Time-linearized time-harmonic 3-D Navier–Stokes shock-capturing schemes

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SUMMARY

In the present paper, a numerical method for the computation of time-harmonic flows, using the timelinearized compressible Reynolds-averaged Navier–Stokes equations is developed and validated. The method is based on the linearization of the discretized nonlinear equations. The convective fluxes are discretized using an $O(\Delta x_H^3)$ MUSCL scheme with van Leer flux-vector-splitting. Unsteady perturbations of the turbulent stresses are linearized using a frozen-turbulence-Reynolds-number hypothesis, to approximate eddy-viscosity perturbations. The resulting linear system is solved using a pseudo-time-marching implicit ADI-AF (alternating-directions-implicit approximate-factorization) procedure with local pseudo-time-steps, corresponding to a matrix-successive-underrelaxation procedure. The stability issues associated with the pseudo-time-marching solution of the time-linearized Navier–Stokes equations are discussed. Comparison of computations with measurements and with time-nonlinear computations for 3-D shock-wave oscillation in a square duct, for various back-pressure fluctuation frequencies (180, 80, 20 and 10 Hz), assesses the shock-capturing capability of the time-linearized scheme. Copyright \odot 2007 John Wiley & Sons, Ltd.

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1. INTRODUCTION

Developments in the prediction of unsteady turbomachinery flows for aeroelastic applications [1] (flutter or forced response), in the last 10 years, have abandoned potential models, and concentrated on 3-D Euler and Navier–Stokes methods [1–16]. Assuming that the vibration amplitudes are small, and that, as a consequence, the unsteady flow can be considered as a small perturbation superimposed on an underlying steady flow, several researchers have contributed to the development of time-linearized time-harmonic methods [17–36] (Table I), which offer substantial gains in

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computing time, compared to nonlinear methods. This is particularly true for the time-linearized time-harmonic frequency-domain methods, as shown, e.g. by Sreenivas and Witfield [25] whose 2-D time-linearized Euler computations in vibrating cascades were 28 times faster, in the frequency domain, compared to an equivalent time-linearized formulation in the time-domain. The development of accurate shock-capturing schemes combined with the modelling of viscous effects, for the time-linearized equations, is necessary to predict transonic 3-D flows around complex geometries. Additionally, the evaluation of results of time-linearized methods by comparison with results of time-nonlinear methods, and with experimental data, is necessary for assessing the validity and range of applicability of the time-linearized approach.

As early as 1976, Ni and Sisto [17] (Table I) were the first to use the time-linearized Euler equations for the computation of inviscid unsteady flow in flat-plate-cascades at 0-incidence. Hall and Crawley [18] developed a 2-D time-linearized time-harmonic Euler solver based on a nonconservative formulation [50, 51]. In that work [18], transonic flows were addressed by shockfitting procedures [52, 53], an obvious drawback for the generalization of such methods to 3-D flows over complex geometries. This restriction was removed by Lindquist and Giles [22], who were the first to introduce shock-capturing methods for the time-linearized time-harmonic Euler equations, and to numerically demonstrate that shock-capturing methods predict with acceptable accuracy global aerodynamic effects. These three major contributions [17, 18, 22] stimulated many recent developments on time-linearized time-harmonic methods [19–21, 23–35]. There are two alternatives for the numerical discretization of the time-linearized time-harmonic equations: (1) discretize the nonlinear equations and then linearize the resulting discrete equations, and (2) linearize the equations and then construct a discretization scheme for the linearized flow equations. Hall *et al.* [21] have shown that the two approaches give equivalent results, ensuring the linearized conservation property [21], provided a conservative formulation [50, 51] of the equations is used (this proof was made for the Lax–Wendroff scheme [43]).

Most of these methods [17–35] use a pseudo-time-marching iterative procedure to solve the linearized equations. Nonetheless, a pseudo-time-marching approach, for the linearized equations, may develop numerical instabilities [34, 35, 54], depending on the eigenmodes of the underlying steady flow. Non-pseudo-time-marching approaches are therefore more robust [36, 55].

An original alternative to the time-linearized time-harmonic methods (hereafter LH) was proposed by Ning and He [23, 24] (Table I), where the flow is represented as Fourier-series truncated after the 1-harmonic, so that the time-averaged flow (including the nonlinear effects of the 1-harmonic) is computed simultaneously with the 1-harmonic unsteady perturbation. This timenonlinear time-harmonic method (hereafter NH) is able to account for nonlinear effects, as do time-marching nonlinear methods, but maintains the computational efficiency of the frequencydomain time-linearized methods. Hall *et al.* [33] maintain higher harmonics in the Fourier-series, using the harmonic balance technique (hereafter HB), which was used to model both nonlinear and linear disturbances in turbomachinery cascades [33]. The resulting coupled partial differential equations for the unknown Fourier-coefficients are solved, in the frequency-domain, using a conventional pseudo-time-marching approach [33].

Following the initial choice of an $O(\Delta x_H^2)$ centred scheme [43] by Lindquist and Giles [22] (who also tested an $O[\Delta x_H]$ van Leer scheme [56] which was obviously too dissipative), many authors [19–21, 23, 24, 29–35] used centred schemes with various artificial dissipation strategies. More recently several authors [25–28, 32, 57–59] developed upwind solvers, based on the linearization of either Roe [40] flux-difference splitting [25–28, 32] or van Leer [56] flux-vector-splitting [57–59], thus avoiding adjustable artificial dissipation coefficients. All of these schemes use the

MUSCL [60] approach to achieve $O(\Delta x_H^2)$ or $O(\Delta x_H^3)$ accuracy (Δx_H is used to denote accuracy in an homogeneous $\Delta x_{\text{H}} = \text{const}$ grid).

For turbulent flows, in a Reynolds-averaged Navier–Stokes (RANS) framework, the linearization of turbulent stresses is an important issue. Several authors [29, 31, 34, 35, 42] solve a linearized form of the 1-equation Spalart–Allmaras [49] v_T model, to estimate the unsteady perturbation of eddy-viscosity. To the authors' knowledge, only Holmes *et al.* [61] have addressed the linearization of a 2-equation $k - \omega_T$ model [62]. In the present work, we are mainly interested in the numerical scheme, and we have addressed the linearization of turbulent stresses by assuming a Boussinesq hypothesis [63] for the unsteady perturbation of the turbulent stresses, and by neglecting the unsteady perturbations of the turbulence-Reynolds-number (frozen-turbulent-scales approximation, hereafter FTS). Notice that Chen *et al.* [30] have used a frozen eddy-viscosity approximation (hereafter FT) in their calculations of rotor/stator interaction. In a related designoriented work (Navier–Stokes equations linearized with respect to geometry perturbations), Kim *et al.* [64] have studied the effect of linearizing various 2-equation models (compared to using frozen-turbulence approximations), and have concluded that 'the usual assumption of constant turbulent eddy-viscosity may lead to inaccurate results, particularly in turbulent flows involving strong shocks.' The linearization of the 7-equation Reynolds-stress closure [65] used in the present work for the steady computations [66, 67] is the subject of ongoing research.

The purpose of this work is to develop and evaluate an $O(\Delta x_H^3)$ upwind numerical scheme based on the van Leer flux-splitting formulation, with shock-capturing capability, for the time-linearized time-harmonic 3-D Navier–Stokes equations. The basic strategy is the linearization of schemes used for the time-nonlinear equations, as was done by Lindquist and Giles [22]. Comparison with experiment and time-nonlinear results are presented in the case of a transonic Laval nozzle with a 3-D shock-wave oscillation resulting from a fluctuating back-pressure, for frequencies in the range of [10, 180] Hz.

2. TIME-LINEARIZED NAVIER–STOKES METHODOLOGY

2.1. Nonlinear flow equations and solver

The flow is modelled by the compressible Favre–Reynolds-averaged 3-D Navier–Stokes equations [68], coupled to the six transport equations for the Reynolds-stresses and to the transport equation for the turbulence-kinetic-energy modified-dissipation-rate [68], written symbolically

$$
\frac{\partial \underline{w}}{\partial t} + \frac{\partial \underline{F}_{\ell}}{\partial x_{\ell}} + \underline{S} \equiv \frac{\partial \underline{w}}{\partial t} + \frac{\partial \underline{F}_{x}}{\partial x} + \frac{\partial \underline{F}_{y}}{\partial y} + \frac{\partial \underline{F}_{z}}{\partial z} + \underline{S} = 0
$$
\n(1)

where

$$
\underline{w} = [\underline{w}_{\text{MF}}^{\text{T}}, \underline{w}_{\text{RSM}}^{\text{T}}]^{\text{T}}
$$
\n
$$
= [[\overline{\rho}, \overline{\rho}\tilde{u}, \overline{\rho}\tilde{v}, \overline{\rho}\tilde{w}, \overline{\rho}\tilde{h}_t - \overline{\rho}], [\overline{\rho}\overline{u''u''}, \overline{\rho}\overline{u''v''}, \overline{\rho}\overline{v''v''}, \overline{\rho}\overline{v''w''}, \overline{\rho}\overline{w''w''}, \overline{\rho}\overline{w''u''}, \overline{\rho}\overline{v''u''}, \overline{\rho}\overline{v''u''}, \overline{\rho}\overline{v''w''}, \overline{\rho
$$

is the vector of unknowns, $\underline{w}_{MF} \in \mathbb{R}^5$ is the vector of mean-flow-variables, $\underline{w}_{RSM} \in \mathbb{R}^7$ is the vector of turbulence-variables (Reynolds-stresses and dissipation-rate), $\underline{F}_{\ell} \in \mathbb{R}^{12}$ (\underline{F}_x , \underline{F}_y , \underline{F}_z) are the combined convective (\underline{F}_{ℓ}^C) and diffusive (viscous; \underline{F}_{ℓ}^V) fluxes $(\underline{F}_{\ell} = \underline{F}_{\ell}^C + \underline{F}_{\ell}^V)$, $\underline{S} \in \mathbb{R}^{12}$ are

the source-terms, *t* is the time, x_{ℓ} (*x*, *y*, *z*) are the Cartesian space coordinates, u_{ℓ} (*u*, *v*, *w*) are the velocity components, ρ is the density, p is the pressure, $h_t = \tilde{h} + \frac{1}{2} \tilde{u}_i \tilde{u}_i$ is the total enthalpy of the mean-flow, *h* is the specific enthalpy, and ε^* is the modified [69] dissipation-rate $(\varepsilon^* = \varepsilon - 2\check{\nu}[\text{grad}(\sqrt{\frac{\varepsilon^*}{2}}))$ $(\overline{k})^2$, ε is the dissipation-rate, $k = \frac{1}{2} u_i'' u_i''$ is the turbulence-kinetic-energy, and v is the kinematic viscosity. The symbol \circlearrowleft indicates Favre-averaging, \circlearrowleft nonweighted-averaging, ('') Favre-fluctuations, and (') nonweighted-fluctuations. The symbol (') is used to denote a function of average quantities which is neither a Favre-average nor a nonweighted average. The exact expressions of the fluxes \underline{F}_ℓ and of the source-terms \underline{S} depend on the particular model used, and are given in the corresponding references [65, 66, 68, 70]. Notice that all of the source-terms for the mean-flow-equations are 0, except for the mean-flow-energy equation, for which the source-term $-S_{\tilde{h}'}$ is the sum of turbulence-related quantities [68, 70] which appear in the turbulence-kineticenergy equation $(-S_{\tilde{h}'}$ is generally small even for supersonic [*M* <5] wall-bounded flows).

These equations are solved using an $O(\Delta x_H^3)$ upwind-biased scheme (with van Leer [56] fluxvector-splitting and the Anderson *et al.* [48] implementation of the van Albada [71] limiter), with implicit $O(\Delta t)$ LDTS (local-dual-time-stepping) subiterations [66], augmented with mean-flowmultigrid acceleration [67]. For unsteady flows, an $O(\Delta t^2)$ implicit DTS (dual-time-stepping) methodology is used, with subiterations, whose number is determined dynamically, based on an increment-convergence-tolerance criterion [72].

2.2. Basic linearization strategy

The time-linearized time-harmonic equations are obtained by considering small unsteady timeharmonic perturbations $\frac{1}{w}(x, y, z, t)$ of the conservative variables w, around an underlying steady flow $^{0}w(x, y, z)$:

$$
\underline{w}(x, y, z, t) = 0 \underline{w}(x, y, z) + 1 \underline{w}(x, y, z, t) = 0 \underline{w}(x, y, z) + \Re[1 \underline{\hat{w}}(x, y, z) e^{i2\pi ft}]
$$
(3)

where $^1 \hat{w}(x, y, z) \in \mathbb{C}^{12}$ are the harmonics of the conservative variables and f is the frequency. Any quantity $Q = Q(w, \text{grad } w)$, appearing in the nonlinear differential or discretized equations, is linearized as

$$
\hat{Q}(\hat{v}, \text{grad}\frac{\partial w}{\partial w}; \frac{d\hat{w}}{\partial w}, \text{grad}\frac{d\hat{w}}{\partial w})
$$
\n
$$
= \left[\frac{\partial Q}{\partial w}(\frac{\partial w}{\partial w}, \text{grad}\frac{\partial w}{\partial w})\right] \frac{d\hat{w}}{\partial w} + \left[\frac{\partial Q}{\partial \text{grad}\frac{w}{\partial w}}(\frac{\partial w}{\partial w}, \text{grad}\frac{\partial w}{\partial w})\right] \text{grad}\frac{d\hat{w}}{\partial w}
$$
\n(4)

2.3. Finite-volume discretization

The numerical scheme for the time-linearized equations is obtained directly by linearization of the corresponding scheme for the time-nonlinear equations (Equation (1)) $[21, 22, 28]$. The nonlinear scheme used in the present work, is a finite-volume MUSCL [60] scheme, with van Leer flux-vector-splitting [56] and the Anderson *et al.* [48] implementation of the van Albada [71] limiter, which is described in detail in Chassaing *et al.* [66]. Assuming that the equations are discretized on a time-independent structured grid, and noting (ξ, η, ζ) the grid-directions (i, j, k) , $({^{\xi}\mathcal{S}}_{i\pm1/2, j,k}, {^{\eta}\mathcal{S}}_{i,j\pm1/2,k}, {^{\zeta}\mathcal{S}}_{i,j,k\pm1/2})$ the cell-face areas of the staggered-grid-cell around the point (i, j, k) , and $([\xi n_x, \xi n_y, \xi n_z]_{i \pm 1/2, j, k}^T$, $[\eta n_x, \eta n_y, \eta n_z]_{i, j \pm 1/2, k}^T$, $[\xi n_x, \xi n_y, \xi n_z]_{i, j, k \pm 1/2}^T$

the corresponding unit-normals (positive in the positive grid direction), the discrete scheme for the time-linearized time-harmonic equations, obtained by linearization of the corresponding nonlinear
discusses selection (Counting (Co of Chasseine et al. 1661) assets discrete scheme (Equation (6) of Chassaing *et al.* [66]), reads

$$
i2\pi f \frac{\hat{w}}{\hat{w}}_{MF,i,k} + \frac{1}{\mathcal{V}_{i,j,k}} \begin{bmatrix} +\frac{\xi \mathcal{S}_{i+1/2,j,k} \xi} [\frac{1}{L} \hat{E}_{MF}^{N}]_{i+1/2,j,k} - \frac{\xi \mathcal{S}_{i-1/2,j,k} \xi} [\frac{1}{L} \hat{E}_{MF}^{N}]_{i-1/2,j,k} \\ + \frac{\eta \mathcal{S}_{i,j+1/2,k} \eta} [\frac{1}{L} \hat{E}_{MF}^{N}]_{i,j+1/2,k} - \eta \mathcal{S}_{i,j-1/2,k} \eta]^{\frac{1}{2}} \hat{E}_{MF}^{N}]_{i,j-1/2,k} \\ + \frac{\xi \mathcal{S}_{i,j,k+1/2} \xi} [\frac{1}{L} \hat{E}_{MF}^{N}]_{i,j,k+1/2} - \frac{\xi \mathcal{S}_{i,j,k-1/2} \xi} [\frac{1}{L} \hat{E}_{MF}^{N}]_{i,j,k-1/2} \end{bmatrix} \\ + [\frac{1}{2} \hat{S}_{MF}]_{i,j,k} \equiv i2\pi f \frac{\hat{w}}{\hat{w}}_{F,i,k} + \frac{1}{2} \hat{E}_{MF,i,k} \approx 0 \tag{5}
$$

where $\mathcal{V}_{i,j,k}$ is the control-volume. The perturbation of numerical flux ${}^{1}\hat{E}_{MF}^{N}$ is given by

$$
=12nJ \t\t \t \mathcal{L}_{MF} + \t \t \mathcal{L}_{MF,i,k} = 0
$$
\n
$$
=12nJ \t\t \t \mathcal{L}_{MF,i,k} + \t \mathcal{L}_{MF,i,k} = 0
$$
\n
$$
=0
$$
\n
$$
\left[1 + \frac{\hat{F}_{MF}}{\hat{F}_{MF}}\right]_{i=1/2, j,k} = \left[\frac{\xi\left(1 + \hat{F}_{MF}^{\text{CN}}\right) + 1 + \hat{F}_{MF}^{\text{VN}}\xi_{n_{\ell}}}{\xi_{n_{\ell}}}\right]_{i=1/2, j,k}
$$
\n
$$
(6)
$$

where \underline{F}_{MF}^{CN} is the convective numerical flux [66], and \underline{F}_{MF}^{CV} is the viscous numerical flux [66].

2.4. Linearization and approximation of the viscous fluxes and of the source-term

The numerical viscous fluxes at the staggered-grid cell-faces are given by

$$
\left[\frac{1}{2}\hat{\underline{F}}_{MF_{\ell}}^{VN}\right]_{i\pm 1/2,j,k} = \frac{1}{2} \left(\left[\frac{1}{2}\hat{\underline{F}}_{MF_{\ell}}^{V}\right]_{i,j,k} + \left[\frac{1}{2}\hat{\underline{F}}_{MF_{\ell}}^{V}\right]_{i\pm 1,j,k}\right) \tag{7}
$$

resulting in a centred $O(\Delta x_H^2)$ scheme for the viscous terms (the derivatives involved in the evaluation of $[\frac{1 \hat{F}_{\text{M}F_{\ell}}^{\text{V}}]}{i,j,k}$ are computed using an $O(\Delta x_H^2)$ scheme [73]). To uncouple the timelinearized time-harmonic mean-flow equations (Equation (5)) from the equations for the unsteady perturbations of the Reynolds-stresses (and thus reduce the number of equations from 12 to only 5), the unsteady perturbations of the Reynolds-stresses and of the turbulent-heat-flux must be modelled using only steady quantities and mean-flow-perturbations. Details on the approximations used for the viscous terms, and on the frozen-turbulence-scales assumption used to evaluate the perturbations of the Reynolds-stresses and of the turbulent-heat-fluxes are given in Appendix A:

$$
\left[\begin{array}{cc} \frac{\hat{F}}{\hat{F}_{MF_\ell}}\end{array}\right] \cong \left[\begin{array}{cc} \frac{\hat{F}}{\hat{F}_{MF_\ell}}\end{array}\right] \left(\begin{array}{cc} 0_{\hat{w}}, \text{ grad } \frac{\hat{w}}{\hat{w}}, \frac{1}{2\hat{w}_{MF}}, \text{ grad } \frac{\hat{w}}{\hat{w}}}{\hat{w}}\right) & \left[\begin{array}{cc} \frac{\hat{F}}{\hat{S}_{MF}}\end{array}\right] \cong 0 \tag{8}
$$

where ${}^{1} \hat{F}_{MF_{\ell}}^{V}$ is given in Appendix A.

2.5. Linearization of the convective fluxes

The unsteady perturbations of the convective numerical fluxes (Equations (5) and (6)), on a timeindependent grid, can be written as

$$
{}^{1}\underline{\hat{F}}_{\text{MF}}^{\text{CN}}({}^{0}\underline{w}_{\text{MF}}^{\pm}, {}^{1}\underline{\hat{w}}_{\text{MF}}^{\pm}; n_x, n_y, n_z) = \left[\frac{\partial \underline{F}_{\text{MF}}^+}{\partial \underline{w}_{\text{MF}}^-}({}^{0}\underline{w}_{\text{MF}}^{\mp}; n_x, n_y, n_z)\right] {}^{1}\underline{\hat{w}}_{\text{MF}}^- + \left[\frac{\partial \underline{F}_{\text{MF}}^-}{\partial \underline{w}_{\text{MF}}^+}({}^{0}\underline{w}_{\text{MF}}^{\pm}; n_x, n_y, n_z)\right] {}^{1}\underline{\hat{w}}_{\text{MF}}^+ \tag{9}
$$

where $\underline{w}_{MF}^L \equiv \underline{w}_{MF}^T$ and $\underline{w}_{MF}^R \equiv \underline{w}_{MF}^+$ are the MUSCL-reconstructed conservative-variables at the interface [60], $\frac{F_{\text{MF}}^{\pm}}{F_{\text{MF}}}$ are the van Leer split-fluxes [48, 56, 66], and the corresponding flux Jacobians $\partial \underline{F}_{\text{MF}}^{\pm}/\partial \underline{w}_{\text{MF}}^{\mp}$ are computed by straightforward differentiation (the exact expressions can be found, e.g. in Vallet [74]). Notice, however, that the expression of the van Leer fluxes (Equations (7)–(9) in Chassaing *et al.* [66]) depends on the normal-to-the-cell-interface Machnumber $M_n^{\pm} = u_i^{\pm} n_i (a^{\pm})^{-1}$, computed with the appropriate MUSCL variables (different expressions depending on whether $(\pm M_n^{\pm}<-1, \pm M_n^{\pm}|\lt 1, \pm M_n^{\pm}>\pm 1)$. This dependence on M_n^{\pm} is not differentiated when computing the flux-Jacobians $\partial \underline{F}_{MF}^{\pm}/\partial \underline{w}_{MF}^{\mp}$ (Equation (9)).

The MUSCL-variables, for the time-nonlinear $O(\Delta x_{\rm H}^3)$ scheme used in the present work, are obtained by the MUSCL interpolation function [66]:

$$
\underline{\hat{w}}_{\mathrm{MF}}^{\pm} = \underline{w}_{\mathrm{MF}}^{\pm}([\underline{w}_{\mathrm{MF}}]_{-1}, [\underline{w}_{\mathrm{MF}}]_{0}, [\underline{w}_{\mathrm{MF}}]_{+1}; \underline{s}_{\mathrm{MF}}) \tag{10}
$$

where the indices -1 , 0, and $+1$ denote the points in the stencil and $s_{MF} \in \mathbb{R}^5$ is the slopelimiter [56] computed on the same stencil. When computing the unsteady perturbations of the MUSCL variables, the limiters are not differentiated, a practice also followed by other authors [28, 57]. The corresponding MUSCL variables for the Fourier coefficients of the perturbations of the variables are given by

$$
{}^{1}\underline{\hat{w}}_{\mathrm{MF}}^{\pm} = \underline{w}_{\mathrm{MF}}^{\pm}([\,{}^{1}\underline{\hat{w}}_{\mathrm{MF}}]_{-1}, [\,{}^{1}\underline{\hat{w}}_{\mathrm{MF}}]_{0}, [\,{}^{1}\underline{\hat{w}}_{\mathrm{MF}}]_{+1}; \,{}^{0}\underline{s}_{\mathrm{MF}}) \tag{11}
$$

where ${}^{0}S_{\text{MF}}$ is computed on the same stencil, but using the steady flow variables ${}^{0}w$. In the present work the Anderson *et al.* [48] implementation of the van Albada *et al.* [71] limiter is used (cf. Appendix B).

This approach of using the underlying steady-flow to compute the limiters for the MUSCL reconstruction works quite well, and has been used by many authors [25–28, 32, 57–59]. Nonetheless, it results in a reconstruction which is linear in $\frac{1 \hat{w}}{MF}$ (Equation (11)). As discussed by van Leer [75], by virtue of the famous Godunov theorem, a linear MUSCL discretization scheme of $O(\Delta x^r)$ with $r > 1$ is not monotonicity preserving. The alternative approach of constructing limiters based on 1 \hat{w}_{MF} only (so as to construct a nonlinear MUSCL reconstruction) was also tested, and gave results very similar with the previous approach.

2.6. Linear system solution

Assembling the time-linearized equations (Equations (5) – (11)) results in the linear system

$$
i2\pi f^1 \hat{\mathbf{w}}_{\mathrm{MF}} + {}^1\hat{\mathbf{L}}_{\mathrm{MF}}({}^0\mathbf{w}, {}^1\hat{\mathbf{w}}_{\mathrm{MF}}) \equiv i2\pi f^1 \hat{\mathbf{w}}_{\mathrm{MF}} + \mathbf{A}_{\mathrm{MF}}({}^0\mathbf{w})^1 \hat{\mathbf{w}}_{\mathrm{MF}} = 0 \tag{12}
$$

where ${}^{0}\mathbf{w} = [{}^{0}\underline{w}_{1,1,1}, {}^{0}\underline{w}_{1,1,2}, \ldots, {}^{0}\underline{w}_{N_i,N_j,N_k}]^{\mathrm{T}} \in \mathbb{R}^{12 \times N_i \times N_j \times N_k}$ is the global vector of the unperturbed conservative variables, ${}^{1}\hat{\mathbf{w}}_{MF} = [{}^{1}\hat{\mathbf{w}}_{MF_{1,1,1}}, {}^{1}\hat{\mathbf{w}}_{MF_{1,1,2}}, \dots, {}^{1}\hat{\mathbf{w}}_{MF_{N_i,N_j,N_k}}]^{T} \in \mathbb{C}^{5 \times N_i \times N_j \times N_k}$ is the global vector of unknowns and ${}^1\hat{\mathfrak{L}}_{MF}=[{}^1\hat{\mathscr{L}}_{MF_{1,1,1}},{}^1\hat{\mathscr{L}}_{MF_{1,1,2}},\ldots,{}^1\hat{\mathscr{L}}_{MF_{Ni,Nj,Nk}}]^T\in\mathbb{C}^{5\times N_i\times N_j\times N_k}$ is the global linear space-operator (Equation (5)), and $\mathbf{A}_{MF}(\mathbf{v}_w) \in \mathbb{R}^{(5 \times N_i \times N_j \times N_k) \times (5 \times N_i \times N_j \times N_k)}$ is the matrix associated with ¹ $\hat{\mathbf{\Omega}}_{MF}$ (¹ $\hat{\mathbf{\Omega}}_{MF}$ = \mathbf{A}_{MF} ¹ $\hat{\mathbf{w}}_{MF}$). As originally suggested by Ni and Sisto [17], the time-linearized time-harmonic equations (Equation (12)) are marched in a pseudo-time *t*[∗] until convergence of the unknowns $\mathbb{1}_{\hat{w}_{MF}}$:

$$
\frac{\mathrm{d}^1\hat{\mathbf{w}}_{\mathrm{MF}}}{\mathrm{d}t^*} + i2\pi f^1\hat{\mathbf{w}}_{\mathrm{MF}} + \mathbf{A}_{\mathrm{MF}}(^0\mathbf{w})^1\hat{\mathbf{w}}_{\mathrm{MF}} = 0\tag{13}
$$

Using an $O(\Delta t^*)$ backward-Euler [76] scheme for the pseudo-time integration yields, at iteration *n*, the following implicit formulation:

$$
\left\{ \mathbf{I} + \Delta \mathbf{t}^* \left[i2\pi f \mathbf{I} + \mathbf{A}_{\mathrm{MF}}^{\mathrm{I}}(^0\mathrm{w}) \right] \right\}^{(n)} \left[\Delta^{-1} \hat{\mathbf{w}}_{\mathrm{MF}} \right] \cong -\Delta \mathbf{t}^* \left[i2\pi f \mathbf{I} + \mathbf{A}_{\mathrm{MF}}(^0\mathrm{w}) \right]^{(n)} \left[\begin{matrix} 1 \hat{\mathbf{w}}_{\mathrm{MF}} \end{matrix} \right] \tag{14}
$$

where ⁽ⁿ⁾[¹ \hat{w}_{MF}] denotes the global vector of unknowns at iteration n , ⁽ⁿ⁾[Δ ¹ \hat{w}_{MF}] = $(n+1)$ [¹ \hat{w}_{MF}] – (n) [¹ \hat{w}_{MF}] is the increment between iterations n and $n + 1$, $I \in \mathbb{R}^{(5 \times Ni \times$ the identity matrix, $\Delta \mathbf{t}^* = \text{diag}[(\Delta t_{1,1,1}^*) \underline{I}_5, (\Delta t_{1,1,2}^*) \underline{I}_5, \dots, (\Delta t_{N_i,N_j,N_k}^*) \underline{I}_5]$ is the diagonal matrix associated with the local pseudo-time-steps $\Delta t_{i,j,k}^*$, $\frac{I}{=5}$ is the 5 × 5 identity matrix, and the matrix A_{MF}^J is an appropriate approximation of the matrix A_{MF} chosen to reduce computational time. Note that defining $\Delta t_{i,j,k}^{**} = \Delta t_{i,j,k}^{*}/(1 + i2\pi f \Delta t_{i,j,k}^{*})$ ($\Delta t_{i,j,k}^{**} \in \mathbb{C}$), with associated diagonal matrix **t**∗∗, Equation (14) can be simplified as

$$
\{\mathbf{I} + \Delta \mathbf{t}^{**} \mathbf{A}_{\mathrm{MF}}^{\mathrm{J}}(^{0}w)\}^{(n)}[\Delta^{\mathrm{1}}\hat{w}_{\mathrm{MF}}] \cong -\Delta \mathbf{t}^{**} \left[i2\pi f \mathbf{I} + \mathbf{A}_{\mathrm{MF}}(^{0}w)\right]^{(n)}[\mathbf{I}^{*}\hat{w}_{\mathrm{MF}}] \tag{15}
$$

Following work on the solution of the nonlinear Navier–Stokes equations [67, 66], the iteration matrix A_{MF}^J used in the present work is obtained as the Jacobian of an approximate space operator ¹ $\hat{\mathfrak{L}}_{MF}^J$, which uses $O(\Delta x_H)$ discretization for the convective fluxes and an *ad hoc* spectral radius approximation for the viscous terms [66, 67, 74]. The resulting matrix $(1 + \Delta t^{**} \partial^{1} \hat{\mathfrak{L}}_{MF}^{J}/\partial^{1} \hat{\mathfrak{w}}_{MF})$ is further approximately factored [48, 77] $(\mathbf{I} + \Delta \mathbf{t}^{**} \mathbf{A}_{MF}^{\mathbf{J}}) \cong (\mathbf{I} + \Delta \mathbf{t}^{** \zeta} \mathbf{A}_{MF}^{\mathbf{J}})(\mathbf{I} + \Delta \mathbf{t}^{** \eta} \mathbf{A}_{MF}^{\mathbf{J}})(\mathbf{I} +$ $\Delta t^{**\zeta}$ **A**_{MF}) to obtain an alternating directions implicit (ADI) solution [48, 77, 78] of the linear system (Equation (15))

$$
(\mathbf{I} + \Delta \mathbf{t}^{**\zeta} \mathbf{A}_{\mathrm{MF}}^{\mathbf{I}})^{(n,\zeta)}[\Delta^1 \hat{\mathbf{w}}_{\mathrm{MF}}] = -\Delta \mathbf{t}^{**}[i2\pi f \mathbf{I} + \mathbf{A}_{\mathrm{MF}}(^{0}\mathbf{w})]^{(n)}[^1 \hat{\mathbf{w}}_{\mathrm{MF}}]
$$

\n
$$
(\mathbf{I} + \Delta \mathbf{t}^{**} \mathbf{A}_{\mathrm{MF}}^{\mathbf{I}})^{(n,\eta)}[\Delta^1 \hat{\mathbf{w}}_{\mathrm{MF}}] = \frac{(n,\zeta)}{[\Delta^1 \hat{\mathbf{w}}_{\mathrm{MF}}]}
$$

\n
$$
(\mathbf{I} + \Delta \mathbf{t}^{**\zeta} \mathbf{A}_{\mathrm{MF}}^{\mathbf{I}})^{(n,\zeta)}[\Delta^1 \hat{\mathbf{w}}_{\mathrm{MF}}] = \frac{(n,\eta)}{[\Delta^1 \hat{\mathbf{w}}_{\mathrm{MF}}]}
$$

\n
$$
\frac{(n)[\Delta^1 \hat{\mathbf{w}}_{\mathrm{MF}}] = \frac{(n,\zeta)}{[\Delta^1 \hat{\mathbf{w}}_{\mathrm{MF}}]}}{(\mathbf{a} + \mathbf{I})[\Delta^1 \hat{\mathbf{w}}_{\mathrm{MF}}]} = \mathbf{B}\{(\frac{n}{\mathbf{I}})^{1} \hat{\mathbf{w}}_{\mathrm{MF}} + \frac{(n)[\Delta^1 \hat{\mathbf{w}}_{\mathrm{MF}}]}{(\mathbf{a} + \mathbf{I})[\Delta^1 \hat{\mathbf{w}}_{\mathrm{MF}}] + \mathbf{B}\{(\frac{n}{\mathbf{I}})^{1} \hat{\mathbf{w}}_{\mathrm{MF}}]\}} \tag{16}
$$

where the operator **B** corresponds to the explicit application of boundary-conditions (cf. Appendix C). The real matrices ${}^{\xi}A_{\text{MF}}^J$, ${}^{\eta}A_{\text{MF}}^J$, and ${}^{\zeta}A_{\text{MF}}^J$, are given in Vallet [74]. They include the implicit application of boundary-conditions following the method of Chakravarthy [74, 79]. The three successive spacewise linear systems are solved using banded-LU factorization [80] (with appropriate rearrangement of the storage order of the matrices and increment vectors [48, 78]) with corresponding bandwidth of $(1 + 2 \times 9)$. The local pseudo-time-steps $\Delta t^*_{i,j,k}$ are computed using the same formula as for nonlinear computations (cf. Equation (28) in Chassaing *et al.* [66]; in the present computations $CFL = VNN = 20$ was used).

Although the matrices ^{ξ} **A**_{MF}, $^{\eta}$ **A**_{MF}, and $^{\zeta}$ **A**_{MF}, are real, $\Delta t^{**} \in \mathbb{C}$, so that the LU-factorization [80] is concerned with a complex matrix (more real operations than for a real matrix of the same size). In many applications, such as those considered in the present paper, the following condition holds:

$$
|i\omega\Delta t^*| \ll 1 \quad \Rightarrow \quad \Delta t^{**} \cong \Delta t^* \in \mathbb{R} \tag{17}
$$

In these cases, $\Delta t^{**} \in \mathbb{C}$ is replaced by $\Delta t^* \in \mathbb{R}$ in Equations (15) and (16), so that the LU-factorization [80] is performed for real matrices, and only the back-substitution [80] involves complex numbers, resulting in an important speed-up (back-substitution is quite inexpensive compared to the LU-factorization [80]).

In the present numerical implementation, the time-linearized space-operator ${}^{1}\hat{\mathfrak{L}}_{MF}({}^{0}w,{}^{1}\hat{w}_{MF})$ and the Jacobian matrices ${}^{\xi}$ **A**, ${}^{\eta}$ **A**, ${}^{\zeta}$ **A**, are evaluated at each iteration (in the same way as for nonlinear methods). An alternative to this, which was initially tested, is to compute and store in computer memory the coefficients of the matrix \mathbf{A}_{MF} , and then use them to compute ${}^{1 \hat{L}} \hat{M}_{MF} \equiv \mathbf{A}_{MF} {}^{1 \hat{w}} \hat{M}_{FF}$. Although this procedure reduces computing time by 15%, it requires an order-of-magnitude larger computer memory [59], which becomes prohibitively large for realistic 3-D applications (typically, for a 10^6 points grid, 10 Gb of memory are required for the non-zero coefficients of A_{MF}), and was therefore not retained.

3. TRANSONIC NOZZLE WITH FLUCTUATING BACK-PRESSURE

3.1. Configuration studied

The time-linearized time-harmonic method is evaluated through comparison with measurements [81, 82] and with previous time-nonlinear computations [72, 83] in a 3-D nozzle experimentally and computationally investigated by Ott *et al.* [82] (Figure 1). The facility, with a width of 40 mm, was equipped with nozzle liners giving a converging-diverging section. The unsteady flow is created by the rotation of a cylindrical rod of elliptical cross-section (situated 480 mm downstream of the throat), which induces the oscillation of the shock-wave in the divergent section of the nozzle. The fluctuating back-pressure frequencies can be varied between 0 and 180 Hz. Unsteady pressures were measured by unsteady pressure transducers located on the side-wall, at its intersection with the *y*-symmetry plane of the nozzle, and placed 5 mm apart, in the shock wave neighbourhood. Experimental conditions are [81–83]

$$
p_{t_i} = 168\,600\,\text{Pa}, \quad T_{t_i} = 323\,\text{K}, \quad \delta_{y_i} = 0.5\,\text{mm}, \quad \delta_{z_i} = 5\,\text{mm}
$$
\n
$$
T_{u_i} = 1.6\%, \quad \ell_{T_i} = 0.3\,\text{mm}, \quad {}^0\check{M}_{\text{SW}} \cong 1.2\tag{18}
$$

where δ_{y_i} is the boundary-layer thickness at inflow on the nozzle-liners, δ_{z_i} the boundary-layer thickness at inflow on the sidewall, p_{t_i} the inflow-total-pressure outside the boundary-layers, T_{t_i} the inflow-total-temperature outside the boundary-layers, T_{u_i} the turbulence-intensity at inflow, ℓ_{T_i} the turbulence-length-scale at inflow, and ${}^{0}M_{\rm SW}$ is the shock-wave Mach-number of the underlying steady-flow.

For this configuration, the shock-wave position and the post-shock pressure-recovery cannot be predicted by 2-D computations [82–84]. Indeed, because of the relatively small width of the nozzle and the rather thick sidewall boundary-layers, only 3-D viscous computations can correctly predict this flow, where the shock-wave position is dominated by the corner-flow/shock-wave

Figure 1. Steady RSM–RANS computation [66] wall-pressure-levels, harmonics of measured outflow-pressure-signal (*j*), and comparison of time-linearized time-harmonic computations for $f = 180$ Hz $(x$ -wise distributions of amplitude, real, and imaginary part of $\frac{1}{p}$, $\frac{2}{p}$, and $\frac{3}{p}$) with measurements [81, 82] (pressure-probes indicated by the solid red arrows) and with time-nonlinear RSM–RANS computations [72] for the Ott *et al.* [82] nozzle (grid A [72]).

Frequency (Hz)	$\vert \begin{matrix} \hat{p}_o \end{matrix} \vert$ (Pa)	$\angle^1 \hat{p}_o$	$\vert^2 \hat{p}_o \vert$ (Pa)	$\angle^2 \hat{p}_o$	$\vert \delta \hat{p}_o \vert$ (Pa)	$\angle^3 \hat{p}_o$
180	1903.201	-60.86°	292.55	46.30°	107.880	39.25°
80	2346.173	-130.19°	274.69	70.73°	89.470	55.99°
20	2710.683	-18.08°	207.16	-30.22°	72.022	2.86°
10	2710.683	-18.08°	207.16	-30.22°	72.022	2.86°

Table II. Back-pressure harmonics for different frequencies.

interaction [83]. Previous RANS time-nonlinear computations [72, 83], using both 2-equation [83] and RSM [72] turbulence closures, are in quite satisfactory agreement with measurements. The computational grids used (121 \times 57 \times 49 grid A, 201 \times 57 \times 49 grid B, and 201 \times 111 \times 91 grid C) are the same as those used in previous time-nonlinear computations [72, 83], (they are described in detail in Table III in Chassaing *et al.* [72]). For all of these grids, the nondimensional distance of the first grid-point away from the wall is $\Delta y_w^+ \cong \Delta z_w^+ \cong 0.5$.

3.2. Computational procedure

The time-linearized time-harmonic computations were run with an underlying steady-flow computed by a steady RSM–RANS solver [66] using the WNF–LSS RSM [65]. The boundary conditions were described previously (Equations (18), Appendix C).

At the outflow-boundary location ($x = x_o = 164$ mm), the pressure-signal was measured in the periment. It can be Fourier-series expanded
 $\bar{p}(t, x_o, y, z) = p_o(t) = {}^0 p_o + \sum_{n=1}^{12} [m^n \hat{p}_o] \cos(2\pi m f t + {}^m \varphi_o)] \quad \forall y, z$ (19) experiment. It can be Fourier-series expanded

$$
\bar{p}(t, x_o, y, z) = p_o(t) = {}^{0}p_o + \sum_{m=1}^{12} [|m \hat{p}_o| \cos(2\pi m f t + {}^{m} \varphi_o)] \quad \forall y, z
$$
\n(19)

where ${}^{0}p_o$, is the time-mean outflow pressure, $|{}^{m}\hat{p}_o|$ and ${}^{m}\varphi_o$ the amplitudes and phase-angles of the Fourier-coefficients, and *m* the harmonic number (12 harmonics were considered [84]). Processing the experimental signals for $f = 20$, 80, 180 Hz indicates [84] that the first three harmonics $(m = 1, 2, 3)$ are sufficient to describe the back-pressure variation (Table II).

Contrary to the time-nonlinear computations [72, 83], where the instantaneous pressure signal (Equation (19)) is imposed at the outflow boundary, time-harmonic time-linearized computations can only be run for a single frequency (yielding information only on the 1-harmonic corresponding to this frequency). Neglecting the nonlinear interactions between harmonics, the time-linearized computational procedure consists of running three separate computations, one for each of the first three harmonics (Equation (19)):

$$
\underline{w}_{(1)}(x, y, z, t) = {}^{0}\underline{w}(x, y, z) + \Re[\frac{1\hat{w}(x, y, z)e^{i2\pi ft}}{2}]
$$

$$
\underline{w}_{(2)}(x, y, z, t) = {}^{0}\underline{w}(x, y, z) + \Re[\frac{2\hat{w}(x, y, z)e^{i2\pi 2ft}}{2}]
$$

$$
\underline{w}_{(3)}(x, y, z, t) = {}^{0}\underline{w}(x, y, z) + \Re[\frac{3\hat{w}(x, y, z)e^{i2\pi 3ft}}{2}]
$$
\n(20)

3.3. Unsteady flow results

3.3.1. Comparison with measurements and time-nonlinear computations. Time-linearized timeharmonic computational results are compared with previous time-nonlinear computations [72] and

Figure 2. Steady RSM–RANS computation [66] x-wise distributions of wall-isentropic-Mach-number ${}^0M_{1s}$ and comparison of time-linearized time-harmonic computations for $f = 180$ Hz (x -wise distributions of $|^{1} \hat{p}|$) with time-nonlinear RSM–RANS computations [72] at the corner-lines of the computational domain of the Ott *et al.* [82] nozzle (grid A [72]).

with measurements [81, 82] (Figures 1–3). The present time-linearized scheme is obtained by the linearization of the previously used time-nonlinear method [72], the only difference being that the RSM-transport equations were not linearized, but were replaced by the frozen-turbulence-scales assumption instead (cf. Appendix A). Therefore, eventual differences between the time-nonlinear and the time-linearized results can be attributed to either the linearization itself, or to the fact that the turbulence transport equations were not linearized.

For a back-pressure fluctuation-frequency $f = 180$ Hz, corresponding to a Strouhal number $S_r = f \chi / u_i = 0.192$ (where $\chi = 133$ mm is the nozzle bump length, u_i is the inflow velocity), the computed *x*-wise distribution of \hat{p} is in very good agreement with both measurements [81, 82]

Figure 3. Comparison of time-linearized time-harmonic computations for $f = 10, 20$ and 80 Hz $(x$ -wise distributions and wall-levels of $\Re[\frac{1}{\hat{p}}]$ and $\Im[\frac{1}{\hat{p}}]$ with measurements [81, 82] (pressure probes indicated by the solid red arrows) and with time-nonlinear RSM–RANS computations [72] for the Ott *et al.* [82] nozzle (grid_A [72]; notice that the plot-ranges are automatic and that measurements were not available for $\hat{f} = 10 \overline{\text{Hz}}$.

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and time-nonlinear [72] results (Figure 1(a)–(c)), both in amplitude and phase. The peak of $\vert \hat{p} \vert$ at the shock-wave predicted by the time-linearized computations is systematically higher than in the time-nonlinear predictions (Figure 1(a)), corroborating previous results $[22, 57]$ suggesting that the time-linearized method corresponds to the limit of vanishing amplitude of the timenonlinear scheme (scaled by the back-pressure amplitude). The *x*-wise distributions of $2\hat{p}$ are correctly predicted (Figure 1(d)–(f)), except at the shock-wave location, especially for the real and imaginary part (Figure 1(e) and (f)), where nonlinearities are important (the time-nonlinear computations were run for the complete back-pressure-signal, so that they include the nonlinear interactions between harmonics, contrary to the time-linearized method). The same remarks hold for $\frac{3}{p}$ (Figure 1(g)– (i)), although the amplitude is not correctly predicted, even in the nonlinear computations, probably because of insufficient grid-resolution, but also because the amplitude decreases with increasing harmonic number *m* (Figure 1(j); notice that the scale of the plots is different for different harmonics).

Quite satisfactory agreement is observed in the *x*-wise distributions of $|\hat{p}|$ at the cornerlines of the computational domain (Figure 2), between the time-linearized and the time-nonlinear computations. Nevertheless, discrepancies are observed at the shock-wave location, on the solid corner-line at the intersection between the lower-wall and the sidewall (Figure 2(f)). The failure of the time-linearized approach to correctly reproduce the second $\vert \hat{p} \vert$ -peak (Figure 2(f)) is attributed to the complex phenomena related to the corner recirculation bubble, combining nonlinear effects and high turbulence levels [82] (the complete linearization of the RSM-transport equations might improve the agreement with the time-nonlinear results).

Examination of the results for back-pressure fluctuation-frequencies $f = 10$ Hz ($Sr_{\gamma} = 0.006$), $f = 20$ Hz (*Sr*_{γ} = 0.0121) and $f = 80$ Hz (*Sr*_{γ} = 0.0485) yields similar conclusions as for $f =$ 180 H*z* (Figure 3). For all of the frequencies studied (Figures 1, 3), the imposed pressure-fluctuation propagation up to the shock-wave, and the amplitude-peak produced by their interaction, are quite well predicted, both by the time-linearized and by the time-nonlinear computations. As the flow upstream of the shock-wave is supersonic, there is no noticeable pressure-disturbance propagating further upstream (Figures 1 and 3). The computation at $f = 10$ Hz ($Sr_{\gamma} = 0.006$), for which no experimental data were available, was included as a comparison between the time-linearized and the time-nonlinear methods, because it was observed that the discrepancy between the timelinearized and the time-nonlinear results increases as *f* decreases from 180 to 20 Hz (Figures 1–3). In the absence of experimental data, the same back-pressure-signal was used for $f = 10$ Hz as for $f = 20$ Hz (Table II). With this same outflow-pressure forcing, the difference between the timelinearized and the time-nonlinear results increases (Figure 3). This is attributed to the fact that, for a given back-pressure fluctuation amplitude, the shock-wave excursion becomes larger as the frequency decreases, so that the pressure-amplitude peak at the shock-wave foot becomes larger and less sharp, while the time-linearized computation cannot reproduce this effect (it reproduces the pressure-fluctuations corresponding to the limit of negligibly small amplitudes, and correctly predicts the pressure-integrals, i.e. the global forces, but not the flow details in the vicinity of the shock-wave).

3.3.2. Grid refinement study. Grid-convergence of the time-linearized computations was studied (for $f = 180$ Hz), by refining the original 0.34×10^6 points grid $(121 \times 57 \times 49$ grid A [72]) either in the *x*-wise direction only $(0.56 \times 10^6$ points $201 \times 57 \times 49$ grid B [72]) or in all three directions $(2.03 \times 10^6$ points $201 \times 111 \times 91$ grid C [72]). Comparison of *x*-wise distributions of

Figure 4. Convergence-histories (c; $e_{\hat{w}}$ *vs* CPU-h, for 2 Gflops sustained performance) of time-linearized time-harmonic computations using three different grids [72] (121 × 57 × 49 grid A, 201 × 57 × 49 grid B, and $201 \times 111 \times 91$ grid C) for $f = 180$ Hz, and comparison (a, b) of computed *x*-wise distributions of $|\hat{p}|$ at the intersection between the sidewall and the *y*-symmetry plane (line $[B - B']$ in Figure 2) and at the solid corner (line $[A - A']$ in Figure 2) with measurements [81, 82] and with time-nonlinear RSM–RANS computations [72] (grid A [72]) for the Ott *et al.* [82] nozzle.

 $|^{1} \hat{p}|$ at the experimental pressure-transducers location (Figure 4(a)) shows how the amplitude-peak at the shock-wave becomes higher and narrower, as the grid is refined in the *x*-wise direction (cf. Lindquist and Giles [22]). The same behaviour is observed at the solid corner (Figure 4b). *e* is higher and

2]). The same

computations
 $e_{\hat{w}} = \log_{10} ($

The convergence of the computations is monitored by the error-*L*2-norm (Figure 4(c))

$$
e_{\hat{w}} = \log_{10} \left(\frac{\|^{(n+1)}[1\hat{w}]-^{(n)}[1\hat{w}]\|_2}{\|^{(n)}[1\hat{w}]\|_2} \right)
$$
(21)

The computational time required for a reduction by three orders-of-magnitude of the residuals (Figure 4(c)) is 2 CPU-h for grid A, 2.5 CPU-h for grid B and 15 CPU-h for grid C (∼ 2 Gflops sustained performance).

3.3.3. Pressure-integral per unit amplitude. As explained by Lindquist and Giles [22], for flows with shock-waves, the shock-capturing time-linearized analysis correctly predicts the shock-loads at

Frequency		180 Hz		80 Hz	20 Hz	$10\,\mathrm{Hz}$
Grid	$121 \times 57 \times 49$		$201 \times 57 \times 49$ $201 \times 111 \times 91$ $121 \times 57 \times 49$ $121 \times 57 \times 49$ $121 \times 57 \times 49$			
$ \hat{C}_y $ TNL	0.6677	0.6698		0.8482	0.9149	0.9879
$ \,{}^{1}\hat{C}_{y} \,{}^{\text{T}}\text{L}$ $ \,{}^{1}\hat{C}_{z} \,{}^{\text{T}}\text{NL}$	0.6394	0.6683	0.6598	0.8462	0.9804	1.0403
	0.6654	0.6698		0.8475	0.9119	0.9893
$\vert {}^1{\hat C}_{\bar z}\vert$ TL	0.6384	0.6609	0.6528	0.8594	0.9822	1.0478

Table III. Comparison of wall-pressure-loads between the time-linearized (TL) and the time-nonlinear (TNL) methods for various grids $(N_i \times N_j \times N_k)$ and back-pressure fluctuation-frequencies.

the wall (for small amplitudes), but not the exact details of the shock-wave motion. This capability makes the time-linearized shock-capturing analysis suitable for providing unsteady aerodynamic response information such as aerodynamic damping. It is therefore important to examine the unsteady loads on the solid walls

$$
{}^{1}\hat{C}_{y} = \left[\int_{0}^{1} \int_{0}^{1} \frac{\hat{p}(x, y, z)}{|{}^{1}\hat{p}_{o}|} d\left(\frac{x - x_{i}}{x_{o} - x_{i}}\right) d\left(\frac{y - y_{i}}{y_{o} - y_{i}}\right) \right]_{z = 0}
$$
(22)

$$
{}^{1}\hat{C}_{z} = \left[\int_{0}^{1} \int_{0}^{1} \frac{\hat{p}(x, y, z)}{|1 \hat{p}_{o}|} d\left(\frac{x - x_{i}}{x_{o} - x_{i}}\right) d\left(\frac{z - z_{i}}{z_{o} - z_{i}}\right)\right]_{y = 0}
$$
(23)

where ${}^{1}\hat{C}_y$ and ${}^{1}\hat{C}_z$ denote the 1-harmonic pressure-loads on the walls perpendicular to *y* and *z* respectively, $\vert \hat{p}_{o} \vert$ is the amplitude of the 1-harmonic of pressure at outflow, and the subscripts *i* and *o* denote values at inflow and outflow, respectively.

Comparison of time-linearized and time-nonlinear results, for $f = 10, 20, 80, 180$ Hz on various computational grids (Table III), shows very good agreement between the two methods and between various computational grids (differences less than 2%), with the exception of the lower frequencies $(f = 10, 20 \text{ Hz})$, for which nonlinear effects appear to be more pronounced (differences of ∼ 7%; Table III).

3.3.4. Computational-time requirements. The main interest in the use of time-linearized methods for unsteady aerodynamics is the potential gain in computing-time [18, 29]. The corresponding time-nonlinear method considered in the present work [72], is based on a very efficient dualtime-stepping technique with implicit subiterations, in which the number of instants-per-period is fixed by the user, and the number of subiterations is dynamically adjusted at each iteration to attain a given increment-convergence-tolerance r_{MF} . For the present problem, the simulation of $N_P \in [3, 4]$ periods, with $N_{PP} = 360$ instants-per-period (requiring $M_{it} \in [10, 30]$ subiterations per iteration with $r_{\text{MF}} = -1.5$), is sufficient for achieving periodic convergence with the time-nonlinear solver [72]. Because *N*_{PP} is user-defined, and independent of the fluctuation frequency (Table IV), the computational-time of the time-nonlinear method does not scale as f^{-1} , but increases much slower as $f \rightarrow 0$ (Table IV). This is therefore a rather stringent test for the performance of the time-linearized method (notice that for different test cases, such as compressor-blade flutter [4] or rotor/stator interaction [85], a much higher number of periods must be simulated to reach periodic convergence). In comparing computing times (Table IV), $N_P \in [3, 4]$ (as applicable to

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Computation	Grid $(N_i \times N_j \times N_k)$	Frequency CPU-cost (Hz)	(s/it)	Iterations	CPU-time Memory (h)	(Mb)
Time-nonlinear	$121 \times 57 \times 49$	180	36	3×360	10.8	685
Time-nonlinear	$121 \times 57 \times 49$	80	39	3×360	11.4	685
Time-nonlinear	$121 \times 57 \times 49$	20	55	3×360	16.5	685
Time-nonlinear	$121 \times 57 \times 49$	10	66	4×360	26.3	685
Time-nonlinear	$201 \times 57 \times 49$	180	57	3×360	17.1	980
Time-linearized	$121 \times 57 \times 49$	180	2.6	2500	1.8	416
Time-linearized	$121 \times 57 \times 49$	80	2.5	2500	1.8	416
Time-linearized	$121 \times 57 \times 49$	20	2.6	2500	1.9	416
Time-linearized	$121 \times 57 \times 49$	10	2.6	2500	1.9	416
Time-linearized	$201 \times 57 \times 49$	180	4.2	2500	2.9	656
Time-linearized	$201 \times 101 \times 91$	180	15.5	3500	15.1	2256

Table IV. Computational-time requirements of the time-linearized and the time-nonlinear solvers (2 Gflops sustained performance).

obtain periodic convergence of results) was used for the time-nonlinear computations, while the time-linearized calculations were run until convergence of the wall-pressure-loads (Equations (22, 23)). Notice that for the time-nonlinear computations, for the $f = 10$ Hz case, the simulation of one more period $(N_P = 4$ instead of $N_P = 3$) was necessary to achieve convergence of the unsteady signals, while the convergence of the corresponding time-linearized computations was not significantly influenced by the change in frequency. An average speed-up of \sim 10 is obtained using the time-linearized method.

4. STABILITY AND ROBUSTNESS

Refining the computational grid in recirculating flow regions (shock-wave/corner-boundary-layers interaction region), using the pseudo-time-marching integration technique, may lead to instability of the iterative procedure, with the perturbation variables growing continuously in pseudo-time. This is associated with the pseudo-time-marching iterative technique used (cf. Section 2.6). In a recent paper, Agarwal *et al.* [54] have shown that the linearized Euler equations contain instabilities associated with a given range of frequencies, depending on the unperturbed (time-averaged) flow. These instabilities will be reproduced in the pseudo-time-marching procedure. These authors [54] have in particular shown that these instabilities will not contaminate the solution if a direct (not pseudo-time-marching) solver is used. This has been verified using a 2-D version of the present method, with direct unfactored LU inversion of the linear system (which does not present instability problems, in agreement with the results of Rao and Morris [36]).

As work on time-linearized approaches focuses on the prediction of unsteady flows with strong viscous effects (separated flows) [24, 29, 31, 42, 58, 61], encounters with instability become more frequent. For a given configuration, the appearance of instability depends on the grid refinement [59], on the dissipative properties of the scheme [59], or on the time-linearization of the turbulence model [42]. For a given configuration which contains unstable modes, numerical instability is enhanced as the grid is refined [59], as the numerical dissipation decreases [59], or when the unsteady behaviour of turbulence is neglected [42].

Campobasso and Giles [34, 35] have demonstrated the presence of unstable modes in the linearized Navier–Stokes equations, and have developed an implicit pseudo-time-marching technique where the pseudo-time-advancement linear system solution, at each pseudo-time iteration, is based on a GMRES [41, 46] approach or on a RPM [47] procedure to filter out the transient iterative instabilities.

A different approach, which has been successfully applied to the stabilization of the computation of a 2-D transonic nozzle flow response to a pressure impulse imposed at outflow [55], is to solve the linear system using a non-time-marching restarted-GMRES [41] procedure. The instability problem encountered in Chassaing *et al.* [55], appeared for the Délery B nozzle [86], computed with the GV-RSM [68], on a 301 \times 201 grid. The restarted-GMRES, with ILU0 preconditioning [41], used a basis of 400 (800) vectors with 12 (2) restarts. This methodology should be preferred for robustness, instead of the time-marching methods used in the present work.

5. CONCLUSIONS

In the present work an upwind finite-volume numerical method with shock-capturing capability was developed for the time-linearized time-harmonic Reynolds-averaged Navier–Stokes equations. The convective numerical fluxes are obtained from the linearization of the nonlinear van Leer flux-vector-splitting scheme. A conservative variables reconstruction technique with frozen slope limiters (computed using the underlying steady flow only) is used to achieve $O(\Delta x_{\rm H}^3)$ accuracy. A straightforward linearization of the viscous fluxes, with an $O(\Delta x_H^2)$ centred scheme is used. A very simple frozen-turbulence-scales assumption was used for the unsteady turbulent stresses (the underlying steady flow is obtained using an RSM closure) as a baseline model to validate the numerical method.

The solution of the resulting linear system is obtained using an implicit pseudo-time-marching technique with ADI-AF factorization. When the underlying steady flow contains unstable modes, the pseudo-time-marching technique may develop numerical instabilities. This problem is best solved by using non-pseudo-time-marching techniques to solve the linear system (this is the subject of ongoing research).

Time-linearized results are compared with experimental measurements and with time-nonlinear computations for a transonic nozzle, in which back-pressure fluctuation induces the oscillation of the 3-D shock-wave present in the divergent section of the nozzle, for frequencies $f \in [10, 180]$ Hz. The agreement between time-nonlinear, time-linearized and experimental results is quite satisfactory. Discrepancies are observed locally at the shock-wave, where nonlinear interactions between harmonics (present in the experiment and simulated by the time-nonlinear method) cannot be taken into account by the time-linearized method. The time-linearized method also fails to reproduce the double shock-wave amplitude-peak, observed in the time-nonlinear results, at the solid corner between the lower-wall and the sidewall. This is attributed to the very simple assumption used for the unsteady part of the turbulent stresses, and to the nonlinearities associated with the complex secondary flows present at this location. Most importantly, the time-linearized method accurately predicts the aerodynamic loads on the solid walls, being faster by a factor ∼ 10 compared to the time-nonlinear solver.

Future work on the time-linearized method should concentrate (1) on the use of non-pseudotime-marching solvers of the nonlinear system (suppression of numerical instabilities associated with the pseudo-time-marching technique), (2) on the multigrid convergence acceleration of the time-linearized computations, and (3) on the linearization of the RSM-transport equations to improve upon the present oversimplified frozen-turbulence assumption, especially in regions with strong secondary flows.

APPENDIX A: SIMPLIFIED PERTURBATIONS OF TURBULENT STRESSES AND HEAT-FLUXES

The thermodynamics of the working gas are approximated by [68]

$$
\bar{p} = \bar{\rho} R_{g} \tilde{T} = \bar{\rho} \frac{\gamma - 1}{\gamma} \tilde{h}, \quad \breve{\mu} = \mu(\tilde{T}) = \mu_{273} \frac{\tilde{T}^{3/2}}{273.15^{3/2}} \frac{T_{S} + 273.15}{T_{S} + \tilde{T}}
$$
\n
$$
\breve{\kappa} = \kappa(\tilde{T}) = \kappa_{273} \frac{\mu(\tilde{T})}{\mu_{273}} [1 + A_{\kappa}(\tilde{T} - 273.15)]
$$
\n(A1)

where γ is the isentropic exponent, R_g is the gas-constant, μ is the dynamic viscosity, and κ is the heat conductivity. For air $R_g = 287.04 \text{ m}^2 \text{ s}^{-2} \text{ K}^{-1}$, $\gamma = 1.4$, $\mu_{273} = 17.11 \times 10^{-6} \text{ Pa s}$, $\kappa_{273} =$ $0.0242 \text{ W m}^{-1} \text{ K}^{-1}$, $T_S = 110.4 \text{ K}$, and $A_k = 0.00023 \text{ K}^{-1}$.

The unsteady perturbations of the viscous fluxes and of the source-terms, for the meanflow-
riables equations read variables equations, read

$$
{}^{1}\hat{\underline{F}}_{\text{MF}_{\ell}}^{\text{V}} = \begin{bmatrix} 0 \\ -{}^{1}\hat{\tau}_{x\ell} + {}^{1}\hat{\tau}_{uu_{\ell}} \\ -{}^{1}\hat{\tau}_{y\ell} + {}^{1}\hat{\tau}_{vu_{\ell}} \\ -{}^{1}\hat{\tau}_{z\ell} + {}^{1}\hat{\tau}_{wu_{\ell}} \\ -{}^{0}u_{i} ({}^{1}\hat{\tau}_{i\ell} - {}^{1}\hat{\tau}_{u_{i}u_{\ell}}) - {}^{1}\hat{u}_{i} ({}^{0}\hat{\tau}_{i\ell} - {}^{0}\hat{\tau}_{u_{i}u_{\ell}}) + ({}^{1}\hat{\bar{q}}_{\ell} + {}^{1}\hat{\bar{q}}_{hu_{\ell}}) \end{bmatrix}, \quad {}^{1}\hat{\underline{S}}_{\text{MF}} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ -{}^{1}\hat{\underline{S}}_{\check{h}_{t}} \end{bmatrix}
$$
(A2)

where $\hat{F}_{MF_\ell}^V \in \mathbb{R}^5$ are the viscous fluxes in the mean-flow equations, \hat{S}_{MF} are the source-terms in the mean-flow equations, $\bar{\tau}_{ij}$ are the viscous stresses, $\bar{\tau}_{u_i u_j} = \bar{\rho} u''_i u''_j$ are the Reynolds-stresses, \bar{q}_i is the molecular heat-flux, $\bar{q}_{hu_i} = \bar{\rho}h''\bar{u''_i}$ is the turbulent heat-flux, $S_{\tilde{h}_t} = -(P_k - \bar{\rho}\varepsilon + \bar{p'}\partial u''_\ell / \partial x_\ell) +$ $\frac{1}{2}$ $\partial[\overline{pu_{\ell}''}]/\partial x_{\ell} + (-\overline{p}\delta_{i\ell} + \overline{\tau}_{i\ell})\partial \overline{u_{i}''}/\partial x_{\ell}$ is the source term in the mean-flow energy-equation [68], $P_k = \frac{1}{2} P_{\ell\ell}$ is the turbulence kinetic energy production (equal to the trace of the Reynolds-stresses production tensor P_{ij}), and ε its dissipation. Notice that in the last member of the vector ${}^{1}\hat{F}^{\text{V}}_{\text{MF}\ell}$ (Equation (A2)) the summation convention is observed on the index *i* (e.g. ${}^{1}\hat{u}_{i}^{0}\bar{\tau}_{i\ell} = {}^{1}\hat{u}^{0}\bar{\tau}_{x\ell} +$ ¹ $\hat{v}^0 \bar{\tau}_{x\ell} + \hat{w}^0 \bar{\tau}_{x\ell}$). The harmonics of the primitive variables <u>v</u> are directly related to the harmonics of the conservative variables

$$
{}^{1}\hat{\underline{v}} = \left[\frac{\partial \underline{v}}{\partial \underline{w}}({}^{0}\underline{v})\right] {}^{1}\hat{\underline{w}}, \quad \underline{v} = [\bar{\rho}, \tilde{u}, \tilde{v}, \tilde{w}, \bar{p}]^{T}
$$
(A3)

where the Jacobian matrix $\partial v/\partial w$ is given, e.g. in Warming *et al.* [87].

The unsteady perturbations of the Reynolds-stresses and of the turbulent-heat-flux are modelled using only steady quantities and mean-flow-perturbations

$$
{}^{1}\hat{\tau}_{u_i u_j} = {}^{1}\hat{\tau}_{u_i u_j} ({}^{0}\underline{w}, \text{grad }^{0}\underline{w}, {}^{1}\hat{\underline{w}}_{MF}, \text{grad }^{1}\hat{\underline{w}}_{MF})
$$
(A4)

$$
{}^{1}\hat{\bar{q}}_{hu_i} = {}^{1}\hat{\bar{q}}_{hu_i} ({}^{0}\underline{w}, \operatorname{grad} {}^{0}\underline{w}, {}^{1}\hat{\underline{w}}_{MF}, \operatorname{grad} {}^{1}\hat{\underline{w}}_{MF})
$$
(A5)

These assumptions require a specific approximation for the unsteady perturbations of the Reynolds-stresses, which is not consistent with the linearization of the transport-equations used in the steady flow model (Equation (1)). In the present work, we have used a very simple approximation, in which (1) a Boussinesq tensorial relation [63] for the unsteady perturbations of the Reynolds-stresses is used, (2) the unsteady perturbations of the turbulent kinetic-energy $k = \frac{1}{2} u_i^{\prime\prime} u_i^{\prime\prime}$ and of the turbulence Reynolds-number $Re_T^* = k^2 \tilde{v}^{-1} e^{*^{-1}}$ are neglected, and (3) the unsteady perturbations of the source-term in the energy equation are neglected

$$
{}^{1}\hat{k} \cong 0, \quad {}^{1}\hat{R}e_{\mathrm{T}}^{*} \cong 0, \quad {}^{1}\hat{\underline{S}}_{\check{h}_{t}} \cong 0 \tag{A6}
$$

With these assumptions, the unsteady perturbations of the equivalent (molecular + turbulent) stresses and heat-fluxes read alent
 δ_{ij}

$$
{}^{1}\hat{\tau}_{ij} - {}^{1}\hat{\tau}_{u_i u_j} = ({}^{1}\hat{\mu} + {}^{1}\hat{\mu}_{\text{T}}) \left(\frac{\partial {}^{0}\tilde{u}_i}{\partial x_j} + \frac{\partial {}^{0}\tilde{u}_j}{\partial x_i} - \frac{2}{3} \frac{\partial {}^{0}\tilde{u}_\ell}{\partial x_\ell} \delta_{ij} \right) + ({}^{0}\check{\mu} + {}^{0}\mu_{\text{T}}) \left(\frac{\partial {}^{1}\hat{\tilde{u}}_i}{\partial x_j} + \frac{\partial {}^{1}\hat{\tilde{u}}_j}{\partial x_i} - \frac{2}{3} \frac{\partial {}^{1}\hat{\tilde{u}}_\ell}{\partial x_\ell} \delta_{ij} \right) - \frac{2}{3} {}^{1}\hat{\rho} {}^{0}k
$$
(A7)

$$
{}^{1}\hat{\bar{q}}_{i} + {}^{1}\hat{\bar{q}}_{hu_{i}} = -({}^{0}\kappa + {}^{0}\kappa_{\mathcal{I}}) \frac{\partial {}^{1}\hat{\tilde{T}}}{\partial x_{i}} - ({}^{1}\hat{\kappa} + {}^{1}\hat{\kappa}_{\mathcal{I}}) \frac{\partial {}^{0}\tilde{\mathcal{I}}}{\partial x_{i}} \tag{A8}
$$

with

$$
{}^{0}\mu_{\rm T} = {}^{0}C_{\mu} {}^{0}\breve{\mu} {}^{0}Re_{\rm T}^{*}, \quad {}^{0}C_{\mu} = 0.09e^{-3.4/(1+0.02 {}^{0}Re_{\rm T}^{*})^{2}}, \quad {}^{0}Re_{\rm T}^{*} = \frac{{}^{0}\bar{\rho} {}^{0}k^{2}}{{}^{0}\breve{\mu} {}^{0}e^{*}} \tag{A9}
$$

$$
{}^{1}\hat{\mu}_{T} = {}^{0}C_{\mu} {}^{0}Re_{T}^{*} {}^{1}\hat{\mu}, \quad {}^{0}\kappa_{T} = \frac{{}^{0}\mu_{T}c_{p}}{Pr_{T}}, \quad {}^{1}\hat{\kappa}_{T} = \frac{c_{p}}{Pr_{T}} {}^{1}\hat{\mu}_{T}, \quad c_{p} = \frac{\gamma}{\gamma - 1}R_{g}
$$
(A10)

where c_p is the heat capacity at constant pressure, and Pr_T is the turbulent Prandtl number (for air $Pr_T = 0.9$ is used to obtain the correct recovery temperature for turbulent flow over an adiabatic wall [88]). The unsteady perturbations of $\tilde{\mu}$ and $\tilde{\kappa}$ are obtained by straightforward differentiation of Equation (A1)

$$
{}^{1}\hat{\tilde{\mu}} = {}^{0}\check{\mu}\left(\frac{3}{2{}^{0}\tilde{T}} - \frac{1}{T_{S} + {}^{0}\tilde{T}}\right) {}^{1}\hat{\tilde{T}}, \quad {}^{1}\hat{\tilde{\kappa}} = \frac{{}^{0}\check{\kappa}}{{}^{0}\tilde{\mu}} {}^{1}\hat{\tilde{\mu}} + \frac{\kappa_{273}}{{\mu_{273}}}{}^{0}\check{\mu}A_{\kappa} {}^{1}\hat{\tilde{T}} \tag{A11}
$$

Space-derivatives (Equations (A2), (A4), (A5), (A7) and (A8)) are computed using an $O(\Delta x_H^2)$ discretization [73].

Obviously, this oversimplified frozen-turbulence-scales approximation should be considered as a baseline model used to test the numerical methodology, and further research on a physically representative 0-equation model for the unsteady perturbations of the Reynolds-stresses is needed.

APPENDIX B: MUSCL INTERPOLATION

If w_p is an element of $\underline{w}_{MF} = [w_p; p = 1, ..., 5]^T$ then the elements of the corresponding van Albada limiter $\underline{s}_{MF} = [s_p; p = 1, ..., 5]^T$ are defined by [48]

$$
s_p([w_p]_{-1}, [w_p]_0, [w_p]_{+1})
$$

=
$$
\frac{2([w_p]_{+1} - [w_p]_0) ([w_p]_0 - [w_p]_{-1}) + 10^{-23}}{([w_p]_{+1} - [w_p]_0)^2 + ([w_p]_0 - [w_p]_{-1})^2 + 10^{-23}}, \quad p=1, ..., 5
$$
 (B1)

where the 10^{-23} term is introduced to avoid division by 0, and the elements of the corresponding MUSCL interpolation function

$$
\underline{\mathbf{w}}_{\mathrm{MF}}^{\pm}([\underline{w}_{\mathrm{MF}}]_{-1}, [\underline{w}_{\mathrm{MF}}]_{0}, [\underline{w}_{\mathrm{MF}}]_{+1}; \underline{s}_{\mathrm{MF}}) = [\mathbf{w}_p^{\pm}; p = 1, \dots, 5]^{\mathrm{T}}
$$
(B2)

are given by [48]

$$
w_p^{\pm}([w_p]_{-1}, [w_p]_0, [w_p]_{+1}) = [w_p]_0 \mp \left[\frac{s_p}{4} \left(1 \mp \frac{s_p}{3}\right) ([w_p]_{+1} - [w_p]_0) + \frac{s_p}{4} \left(1 \pm \frac{s_p}{3}\right) ([w_p]_0 - [w_p]_{-1})\right]
$$
(B3)

Using the above symbolism, and neglecting the unsteady perturbations of the limiter s_{MF} the unsteady perturbations of the MUSCL variables are given by

$$
\begin{split}\n\left[\frac{1}{2}\hat{\underline{w}}_{\mathrm{MF}}^{\pm}\right]_{i-1/2,j,k} &= \underline{w}_{\mathrm{MF}}^{\pm} \left(\left[\frac{1}{2}\hat{\underline{w}}_{\mathrm{MF}}\right]_{i-3/2\pm1/2,j,k}, \left[\frac{1}{2}\hat{\underline{w}}_{\mathrm{MF}}\right]_{i-1/2\pm1/2,j,k}, \left[\frac{1}{2}\hat{\underline{w}}_{\mathrm{MF}}\right]_{i+1/2\pm1/2,j,k}; \frac{0_{\underline{S}_{\mathrm{MF}}}}{0}\right] \\
& \left[\frac{1}{2}\hat{\underline{w}}_{\mathrm{MF}}^{\pm}\right]_{i,j-1/2,k} &= \underline{w}_{\mathrm{MF}}^{\pm} \left(\left[\frac{1}{2}\hat{\underline{w}}_{\mathrm{MF}}\right]_{i,j-3/2\pm1/2,k}, \left[\frac{1}{2}\hat{\underline{w}}_{\mathrm{MF}}\right]_{i,j-1/2\pm1/2,k}, \left[\frac{1}{2}\hat{\underline{w}}_{\mathrm{MF}}\right]_{i,j+1/2\pm1/2,k}; \frac{0_{\underline{S}_{\mathrm{MF}}}}{0}\right] \\
& \left[\frac{1}{2}\hat{\underline{w}}_{\mathrm{MF}}^{\pm}\right]_{i,j,k-1/2} &= \underline{w}_{\mathrm{MF}}^{\pm} \left(\left[\frac{1}{2}\hat{\underline{w}}_{\mathrm{MF}}\right]_{i,j,k-3/2\pm1/2}, \left[\frac{1}{2}\hat{\underline{w}}_{\mathrm{MF}}\right]_{i,j,k-1/2\pm1/2}, \left[\frac{1}{2}\hat{\underline{w}}_{\mathrm{MF}}\right]_{i,j,k+1/2\pm1/2}; \frac{0_{\underline{S}_{\mathrm{MF}}}}{0}\right] \\
& \tag{B4}\n\end{split}
$$

APPENDIX C: BOUNDARY CONDITIONS FOR THE NOZZLE PROBLEM

The computations presented in the present paper concern a transonic nozzle with fluctuating back-pressure. Because of the geometrical symmetry of the configuration, only $\frac{1}{4}$ of the nozzle was discretized (Figure 1). Let n denote the unit-normal at the boundary, with direction cosines $[n_x, n_y, n_z]^T$. At the *y*-wise and *z*-wise symmetry planes symmetry conditions were applied

$$
\frac{\partial^1 \hat{\underline{w}}}{\partial n} = 0, \quad {}^1 \hat{\tilde{u}}_i n_i = 0 \tag{C1}
$$

where *n* is the unit-normal to the symmetry-plane. Adiabatic wall conditions were applied at the solid walls

$$
{}^{1}\hat{\tilde{u}} = 0, \quad {}^{1}\hat{\tilde{v}} = 0, \quad {}^{1}\hat{\tilde{w}} = 0, \quad \frac{\partial {}^{1}\hat{\tilde{p}}}{\partial n} = 0, \quad \frac{\partial {}^{1}\hat{\tilde{T}}}{\partial n} = 0
$$
 (C2)

At outflow $(\cdot)_o$ the pressure harmonic is fixed at a given value ${}^1\hat{p}_o$, and the other variables are extrapolated

$$
{}^{1}\hat{\bar{p}} = {}^{1}\hat{\bar{p}}_{o}, \quad \frac{\partial {}^{1}\bar{\rho}}{\partial n} = 0, \quad \frac{\partial {}^{1}(\bar{\hat{\rho}}\hat{u})}{\partial n} = 0, \quad \frac{\partial {}^{1}(\bar{\hat{\rho}}\hat{v})}{\partial n} = 0, \quad \frac{\partial {}^{1}(\bar{\hat{\rho}}\hat{w})}{\partial n} = 0
$$
 (C3)

At the inflow-boundary, a linearized form of the 1-D nonreflecting condition of Hedstrom [89] is applied, which for the present case can be summarized as [90]

$$
{}^{1}\hat{p} + {}^{0}\bar{\rho} {}^{0}a {}^{1}\hat{u} = 0, \quad {}^{1}\hat{p} - {}^{0}a {}^{1}\hat{p} = 0, \quad {}^{1}\hat{v} = 0
$$

$$
{}^{1}\hat{w} = 0, \quad {}^{1}\hat{p} - {}^{0}\bar{\rho} {}^{0}a {}^{1}\hat{u} = [{}^{1}\hat{p}]^{SCH} - {}^{0}\bar{\rho} {}^{0}a {}^{1}\hat{u} = {}^{1}\hat{u}]^{SCH}
$$
 (C4)

where the superscript $\left[\cdot\right]^{SCH}$ denotes variables computed from the numerical scheme, prior to the application of boundary-conditions.

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