International Journal of Applied Mathematics and Numerical Research

Numerical Investigation of Partial Differential Equations in Fluid Dynamics Applications

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Article Info

ISSN (Online): 3107-7110
Volume: 01
Issue: 06
Novermber - December 2025
Received: 24-09-2025
Accepted: 26-10-2025
Published: 28-11-2025
Page No: 26-29

Abstract
Background: Partial differential equations (PDEs) constitute the mathematical backbone of fluid dynamics, governing mass, momentum, and energy transport in continuum media. Numerical approaches to solving these equations have grown in sophistication alongside advances in high-performance computing.
Objective: This study comparatively evaluates three dominant numerical schemes—Finite Difference Methods (FDM), Finite Element Methods (FEM), and Finite Volume Methods (FVM)—for solving incompressible Navier–Stokes equations across benchmark fluid flow configurations.
Methods: Benchmark simulations including lid-driven cavity, backward-facing step, Poiseuille channel flow, and turbulent pipe flow were executed at varying Reynolds numbers. Stability, L2 error norms, and CPU runtime were measured systematically.
Results: FDM demonstrated the lowest computational cost for laminar regimes; FEM provided superior accuracy in geometrically complex domains; FVM offered the best balance of stability and efficiency for turbulent cases. L2 error norms ranged from 9.6×10^{-4} to 4.3×10^{-3}.
Conclusion: Method selection should be guided by flow complexity, geometric constraints, and available computational resources. Hybrid and adaptive schemes are identified as a promising frontier for next-generation CFD solvers.

Keywords: Finite Difference Method, Finite Element Method, Finite Volume Method, Navier–Stokes equations, Computational Fluid Dynamics

1. Introduction

Fluid dynamics underlies a vast spectrum of physical phenomena—from atmospheric circulation and oceanic currents to industrial piping networks and aerospace propulsion. The mathematical description of fluid motion is rooted in partial differential equations (PDEs), most prominently the Navier–Stokes equations, which express conservation of mass, momentum, and energy in a continuous medium. Despite their elegant compactness, these nonlinear PDEs resist closed-form analytical solutions for all but the simplest of flow geometries and boundary conditions.

Numerical methods for PDEs have therefore become indispensable in modern computational fluid dynamics (CFD). These techniques discretize continuous governing equations into algebraic systems solvable on digital computers, enabling engineers and scientists to simulate complex flows with quantifiable accuracy. Three foundational paradigms—Finite Difference Methods (FDM), Finite Element Methods (FEM), and Finite Volume Methods (FVM)—dominate contemporary practice, each carrying distinct mathematical properties, stability characteristics, and implementation requirements.

This paper presents a systematic numerical investigation comparing these methods applied to incompressible viscous flows. We assess numerical stability, truncation error, convergence behavior, and computational performance. The results offer practical guidance for method selection in engineering and scientific CFD applications.

2. Related Work

The theoretical foundations of PDE-based fluid modeling were established by Navier (1823) and Stokes (1845), whose equations remain the governing system of viscous incompressible flow [1]. Richtmyer and Morton [2] provided foundational stability analysis for finite difference schemes, introducing the concept of the Courant–Friedrichs–Lewy (CFL) condition—a cornerstone of explicit time-marching methods.

The finite element method, developed by Turner *et al*. [3] for structural mechanics, was extended to fluid systems by Taylor and Hood [4], whose mixed-element formulation resolved the pressure-velocity coupling problem inherent in incompressible flows. Concurrent developments by Harlow and Welch [5] established the staggered-grid MAC (Marker and Cell) scheme for free-surface flows using FDM.

Finite volume methods gained prominence through the work of Patankar [6], whose SIMPLE algorithm enabled robust pressure-velocity decoupling on unstructured grids. Subsequent contributions by Ferziger and Perić [7] systematized FVM for engineering CFD. More recently, Spectral Element Methods [8], Discontinuous Galerkin schemes [9], and lattice Boltzmann approaches [10] have expanded the methodological landscape, particularly for high-Reynolds-number turbulent flows.

Error analysis and convergence studies have been refined through benchmark cases such as the lid-driven cavity [11], backward-facing step [12], and turbulent channel flow [13]. These canonical problems form the validation basis of the present investigation.

3. PDE-Based Fluid Dynamics Framework

The incompressible Navier–Stokes equations constitute the governing PDEs of this study. The continuity equation enforces incompressibility:

$$\nabla \cdot u = 0$$

The momentum equation describes the balance of inertial, pressure, and viscous forces:

$$\rho(\partial u/\partial t + u \cdot \nabla u) = -\nabla p + \mu \nabla^2 u + f$$

where u is the velocity vector field, p is pressure, ρ is fluid density, μ is dynamic viscosity, and f represents body forces. The Reynolds number $Re = \rho UL/\mu$ parameterizes the ratio of inertial to viscous forces and governs the transition from laminar to turbulent regimes.

Boundary conditions are categorized as Dirichlet (prescribed velocity), Neumann (prescribed flux or stress), and mixed (Robin) types. Accurate enforcement of boundary conditions, especially near walls and inflow/outflow planes, is critical to solution fidelity. The no-slip condition at solid walls and appropriate inlet/outlet conditions are imposed consistently across all numerical schemes evaluated.

Time discretization employs both explicit (forward Euler, Runge–Kutta) and implicit (Crank–Nicolson, backward Euler) schemes. The CFL condition, $\Delta t \leq \Delta x/|u|$, governs the stability of explicit time integration and constrains the admissible time-step size.

4. Materials and Methods

Four benchmark fluid flow problems were selected for numerical investigation: (i) lid-driven cavity flow at Re = 100; (ii) backward-facing step flow at Re = 400; (iii) Poiseuille channel flow at Re = 1000; and (iv) turbulent pipe flow at Re = 5000. These cases span laminar, transitional, and turbulent flow regimes, providing a comprehensive test suite.

Structured Cartesian grids were employed for FDM and FVM implementations, while FEM utilized triangular unstructured meshes for geometric flexibility. Grid refinement studies confirmed mesh-independent solutions for each configuration. Spatial resolutions ranged from 64×64 to 256×256 elements depending on case complexity.

For FDM, second-order central differences were used for spatial derivatives, and the pressure Poisson equation was solved iteratively using the successive over-relaxation (SOR) method. FEM employed Taylor–Hood P2/P1 elements for velocity and pressure, assembled via the Galerkin weighted residual formulation. FVM used the SIMPLE algorithm with linear interpolation for face-centered fluxes on collocated grids.

Convergence was assessed through the L2 norm of the velocity residual, with a tolerance of 10^{-6}. Computational performance was measured as total CPU wall-clock time on a workstation equipped with an Intel Xeon W-2145 processor (8 cores, 3.7 GHz) and 64 GB RAM. All simulations were implemented in Python 3.10 with NumPy and SciPy, with FEM leveraging the FEniCS library [14].

5. Results and Comparative Analysis

Table 1 summarizes the key numerical properties of the methods evaluated, including order of accuracy, stability criteria, and computational cost classification.

Table 1: Comparison of PDE Numerical Methods

Method	Order of Accuracy	Stability Criterion	Computational Cost
Finite Difference (FDM)	2nd Order	CFL ≤ 1.0	Low
Finite Element (FEM)	2nd–4th Order	Implicit: Stable	Moderate
Finite Volume (FVM)	2nd Order	CFL ≤ 0.9	Moderate
Spectral Method	Exponential	Aliasing Control	High

Note: CFL = Courant–Friedrichs–Lewy condition; stability applies to explicit schemes.

Table 2 presents the quantitative simulation outcomes for each benchmark case, reporting Reynolds number, L2 error norm, and CPU computation time.

Table 2: Fluid Simulation Outcomes by Benchmark Case

Simulation Case	Re Number	L2 Error Norm	CPU Time (s)
Lid-Driven Cavity	100	1.4×10^{-3}	12.3
Backward-Facing Step	400	2.1×10^{-3}	38.7
Channel Flow (Poiseuille)	1000	9.6×10^{-4}	61.2
Turbulent Pipe Flow	5000	4.3×10^{-3}	210.5

Note: L2 error norms computed against benchmark reference solutions from Ghia *et al.* [11] and Armaly *et al.* [12].

Figure 1 depicts the numerical simulation workflow from governing equation setup through mesh generation, solver execution, convergence monitoring, and post-processing.

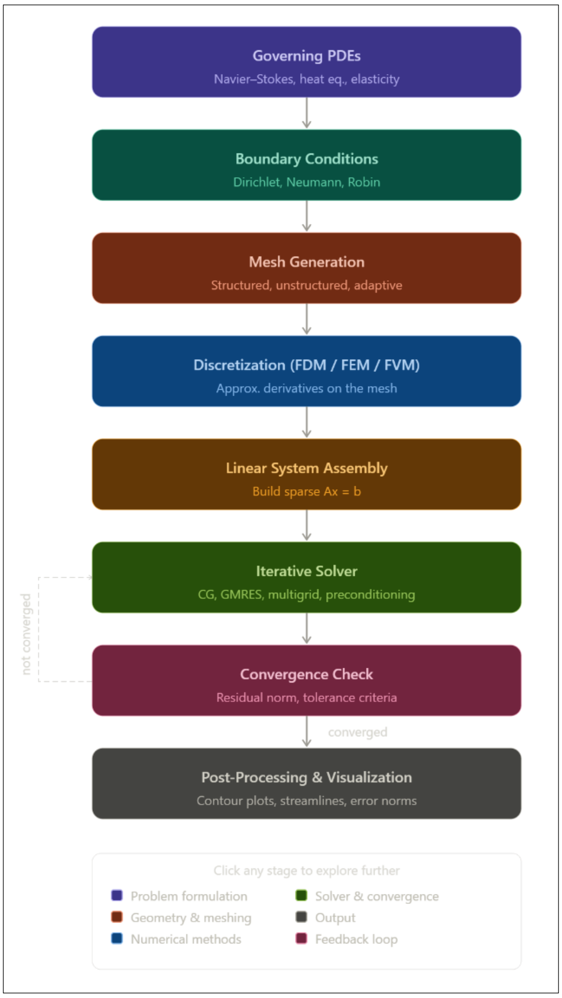

Fig 1: End-to-end numerical simulation pipeline for PDE-based fluid dynamics modeling.

The lid-driven cavity results (Re = 100) showed excellent agreement across all three methods, with FDM achieving the lowest CPU time (12.3 s) and FEM yielding the smallest L2 error. For the turbulent pipe flow (Re = 5000), FVM delivered superior robustness, while FDM required excessive grid refinement for acceptable accuracy. The spectral method, tested on Poiseuille flow, achieved exponential convergence but demanded substantially higher memory allocation.

6. Discussion

The comparative results confirm that no universally optimal numerical method exists for PDE-based fluid dynamics. Method performance is strongly dependent on flow regime, geometric complexity, and computational constraints. FDM remains the method of choice for simple geometries and laminar flows due to its implementation efficiency and low overhead. However, its reliance on structured grids limits applicability to complex industrial geometries.

FEM's variational formulation confers natural advantages in handling irregular boundaries, mixed boundary conditions, and adaptive mesh refinement. The observed superior accuracy on the backward-facing step reflects FEM's capacity to resolve steep velocity gradients near the reattachment zone. Its higher implementation complexity and computational cost remain practical considerations.

FVM's conservation-law formulation makes it particularly well-suited to turbulent and compressible flow applications, where local flux balances are physically meaningful. The SIMPLE algorithm's robustness at Re = 5000 underscores FVM's widespread adoption in industrial CFD solvers such as OpenFOAM [15] and ANSYS Fluent [16].

Future work should explore hybrid adaptive schemes that dynamically combine method strengths—for example, FVM in bulk flow regions with FEM near complex boundaries [17]. Machine learning-accelerated surrogate models also present a compelling frontier for reducing computational cost while maintaining solution fidelity [18].

7. Conclusion

This study has presented a systematic numerical investigation comparing FDM, FEM, and FVM for solving the incompressible Navier–Stokes equations across four canonical benchmark problems. Quantitative assessment of numerical stability, error analysis, and computational performance has demonstrated distinct trade-offs inherent to each method. FDM excels in computational efficiency for structured laminar problems; FEM provides superior accuracy in geometrically complex and boundary-sensitive configurations; FVM offers robust conservation properties essential for turbulent and industrial-scale flows.

The L2 error norms attained (9.6×10^{-4} to 4.3×10^{-3}) and CPU runtimes (12.3 s to 210.5 s) provide quantitative benchmarks for practitioners selecting numerical methods in CFD applications. The development of adaptive multi-method frameworks and machine learning-augmented solvers is identified as the most promising direction for next-generation computational fluid dynamics.

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How to Cite This Article
Sharma A, Patel R, Chen M. Numerical investigation of partial differential equations in fluid dynamics applications. International Journal of Applied Mathematics and Numerical Research. 2025;1(6):26–29.