

NASA Technical Memorandum 106402
ICOMP-93-47

IN-64
198075
32 P

Order of Accuracy of QUICK and Related Convection-Diffusion Schemes

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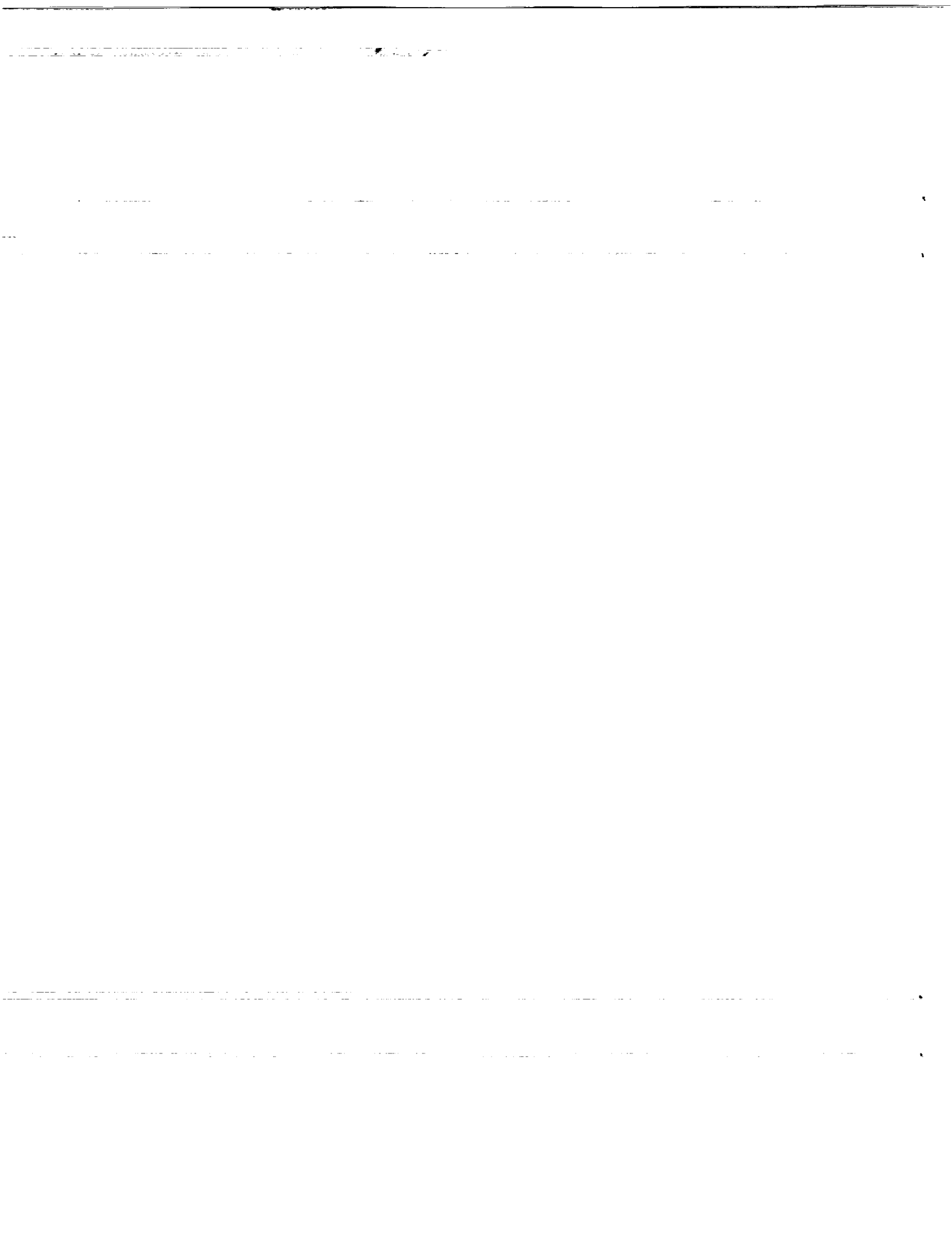
N94-21588

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G3/64 0198075

November 1993





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ABSTRACT

This report attempts to correct some misunderstandings that have appeared in the literature concerning the order of accuracy of the QUICK scheme for steady-state convective modelling. Other related convection-diffusion schemes are also considered. The original one-dimensional QUICK scheme written in terms of *nodal-point* values of the convected variable (with a $1/8$ -factor multiplying the "curvature" term) is indeed a third-order representation of the finite-volume formulation of the convection operator average across the control volume, written naturally in flux-difference form. An alternative single-point upwind difference scheme (SPUDS) using node values (with a $1/6$ -factor) is a third-order representation of the finite-difference single-point formulation; this can be written in a pseudo-flux-difference form. These are both third-order convection schemes; however, the QUICK finite-volume convection operator is 33% more accurate than the single-point implementation of SPUDS. Another finite-volume scheme, writing convective fluxes in terms of *cell-average* values, requires a $1/6$ -factor for third-order accuracy. For completeness, one can also write a single-point formulation of the convective derivative in terms of cell averages, and then express this in pseudo-flux-difference form; for third-order accuracy, this requires a curvature factor of $5/24$. Diffusion operators are also considered in both single-point and finite-volume formulations. Finite-volume formulations are found to be significantly more accurate. For example, classical second-order central differencing for the second derivative is exactly twice as accurate in a finite-volume formulation as it is in single-point.

*Work funded under Space Act Agreement NCC 3-233.

INTRODUCTION

Ever since the QUICK scheme¹ was introduced in 1979, there appears to have been some controversy regarding the formal order of accuracy of the convection terms. There have been attempts to clarify the situation^{2,3}, but a recent journal article⁴ indicates that considerable confusion remains in the CFD literature. This report is a further attempt to correct some of the misunderstandings that have arisen.

First, for definiteness, consider a one-dimensional model problem on a uniform grid of mesh-size h , numerically simulating a (nondimensional) convection-diffusion equation

$$\frac{\partial \phi}{\partial x} = \frac{1}{\text{Pé}} \frac{\partial^2 \phi}{\partial x^2} + S(x) \quad (1)$$

where Pé ($= \text{const} > 0$) is the macroscopic Péclet number. With appropriate boundary conditions, this represents steady-state one-dimensional convection and diffusion of a scalar, with a known source term. A finite-difference numerical approximation of this problem simulates

$$\boxed{\left(\frac{\partial \phi}{\partial x}\right)_i = \frac{1}{\text{Pé}} \left(\frac{\partial^2 \phi}{\partial x^2}\right)_i + S_i} \quad (2)$$

at each *nodal* grid-point, i . This will be called the *single-point* (SP) formulation. By contrast, a *finite-volume* formulation is obtained by integrating Equation (1) across a control-volume cell and dividing by h . This gives, for control-volume i ,

$$\boxed{\left(\frac{\phi_r - \phi_l}{h}\right) = \frac{1}{\text{Pé}} \left(\frac{\phi'_r - \phi'_l}{h}\right) + \bar{S}_i} \quad (3)$$

where left and right face-values of the variable and its gradient are indicated, and \bar{S} is the control-volume average of the source term. This is the *operator-average* (OA) formulation. Conservation of convective-plus-diffusive flux is guaranteed if the modelled face values and gradients satisfy

$$\phi_l(i) = \phi_r(i-1) \quad (4)$$

and

$$\phi'_l(i) = \phi'_r(i-1) \quad (5)$$

Note that Equation (3) is an *exact* equation and *not* an approximation of Equation (2). They are related by (the one-dimensional form of) Gauss' Divergence Theorem.

In order to create numerical algorithms for (approximately) solving Equations (2) or (3), one needs to estimate either the derivatives in Equation (2) or, alternatively, the face values and gradients appearing in Equation (3). Additionally, in making these estimates, one has the choice of using either node-values, ϕ_i , or cell-averages, ϕ_i . For the operator-average finite-volume equation, the formulation will automatically be in flux-difference

form; numerical models of single-point formulations of derivatives can usually be written as the difference of terms satisfying conservation, thereby generating a *pseudo*-flux-difference construction.

The one-dimensional QUICK scheme is based on estimating face values and gradients using quadratic upstream interpolation through *node*-values of ϕ located at the centre of control-volume cells. For example, at the right face, a parabola is interpolated through ϕ_{i+1} , ϕ_i , and ϕ_{i-1} , (for $\text{Pé} > 0$) giving the original '1/8-factor' face value

$$(\phi_r)_{\text{QUICK}} = \frac{1}{2}(\phi_{i+1} + \phi_i) - \frac{1}{8}(\phi_{i+1} - 2\phi_i + \phi_{i-1}) \quad (6)$$

and, for the gradient,

$$(\phi_r')_{\text{QUICK}} = \frac{(\phi_{i+1} - \phi_i)}{h} \quad (7)$$

with left-face quantities obtained by lowering all indices by 1. Substitution of the QUICK formulae into Equation (3) gives, using classical Taylor-series analysis,

$$\left[\frac{\phi_r - \phi_l}{h} + \frac{h^3}{16} \phi_i^{(iv)} + O(h^4) \right] = \frac{1}{\text{Pé}} \left[\frac{\phi_r' - \phi_l'}{h} + \frac{h^2}{24} \phi_i^{(iv)} + O(h^4) \right] + \bar{S}_i \quad (8)$$

In other words, in this finite-volume formulation, the QUICK convection operator average terms are third-order accurate, whereas the QUICK diffusion operator average terms are only second-order accurate. Thus, the overall QUICK scheme for the convection-diffusion equation gives $O(h^2)$ convergence as the grid is refined. Controversy in the literature concerning the third-order convection term apparently stems from confusing finite-volume and finite-difference formulations. In particular, Equation (3) has sometimes been construed⁴ as an *approximation* of Equation (2). It is not. It is a perfectly valid (control-volume) equation in its own right.

Operator-average or single-point formulations

In order to clarify the distinction between finite-volume (operator average) and finite-difference (single point) formulations, consider the Taylor-series formulae

$$\phi(x) = \phi_i + \phi_i' x + \frac{1}{2} \phi_i'' x^2 + \frac{1}{6} \phi_i''' x^3 + \dots \quad (9)$$

$$\phi'(x) = \phi_i' + \phi_i'' x + \frac{1}{2} \phi_i''' x^2 + \frac{1}{6} \phi_i^{(iv)} x^3 + \dots \quad (10)$$

⋮

$$\phi^{(n)}(x) = \phi_i^{(n)} + \phi_i^{(n+1)} x + \frac{1}{2} \phi_i^{(n+2)} x^2 + \frac{1}{6} \phi_i^{(n+3)} x^3 + \dots \quad (11)$$

Now compute finite-volume formulae by subtracting the Taylor-expansions written for $x = h/2$ and $x = -h/2$, giving

$$\boxed{\frac{\phi_r^{(n)} - \phi_l^{(n)}}{h} = \phi_i^{(n+1)} + \frac{h^2}{2^2 3!} \phi_i^{(n+3)} + \frac{h^4}{2^4 5!} \phi_i^{(n+5)} + \frac{h^6}{2^6 7!} \phi_i^{(n+7)} + \dots} \quad (12)$$

This formula is also valid for negative n (representing integration); in particular, for $n = -1$, the control-volume *cell-average* of the transported scalar itself is given by

$$\bar{\phi}_i = \frac{1}{h} \int_{-h/2}^{h/2} \phi(x) dx = \phi_i + \frac{h^2}{24} \phi_i'' + \frac{h^4}{1920} \phi_i^{(iv)} + \dots \quad (13)$$

The expression on the left of Equation (12) represents the control-volume operator average (OA) of the $(n+1)$ th derivative, whereas the first term on the right is the single-point (SP) form. Note that the difference between the two always involves an $O(h^2)$ quantity. This is an important point that is the key to clarifying the confusion that has arisen in the literature. If a finite-volume (OA) discrete operator is viewed as an finite-difference (SP) term, there is an $O(h^2)$ discrepancy between the two. This does not affect the leading truncation error of first-order schemes. Second-order schemes show a change in the numerical value of the h^2 -coefficient. *But a third (or higher) order OA scheme is only second-order accurate when viewed as an SP scheme, and vice versa.* This is apparently why the QUICK scheme has been so controversial.

THIRD-ORDER-ACCURATE STEADY TRANSPORT

In a recent paper⁴, Johnson and MacKinnon attempted to clarify the distinction between finite-difference and finite-volume formulations. Unfortunately, their conclusions are exactly the reverse of the true situation. They claim, in particular, that the QUICK(1/8) scheme is only a second-order accurate finite-volume convection scheme. For example (using here ‘left-right’ rather than ‘east-west’), Johnson-and-MacKinnon’s Equation (4) for the QUICK(1/8) convection scheme is

$$\frac{\phi_r - \phi_l}{h} = \frac{3\phi_{i+1} + 3\phi_i - 7\phi_{i-1} + \phi_{i-2}}{8h} - \frac{h^2}{16} (\phi_r''' - \phi_l''') + \text{HOT} \quad (14)$$

This is correct as written; but Johnson and MacKinnon seem to imply, quoting Bradley *et al.*⁵, that this represents an $O(h^2)$ -accurate operator. First of all, from Equation (12), with $n = 3$, the leading truncation error is

$$\frac{h^2}{16} (\phi_r''' - \phi_l''') = \frac{h^3}{16} \left(\frac{\phi_r''' - \phi_l'''}{h} \right) = \frac{h^3}{16} \phi_i^{(iv)} + \frac{h^5}{384} \phi_i^{(vi)} + \dots \quad (15)$$

Equation (14) is equivalent to the left side of Equation (8), showing the QUICK(1/8) convection term indeed to be a *third-order* accurate finite-volume OA formulation of $(\phi_r - \phi_l)/h$. Secondly, it must be stressed that the discrete operator in Equation (14) is *not* intended to be an SP numerical model of ϕ_i' . If it is considered to be, as in Reference 4’s Equation (5), it will appear to be $O(h^2)$ accurate; this is easily seen from Equation (12), with $n = 0$.

Johnson and MacKinnon claim to demonstrate the ‘second’-order accuracy of the QUICK(1/8) convection terms by giving a numerical example of a simple convection-diffusion problem with a known exact solution, using a fourth-order accurate diffusion operator

$$\phi_i'' = \frac{-\phi_{i+2} + 16\phi_{i+1} - 30\phi_i + 16\phi_{i-1} - \phi_{i-2}}{12h^2} + O(h^4) \quad (16)$$

the strategy being that the grid convergence will be dominated by the lower-order convection term. As is well known⁶, this is indeed a fourth-order finite-difference SP approximation of the second-derivative at point i , consistent with a *quartic* polynomial interpolated through node-points: ϕ_{i-2} , ϕ_{i-1} , ϕ_i , ϕ_{i+1} , and ϕ_{i+2} . However, this is *not* what is being modelled in a finite-volume formulation. Rather, to be *consistent*, according to Equation (3), one should model the *operator average* across the control volume. The appropriate fourth-order finite-volume formula is

$$\frac{\phi_r' - \phi_l'}{h} = \frac{-\phi_{i+2} + 28\phi_{i+1} - 52\phi_i + 28\phi_{i-1} - \phi_{i-2}}{24h^2} + O(h^4) \quad (17)$$

More specifically, the fourth-order right-face gradient can be represented by

$$\phi_r'(4th) = \frac{\phi_{i+1} - \phi_i}{h} - \frac{\phi_{i+2} - 3\phi_{i+1} + 3\phi_i - \phi_{i-1}}{24h} \quad (18)$$

obtained by interpolating a *cubic* polynomial through node-points: ϕ_{i-1} , ϕ_i , ϕ_{i+1} , and ϕ_{i+2} .

The $O(h^2)$ convergence reported by Johnson and MacKinnon using QUICK(1/8) for convection and Equation (16) for diffusion occurs because their *diffusion* operator is only $O(h^2)$ accurate in a finite-volume formulation. This can be seen immediately from Equation (12), written for $n = 1$:

$$\frac{\phi_r' - \phi_l'}{h} = \phi_i'' + \frac{h^2}{24} \phi_i^{(iv)} + \frac{h^4}{1920} \phi_i^{(vi)} + \dots \quad (19)$$

NUMERICAL EXAMPLE

The numerical example used by Johnson and MacKinnon is (with a slight change in notation)

$$\frac{d\phi}{dx} - \frac{1}{P\epsilon} \frac{d^2\phi}{dx^2} = 0 \quad (20)$$

with boundary conditions on the nodal values

$$\phi(0) = 0, \quad \phi(1) = 1 \quad (21)$$

The exact solution is

$$\phi(x) = \frac{e^{P\epsilon x} - 1}{e^{P\epsilon} - 1} \quad (22)$$

Step sizes of 1/4, 1/8, 1/16, 1/32, and 1/64 are used, and $P\epsilon = 4$. In the current formulation, pseudonode values are required beyond each end of the physical domain. For the purposes of this numerical test, these are taken here to be *exact* values given by

$$\phi_{-1} = \frac{e^{-4h} - 1}{e^4 - 1} \quad (23)$$

and

$$\phi_{N+1} = \frac{e^{4(1+h)} - 1}{e^4 - 1} \quad (24)$$

Exact derivatives and fluxes

In order to investigate the effect of individual modelled terms, it is instructive to compute exact derivatives and fluxes from the known analytical solution. For example, errors introduced solely by modelled convection terms can be studied in isolation by using exact diffusion terms, and *vice versa*. From Equation (22), the first and second derivatives are

$$\frac{d\phi}{dx} = \frac{P\acute{e} e^{P\acute{e}x}}{e^{P\acute{e}} - 1} \quad (25)$$

and

$$\frac{d^2\phi}{dx^2} = \frac{P\acute{e}^2 e^{P\acute{e}x}}{e^{P\acute{e}} - 1} \quad (26)$$

By integrating Equation (20) from $(x - h/2)$ to $(x + h/2)$ and dividing by h , the (*exact*) control-volume formulation is

$$\left(\frac{\phi_r - \phi_l}{h}\right) - \frac{1}{P\acute{e}} \left(\frac{\phi_r' - \phi_l'}{h}\right) = 0 \quad (27)$$

where

$$\phi_l(x) = \phi_r(x - h) \quad (28)$$

and

$$\phi_l'(x) = \phi_r'(x - h) \quad (29)$$

By defining the convective-plus-diffusive flux at any point as

$$F(x) = \frac{\phi(x) - \phi'(x)/P\acute{e}}{h} \quad (30)$$

Equation (27) can be written in flux-difference form across any control-volume cell of width h as

$$\boxed{F_r(x) - F_l(x) = 0} \quad (31)$$

where the exact convective-plus-diffusive fluxes are

$$F_r(x) = \frac{1}{h} \left[\frac{(e^{P\epsilon x} e^{P_\Delta/2} - 1)}{e^{P\epsilon} - 1} - \frac{e^{P\epsilon x} e^{P_\Delta/2}}{e^{P\epsilon} - 1} \right] \quad (32)$$

and

$$F_t(x) = \frac{1}{h} \left[\frac{(e^{P\epsilon x} e^{-P_\Delta/2} - 1)}{e^{P\epsilon} - 1} - \frac{e^{P\epsilon x} e^{-P_\Delta/2}}{e^{P\epsilon} - 1} \right] \quad (33)$$

introducing the grid Péclet number, $P_\Delta = h P\epsilon$. Note that conservation is guaranteed, since $F_t(x) = F_r(x-h)$.

Evaluation of discrete operators

With a uniform grid of step-size h and a control volume centered at x_i , a numerical model of the convective flux can be tested by using a hybrid formulation of Equation (30)

$$F_r^{\text{HYB}}(x_i) = \frac{1}{h} \left[\phi_r^{\text{model}} - \frac{e^{P\epsilon x_i} e^{P_\Delta/2}}{e^{P\epsilon} - 1} \right] \quad (34)$$

and, assuming the numerical model to be conservative,

$$F_t^{\text{HYB}}(x_i) = F_r^{\text{HYB}}(x_i - h) \quad (35)$$

If the modelled face values, ϕ_r^{model} and ϕ_t^{model} , are written in terms of *nodal* values of ϕ

$$\phi_i = \phi(x_i) \quad (36)$$

a solution of the flux-difference equation

$$F_r^{\text{HYB}}(x_i) - F_t^{\text{HYB}}(x_i) = 0 \quad (37)$$

then gives the computed ϕ_i values corresponding to the particular convection model, treating the diffusive fluxes *exactly*. The node-point error is then, using Equation (22),

$$\text{NPE}_i = \phi_i(\text{computed}) - \frac{e^{P\epsilon x_i} - 1}{e^{P\epsilon} - 1} \quad (38)$$

A grid-refinement study (with $h^{-1} = 4, 8, 16, 32,$ and 64) then shows the true convergence rate of the convective model in isolation. The rate, R , can be obtained from

$$\frac{|\text{NPE}_i(h)|}{|\text{NPE}_{2i}(h/2)|} = 2^R \quad (39)$$

and should approach an asymptotic value as h becomes smaller and smaller.

I. Standard QUICK scheme

Equation (6) for the right face value is rewritten here for convenience

$$(\phi_r)^{\text{QUICK}} = \frac{1}{2} (\phi_{i+1} + \phi_i) - \frac{1}{8} (\phi_{i+1} - 2\phi_i + \phi_{i-1}) \quad (40)$$

with the left face value given by

$$(\phi_i)^{\text{QUICK}} = \frac{1}{2}(\phi_i + \phi_{i-1}) - \frac{1}{8}(\phi_i - 2\phi_{i-1} + \phi_{i-2}) \quad (41)$$

Using exact diffusive fluxes as described above, the results in the QUICK(1/8) column of Table I show that the node-point error at $x = 0.75$ converges at a rate of $O(h^3)$.

II. The SPUDS formulation

An alternate formulation, recommended by some researchers⁴, is based on a single-point upwind difference scheme modelling the derivative; i.e.,

$$\left(\frac{d\phi}{dx}\right)_i^{\text{SPUDS}} = \frac{2\phi_{i+1} + 3\phi_i - 6\phi_{i-1} + \phi_{i-2}}{6h} \quad (42)$$

This is then written in *pseudo*-flux-difference form

$$\left(\frac{d\phi}{dx}\right)_i^{\text{SPUDS}} = \frac{(\phi_r^*)^{\text{SPUDS}} - (\phi_l^*)^{\text{SPUDS}}}{h} \quad (43)$$

where

$$(\phi_r^*)^{\text{SPUDS}} = \frac{1}{2}(\phi_{i+1} + \phi_i) - \frac{1}{6}(\phi_{i+1} - 2\phi_i + \phi_{i-1}) \quad (44)$$

and

$$(\phi_l^*)^{\text{SPUDS}} = \frac{1}{2}(\phi_i + \phi_{i-1}) - \frac{1}{6}(\phi_i - 2\phi_{i-1} + \phi_{i-2}) \quad (45)$$

Johnson and MacKinnon call this a "finite-volume" formulation⁴. When this convection model is used in Equation (37), using the exact diffusive flux of Equation (34), the node-point error asymptotes to a *second*-order trend, as seen in the SPUDS(1/6) column of Table I. Clearly, SPUDS represents a *second*-order finite-volume formulation of the convective term.

Table I. Grid-refinement study of the model convection-diffusion equation, using a *finite-volume* flux-difference OA formulation, with *exact diffusive fluxes* calculated from the analytical solution. Two convection schemes are compared. Values shown are those of the node-point error at $x = 0.75$.

h^{-1}	QUICK(1/8)	SPUDS(1/6)
4	$-3.93435739 \times 10^{-2}$	$-1.33129698 \times 10^{-2}$
8	$-9.24652759 \times 10^{-4}$	$+3.72661451 \times 10^{-4}$
16	$-2.75420514 \times 10^{-4}$	$+4.77048555 \times 10^{-4}$
32	$-4.12098809 \times 10^{-5}$	$+1.76208352 \times 10^{-4}$
64	$-5.30547084 \times 10^{-6}$	$+5.08534128 \times 10^{-5}$
RATE	$O(h^3)$	$O(h^2)$

However, SPUDS was not really designed to simulate $(\phi_r - \phi_l)/h$. Instead, it is a model of the *single-point differential formulation* given by Equation (20), which is then written in pseudo-flux-difference form. Testing the scheme with the exact finite-volume form of the diffusive fluxes is, therefore, inappropriate. A proper test would use the exact second derivative of Equation (26) in *pseudo-flux-difference* form. This can be achieved by writing

$$\left(\frac{d^2\phi}{dx^2}\right)_i = \frac{(\phi_r')^* - (\phi_l')^*}{h} \quad (46)$$

where (for the particular model problem under consideration) the right pseudo-gradient is

$$(\phi_r')^* = \left(\frac{P\epsilon e^{P\epsilon x_i} e^{P_\Delta/2}}{e^{P\epsilon} - 1}\right) \left(\frac{P_\Delta/2}{\sinh P_\Delta/2}\right) \quad (47)$$

and the left pseudo-gradient is obtained by replacing x_i by $(x_i - h)$. When these formulae are used in the hybrid flux formulation, the node-point error shows a third-order trend, as seen in the SPUDS(1/6) column of Table II.

As a matter of interest, using the QUICK(1/8) convection scheme in combination with the *single-point* exact diffusion operator gives an $O(h^2)$ trend. This is shown in the QUICK(1/8) column of Table II. This is to be expected from Equation (12), since the finite-volume QUICK(1/8) scheme is now being used *out of context* in a single-point formulation, just as the SPUDS(1/6) scheme is $O(h^2)$ when used in a finite-volume formulation.

Of the two third-order convection schemes — the QUICK(1/8) finite-volume formulation in Table I and the SPUDS(1/6) formulation in Table II — note that, the finite-volume formulation is asymptotically 33% more accurate. The reason for this is explained by a formal discretisation error analysis in the Appendix.

Table II. Grid-refinement study of the convection-diffusion equation, using the SP *differential equation* expressed in *pseudo-flux-difference* form, with *exact diffusion terms* calculated from the analytical solution. Two convection schemes are compared. Values shown are those of the node-point error at $x = 0.75$.

h^{-1}	SPUDS(1/6)	QUICK(1/8)
4	$-4.35438228 \times 10^{-2}$	$-7.45209055 \times 10^{-2}$
8	$-1.86968335 \times 10^{-3}$	$-2.38132421 \times 10^{-3}$
16	$-3.97474350 \times 10^{-4}$	$-1.07787069 \times 10^{-3}$
32	$-5.50611000 \times 10^{-5}$	$-2.71242977 \times 10^{-4}$
64	$-7.06282736 \times 10^{-6}$	$-6.32202472 \times 10^{-5}$
RATE	$O(h^3)$	$O(h^2)$

Diffusion models

For evaluating numerical models of diffusion terms, the hybrid finite-volume flux is written

$$F_r^{\text{HYB}}(x_i) = \frac{1}{h} \left[\frac{(e^{P\epsilon x_i} e^{P\Delta/2} - 1)}{(e^{P\epsilon} - 1)} - \frac{(\phi_r')_{\text{model}}}{P\epsilon} \right] \quad (48)$$

with a corresponding formula for $F_r^{\text{HYB}}(x_i) = F_r^{\text{HYB}}(x_i - h)$. If a single-point formulation is used, written in *pseudo*-flux-difference form, then the appropriate formula (for the current exponential solution) is

$$F_r^*(x_i) = \frac{1}{h} \left[\frac{P_\Delta (e^{P\epsilon x_i} e^{P\Delta/2} - 1)}{(e^{P\epsilon} - 1) 2 \sinh P_\Delta/2} - \frac{(\phi_r')_{\text{model}}^*}{P\epsilon} \right] \quad (49)$$

QUICK diffusion flux

Interpolating a parabola through node values ϕ_{i-1} , ϕ_i , and ϕ_{i+1} , on a uniform grid, leads to

$$(\phi_r')^{\text{QUICK}} = \frac{\phi_{i+1} - \phi_i}{h} \quad (50)$$

Because of a geometric property of the parabola, this is indistinguishable from linear interpolation between node values ϕ_i and ϕ_{i+1} . When used with a finite-volume formulation of the exact convection terms, Equation (48), this leads to the $O(h^2)$ convergence shown in the QUICK column of Table III.

Classical central differencing

If the second derivative at point i is approximated by the second central difference

$$\left(\frac{d^2\phi}{dx^2} \right)_i^{\text{model}} = \frac{\phi_{i+1} - 2\phi_i + \phi_{i-1}}{h^2} \quad (51)$$

the corresponding *pseudo*-flux-difference formulation involves the *pseudo*-gradient

$$(\phi_r')^* = \frac{\phi_{i+1} - \phi_i}{h} \quad (52)$$

which, of course, is superficially identical to the QUICK formulation of Equation (50). But, in this case, the appropriate (pseudo) convective flux is given by Equation (49). The grid convergence behaviour is, therefore, not identical to that of the QUICK diffusive formulation. As seen in the CDS column of Table III, single-point classical second-order central differencing for diffusion asymptotically generates errors exactly *twice as large* as the *identical* operator used in a finite-volume formulation, using exact convective terms in each case. The reason for this is seen in the Appendix.

Table III. Grid-refinement study of diffusion schemes, using *exact convection terms*. Node-point errors are shown at $x = 0.75$. In Column I, the QUICK finite-volume OA scheme is used. Column II gives results for classical central differencing using an SP formulation.

h^{-1}	QUICK	CDS
4	$+1.59466830 \times 10^{-2}$	$+3.12478024 \times 10^{-2}$
8	$+4.07354976 \times 10^{-3}$	$+8.10497409 \times 10^{-3}$
16	$+1.02395148 \times 10^{-3}$	$+2.04524126 \times 10^{-3}$
32	$+2.56328047 \times 10^{-4}$	$+5.12489289 \times 10^{-4}$
64	$+6.38006991 \times 10^{-5}$	$+1.27591015 \times 10^{-4}$
RATE	$O(h^2)$	$O(h^2)$

Fourth-order diffusion terms

Consider the diffusion operators given by Equations (16) and (17). Table IV shows the finite-volume formulation using exact convective fluxes from Equation (48). As expected, Equation (17) shows an $O(h^4)$ trend, whereas Equation (16) — being used *out of context* — is only $O(h^2)$, according to Equation (12).

Alternatively, Table V shows the single-point formulation using the same diffusion operators together with Equation (49) for convection. In this case, the convergence is reversed, as expected, since now Equation (17) is being used out of context.

Note that the fourth-order single-point diffusion operator in Table V generates errors *more than twice as large* as those of the fourth-order finite-volume operator in Table IV. This, again, appears to suggest that a true finite-volume formulation is likely to be more accurate than the corresponding single-point scheme of the same formal order of accuracy.

Table IV. Grid-refinement study of diffusion schemes, using a *finite-volume flux-difference* OA formulation, with *exact convective fluxes* calculated from the analytical solution. Two diffusion schemes are compared. Values shown are those of the node-point error at $x = 0.75$.

h^{-1}	Equation (17)	Equation (16)
4	$-1.74276854 \times 10^{-3}$	$-1.70401744 \times 10^{-2}$
8	$-1.12027932 \times 10^{-4}$	$-4.02705160 \times 10^{-3}$
16	$-7.10364599 \times 10^{-6}$	$-1.00591394 \times 10^{-3}$
32	$-4.47274921 \times 10^{-7}$	$-2.53235117 \times 10^{-4}$
64	$-2.79314528 \times 10^{-8}$	$-6.33685964 \times 10^{-5}$
RATE	$O(h^4)$	$O(h^2)$

Table V. Grid-refinement study of diffusion schemes, using the SP differential equation expressed in pseudo-flux-difference form, with exact convection terms calculated from the analytical solution. Two diffusion schemes are compared. Values shown are those of the node-point error at $x = 0.75$.

h^{-1}	Equation (16)	Equation (17)
4	$-3.81023176 \times 10^{-3}$	$+1.24370324 \times 10^{-2}$
8	$-2.56261277 \times 10^{-4}$	$+3.78389793 \times 10^{-3}$
16	$-1.65684268 \times 10^{-5}$	$+9.97608855 \times 10^{-4}$
32	$-1.05202438 \times 10^{-6}$	$+2.53650099 \times 10^{-4}$
64	$-6.59600528 \times 10^{-8}$	$+6.35095680 \times 10^{-5}$
RATE	$O(h^4)$	$O(h^2)$

Convection-diffusion schemes

For reference, Table VI shows a grid-refinement study of two convection-diffusion schemes:

- (i) The standard finite-volume QUICK scheme, using Equation (6) for convection and Equation (50) for diffusion; and
- (ii) The SPUDS scheme, Equation (44), for convection, together with classical second-order central-differencing, Equation (52), for diffusion.

Both schemes are $O(h^2)$ because of the dominance of the diffusion terms at the fine-grid end of the spectrum. Note, however, that the SPUDS+CDS scheme asymptotically generates errors *twice as large* as those of the standard finite-volume QUICK formulation. This is clarified in the Appendix.

Table VI. Grid-refinement study of the convection-diffusion equation, using a finite-volume flux-difference (or pseudo-flux-difference) formulation of two schemes: (i) The standard QUICK convection-diffusion scheme. (ii) The SPUDS convection operator together with CDS for diffusion. Values shown are those of the node-point error at $x = 0.75$.

h^{-1}	STANDARD QUICK	SPUDS+CDS
4	$+9.96622011 \times 10^{-4}$	$+7.58488389 \times 10^{-3}$
8	$+1.25198293 \times 10^{-3}$	$+3.87320949 \times 10^{-3}$
16	$+5.56979450 \times 10^{-4}$	$+1.30280308 \times 10^{-3}$
32	$+1.74361676 \times 10^{-4}$	$+3.73713298 \times 10^{-4}$
64	$+4.82503616 \times 10^{-5}$	$+9.97187451 \times 10^{-5}$
RATE	$O(h^2)$	$O(h^2)$

CELL AVERAGES AS DEPENDENT VARIABLES

Up until this point in the discussion, modelled derivatives and fluxes have been written in terms of *nodal point* values of the dependent variable. But many CFD schemes — especially finite-volume formulations — treat the *cell averages* as the dependent variables, writing the convective and diffusive fluxes directly in terms of the ϕ 's. [It is also theoretically possible to write single-point formulations in terms of cell-averages, although this does not appear to have ever been proposed in the CFD literature.] Note that the distinction only occurs at third order and above; for first- and second-order schemes, $\phi_i \equiv \bar{\phi}_i$.

From the analytical solution to the model problem being studied, the exact formula for the *cell average*, defined in Equation (13), can be found as

$$\bar{\phi}_i = \frac{e^{P\epsilon x_i} [(\sinh P_\Delta/2)/(P_\Delta/2)] - 1}{e^{P\epsilon} - 1} \quad (53)$$

The only difference between this and the exact *nodal point* solution for ϕ_i , Equation (22), is the appearance of the hyperbolic-sine factor (in square brackets). For a given $P\epsilon$, this factor depends on the grid size; Table VII shows ϕ_i and $\bar{\phi}_i$ values for $h = 1/8$. Note that the sinh-factor has a Taylor expansion given by

$$\frac{\sinh P_\Delta/2}{P_\Delta/2} = 1 + \frac{P_\Delta^2}{24} + \frac{P_\Delta^4}{1920} + \dots \quad (54)$$

which should be compared with Equation (13), for example.

Table VII. Comparison of exact node-point values, ϕ_i , with exact cell average values, $\bar{\phi}_i$, for the model convection-diffusion problem with $h = 1/8$.

x_i	ϕ_i	$\bar{\phi}_i$
0	0.0	0.000194956
0.125	0.012103427	0.012424854
0.25	0.032058603	0.032588548
0.375	0.064959128	0.065832859
0.5	0.119202922	0.120643461
0.625	0.208635820	0.211010867
0.75	0.356085740	0.360001531
0.875	0.599189560	0.605645608
1	1.0	1.010644223

Sub-cell interpolation

Given a set of ϕ (cell-average) values, one would like to interpolate a sub-cell $\phi(x)$ satisfying Equation (13). This can be done quite easily by introducing a *discrete integral variable*, ψ_i , defined by

$$\psi_i = \psi_{i-1} + h \bar{\phi}_i \quad (55)$$

where it is understood that ψ_i values occur at the *right* face of the corresponding cell i . An interpolation, $\psi(x)$, collocated at ψ_i values can then be differentiated to give $\phi(x)$:

$$\phi(x) = \frac{d\psi(x)}{dx} \quad (56)$$

automatically satisfying Equation (13) — no matter what type of interpolation is used for $\psi(x)$, provided the collocation conditions

$$\psi(x_i+h/2) = \psi_i \quad \text{for all } i \quad (57)$$

are satisfied, where x_i is located at the centre of cell i .

For example, piece-wise polynomial interpolation can be used for interpolating $\psi(x)$ over each cell i . In this case, discontinuities in *slope* occur in $\psi(x)$ at cell faces; these correspond to discontinuities in *value* in $\phi(x)$ across cell faces.

Third-order finite-volume convection terms

Just as with the QUICK(1/8) finite-volume convection scheme using nodal point values, the corresponding third-order cell-average formula is based on local (piece-wise) *quadratic* interpolation of $\phi(x)$. This requires piece-wise *cubic* interpolation of $\psi(x)$. For cell i , a symmetrically located cubic is interpolated by collocation through ψ_{i-2} , ψ_{i-1} , ψ_i , and ψ_{i+1} , giving

$$\begin{aligned} \psi(\xi) = & \psi_i + \left(\frac{\psi_{i+1} - \psi_{i-1}}{2} - \frac{\psi_{i+1} - 3\psi_i + 3\psi_{i-1} - \psi_{i-2}}{6} \right) \left(\frac{\xi}{h} \right) \\ & + \left(\frac{\psi_{i+1} - 2\psi_i + \psi_{i-1}}{2} \right) \left(\frac{\xi}{h} \right)^2 \\ & + \left(\frac{\psi_{i+1} - 3\psi_i + 3\psi_{i-1} - \psi_{i-2}}{6} \right) \left(\frac{\xi}{h} \right)^3 \end{aligned} \quad (58)$$

valid over the range: $-h \leq \xi \leq 0$, where $\xi = x - (x_i+h/2)$. From its definition, Equation (56), the sub-cell interpolation across cell i is then given by the quadratic

$$\begin{aligned} \phi(\xi) = & \frac{1}{2} (\bar{\phi}_{i+1} + \bar{\phi}_i) - \frac{1}{6} (\bar{\phi}_{i+1} - 2\bar{\phi}_i + \bar{\phi}_{i-1}) \\ & + (\bar{\phi}_{i+1} - \bar{\phi}_i) \left(\frac{\xi}{h} \right) + \frac{1}{2} (\bar{\phi}_{i+1} - 2\bar{\phi}_i + \bar{\phi}_{i-1}) \left(\frac{\xi}{h} \right)^2 \end{aligned} \quad (59)$$

For steady flow (with $Pé > 0$), the right face value of cell i is given by

$$\phi_r(i) = \phi(\xi=0) = \frac{1}{2}(\bar{\phi}_{i+1} + \bar{\phi}_i) - \frac{1}{6}(\bar{\phi}_{i+1} - 2\bar{\phi}_i + \bar{\phi}_{i-1}) \quad (60)$$

This “1/6” formula in terms of cell averages is consistent with the “1/8” formula using nodal point values. This can be seen by using Equation (59) to evaluate ϕ_i in terms of the $\bar{\phi}$'s:

$$\phi_i = \phi(\xi=-h/2) = \bar{\phi}_i - \frac{1}{24}(\bar{\phi}_{i+1} - 2\bar{\phi}_i + \bar{\phi}_{i-1}) \quad (61)$$

and noting that $1/6 = 1/8 + 1/24$.

Grid-refinement using cell-averages

If Equation (60) for $\phi_r(i)$ and the corresponding formula for ϕ_l given by the conservation condition, $\phi_l(i) = \phi_r(i-1)$, are used together with *exact* diffusive fluxes, using Equations (34) and (35), solution of the resulting difference equation will, of course, generate approximate ϕ_i values (as opposed to $\bar{\phi}_i$ values). These should be compared with the corresponding exact $\bar{\phi}_i$ values by introducing the cell-average error

$$CAE_i = \bar{\phi}_i(\text{computed}) - \bar{\phi}_i(\text{exact}) \quad (62)$$

using Equation (53) for $\bar{\phi}_i(\text{exact})$. Table VIII shows CAE values at $x = 0.75$ for convective modelling errors using Equation (60), together with exact diffusive fluxes. As expected from the quadratic construction of face values, this is a third-order accurate scheme. One can, of course, retrieve *node* values by using Equation (61). The corresponding NPE at $x = 0.75$ is also shown in the table.

Table VIII. Grid refinement study of the finite-volume convection scheme corresponding to Equation (60), based on cell-average values and using *exact diffusive fluxes*. The cell-average error is shown together with the corresponding node-point error using Equation (61).

h^{-1}	CAE (@ $x = 0.75$)	NPE (@ $x = 0.75$)
4	$-4.53809633 \times 10^{-2}$	$-5.18134013 \times 10^{-2}$
8	$-1.88922017 \times 10^{-3}$	$-1.90618632 \times 10^{-2}$
16	$-3.98510249 \times 10^{-4}$	$-4.48060981 \times 10^{-4}$
32	$-5.50969540 \times 10^{-5}$	$-6.76253568 \times 10^{-5}$
64	$-7.06397697 \times 10^{-6}$	$-1.01264031 \times 10^{-5}$
RATE	$O(h^3)$	$O(h^3)$

Single-point formulation using cell-averages

For completeness, the single-point formulation using cell-averages should be considered. To achieve third-order accuracy, this requires an upwind-weighted *cubic* sub-cell reconstruction of $\phi(x)$ corresponding to a *quartic* piece-wise polynomial interpolation of $\psi(x)$, collocated at ψ_{i-3} , ψ_{i-2} , ψ_{i-1} , ψ_i , and ψ_{i+1} (for $Pé > 0$). This gives

$$\left(\frac{d\phi}{dx}\right)_i^{\text{model}} = \frac{7\bar{\phi}_{i+1} + 15\bar{\phi}_i - 27\bar{\phi}_{i-1} + 5\bar{\phi}_{i-2}}{24h} \quad (63)$$

This can be expressed in *pseudo*-flux-difference form by identifying

$$\phi_r^*(i) = \frac{1}{2}(\bar{\phi}_{i+1} + \bar{\phi}_i) - \frac{5}{24}(\bar{\phi}_{i+1} - 2\bar{\phi}_i + \bar{\phi}_{i-1}) \quad (64)$$

with $\phi_r^*(i) = \phi_r^*(i-1)$, as usual. Table IX shows the corresponding grid convergence of CAE and NPE at $x = 0.75$.

Table IX. Grid refinement study of the SP convection scheme corresponding to Equation (64), based on cell average values and using *exact diffusion terms*. The cell-average error is shown together with the corresponding node-point error using Equation (61).

h^{-1}	CAE (@ $x = 0.75$)	NPE (@ $x = 0.75$)
4	$-4.86965236 \times 10^{-2}$	$-5.52922960 \times 10^{-2}$
8	$-2.86590535 \times 10^{-3}$	$-2.90394004 \times 10^{-3}$
16	$-5.11359278 \times 10^{-4}$	$-5.62692325 \times 10^{-4}$
32	$-6.86685845 \times 10^{-5}$	$-8.11969093 \times 10^{-5}$
64	$-8.81228514 \times 10^{-6}$	$-1.18744119 \times 10^{-5}$
RATE	$O(h^3)$	$O(h^3)$

CONCLUSION

In constructing convection-diffusion schemes, there are four general categories. First, one can choose to model first and second derivatives at a single point; this is the SP formulation. Alternatively, one can choose to model the face values and gradients in a finite-volume formulation; this is the operator-average, or OA, formulation. Each of these formulations can use either nodal point values or cell-average values of the dependent variable. Control-volume formulations are automatically in conservative flux-difference form. The two SP formulations can also usually be written in a *pseudo*-flux-difference form; in this case, conservation is satisfied even through the modelled "fluxes" do not represent the true physical fluxes. When working with third (or higher) order convection methods, it is important to model all terms in the equation in the same manner (i.e., either all SP or all OA); a mixed formulation is condemned to (at best) second order accuracy, no matter how accurate the individual terms.

For a model problem with a known analytical solution, the order of accuracy of the convection terms in isolation can be studied in a grid refinement test, using exact diffusion terms (and *vice versa*). Tests of this type showed that, for methods using nodal point values:

- QUICK(1/8) is $O(h^3)$ accurate in an OA formulation but only $O(h^2)$ accurate in an SP formulation.
- SPUDS(1/6) is $O(h^3)$ accurate in an SP formulation but only $O(h^2)$ accurate in an OA formulation.

For methods using cell-average values as dependent variables:

- The "1/6" formula gives $O(h^3)$ convergence in an OA formulation.
- An SP formulation requires a "5/24" factor for $O(h^3)$ accuracy.

In general, finite-volume formulations are considerably more accurate than the corresponding SP formulation of the same formal order. In particular, the QUICK(1/8) convection-diffusion scheme in a finite-volume formulation is asymptotically twice as accurate as using SPUDS(1/6) for convection with CDS for diffusion in a single-point formulation, although both schemes are formally only second-order accurate because of the dominance of the diffusion terms in the fine-grid limit.

APPENDIX

RELATIONSHIP BETWEEN TRUNCATION ERROR AND DISCRETISATION ERROR

In the following analysis, it is assumed that the problem is linear, steady, and one-dimensional, involving a uniform spatial grid of mesh-size h . Generalisation of these conditions are relatively straight-forward. The analysis establishes the (often taken for granted) fact that discretisation error in the solution is of the same order of accuracy as truncation error in the operator, in a single-point formulation. The same is true of finite-volume formulations.

Single-Point Formulation

Consider a linear operator involving derivatives of various orders at a single point. This (exact) differential operator is represented by L . Assume that $U(x)$ is the *exact*, $O(1)$, solution of the *exact* differential equation

$$L(U) = S(x) \quad (\text{A.1})$$

where $S(x)$ is a known source term. Now consider a discrete operator representing a numerical approximation to the single-point differential operator; this is represented by D . Assume that u_i is the *exact* nodal-point solution of the *approximate* numerical difference equation, defined at *nodal* points i ; i.e.,

$$D(u_i) = S_i \quad (\text{A.2})$$

where $S_i = S(x_i)$ is known *exactly* (an approximate S_i will, of course, introduce "source-term" errors).

To define the *truncation error* of the numerical operator, assume that $v(x)$ is a test function with all derivatives. Then the truncation error can be defined as the difference between the approximate and exact operators, operating on v at the nodal point i :

$$\boxed{\text{TE}_{\text{sp}}(v)|_i = D(v)|_i - L(v)|_i} \quad (\text{A.3})$$

By making Taylor series expansions of the terms in $D(v)|_i$, the truncation error will be found to depend on h , as follows

$$\text{TE}_{\text{sp}}(v)|_i = P(v)|_i h^p + \text{HOT} = O(h^p) \quad (\text{A.4})$$

where $P(v)$ involves derivatives of v , and p is an integer. Note that using U as the test function in Equation (A.3) gives

$$D(U)|_i = L(U)|_i + \text{TE}_{\text{sp}}(U)|_i = S_i + \text{TE}_{\text{sp}}(U)|_i \quad (\text{A.5})$$

using Equation (A.1), evaluated at i . This equation is valid only at points where U and all its derivatives are continuous. Singular points require special treatment, and are excluded from the following analysis.

Define the nodal-point *discretisation error* as the difference between the exact nodal-point solution of the *approximate* numerical equation and the exact solution of the *exact* differential equation, evaluated at i :

$$\boxed{e_i = u_i - U_i} \quad (\text{A.6})$$

This is the same as the node-point error, defined previously. [Note that the present analysis uses a consistent definition of “error” as

$$\text{“error”} = \text{“approximate”} - \text{“exact”} \quad (\text{A.7})$$

Some authors sometimes use the reverse (negative) of this, which strictly should be called “correction” rather than “error”.]

Consider the discrete operator applied to the discretisation error (using the assumed linearity property)

$$D(e_i) = D(u_i) - D(U_i) \quad (\text{A.8})$$

or, from Equations (A.2)-(A.5), e_i satisfies the *discrete* equation

$$D(e_i) = -\text{TE}_{\text{SP}}(U)|_i = -P(U)|_i h^p + \text{HOT} \quad (\text{A.9})$$

Note that S_i from Equations (A.2) and (A.5) has cancelled; otherwise, additional “source-term” errors must be retained. Now rewrite the left-hand side as

$$D(e_i) = L(e)|_i + [D(e_i) - L(e)|_i] = L(e)|_i + \text{TE}_{\text{SP}}(e)|_i \quad (\text{A.10})$$

where $e(x)$ is a continuous function, with $e_i = e(x_i)$. This means that $e(x)$ satisfies the *differential* equation

$$\boxed{L(e)|_{i_x} = -\text{TE}_{\text{SP}}(U)|_{i_x} - \text{TE}_{\text{SP}}(e)|_{i_x}} \quad (\text{A.11})$$

where i_x is the nodal value of a fixed point, $x = \text{const}$, as h is varied. Assume that, to leading order,

$$e = O(h^q) \quad (\text{A.12})$$

where $q \geq 1$. Then Equation (A.11) becomes

$$\begin{aligned} L(e)|_{i_x} &= -P(U)|_{i_x} h^p + \text{HOT} + O(h^{p+q}) \\ &= O(h^p) \end{aligned} \quad (\text{A.13})$$

And, since L is a linear homogeneous operator, independent of h , this means that the leading single-point discretisation error is

$$\boxed{e_{i_x}^{\text{SP}} = O(h^p)} \quad (\text{A.14})$$

i.e., that $q = p$. The discretisation error of a discrete operator in a *single-point* formulation is thus of the same order as the *single-point* truncation error.

Finite-Volume Formulation

Assume that the exact differential operator given by Equation (A.1) is averaged over a finite-volume cell, i . The corresponding (exact) finite-volume equation is then

$$\bar{L}(U) = \bar{S}(x) \quad (\text{A.15})$$

where, in general, the operator average is

$$\bar{L} = \frac{1}{\text{VOL}} \iiint L d\bar{V} \quad (\text{A.16})$$

or, in one dimension,

$$\bar{L} = \frac{1}{h} \int_{x-h/2}^{x+h/2} L dx \quad (\text{A.17})$$

Again, $U(x)$ is considered to be the exact solution of the exact finite-volume equation, where $S(x)$ is the known *cell-average* source term.

Let the corresponding approximate numerical finite-volume difference equation be represented by

$$D(u_i) = \bar{S}_i \quad (\text{A.18})$$

where u_i is the exact *nodal-value* solution of this approximate equation, and \bar{S}_i is the known *exact* cell-average source term at cell i . Note that finite-volume (or, for that matter, single-point) formulations can be written in terms of cell-average values, \bar{u}_i , rather than nodal values, u_i . In general, this will involve a *different* discrete operator. The present analysis will focus on nodal values, but entirely similar conclusions can be reached using cell-average values.

Once again, the truncation error of the discrete finite-volume operator is defined as the difference between approximate and exact operators, operating on a test-function, v , at cell i :

$$\boxed{\text{TE}_{\text{FV}}(v)|_i = D(v)|_i - \bar{L}(v)|_i} \quad (\text{A.19})$$

Taylor series analysis leads to

$$\text{TE}_{\text{FV}}(v)|_i = R(v)|_i h^r + \text{HOT} \quad (\text{A.20})$$

analogous to Equation (4). Using U instead of v gives

$$D(U)|_i = \bar{L}(U)|_i + \text{TE}_{\text{FV}}(U)|_i = \bar{S}_i + \text{TE}_{\text{FV}}(U)|_i \quad (\text{A.21})$$

for each cell, i .

The nodal-point discretisation error is again defined by Equation (A.6). This now satisfies the following discrete equation

$$D(e_i) = -\text{TE}_{\text{FV}}(U)|_i = -R(U)|_i h^r + \text{HOT} \quad (\text{A.22})$$

Using Equation (A.10) results in a differential equation for e :

$$\boxed{L(e)|_i = -\text{TE}_{\text{FV}}(U)|_i - \text{TE}_{\text{SP}}(e)|_i} \quad (\text{A.23})$$

Note that the left-hand side has been written in terms of L rather than \bar{L} , since \bar{L} depends on h . Assume that, to leading order,

$$e = O(h^r) \quad (\text{A.24})$$

Then Equation (A.23) becomes

$$\begin{aligned} L(e)|_i &= -R(U)|_i h^r + \text{HOT} + O(h^{r+p}) \\ &= O(h^r) \end{aligned} \quad (\text{A.25})$$

as assumed, since $p \geq 2$, according to Equation (12). The discretisation error of a discrete operator in a *finite-volume* formulation is thus of the same order as the *finite-volume* truncation error:

$$\boxed{e_i^{\text{FV}} = O(h^r)} \quad (\text{A.26})$$

Note, however, that for a given discrete operator, treated alternatively as a single-point or a finite-volume operator, the corresponding respective truncation (and, hence, discretisation) errors will be different. In fact, according to Equation (12), they will differ by $O(h^2)$.

Finally, it should be clear that, for any two different discrete operators or different (SP or FV) formulations representing a physical quantity (e.g., convection), the ratio of the discretisation errors will be in the same proportion as the ratio of the respective truncation errors, as $h \rightarrow 0$. This will be demonstrated in the following section.

EXAMPLES

The model convection-diffusion problem introduced earlier forms a good example for studying the relationship between truncation error and discretisation error. For convenience, the governing equations are repeated here; written in terms of the exact solution, $U(x)$.

SINGLE-POINT FORMULATION:

$$\boxed{\frac{dU}{dx} - \frac{1}{\text{Pé}} \frac{d^2U}{dx^2} = 0} \quad (\text{A.27})$$

FINITE-VOLUME FORMULATION:

$$\boxed{\left(\frac{U_r - U_l}{h}\right) - \frac{1}{P\epsilon} \left(\frac{U'_r - U'_l}{h}\right) = 0} \quad (\text{A.28})$$

BOUNDARY CONDITIONS:

$$U(0) = 0, \quad U(1) = 1 \quad (\text{A.29})$$

EXACT SOLUTION:

$$U(x) = \frac{e^{P\epsilon x} - 1}{e^{P\epsilon} - 1} \quad (\text{A.30})$$

DERIVATIVES:

$$\frac{dU}{dx} = \frac{P\epsilon e^{P\epsilon x}}{e^{P\epsilon} - 1}, \quad \frac{d^2U}{dx^2} = \frac{P\epsilon^2 e^{P\epsilon x}}{e^{P\epsilon} - 1}, \quad \dots \quad (\text{A.31})$$

FUNDAMENTAL FV-SP RELATIONSHIP:

$$\boxed{\frac{\phi_r^{(n)} - \phi_l^{(n)}}{h} = \phi_i^{(n+1)} + \frac{h^2}{2 \cdot 3!} \phi_i^{(n+3)} + \frac{h^4}{2 \cdot 4 \cdot 5!} \phi_i^{(n+5)} + \frac{h^6}{2 \cdot 6 \cdot 7!} \phi_i^{(n+7)} + \dots} \quad (\text{A.32})$$

Convection Operators

The single-point upwind difference scheme for convection recommended in Reference 4 can be written

$$[\text{SPUDS}] = \frac{2\phi_{i+1} + 3\phi_i - 6\phi_{i-1} + \phi_{i-2}}{6h} \quad (\text{A.33})$$

In terms of a test-function, v , this has a Taylor expansion about grid-point i as follows

$$[\text{SPUDS}] = \left(\frac{dv}{dx}\right)_i + \frac{v_i^{(iv)}}{12} h^3 - \frac{v_i^{(v)}}{30} h^4 + \frac{v_i^{(vi)}}{72} h^5 - \frac{v_i^{(vii)}}{252} h^6 + \dots \quad (\text{A.34})$$

This is the appropriate form for a single-point formulation. Using Equation (A.32), for $n = 0$, gives the corresponding finite-volume formulation

$$\begin{aligned} [\text{SPUDS}] &= \left(\frac{v_r - v_l}{h}\right) - \frac{v_i'''}{24} h^2 + \frac{v_i^{(iv)}}{12} h^3 - \frac{13v_i^{(v)}}{384} h^4 + \frac{v_i^{(vi)}}{72} h^5 \\ &\quad - \frac{61v_i^{(vii)}}{15360} h^6 + \dots \end{aligned} \quad (\text{A.35})$$

The QUICK convection operator can be obtained from Equations (40) and (41) as

$$[\text{QUICK(C)}] = \frac{\phi_r^{\text{QUICK}} - \phi_l^{\text{QUICK}}}{h} = \frac{3\phi_{i+1} + 3\phi_i - 7\phi_{i-1} + \phi_{i-2}}{8h} \quad (\text{A.36})$$

The Taylor expansion about grid-point i is

$$[\text{QUICK(C)}] = \left(\frac{dv}{dx}\right)_i + \frac{v_i'''}{24} h^2 + \frac{v_i^{(iv)}}{16} h^3 - \frac{11v_i^{(v)}}{480} + \frac{v_i^{(vi)}}{96} h^5 - \frac{59v_i^{(vii)}}{20160} h^6 + \dots \quad (\text{A.37})$$

This would be the form used in a single-point formulation. However, QUICK is specifically designed for a finite-volume formulation; using Equation (A.32), for $n = 0$, leads to

$$[\text{QUICK(C)}] = \left(\frac{v_r - v_l}{h}\right) + \frac{v_i^{(iv)}}{16} h^3 - \frac{3v_i^{(v)}}{128} h^4 + \frac{v_i^{(vi)}}{96} h^5 - \frac{3v_i^{(vii)}}{1024} h^6 + \dots \quad (\text{A.38})$$

Numerical Values

To get some idea of the relative size of truncation error terms, the known exact solution of the model problem is used, with $h = 1/64$. This would normally be considered a "very fine" grid; and asymptotic trends have been established, as seen in the previous tables. The truncation error for the single-point formulation of the SPUDS operator is derived from Equation (A.34) using U in place of v :

$$\text{TE}_{\text{SP}}[\text{SPUDS}] = \frac{U_i^{(iv)}}{12} h^3 - \frac{U_i^{(v)}}{30} h^4 + \frac{U_i^{(vi)}}{72} h^5 - \frac{U_i^{(vii)}}{252} h^6 + \dots \quad (\text{A.39})$$

For the particular model problem being considered, this gives, at $x = 0.75$,

$$\text{TE}_{\text{SP}}[\text{SPUDS}] = \left(\frac{\text{Pé}^4}{12} h^3 - \frac{\text{Pé}^5}{30} h^4 + \frac{\text{Pé}^6}{72} h^5 - \frac{\text{Pé}^7}{252} h^6\right) \left(\frac{e^{0.75 \text{Pé}}}{e^{\text{Pé}} - 1}\right) \quad (\text{A.40})$$

For $\text{Pé} = 4$ and $h = 1/64$, the numerical values of the individual terms are, respectively

$$\text{TE}_{\text{SP}}[\text{SPUDS}] = (8.13802 - 0.20345 + 0.00530 - 0.00010) 3.74743 \times 10^{-6} \quad (\text{A.41})$$

or

$$\text{TE}_{\text{SP}}[\text{SPUDS}] = 2.97538 \times 10^{-5} \quad (\text{A.42})$$

Note that the second, $O(h^4)$, term in the truncation error is *not* insignificant.

If SPUDS is now considered (albeit inappropriately) as a finite-volume formulation, Equation (A.35) gives the corresponding truncation error as

$$\begin{aligned} \text{TE}_{\text{FV}}[\text{SPUDS}] = & -\frac{U_i'''}{24} h^2 + \frac{U_i^{(\text{iv})}}{12} h^3 - \frac{13U_i^{(\text{v})}}{384} h^4 + \frac{U_i^{(\text{vi})}}{72} h^5 \\ & - \frac{61U_i^{(\text{vii})}}{15360} h^6 + \dots \end{aligned} \quad (\text{A.43})$$

with numerical values

$$\begin{aligned} \text{TE}_{\text{FV}}[\text{SPUDS}] = & (-65.10417 + 8.13802 - 0.20663 + 0.00530 - 0.00002) \\ & \times 3.74743 \times 10^{-6} \end{aligned} \quad (\text{A.44})$$

or

$$\text{TE}_{\text{FV}}[\text{SPUDS}] = -2.14231 \times 10^{-4} \quad (\text{A.45})$$

From Equation (A.37), the QUICK convection scheme used (inappropriately) in a single-point formulation would have a truncation error

$$\begin{aligned} \text{TE}_{\text{SP}}[\text{QUICK(C)}] = & \frac{U_i'''}{24} h^2 + \frac{U_i^{(\text{iv})}}{16} h^3 - \frac{11U_i^{(\text{v})}}{480} h^4 + \frac{U_i^{(\text{vi})}}{96} h^5 \\ & - \frac{59U_i^{(\text{vii})}}{20160} h^6 + \dots \end{aligned} \quad (\text{A.46})$$

giving numerical values

$$\begin{aligned} \text{TE}_{\text{SP}}[\text{QUICK(C)}] = & (65.10417 + 6.10352 - 0.13987 + 0.00397 - 0.00007) \\ & \times 3.74743 \times 10^{-6} \end{aligned} \quad (\text{A.47})$$

or

$$\text{TE}_{\text{SP}}[\text{QUICK(C)}] = 2.66336 \times 10^{-4} \quad (\text{A.48})$$

By contrast, the (appropriate) finite-volume formulation of QUICK leads to

$$\text{TE}_{\text{FV}}[\text{QUICK(C)}] = \frac{U_i^{(\text{iv})}}{16} h^3 - \frac{3U_i^{(\text{v})}}{128} h^4 + \frac{U_i^{(\text{vi})}}{96} h^5 - \frac{3U_i^{(\text{vii})}}{1024} h^6 + \dots \quad (\text{A.49})$$

with numerical values

$$\begin{aligned} \text{TE}_{\text{FV}}[\text{QUICK(C)}] = & (6.10352 - 0.14305 + 0.00397 - 0.00007) \\ & \times 3.74745 \times 10^{-6} \end{aligned} \quad (\text{A.50})$$

or

$$\text{TE}_{\text{FV}}[\text{QUICK(C)}] = 2.23511 \times 10^{-5} \quad (\text{A.51})$$

Recall from Tables I and II, node-point errors for $h = 1/64$:

$$\text{NPE}_{\text{FV}}[\text{QUICK(C)}] = -5.30547084 \times 10^{-6} \quad (\text{A.52})$$

$$\text{NPE}_{\text{FV}}[\text{SPUDS}] = +5.08534128 \times 10^{-5} \quad (\text{A.53})$$

$$\text{NPE}_{\text{SP}}[\text{SPUDS}] = -7.06282736 \times 10^{-6} \quad (\text{A.54})$$

$$\text{NPE}_{\text{SP}}[\text{QUICK(C)}] = -6.32202472 \times 10^{-5} \quad (\text{A.55})$$

Note, in particular, the ratio of the single-point SPUDS error to the finite-volume QUICK(C) error (i.e., the two third-order methods):

$$\frac{\text{NPE}_{\text{SP}}[\text{SPUDS}]}{\text{NPE}_{\text{FV}}[\text{QUICK(C)}]} = 1.33... \quad (\text{A.56})$$

This is virtually the same as the ratio of the respective leading truncation error terms. From Equations (A.39) and (A.49),

$$\frac{\text{LTE}_{\text{SP}}[\text{SPUDS}]}{\text{LTE}_{\text{FV}}[\text{QUICK(C)}]} = \frac{4}{3} \quad (\text{A.57})$$

This relationship will be found to be (approximately) true for other ratios, as well.

Diffusion Operators

The second-order central-difference operator for diffusion is

$$[\text{CDS2}] = \frac{\phi_{i+1} - 2\phi_i + \phi_{i-1}}{h^2} \quad (\text{A.58})$$

This can be viewed as a single-point operator

$$[\text{CDS2}] = \left(\frac{d^2v}{dx^2}\right)_i + \frac{v_i^{(iv)}}{12} h^2 + \frac{v_i^{(vi)}}{360} h^4 + \frac{v_i^{(viii)}}{20160} h^6 + \dots \quad (\text{A.59})$$

or a finite-volume operator, using Equation (12), with $n = 1$,

$$[\text{CDS2}] = \left(\frac{v_r' - v_t'}{h}\right) + \frac{v_i^{(iv)}}{24} h^2 + \frac{13v_i^{(vi)}}{5760} h^4 + \frac{v_i^{(viii)}}{21504} h^6 + \dots \quad (\text{A.60})$$

Note that the latter form (with the smaller truncation error) corresponds to the QUICK finite-volume formulation of diffusion, QUICK(D).

For $\text{Pé} = 4$ and $h = 1/64$, the respective numerical values are

$$\text{TE}_{\text{SP}}[\text{CDS2}] = (5.20833 \times 10^{-3} + 6.78168 \times 10^{-7} + 4.73053 \times 10^{-11}) \times 3.74743 \times 10^{-1} \quad (\text{A.61})$$

and

$$\text{TE}_{\text{FV}}[\text{QUICK(D)}] = (2.60417 \times 10^{-3} + 5.51012 \times 10^{-7} + 4.43487 \times 10^{-11}) \times 3.74743 \times 10^{-1} \quad (\text{A.62})$$

In either case, the leading term is dominant. Note that

$$\frac{\text{LTE}_{\text{SP}}[\text{CDS2}]}{\text{LTE}_{\text{FV}}[\text{QUICK(D)}]} = 2 \quad (\text{A.63})$$

This is reflected in the node-point error of Table III, where

$$\text{NPE}_{\text{FV}}[\text{QUICK(D)}] = + 6.38006991 \times 10^{-5} \quad (\text{A.64})$$

and

$$\text{NPE}_{\text{SP}}[\text{CDS2}] = + 1.27591015 \times 10^{-4} \quad (\text{A.65})$$

This means that the finite-volume (QUICK) formulation of diffusion is twice as accurate as the single-point CDS2 formulation, although both are formally second-order accurate.

The fourth-order single-point diffusion operator given by Equation (16) has a single-point truncation error

$$\text{TE}_{\text{SP}}[\text{Eq(16)}] = - \frac{U_i^{(\text{vi})}}{90} h^4 - \frac{U_i^{(\text{viii})}}{1008} h^6 + \dots \quad (\text{A.66})$$

When used (inappropriately) as a finite-volume operator, this gives

$$\text{TE}_{\text{FV}}[\text{Eq(16)}] = - \frac{U_i^{(\text{iv})}}{24} h^2 - \frac{13U_i^{(\text{vi})}}{1152} h^4 - \frac{107U_i^{(\text{viii})}}{107520} h^6 + \dots \quad (\text{A.67})$$

which, of course, is only second-order accurate, according to Equation (12).

By contrast, the fourth-order finite-volume operator given by Equation (17) has a finite-volume truncation error

$$\text{TE}_{\text{FV}}[\text{Eq(17)}] = - \frac{3U_i^{(\text{vi})}}{640} h^4 - \frac{193U_i^{(\text{viii})}}{322560} h^6 + \dots \quad (\text{A.68})$$

And if this were used (inappropriately) in a single-point formulation, the truncation error would be

$$\text{TE}_{\text{SP}}[\text{Eq(17)}] = \frac{U_i^{(\text{iv})}}{24} h^2 - \frac{U_i^{(\text{vi})}}{240} h^4 - \frac{19U_i^{(\text{viii})}}{1080} h^6 + \dots \quad (\text{A.69})$$

again, second-order, according to Equation (12). Note that

$$\frac{\text{LTE}_{\text{SP}}[\text{Eq(16)}]}{\text{LTE}_{\text{FV}}[\text{Eq(17)}]} = 2.37 \dots \quad (\text{A.70})$$

From Tables IV and V, for $h = 1164$,

$$\frac{\text{NPE}_{\text{sp}}[\text{Eq}(16)]}{\text{NPE}_{\text{fv}}[\text{Eq}(17)]} = \frac{-6.59600528 \times 10^{-8}}{-2.79314528 \times 10^{-8}} = 2.36 \dots \quad (\text{A.71})$$

Again, one sees that the finite-volume fourth-order formulation is significantly more accurate than the single-point fourth-order formulation.

Convection-Diffusion Operators

The standard QUICK scheme for both convection and diffusion can be written

$$[\text{QUICK}] = \left(\frac{3\phi_{i+1} + 3\phi_i - 7\phi_{i-1} + \phi_{i-2}}{8h} \right) - \frac{1}{\text{Pé}} \left(\frac{\phi_{i+1} - 2\phi_i + \phi_{i-1}}{h^2} \right) \quad (\text{A.72})$$

Viewed as a finite-volume formulation, this gives

$$\begin{aligned} [\text{QUICK}] &= \left(\frac{v_r - v_l}{h} \right) - \frac{1}{\text{Pé}} \left(\frac{v_r' - v_l'}{h} \right) \\ &\quad - \frac{1}{\text{Pé}} \left(\frac{v_i^{(iv)}}{24} \right) h^2 + \left(\frac{v_i^{(iv)}}{16} \right) h^3 - \left[\frac{3}{128} v_i^{(v)} + \frac{1}{\text{Pé}} \left(\frac{13v_i^{(vi)}}{5760} \right) \right] h^4 \\ &\quad + \left(\frac{v_i^{(vi)}}{96} \right) h^5 - \left[\frac{3v_i^{(vii)}}{1024} + \frac{1}{\text{Pé}} \left(\frac{v_i^{(viii)}}{21504} \right) \right] h^6 + \dots \end{aligned} \quad (\text{A.73})$$

Whereas a single-point analysis would give

$$\begin{aligned} [\text{QUICK}] &= \left(\frac{dv}{dx} \right)_i - \frac{1}{\text{Pé}} \left(\frac{d^2v}{dx^2} \right)_i \\ &\quad + \left(\frac{v_i''''}{24} - \frac{1}{\text{Pé}} \frac{v_i^{(iv)}}{12} \right) h^2 + \left(\frac{v_i^{(iv)}}{16} \right) h^3 - \left[\frac{11v_i^{(v)}}{480} + \frac{1}{\text{Pé}} \left(\frac{v_i^{(vi)}}{360} \right) \right] h^4 \\ &\quad + \left(\frac{v_i^{(vi)}}{96} \right) h^5 - \left[\frac{59v_i^{(vii)}}{20160} + \frac{1}{\text{Pé}} \left(\frac{v_i^{(viii)}}{20160} \right) \right] h^6 + \dots \end{aligned} \quad (\text{A.74})$$

Although the truncation error terms look different, it is not hard to show that, in fact, in terms of U , they are identical. For example, since U satisfies the exact equation

$$\frac{dU}{dx} = \frac{1}{\text{Pé}} \frac{d^2U}{dx^2} \quad (\text{A.75})$$

then

$$U'''' = \frac{1}{\text{Pé}} U^{(iv)} \quad (\text{A.76})$$

and the leading single-point truncation error term becomes

$$\left(\frac{U_i''''}{24} - \frac{1}{\text{Pé}} \frac{U_i^{(iv)}}{12} \right) h^2 = \left(\frac{1}{\text{Pé}} \frac{U_i^{(iv)}}{24} - \frac{1}{\text{Pé}} \frac{U_i^{(iv)}}{12} \right) h^2 = - \frac{1}{\text{Pé}} \left(\frac{U_i^{(iv)}}{12} \right) h^2 \quad (\text{A.77})$$

and, similarly for the other terms.

The SPUDS-plus-CDS2 convection-diffusion scheme can be written

$$\left[\text{SPUDS+CDS2} \right] = \left(\frac{2\phi_{i+1} + 3\phi_i - 6\phi_{i-1} + \phi_{i-2}}{6h} \right) - \frac{1}{\text{Pé}} \left(\frac{\phi_{i+1} - 2\phi_i + \phi_{i-1}}{h^2} \right) \quad (\text{A.78})$$

As a single-point formulation, this gives

$$\begin{aligned} \left[\text{SPUDS+CDS2} \right] &= \left(\frac{dv}{dx} \right)_i - \frac{1}{\text{Pé}} \left(\frac{d^2v}{dx^2} \right)_i \\ &\quad - \frac{1}{\text{Pé}} \left(\frac{v_i^{(iv)}}{12} \right) h^2 + \left(\frac{v_i^{(iv)}}{12} \right) h^3 - \left[\frac{v_i^{(v)}}{30} + \frac{1}{\text{Pé}} \left(\frac{v_i^{(vi)}}{360} \right) \right] h^4 \\ &\quad + \left(\frac{v_i^{(vi)}}{72} \right) h^5 - \left[\frac{v_i^{(vii)}}{252} + \frac{1}{\text{Pé}} \left(\frac{v_i^{(viii)}}{20160} \right) \right] h^6 + \dots \end{aligned} \quad (\text{A.79})$$

whereas, for a finite-volume formulation,

$$\begin{aligned} \left[\text{SPUDS+CDS2} \right] &= \left(\frac{v_r - v_l}{h} \right) - \frac{1}{\text{Pé}} \left(\frac{v_r' - v_l'}{h} \right) \\ &\quad - \left[\frac{v_i''''}{24} + \frac{1}{\text{Pé}} \left(\frac{v_i^{(iv)}}{24} \right) \right] h^2 + \left(\frac{v_i^{(iv)}}{12} \right) h^3 \\ &\quad - \left[\frac{13v_i^{(v)}}{384} + \frac{1}{\text{Pé}} \left(\frac{13v_i^{(vi)}}{5760} \right) \right] h^4 \\ &\quad + \left(\frac{v_i^{(vi)}}{72} \right) h^5 - \left[\frac{61v_i^{(vii)}}{1530} + \frac{1}{\text{Pé}} \left(\frac{v_i^{(viii)}}{21504} \right) \right] h^6 + \dots \end{aligned} \quad (\text{A.80})$$

Once again, in terms of U , the two truncation errors are identical.

Note that, because of the dominance of the second-order diffusion terms, as $h \rightarrow 0$,

$$\frac{\text{LTE}[\text{SPUDS+CDS2}]}{\text{LTE}[\text{QUICK}]} = 2 \quad (\text{A.81})$$

This is borne out in Table VI, where it is seen that, for $h = 1/64$,

$$\frac{\text{NPE}[\text{SPUDS+CDS2}]}{\text{NPE}[\text{QUICK}]} = \frac{9.97187451 \times 10^{-5}}{4.82503616 \times 10^{-5}} = 2.07 \quad (\text{A.82})$$

Finally, it should be noted that in *high-convection* problems, where the *grid* Péclet number

$$P_{\Delta} = h \text{ Pé} \quad (\text{A.83})$$

is large, the appropriate way to write the leading truncation error terms is as follows:

$$\text{LTE}_{\text{FV}}[\text{QUICK}] = \frac{U_i^{(iv)}}{16} \left(1 - \frac{2}{3P_{\Delta}}\right) h^3 \quad (\text{A.84})$$

and

$$\text{LTE}_{\text{sp}}[\text{SPUDS+CDS2}] = \frac{U_i^{(iv)}}{12} \left(1 - \frac{1}{P_{\Delta}}\right) h^3 \quad (\text{A.85})$$

This means that, for most flows of interest, using practical grids (so that P_{Δ} is *very large*), these convection-diffusion schemes are *effectively* third-order accurate (even though only *formally* second-order accurate as $h \rightarrow 0$).

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REPORT DOCUMENTATION PAGE

Form Approved
OMB No. 0704-0188

Public reporting burden for this collection of information is estimated to average 1 hour per response, including the time for reviewing instructions, searching existing data sources, gathering and maintaining the data needed, and completing and reviewing the collection of information. Send comments regarding this burden estimate or any other aspect of this collection of information, including suggestions for reducing this burden, to Washington Headquarters Services, Directorate for Information Operations and Reports, 1215 Jefferson Davis Highway, Suite 1204, Arlington, VA 22202-4302, and to the Office of Management and Budget, Paperwork Reduction Project (0704-0188), Washington, DC 20503.

1. AGENCY USE ONLY (Leave blank)		2. REPORT DATE November 1993	3. REPORT TYPE AND DATES COVERED Technical Memorandum	
4. TITLE AND SUBTITLE Order of Accuracy of QUICK and Related Convection-Diffusion Schemes			5. FUNDING NUMBERS WU-505-90-5K	
6. AUTHOR(S) B.P. Leonard				
7. PERFORMING ORGANIZATION NAME(S) AND ADDRESS(ES) National Aeronautics and Space Administration Lewis Research Center Cleveland, Ohio 44135-3191			8. PERFORMING ORGANIZATION REPORT NUMBER E-8236	
9. SPONSORING/MONITORING AGENCY NAME(S) AND ADDRESS(ES) National Aeronautics and Space Administration Washington, D.C. 20546-0001			10. SPONSORING/MONITORING AGENCY REPORT NUMBER NASA TM-106402 ICOMP-93-47	
11. SUPPLEMENTARY NOTES B.P. Leonard, Institute for Computational Mechanics in Propulsion, NASA Lewis Research Center, and The University of Akron, Center for Computational Mechanics, Akron, Ohio 44325-3903, (work funded under NASA Cooperative Agreement NCC3-233). ICOMP Program Director, Louis A. Povinelli, (216) 433-5818.				
12a. DISTRIBUTION/AVAILABILITY STATEMENT Unclassified - Unlimited Subject Category 64			12b. DISTRIBUTION CODE	
13. ABSTRACT (Maximum 200 words) This report attempts to correct some misunderstandings that have appeared in the literature concerning the order of accuracy of the QUICK scheme for steady-state convective modelling. Other related convection-diffusion schemes are also considered. The original one-dimensional QUICK scheme written in terms of <i>nodal-point</i> values of the convected variable (with a 1/8-factor multiplying the "curvature" term) is indeed a third-order representation of the finite- <i>volume</i> formulation of the convection operator average across the control volume, written naturally in flux-difference form. An alternative single-point upwind difference scheme (SPUDS) using node values (with a 1/6-factor) is a third-order representation of the finite- <i>difference single-point</i> formulation; this can be written in a <i>pseudo-flux-difference</i> form. These are both third-order convection schemes; however, the QUICK finite-volume convection operator is 33% more accurate than the single-point implementation of SPUDS. Another finite-volume scheme, writing convective fluxes in terms of <i>cell-average</i> values, requires a 1/6-factor for third-order accuracy. For completeness, one can also write a single-point formulation of the convective derivative in terms of cell averages, and then express this in pseudo-flux-difference form; for third-order accuracy, this requires a curvature factor of 5/24. Diffusion operators are also considered in both single-point and finite-volume formulations. Finite-volume formulations are found to be significantly more accurate. For example, classical second-order central differencing for the second derivative is exactly twice as accurate in a finite-volume formulation as it is in single-point.				
14. SUBJECT TERMS Quick truncation error; Finite-volume; Operator-average; Finite-difference; Single-point			15. NUMBER OF PAGES 32	
			16. PRICE CODE A03	
17. SECURITY CLASSIFICATION OF REPORT Unclassified	18. SECURITY CLASSIFICATION OF THIS PAGE Unclassified	19. SECURITY CLASSIFICATION OF ABSTRACT Unclassified	20. LIMITATION OF ABSTRACT	