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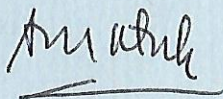
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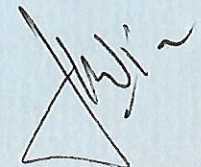
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Introduction

This proceeding contains papers which were presented in Conference on Industrial and Applied Mathematics. The editors would like to express their deepest gratitude to all presenters, contributors/authors and participants of this conference for their overwhelming supports that turn this conference into a big success. While every single effort has been made to ensure consistency of format and layout of the proceedings, the editors assume no responsibility for spelling, grammatical and factual errors. Besides, all opinions expressed in these papers are those of the authors and not of the conference Organizing Committee nor the editors.

The Conference on Industrial and Applied Mathematics is the first international conference held at Institut Teknologi Bandung-Indonesia, during July 6 – 8, 2010; hosted by Industrial and Financial Mathematics Research Division, Faculty of Mathematics and Natural Sciences ITB. The research division has continuing research interests in financial mathematics, optimization, applied probability, control theory and its application; biological, physical modeling and the application of mathematics in sciences, fluid dynamics, and numerical methods and scientific computing. The conference provided a venue to exchange ideas in those areas and any aspect of applied mathematics, in promoting both established and new relationships.

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Table of Content

	Page
The committees of the conference	i
Introduction	ii
Table of Content	iii
Research Articles:	
1 An adaptive nonstationary control method and its application to positioning control problems, <i>Susumu Hara</i>	1-8
2 Some aspects of modelling pollution transport in groundwater aquifers, <i>Robert McKibbin</i>	9-16
3 Jets and Bubbles in Fluids – Fluid Flows with Unstable Interfaces, <i>Larry K. Forbes</i>	17-25
4 Boundary Control of Hyperbolic Processes with Applications in Water Flow, <i>M. Herty and S. Veelken</i>	26-28
5 Isogeometric methods for shape modeling and numerical simulation, <i>Bernard Mourrain, Gang Xu</i>	29-33
6 FOURTH-ORDER QSMSOR ITERATIVE METHOD FOR THE SOLUTION OF ONE-DIMENSIONAL PARABOLIC PDE'S, <i>J. Sulaiman, M.K. Hasan, M. Othman, and S. A. Abdul Karim</i>	34-39
7 A Parallel Accelerated Over-Relaxation Quarter-Sweep Point Iterative Algorithm for Solving the Poisson Equation, <i>Mohamed Othman, Shukhrat I. Rakhimov, Mohamed Suleiman and Jumat Sulaiman</i>	40-43
8 Value-at-Risk (VaR) using ARMA(1,1)-GARCH(1,1), <i>Sufianti and Ukur A. Sembiring</i>	44-49
9 Decline Curve Analysis in a Multiwell Reservoir System using State-Space Model, <i>S. Wahyuningsih⁽¹⁾, S. Darwis⁽²⁾, A.Y. Gunawan⁽³⁾, A.K. Permadi</i>	50-53
10 Study of Role of Interferon-Alpha in Immunotherapy through Mathematical Modelling, <i>Mustafa Mamat, Edwin Setiawan Nugraha, Agus Kartono, W M Amir W Ahmad</i>	54-62
11 Improving the performance of the Helmbold universal portfolio with an unbounded learning parameter, <i>Choon Peng Tan and Wei Xiang Lim</i>	63-66
12 Optimal Design The Interval Type-2 Fuzzy PI+PD Controller And	67-71

	Superconducting Energy Magnetic Storage (SMES) For Load Frequency Control Optimization On Two Area Power System , <i>Muh Budi R Widodo, M Agus Pangestu H.W</i>	
13	Dependence of biodegradability of xenobiotic polymers on population of microorganism , <i>Masaji Watanabe and Fusako Kawai</i>	72-78
14	PROTOTYPE OF VISITOR DISTRIBUTION DETECTOR FOR COMMERCIAL BUILDING , <i>Sukarman, Suharyanto, Samiadji Herdjunto</i>	79-85
15	APPLICATION ANFIS FOR NOISE CANCELLATION , <i>Sukarman</i>	86-93
16	THE STABILITY OF THE MECD SCHEME FOR LARGE SYSTEM OF ORDINARY DIFFERENTIAL EQUATIONS , <i>Supriyono</i>	94-99
17	Real Time Performance of Fuzzy PI+Fuzzy PD Self Tuning Regulator In Cascade Control , <i>Mahardhika Pratama, Syamsul Rajab, Imam Arifin, Moch.Rameli</i>	100-103
18	APPROXIMATION OF RUIN PROBABILITY FOR INVESTMENT WITH INDEPENDENT AND IDENTICALLY DISTRIBUTED RANDOM NET RETURNS AND MULTIVARIATE NORMAL MEAN VARIANCE MIXTURE DISTRIBUTED FORCES OF INTEREST IN FIXED PERIOD , <i>Ryan Kurniawan and Ukur Arianto Sembiring</i>	104-108
19	Stochastic History Matching for Composite Reservoir , <i>Sutawanir Darwis, Agus Yodi Gunawa, Sri Wahyuningsih, Nurtiti Sunusi, Aceng Komarudin Mutaqin, Nina Fitriyani</i>	109-115
20	PROBABILITY ANALYSIS OF RAINY EVENT WITH THE WEIBULL DISTRIBUTION AS A BASIC MANAGEMENT IN OIL PALM PLANTATION , <i>Divo D. Silalahi</i>	116-120
21	A Multi-Scale Approach to the Flow Optimization of Systems Governed by the Euler Equations , <i>Jean Medard T. Ngnotchouye, Michael Herty, and Mapundi K. Banda</i>	121-126
22	Modelling and Simulating Multiphase Drift-flux Flows in a Networked Domain , <i>Mapundi K. Banda, Michael Herty, and Jean Medard T. Ngnotchouye</i>	127-133
23	Calculating Area of Earth's Surface Based on Discrete GPS Data , <i>Alexander A S Gunawan, Aripin Iskandar</i>	134-137
24	Study on Application of Machine Vision using Least-Mean-Square (LMS) , <i>Hendro Nurhadi and Irhamah</i>	138-144
25	Cooperative Linear Quadratic Game for Descriptor System , <i>Salmah</i>	145-250

- 26 **ARMA Model Identification using Genetic Algorithm (An Application to Arc Tube Low Power Demand Data)**, *Irhamah, Dedy Dwi Prastyo and M. Nasrul Rohman* 151-155
- 27 **A Particle Swarm Optimization for Employee Placement Problems in the Competency Based Human Resource Management System**, *Joko Siswanto and The Jin Ai* 156-161
- 28 **Measuring Similarity between Wavelet Function and Transient in a Signal with Symmetric Distance Coefficient**, *Nemuel Daniel Pah* 162-166
- 29 **An Implementation of Investment Analysis using Fuzzy Mathematics**, *Novriana Sumarti and Qino Danny* 167-169
- 30 **Simulation of Susceptible Areas to the Impact of Storm Tide Flooding along Northern Coasts of Java**, *Nining Sari Ningsih, Safwan Hadi, Dwi F. Saputri, Farrah Hanifah, and Amanda P.Rudiawan* 170-178
- 31 **Fuzzy Finite Difference on Calculation of an Individual' Bank Deposits**, *Novriana Sumarti and Siti Mardiah* 179-183
- 32 **An Implementation of Fuzzy Linear System in Economics**, *Novriana Sumarti and Cucu Sukaenah* 184-187
- 33 **Compact Finite Difference Method for Solving Discrete Boltzmann Equation**, *PRANOWO, A. GATOT BINTORO* 188-193
- 34 **Natural convection heat transfer with an Al₂O₃ nanofluids at low Rayleigh number**, *Zailan Siri, Ishak Hashim and Rozaini Roslan* 194-199
- 35 **Optimization model for estimating productivity growth in Malaysian food manufacturing industry**, *Nordin Hj. Mohamad, and Fatimah Said* 200-206
- 36 **Numerical study of natural convection in a porous cavity with transverse magnetic field and non-uniform internal heating**, *Habibis Saleh, Ishak Hashim and Rozaini Roslan* 207-211
- 37 **THE DISTRIBUTION PATTERN AND ABUNDANCE OF ASTEROID AND ECHINOID AT RINGGUNG WATERS SOUTH LAMPUNG**, *Arwinsyah Arka, Agus Purwoko, Oktavia* 212-215
- 38 **Low biomass of macrobenthic fauna at a tropical mudflat: an effect of latitude?**, *Agus Purwoko and Wim J. Wolff* 216-224
- 39 **Density and biomass of the macrobenthic fauna of the intertidal area in Sembilang national park, South Sumatra, Indonesia**, *Agus Purwoko and Wim J. Wolff* 225-234

- 40 **Intelligent traffic light system for AMJ highway**, *Nur Ilyana Anwar Apandi, Puteri Nurul Fareha M. Ahmad Mokhtar, Nur Hazahsha Shamsudin and Anis Niza Ramani and Mohd Safirin Karis* 235-238
- 41 **Goodness of Fit Test for Gumbel Distribution Based on Kullback-Leibler Information using Several Different Estimators**, *S. A. Al-Subh, K. Ibrahim, M. T. Alodat, A. A. Jemain* 239-245
- 42 **Impact of shrimp pond development on biomass of intertidal macrobenthic fauna: a case study at Sembilang, South Sumatra, Indonesia**, *Agus Purwoko, Arwinsyah Arka and Wim J. Wolff* 246-256



Compact Finite Difference Method for Solving Discrete Boltzmann Equation

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ABSTRACT

Fourth compact finite difference (FD) method for solving two dimensional Discrete Boltzmann Equation (DBE) for simulation of fluid flows is proposed in this paper. The solution procedure is carried out in Eulerian framework. BGK (Bhatnagar–Gross–Krook) scheme is adopted to approximate the collision term. The convective terms are discretized using 4th compact finite difference method to improve the accuracy and stability. The semidiscrete equations are updated using 4th order explicit Runge-Kutta method. Preliminary results of the method applied on the Taylor-Green vortex flows benchmark are presented. We compared the numerical results with other numerical results, i.e. explicit 2nd and 4th FD, and exact solutions. The comparisons showed excellent agreement.

KEYWORDS

Compact finite difference; Boltzmann; BGK; ; Taylor vortex

INTRODUCTION

In the last decade the lattice-Boltzmann method (LBM) has attracted much attention in the simulation of fluid dynamics problems. Unlike conventional computational fluid dynamics methods, which discretize the macroscopic governing equations directly, the LBM method solves the gas kinetic equation at the mesoscopic scale, i.e. the discrete Boltzmann equation with the Bhatnagar–Gross–Krook (BGK) relaxation for the collision operator. The BGK relaxation process allows the recovery of Navier Stokes equations through Chapman Enskog expansion for low Knudsen number.

In the gas kinetic theory, the evolution of the single-particle density distribution function $f(t, \mathbf{x}, \mathbf{e})$ which represents the probability density of a particle with unit mass moving with velocity \mathbf{e} at point \mathbf{x} at time t , is governed by the Boltzmann equation:

$$\frac{\partial f}{\partial t} + \mathbf{e} \cdot \nabla f = -\frac{(f - f^{eq})}{\tau} \quad (1)$$

where f^{eq} is the equilibrium distribution and τ is relaxation time. After discretizing the velocity space \mathbf{e} into various directions, the 2-D Boltzmann equation for the velocity distribution function f_i may be written as discrete Boltzmann equation.

$$\frac{\partial f_i}{\partial t} + \mathbf{e}_i \cdot \nabla f_i = -\frac{(f_i - f_i^{eq})}{\tau} \quad (2)$$

The discrete velocity \mathbf{e}_i is expressed as:

$$\mathbf{e}_i = \begin{cases} (0,0) & , i = 1 \\ (\cos \theta_i, \sin \theta_i) & , \theta_i = (i-1)\frac{\pi}{4}, i = 2,3,4,5 \\ \sqrt{2}(\cos \theta_i, \sin \theta_i) & , \theta_i = (i-1)\frac{\pi}{4}, i = 6,7,8,9 \end{cases}$$

$$\rho = \sum_{i=0}^8 f_i \quad (3a)$$

$$\rho u_j = \sum_{i=0}^8 f_i e_{ij} ; \quad (3b)$$

$$f_i^{eq} = \omega_i \left(\frac{e_i \cdot u}{c_s^2} + \frac{(e_i \cdot u)^2}{2c_s^4} - \frac{|u|^2}{2} \right)$$

with $\omega_1 = 4/9, \omega_2 = \omega_3 = \omega_4 = \omega_5 = 1/9$,
and $\omega_6 = \omega_7 = \omega_8 = \omega_9 = 1/36$. The pressure can be calculated from $p = c_s^3 \rho$ with of sound velocity $c_s = 1/\sqrt{3}$ in lattice unit

and the kinematic viscosity of fluid is $\nu = \frac{\tau}{3}$.

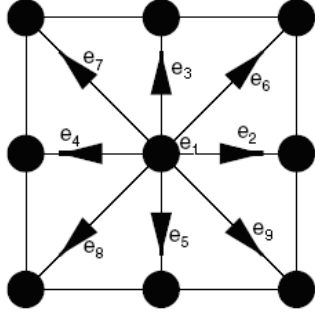


Figure 1. Velocities in 2-D Lattice Boltzmann model (D2Q9)

In Lattice Boltzmann method eq. (2) is solved in the form of

$$f_i(\mathbf{x} + \mathbf{e}_i, t + 1) = f_i(\mathbf{x}, t) + \frac{1}{\tau} (f_i(\mathbf{x}, t) - f_i^{eq}(\mathbf{x}, t)) \quad (4)$$

using $\Delta x = \Delta y = \Delta t = 1$. The use of unit square mesh elements is restrictive. Several extension to the LBM have been developed to overcome this restriction. Reference [1] used finite difference method (FDM) with 2nd upwind discretization for convective terms. In ref. [1] the FDM is extended to curvilinear coordinates with non-uniform grids. Unfortunately the 2nd upwind makes the stencil longer, so it is not easy to handle the boundary condition. Reference [2] used FDM on non-uniform grids. They used implicit temporal discretization to improve the stability. Many modified FDM were proposed to improve the stability and numerical accuracy. Upwind FDM suffers from large dissipation error and standard 2nd suffers from large dispersion error. Spectral method [5] offers exact differentiation but suffers from low flexibility in treatment of boundary condition.

In this paper, the 4th order compact FDM is proposed to discretize the convective terms of eq. (2). The method is preferred due to high accuracy and flexibility [4]. For improving the stability, the 2nd explicit Runge Kutta method is used to integrate the semi-discrete equation.

II. DISCRETIZATION

The linear convective terms of equations (2) are discretized using 4th compact finite difference method:

$$\frac{1}{6} \left(\frac{\partial f_i}{\partial x} \right)_{k+1,l} + \frac{2}{3} \left(\frac{\partial f_i}{\partial x} \right)_{k,l} + \frac{1}{6} \left(\frac{\partial f_i}{\partial x} \right)_{k-1,l} = \frac{f_{k+1,l} - f_{i-k,l}}{2\Delta x} \quad (5a)$$

$$\frac{1}{6} \left(\frac{\partial f_i}{\partial y} \right)_{k,l+1} + \frac{2}{3} \left(\frac{\partial f_i}{\partial y} \right)_{k,l} + \frac{1}{6} \left(\frac{\partial f_i}{\partial y} \right)_{k,l-1} = \frac{(f_i)_{k,l+1} - (f_i)_{k,l-1}}{2\Delta y} \quad (5b)$$

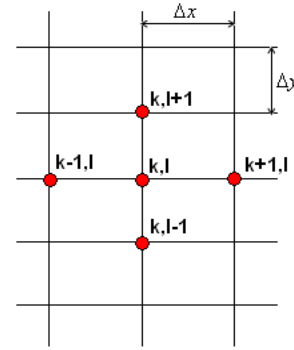


Figure 2. Finite Difference Stencil

After discretizing the convective terms using 4th compact FD, we obtain semi discrete equation of (2).

$$\frac{\partial f_i}{\partial t} = \mathbf{e}_i \cdot \nabla f_i - \frac{(f_i - f_i^{eq})}{\tau} = L(f_i) \quad (6)$$

Then the time update is performed using classical 4th explicit Runge Kutta method.

III. ANALYSIS OF DISCRETIZATION

The analysis of spatial and temporal discretization are given in this section. For simplicity, linear advective equation is taken as example.

$$\frac{\partial u}{\partial t} + a \frac{\partial u}{\partial x} = 0, \quad x \in [0, 2\pi] \quad (7)$$

$$u(x,0) = e^{ikx}$$

where a is velocity constant.

The exact solution of eq. (7) is easily computed, and we have

$$u(x,t) = e^{i(kx - \omega t)} \quad (8)$$

where k is the wave number and ω is angular frequency. From the exact solution, we obtained the exact dispersion relation: $\omega = ak$. By substituting the local solution $\mathbf{u}^i(x,t) = \mathbf{U}^i e^{i(k^*x^i - \omega t)}$ to eq. (6), we obtain the numerical dispersion relation [5]:

$$ik^* \Delta x = i \left(\frac{1.5 \sin(k \Delta x)}{1 + \frac{2}{4} \cos(k \Delta x)} \right) \quad (9)$$

From the eq. (9), it can be seen that numerical dispersion relation of 4th compact FD has no imaginary components, so it can be concluded that 4th compact FD is conservative and has no dissipation error. For acceptable dispersion error $|k^* \Delta x - k \Delta x| \leq 10^{-2}$, we found that $k^* \Delta x = 1.0893$. Therefore, the spatial grid points per wavelength (PPW) is $PPW = 2\pi / 1.0893 = 5.7683$. From the right term of eq. (9) the eigenvalues of 4th compact FD can be calculated and they are purely imaginary, covering $(-1.732a/\Delta x, +1.732a/\Delta x)$

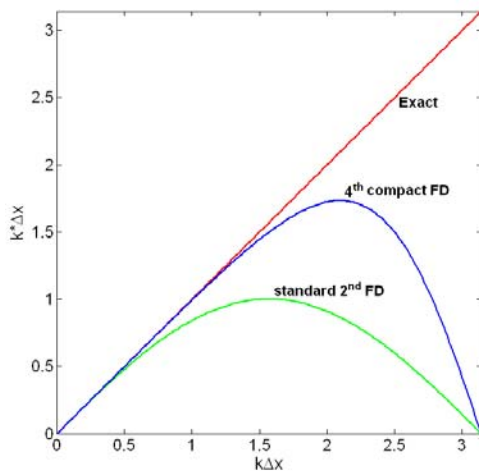


Figure 3. Dispersion error

$$\frac{\partial f_i}{\partial t} = L(f_i) \quad (10)$$

where L is the residual terms which contains the spatial terms of the governing equations.

By substituting $f_i = \bar{f}_i(t) e^{kx}$ into eq. (6), we obtain

$$\frac{\partial \bar{f}_i}{\partial t} = \lambda \bar{f}_i \quad (11)$$

Where \bar{f}_i is the Fourier coefficient, $i = \sqrt{-1}$, and λ is complex number. The left terms of eq. (11) is expanded by using 4th explicit Runge-Kutta scheme to obtain the amplification factor:

$$G = \frac{\bar{f}_i^{n+1}}{\bar{f}_i^n} = 1 + (\lambda \Delta t) + \frac{1}{2} (\lambda \Delta t)^2 \quad (12)$$

The stability condition requires that the amplification factor must be bounded,

$$|G| \leq 1 \quad (13)$$

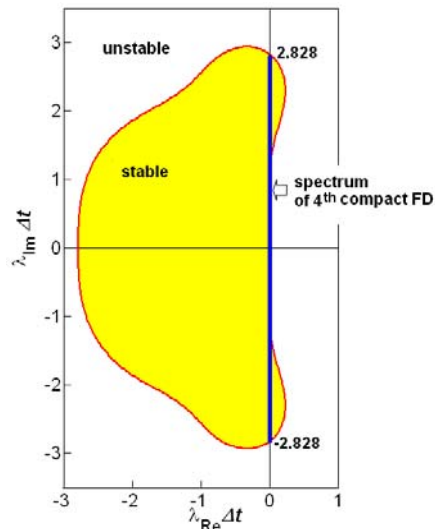


Figure 4. The stability region in complex plane

The stability region in complex plane can be seen in figure 4. The eigenvalues of 4th RK in imaginary axis are covering

$(-2.828, +2.828)\Delta t$, the stability condition of the fully discrete equation is

$$CFL = \frac{a\Delta t}{\Delta x} \leq 2.828/1.732 \quad (14)$$

$$CFL \leq 1.6328$$

CFL is Courant Friedrichs Lewy number.

IV. NUMERICAL RESULTS

The performance of numerical is tested by application to 2 benchmark problems. The first problem to be solved is 1-D linear convection problem [3]:

$$\frac{\partial u}{\partial t} + 2\pi \frac{\partial u}{\partial x} = 0, \quad x \in [0, 2\pi]$$

$$u(x, 0) = e^{\sin(x)}$$

with periodic boundary condition

The exact solution to above equation is a right-moving wave of the form:

$$u(x, t) = e^{\sin(x-2\pi t)}$$

and $\Delta x = 0.0982$, $\Delta x = 0.0491$, $\Delta x = 0.0245$.

We compare the results with explicit 2nd and 4th order FD. We take constant $\Delta t = 5e - 3$

From figure 5, we can see that 4th compact FD has the lowest error among the r methods. The accuracy orders are in a good agreement with theoretical results.

The second problem to be solved is 2-D decaying Taylor –Green vortex flow problem [5]. The Taylor-Green vortex flow has the following analytic solutions to incompressible Navier-Stokes equation in 2-D:

$$u_x(x, y, t) = -U_0 \cos(k_x x) \sin(k_y y) e^{-(k_x+k_y)^2 t}$$

$$u_y(x, y, t) = \frac{k_x}{k_y} U_0 \cos(k_y y) \sin(k_x x) e^{-(k_x+k_y)^2 t}$$

$$u_x(x, y, t) = -\frac{U_0^2}{4} \left(\cos(2k_x x) + \left(\frac{k_x}{k_y}\right)^2 \sin(2k_y y) \right) e^{-(k_x+k_y)^2 t} - 1$$

where U_0 is initial velocity amplitude, k_x and k_y are the wave number in x dan y direction.

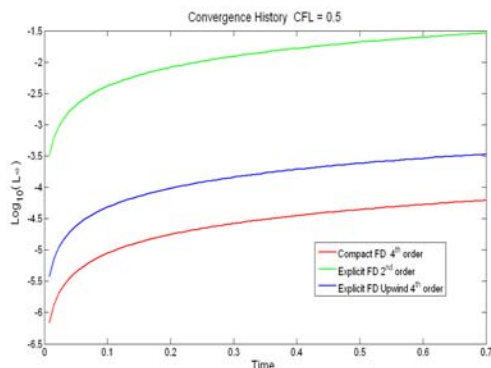


Figure 5. Convergence History for linear convection problem

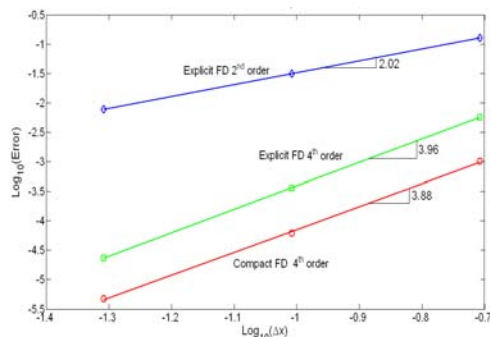


Figure 6. Accuracy Order

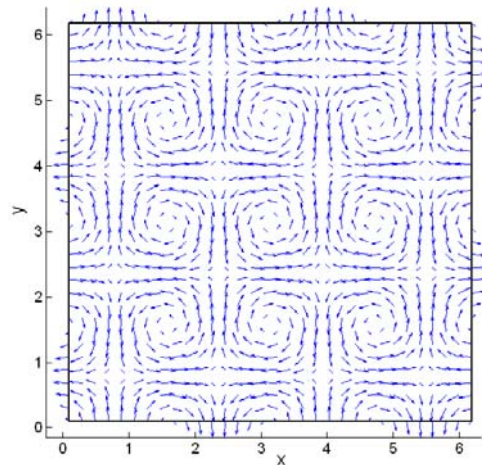


Figure 7. Velocity fields at $t=2$

We use 2-D system of size 32×32 with periodic boundary condition in both directions. The simulation parameters are $U_0 = 0.01$, $k_x = k_y = 2$, $\Delta t = 0.005$, and $\tau = 0.0018$. The initial condition of velocity distributon

function f_i actually are unknown, it is not easy how to generate consistent initial condition of f_i . Research for generating consistent initial condition of f_i is still in progress [6]. In this paper, we use a simple approach, we use the equilibrium distribution function f_i^{eq} to initialize f_i .

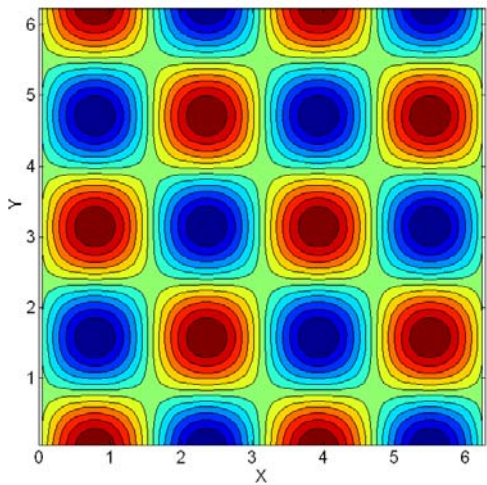


Figure 8. Density distribution at $t=2$.

Figure 7 and 8 show the computed results for velocity field and density at $t = 2$. Numerical and exact solutions of vertical velocity for $t = 2$ and $t = 150$ are compared in figure 8, showing excellent agreement.

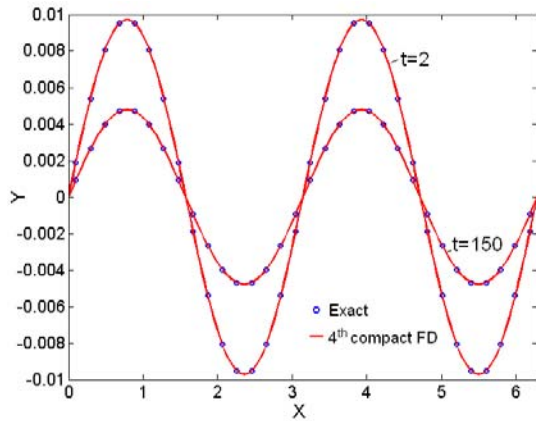


Figure 8. Comparison of vertical velocity at $t= 2$ and $t=150$

We compared the vertical velocity error of 4th compact FD with explicit 2nd and 4th FD, the comparisons show that 4th compact FD much more accurate than 2nd and slightly more

accurate than explicit 4th FD. Figure 9a and 9b show the comparisons.

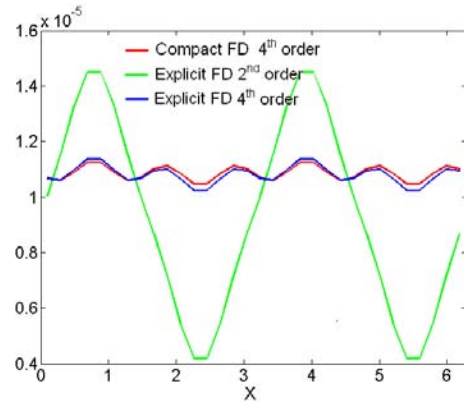


Figure 9a. Vertical velocity error at $t=2$ and $y=3.043$

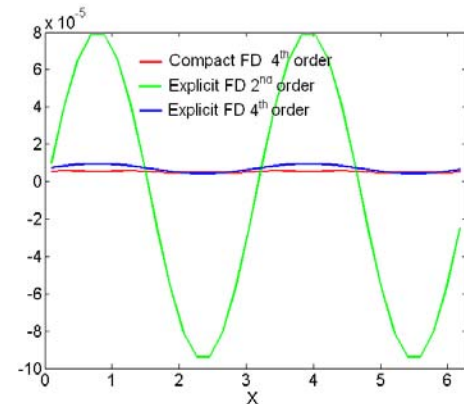


Figure 9b. Vertical velocity error at $t=150$ and $y= 3.043$

Figure 10 shows the evolution of averaged error for 4th compact FD, 2nd and explicit 4th FD schemes. It can be seen that the averaged error of 4th compact FD and explicit 4th FD are almost equal and the the averaged error of 2nd FD scheme is higher than others.

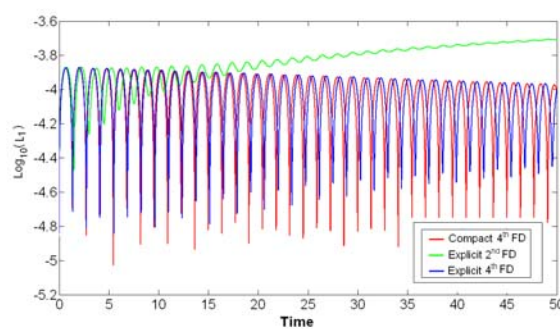


Figure 10. Convergence history of Taylor-Green vortex problem

V. CONCLUSIONS

In this paper, we have presented a 4th compact finite difference method for solving two dimensional Discrete Boltzmann Equation. The proposed method has been verified for the 1-D convective equations and Taylor-Green vortex flows benchmark. The excellent agreement with exact solution and results of 2nd and explicit 4th FD shows the excellent accuracy and stability of the proposed method.

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