirling flow. *International Journal for Numerical Methods in Fluids*, 22:353–373, 1996.
- [94] S.S.Clift and P.A.Forsyth. Linear and non-linear iterative methods for the incompressible navier-stokes equations. *International Journal for Numerical Methods in Fluids*, 18:229–256, 1994.
- [95] C.Perez Caseiras. *Desarrollo de metodos para la resolucion de las ecuaciones de Navier Stokes incompresibles*. PhD thesis, Centro Politecnico Superior de la Universidad de Zaragoza, Zaragoza, 1994.
- [96] P.F.Galpin and G.D.Raithby. Treatment of non-linearities in the numerical solution of the incompressible navier-stokes equations. *International Journal for Numerical Methods in Fluids*, 6:409–426, 1986.
- [97] K.Claramunt and M.Soria. A general approach to solve coupled field problems using additive correction multigrid. CTTC report.
- [98] P.H.Gaskell et al. Comparison of two solution strategies for use with higher-order discretization schemes in fluid flow simulation. *International Journal for Numerical Methods in Fluids*, 8:1203–1215, 1988.
- [99] S.P.Vanka. Block-implicit multigrid solution of navier-stokes equations in primitive variables. *Journal of Computational Physics*, 65:138–158, 1986.
- [100] M.Zedan and G.E.Schneider. A coupled strongly implicit procedure for velocity and pressure computation in fluid flow problems. *Numerical Heat Transfer*, 8:537–557, 1985.
- [101] B.K.Min and K.S.Chang. A momentum coupling method for the unsteady incompressible navier-stokes equations on the staggered grid. *International Journal for Numerical Methods in Fluids*, 28:443–460, 1998.
- [102] T.Wasfy et al. Parallel finite element computation of unsteady incompressible flows. *International Journal for Numerical Methods in Fluids*, 26:17–37, 1998.
- [103] Y.Sheng et al. A modification to the simple method for buoyancy-driven flows. *Numerical Heat Transfer, Part B*, 33:65–78, 1998.
- [104] J.M.Ortega. *Introduction to Parallel and Vector Solution of Linear Systems*. Plenum Press, 1988.
- [105] W.H.Press et al. *Numerical Recipies in C. The art of Scientific Computing*. Cambridge University Press, 1994.
- [106] N.Mattor et al. Algorithm for solving tridiagonal matrix problems in parallel. *Parallel Computing*, 21:1769–1782, 1995.
- [107] H.L.Stone. Iterative solution of implicit approximation of multidimensional partial differential equations. *SIAM Journal of numerical analysis*, 5:530–558, 1968.
- [108] G.E.Schneider and M.Zedan. A modified strongly implicit procedure for the numerical solution of field problems. *Numerical Heat Transfer*, 4:1–19, 1981.
- [109] J.J.Leister and M.Peric. Vectorized strongly implicit solving procedure for a seven-diagonal coefficient matrix. *International Journal of Numerical Methods Heat Fluid Flow*, 4:159–172, 1994.
- [110] P.L.C.Lage. Modified strong implicit procedure with adaptive optimization of its iteration parameter. *Numerical Heat Transfer, Part B*, 30:255–270, 1996.



- [111] E.A.Lipitakis and D.J.Evans. A sparse linear equations solver for 3d-regular domains. *Communications in Applied Numerical Methods*, 3:202–213, 1987.
- [112] A.Brandt. Multigrid techniques: 1984 guide with applications to fluid dynamics, 1984.
- [113] A.Brandt and I.Yavneh. On multigrid solution of high-reynolds incompressible entering flows. *Journal of Computational Physics*, 101:151–164, 1992.
- [114] W.L.Briggs. *A Multigrid Tutorial*. SIAM, 1988.
- [115] B.Koobus et al. Unstructured volume-agglomeration mg: Solution of the poisson equation. *International Journal for Numerical Methods in Fluids*, 18:27–42, 1994.
- [116] S.R.Elias et al. An adaptive agglomeration scheme for additive correction multigrid. In *Proceedings of the Second Annual Conference of the CFD Society of Canada*, pages 327–333, 1994.
- [117] D.J.Mavriplis and V.Venkatakrishnan. A 3d agglomeration multigrid solver for the reynolds-averaged navier-stokes equations on unstructured meshes. *International Journal for Numerical Methods in Fluids*, 23:527–544, 1996.
- [118] P.Luchini and A.D’Alascio. Multigrid pressure correction techniques for the computation of quasi-incompressible internal flows. *International Journal for Numerical Methods in Fluids*, 18:489–507, 1994.
- [119] A.Arnone and A.Sestini. Multigrid heat transfer calculations using different iterative schemes. *Numerical Heat Transfer, Part B*, 19:1–11, 1991.
- [120] S.P.Vanka. Fast numerical computation of viscous flow in a cube. *Numerical Heat Transfer, Part B*, 20:255–261, 1991.
- [121] Y.S.Sun and A.F.Emery. Multigrid computation of natural convection in enclosures with a conductive baffle. *Numerical Heat Transfer, Part A*, 25:575–592, 1994.
- [122] K.M.Smith et al. A multigrid procedure for three-dimensional flows on non-orthogonal collocated grids. *International Journal for Numerical Methods in Fluids*, 17:887–904, 1993.
- [123] W.Shyy and C.S.Sun. Development of a pressure-correction / staggered-grid based multigrid solver for incompressible recirculating flows. *Computers Fluids*, 22:51–76, 1993.
- [124] Y.Jiang et al. Multigrid solution of unsteady navier-stokes equations using a pressure method. *Numerical Heat Transfer, Part A*, 20:81–93, 1991.
- [125] S.P.Vanka. Block-implicit multigrid calculation of two-dimensional recirculating flows. *Computer Methods in Applied Mechanics and Engineering*, 59:29–48, 1986.
- [126] K.C.Karki et al. Fluid flow calculations using a multigrid method and an improved discretization scheme. *Numerical Heat Transfer, Part B*, 16:143–159, 1989.
- [127] U.Ghia et al. High-re solutions for incompressible flow using the navier-stokes equations and a multigrid method. *Journal of Computational Physics*, 48:387–411, 1982.
- [128] R.D.Lonsdale. An algebraic multigrid scheme for solving the navier-stokes equations on unstructured meshes. In *Numerical Methods in Laminar and Turbulent Flow*, volume 7.2, pages 1432–1442, 1991.
- [129] C.Oliet et al. Advanced numerical simulation of compact heat exchangers. application to automotive, refrigeration and air conditioning industries. In *Proceedings of the Fifth ECCOMAS Computational Fluid Dynamics Conference*, Barcelona, 2000.
- [130] Y.H.Hwang. Unstructured additive correction multigrid method for the solution of matrix equations. *Numerical Heat Transfer, Part B*, 27:195–212, 1995.

- [131] P.Sonneveld. Cgs, a fast lanczos-type solver for nonsymmetric linear systems. *SIAM J. SCI. STAT. COMPUT.*, 10:36–52, 1989.
- [132] K.C.Karki et al. Performance of a multigrid method with an improved discretization scheme for three-dimensional fluid flow calculations. *Numerical Heat Transfer, Part B*, 29:275–288, 1996.
- [133] P.S.Sathyamurthy. *Development and Evaluation of Efficient Solution Procedures for Fluid Flow and Heat Transfer Problems in Complex Geometries*. PhD thesis, 1991.
- [134] P.S.Sathyamurthy and S.V.Patankar. A block-correction based multigrid method for three-dimensional fluid flow problems. In *Modern Developments in Numerical Simulation of Flow and Heat Transfer*, pages 49–56, 1992.
- [135] P.S.Sathyamurthy and S.V.Patankar. Block-correction-based multigrid method for fluid flow problems. *Numerical Heat Transfer, Part B*, 25:375–394, 1994.
- [136] S.Zeng and P.Wesseling. An ilu smoother for the incompressible navier-stokes equations in general co-ordinates. *International Journal for Numerical Methods in Fluids*, 20:59–74, 1995.
- [137] B.R.Hutchinson and G.D.Raithby. A multigrid method based on the additive correction strategy. *Numerical Heat Transfer*, 9:511–537, 1986.
- [138] Thor Gjesdal. A note on the additive correction multigrid method. MGNET. Downloadable document.
- [139] A.Settari and K.Aziz. A generalization of the additive correction methods for the iterative solution of matrix equations. *SIAM J. Numer. Anal.*, 10:506–521, 1973.
- [140] J.Francescatto and A.Dervieux. A semi-coarsening strategy for unstructured multigrid based on agglomeration. *International Journal for Numerical Methods in Fluids*, 26:927–957, 1998.
- [141] M.Farhangnia et al. Numerical simulation of two-dimensional buoyancy-driven turbulence in a tall rectangular cavity. *International Journal for Numerical Methods in Fluids*, 23:1311–1326, 1996.
- [142] S.Xin and P.Le Quere. Direct numerical simulations of two-dimensional chaotic natural convection in a differentially heated cavity of aspect ratio 4. *Journal of Fluid Mechanics*, 304:87–118, 1995.
- [143] B.R.Hutchinson et al. Application of the additive correction multigrid to the coupled fluid flow equations. *Numerical Heat Transfer*, 13:133–147, 1988.
- [144] S.P.Vanka. Block-implicit calculation of steady turbulent recirculating flows. *International Journal of Heat and Mass Transfer*, 28:2093–2103, 1985.
- [145] J.Salom. *Numerical simulation of convection phenomena based on domain decomposition techniques. Experimental validation*. PhD thesis, Universitat Politècnica de Catalunya, Barcelona, 1999.
- [146] P.F.Galpin and G.D.Raithby. Numerical treatment of problems in incompressible fluid flow: Treatment of the temperature-velocity coupling. *Numerical Heat Transfer*, 10:105–129, 1986.
- [147] P.M.Sockol. Multigrid solution of the navier-stokes equations on highly stretched grids. *INMF*, 17:543–566, 1993.
- [148] K.Dowd and C.Severance. *High performance computing*. O’Reilly, 1998.
- [149] D.E.Keyes et al. Prospects for CFD on petaflops systems, 1997. ICASE.
- [150] A.S.Tanenbaum. *Modern Operating Systems*. Prentice-Hall, 1992.

- [151] R.Brightwell et al. Massively parallel computing using commodity components. *Parallel Computing*, 26:243–266, 2000.
- [152] P.Graham. OpenMP: A parallel programming model for shared memory architectures, 1999. <http://www.epcc.ed.ac.uk/epcc-tec/documents>.
- [153] K.Stuben et al. Europort: Parallel cfd for industrial applications. In *Proceedings of the 1997 Parallel Computational Fluid Dynamics Conference*, pages 39–48, 1997.
- [154] Al Geist et al. Pvm: Parallel virtual machine. A users' guide and tutorial for networked parallel computing. <http://www.epm.ornl.gov/pvm/>.
- [155] Message Passing Interface Forum. Mpi forum, mpi: A message-passing interface standard. <http://www.mpi-forum.org>.
- [156] M.Peric and E.Schreck. Analysis of efficiency of implicit cfd methods on mimd computers. pages 145–152, 1995.
- [157] M.Ivanov et al. Parallel dsmc strategies for 3d computations. In *Proceedings of the 1997 Parallel Computational Fluid Dynamics Conference*, pages 485–492,, 1997.
- [158] M.Yokokawa et al. Simulation on rayleigh-benard convection in 2d by the direct simulation monte carlo method. In *Proceedings of the 1995 Parallel Computational Fluid Dynamics Conference*, pages 75–80, 1995.
- [159] C.D.Robinson and J.K.Harvey. Adaptive domain decomposition for unstructured meshes applied to the direct simulation monte carlo method. In *Proceedings of the 1997 Parallel Computational Fluid Dynamics Conference*, pages 469–477, 1997.
- [160] A.J.Lewis and A.D.Brent. A comparison of coarse and fine grain parallelization strategies for the simple pressure correction algorithm. *International Journal for Numerical Methods in Fluids*, 16:891–914, 1993.
- [161] V.Seidl et al. Space -and time- parallel navier-stokes solver for 3d block-adaptive cartesian grids. In *Proceedings of the 1995 Parallel Computational Fluid Dynamics Conference*, pages 577–584, 1995.
- [162] G.Horton. TIPSII - A time-parallel SIMPLE-based method for the incompressible Navier-Stokes equations. In *Proceedings of the 1992 Parallel Computational Fluid Dynamics Conference*, pages 243–256, 1992.
- [163] M.Schafer. Parallel algorithms for the numerical simulation of three-dimensional natural convection. *Applied Numerical Mathematics*, 7:347–365, 1991.
- [164] N.R.Reyes et al. Subdomain method in both natural and forced convection, application to irregular geometries. In *Proceedings of the 8th international conference on Numerical Methods in Laminar and Turbulent Flows*, volume 8.1, pages 424–435, Swansea, 1993.
- [165] Wei-Pai Tang. *Schwarz Splitting and Template Operators*. PhD thesis, Stanford University, 1987.
- [166] W.D.Gropp and D.Keyes. Domain decomposition in computational fluid dynamics. *International Journal for Numerical Methods in Fluids*, 14:147–165, 1992.
- [167] F.Durst and M.Schafer. A parallel block-structured multigrid method for the prediction of incompressible flows. *Parallel Computing*, 22:549–565, 1996.
- [168] J.A.Wright. *A pressure-based composite grid method for complex fluid flows*. PhD thesis, University of Florida, 1987.

- [169] M.Soria et al. A parallel algorithm for the detailed numerical simulation of reactive flows. In *Proceedings of the 1999 Parallel Computational Fluid Dynamics Conference*, pages 389–396, 2000.
- [170] W.D.Gropp et al. Globalized newton-krylov-schwarz algorithms and software for parallel implicit cfd, 1998. ICASE.
- [171] A.Basermann et al. Preconditioned CG methods for sparse matrices on massively parallel machines. *Parallel Computing*, 23:381–398, 1997.
- [172] L.C.Dutto et al. A method for finite element parallel viscous compressible flow calculations. *International Journal for Numerical Methods in Fluids*, 19:275–294, 1994.
- [173] M.Pakzad et al. Independent columns: A new parallel ilu preconditioner for the PCG method. *Parallel Computing*, 23:637–647, 1997.
- [174] C.Vuik et al. Parallelism in ilu-preconditioned gmres. *Parallel Computing*, 24:1927–1946, 1998.
- [175] A.Yeckel et al. Parallel computation of incompressible flows in materials processing: numerical experiments in diagonal preconditioning. *Parallel Computing*, 23:1397–1400, 1997.
- [176] S. Candel et al. *Problems and Perspectives in Numerical Combustion*. J. Wiley and Sons Ltd, 1996.
- [177] J. Warnatz et al. *Combustion*. Springer-Verlag, 1996.
- [178] R. Consul et al. Numerical studies on laminar premixed and diffusion flames. In *10th Conference on Numerical Methods in Thermal Problems*, pages 198–209, Swansea, 1997.
- [179] G.Chesshire and W.D.Henshaw. A scheme for conservative interpolation on overlapping grids. *SIAM J. Sci. Comput.*, 15(4):819–845, 1994.
- [180] J.Cadafalch et al. Domain decomposition as a method for the parallel computing of laminar incompressible flows. In *Proceedings of the Third ECCOMAS Computational Fluid Dynamics Conference*, pages 845–851, Chichester, 1996.
- [181] J. Cadafalch et al. Fully conservative multiblock method for the resolution of turbulent incompressible flows. In *Proceedings of the Forth ECCOMAS Computational Fluid Dynamics Conference*, volume 1.2, pages 1234–1239, Athens, 1998.
- [182] J. Cadafalch et al. Comparative study of conservative and nonconservative interpolation schemes for the domain decomposition method on laminar incompressible flows. *Numerical Heat Transfer, Part B*, 35:65–84, 1999.
- [183] M.D. Smooke et al. Numerical solution of two-dimensional axisymmetric laminar diffusion flames. *Combustion Science and Technology*, 67:85–122, 1989.
- [184] W.P. Jones and R.P. Lindstedt. Global reaction schemes for hydrocarbon combustion. *Combustion and Flame*, 73:233–249, 1988.
- [185] G.Lonsdale and A.Schuller. Multigrid efficiency for complex flow simulations on distributed memory machines. *Parallel Computing*, 19:23–32, 1993.
- [186] Y.F.Hu et al. The communication performance of the Cray T3D and its effect on iterative solvers. *Parallel Computing*, 22:829–844, 1996.
- [187] M.Alef. Implementation of a multigrid algorithm on suprenum and other systems. *Parallel Computing*, 20:1547–1557, 1994.
- [188] A.T.Degani and G.C.Fox. Application of parallel multigrid methods to unsteady flow: A performance evaluation. In *Proceedings of the 1995 Parallel Computational Fluid Dynamics Conference*, pages 331–338, 1995.

- [189] A.Asenov et al. Speed-up of scalable iterative linear solvers implemented on an array of transputers. *Parallel Computing*, 21:669–682, 1995.
- [190] E. Simons. Domain decomposition methods for separable elliptic pde-s suitable for large eddy simulation of complex turbulent flows, 1995. Von Karman Institute for Fluid Dynamics (Available from the author).
- [191] S.Kocak et al. Parallel implicit treatment of interface conditions in domain decomposition algorithms. In *Proceedings of the 1998 Parallel Computational Fluid Dynamics Conference*, pages 353–360, 1998.
- [192] D.Vanderstraten and R.Keunings. A parallel solver based on the dual schur decomposition of general finite element matrices. *International Journal for Numerical Methods in Fluids*, 28:23–46, 1998.
- [193] H.R.Gilbert et al. Sparse matrices in matlab: design and implementation. *SIAM J. Matrix Analysis Applications*, 13(1):333–356, 1992.
- [194] Y.F.Hu et al. Comparing the performance of multigrid and conjugate gradient algorithms on the cray t3d. In *Proceedings of the 1995 Parallel Computational Fluid Dynamics Conference*, pages 609–616, 1995.
- [195] The office of Charles and Ray Eames. *A Computer Perspective. Background to the computer age*. Harvard University, 1990.