Two approximations of the Euler equations using a non conservative formulation

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Joint work with K. Ivanova (ISL, Davos) Acknowledge discussion with W. Barsukow (UZH then MPI, München, then CNRS, Bordeaux)



- What does conservation mean?
- What are the real requirement of numerical schemes (for compressible problems)?
- If we meet this, maybe we can get additional freedom to fullfill additional, and contradictory, properties.



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Overview

Introduction

Staggered grid

S Another point of view: Active flux like

Onclusion





Introduction-Problem statement

In
$$\Omega \subset \mathbb{R}^d$$
, $d = 1, 2, 3$:
 $\frac{\partial \mathbf{u}}{\partial t} + \operatorname{div} \mathbf{f}(\mathbf{u}) = 0 + \operatorname{initial} \text{ and boundary conditions}$

$$\mathbf{u} = \begin{pmatrix} \rho \\ \rho \mathbf{v} \\ E \end{pmatrix}, \mathbf{f} = \begin{pmatrix} \rho \mathbf{v} \\ \rho \mathbf{v} \otimes \mathbf{v} + \rho \operatorname{Id} \\ \mathbf{v}(E + \rho) \end{pmatrix}$$
with equation of state $\mathbf{p} = \mathbf{p}(q, q)$

with equation of state $p = p(\rho, e)$.

"non conservative version":

$$\frac{\partial \rho}{\partial t} + \operatorname{div} \rho \mathbf{v} = 0$$
$$\frac{\partial \mathbf{v}}{\partial t} + [\mathbf{v} \cdot \nabla] \mathbf{v} + \frac{\nabla \rho}{\rho} = 0$$
$$\frac{\partial e}{\partial t} + [\mathbf{v} \cdot \nabla] e + (e+p) \operatorname{div} \mathbf{v} = 0.$$



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with equation of state $p = p(\rho, e)$.

"non conservative version":

$$\begin{aligned} \frac{\partial \rho}{\partial t} + & \operatorname{div} \rho \mathbf{v} = \mathbf{0} \\ \frac{\partial \mathbf{v}}{\partial t} + \left[\mathbf{v} \cdot \nabla \right] \mathbf{v} + \frac{\nabla \rho}{\rho} &= \mathbf{0} \\ \frac{\partial e}{\partial t} + \left[\mathbf{v} \cdot \nabla \right] \mathbf{e} + (\mathbf{e} + \mathbf{p}) & \operatorname{div} \mathbf{v} = \mathbf{0}. \end{aligned}$$



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Purpose of the talk: describe (and analyse) 2 ways of discretizing the PDE using directly the "non conservative" formulation: staggered grid and "Active flux" type



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Staggered grid approach

- $\Omega = \bigcup K$, K simplex and conformal mesh
- Approximation: thermodynamics/kinematics

$$ho, e, p \in \oplus_{\kappa} \mathbb{P}^{r}(K) \subset L^{2}(\Omega),$$

 $\mathbf{v} \in \left(\oplus_{\kappa} \mathbb{P}^{p}(K)
ight)^{d} \qquad \left(\cap C^{0}(\Omega)
ight)$



Approximation 1D-to make things simpler

linear velocity, piece-wise constant thermodynamic

$$\frac{\partial \rho}{\partial t} + \frac{\partial \rho u}{\partial x} = 0$$

$$\rho \frac{\partial u}{\partial t} + \rho u \frac{\partial u}{\partial x} + \frac{\partial p}{\partial x} = 0$$

$$\frac{\partial e}{\partial t} + u \frac{\partial e}{\partial x} + (e+p) \frac{\partial u}{\partial x} = 0$$





Density



Use ... a numerical flux $\hat{\mathbf{f}}$. Riemann problem: discontinuous ρ , p, continuous velocity



Density



Use ... a numerical flux $\hat{\mathbf{f}}$. Riemann problem: discontinuous ρ , p, continuous velocity

Godunov: star states defined



$$\begin{split} & w \in \oplus_K \mathbb{P}^r(K) \text{, here } r = 1 \\ & \text{"weak" form} \\ & \int_{\Omega} w \rho \frac{\partial \mathbf{u}}{\partial t} \ d\mathbf{x} + \int_{\Omega} \rho \big[\mathbf{u} \cdot \nabla \big] \mathbf{u} - \int_{\Omega} p \nabla w \ d\mathbf{x} = 0 \end{split}$$

Choosing test function (and specialise to r = 1 for simplicity: $w = \varphi_i$

$$\int_{x_{i-1}}^{x_{i+1}} \varphi_i \frac{\partial \mathbf{u}}{\partial t} + \overleftarrow{\Phi}_{i+1/2} + \overrightarrow{\Phi}_{i-1/2} = 0$$

with

$$\hat{\rho}_{i} \overleftarrow{\Phi}_{i+1/2} = \int_{x_{i}}^{x_{i+1}} \varphi_{i} \rho \mathbf{u} \frac{\partial \mathbf{u}}{\partial x} \, d\mathbf{x} - \int_{x_{i}}^{x_{i+1}} p \frac{\partial \varphi_{i}}{\partial x} \, d\mathbf{x} + (-)$$

$$\hat{\rho}_i \overrightarrow{\Phi}_{i-1/2} = \int_{x_{i-1}}^{x_i} \varphi_i \rho \mathbf{u} \frac{\partial \mathbf{u}}{\partial x} \, d\mathbf{x} - \int_{x_i}^{x_{i+1}} \rho \frac{\partial \varphi_i}{\partial x} \, d\mathbf{x} + (-)$$

and





$$\hat{\rho}_{i}\overleftarrow{\Phi}_{i+1/2} = \int_{x_{i}}^{x_{i+1}} \varphi_{i}\rho \mathbf{u} \frac{\partial \mathbf{u}}{\partial x} d\mathbf{x} - \int_{x_{i}}^{x_{i+1}} p \frac{\partial \varphi_{i}}{\partial x} d\mathbf{x} + (p_{i+1}\varphi_{i}(x_{i+1}) - p_{i}\varphi_{i}(x_{i}))$$

$$\hat{\rho}_i \overrightarrow{\Phi}_{i-1/2} = \int_{x_{i-1}}^{x_i} \varphi_i \rho \mathbf{u} \frac{\partial \mathbf{u}}{\partial x} \, d\mathbf{x} - \int_{x_i}^{x_{i+1}} p \frac{\partial \varphi_i}{\partial x} \, d\mathbf{x} + \left(p_i \varphi_i(x_i) - p_{i-1} \varphi_i(x_{i-1}) \right)$$

and

$$\int_{x_{i-1}}^{x_{i+1}} \varphi_i \frac{\partial \mathbf{u}}{\partial t} \, d\mathbf{x} \approx \frac{\int_{x_{i-1}}^{x_{i+1}} \varphi_i \rho \frac{\partial \mathbf{u}}{\partial t} \, d\mathbf{x}}{\hat{\rho}_i} \approx \left(x_{i+1/2} - x_{i-1/2} \right) \frac{\partial \mathbf{u}_i}{\partial t}$$



$$w \in \bigoplus_{K} \mathbb{P}^{r}(K), \text{ here } r = 1$$

"weak" form

$$\int_{\Omega} w\rho \frac{\partial \mathbf{u}}{\partial t} d\mathbf{x} + \int_{\Omega} \rho[\mathbf{u} \cdot \nabla] \mathbf{u} - \int_{\Omega} p \nabla w d\mathbf{x} = 0$$
Choosing test function (and specialise to $r = 1$ for simplicity: $w = \varphi_{i}$

$$\overrightarrow{\Phi}_{i-1/2} \quad \overleftarrow{\Phi}_{i+1/2} \quad \overrightarrow{\Phi}_{i+1/2}$$

$$\int_{x_{i-1}}^{x_{i+1}} \varphi_{i} \frac{\partial \mathbf{u}}{\partial t} + \overleftarrow{\Phi}_{i+1/2} + \overrightarrow{\Phi}_{i-1/2} = 0$$

$$\underbrace{\overrightarrow{\Phi}_{i-1/2} \quad \overleftarrow{\Phi}_{i+1/2}}_{x_{i}} \quad \underbrace{\overrightarrow{\Phi}_{i+1/2}}_{\hat{\rho}_{i}} \quad \underbrace{\overrightarrow{\Phi}_{i}} \quad \underbrace{\overrightarrow{\Phi}_{i+1/2}}_{\hat{\rho}_{i}} \quad \underbrace{\overrightarrow{\Phi}_{i+1/2}}_{\hat{\rho}_{i}}$$

 $\int_{x_{i-1}}^{x_{i+1}} \varphi_i \frac{\partial \mathbf{u}}{\partial t} \, d\mathbf{x} \approx \frac{\int_{x_{i-1}}^{x_{i+1}} \varphi_i \rho \frac{\partial \mathbf{u}}{\partial t} \, d\mathbf{x}}{\hat{\rho}_i} \approx \left(x_{i+1/2} - x_{i-1/2} \right) \frac{\partial \rho_i}{\partial t}$



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"weak" form: $w \in L^2(K)$,

$$-\int_{\mathcal{K}} w \frac{\partial e}{\partial t} \, d\mathbf{x} = \int_{\mathcal{K}} w \big(\mathbf{u} \cdot \nabla e + (e+p) \, \operatorname{div} \, \mathbf{u} \big) \, d\mathbf{x}$$

For piecewise constant:

$$\int_{x_i}^{x_{i+1}} \varphi \frac{\partial e}{\partial t} \, dx + \int_{x_i}^{x_{i+1}} \left(-e \, \mathbf{u} \cdot \nabla \varphi + p \, \operatorname{div} \, \mathbf{u} \right) \, dx + \left(\varphi(x_{i+1}) e_{i+1}^{\star} u_{i+1} - \varphi(x_i) e_i^{\star} u_i \right) = 0$$

and (here) $\varphi = 1$



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$$= \int_{\mathcal{K}} \left[\left(\operatorname{div} (w e \mathbf{u}) - w e \, \operatorname{div} \mathbf{u} - e \, \mathbf{u} \cdot \nabla w \right) + (e+p) \, \operatorname{div} \mathbf{u} \right] \, d\mathbf{x}$$

$$\int_{x_i}^{x_{i+1}} \varphi \frac{\partial e}{\partial t} \, dx + \int_{x_i}^{x_{i+1}} \left(-e \, \mathbf{u} \cdot \nabla \varphi + \rho \, \operatorname{div} \, \mathbf{u} \right) \, dx + \left(\varphi(x_{i+1}) e_{i+1}^* u_{i+1} - \varphi(x_i) e_i^* u_i \right) = 0$$
and (here) $\mathbf{u} = 1$



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$$= \int_{\mathcal{K}} \left[\left(\operatorname{div} \left(w \ e \ \mathbf{u} \right) - w \ e \, \operatorname{div} \mathbf{u} - e \ \mathbf{u} \cdot \nabla w \right) + (e+p) \, \operatorname{div} \mathbf{u} \right] \, d\mathbf{x}$$
$$= \int_{\mathcal{K}} \left[\left(\operatorname{div} \left(w \ e \ \mathbf{u} \right) - e \ \mathbf{u} \cdot \nabla w \right) + p \, \operatorname{div} \mathbf{u} \right] \, d\mathbf{x}$$

$$\int_{x_i}^{x_{i+1}} \varphi \frac{\partial e}{\partial t} \, dx + \int_{x_i}^{x_{i+1}} \left(-e \, \mathbf{u} \cdot \nabla \varphi + p \, \operatorname{div} \, \mathbf{u} \right) \, dx + \left(\varphi(x_{i+1}) e_{i+1}^{\star} u_{i+1} - \varphi(x_i) e_i^{\star} u_i \right) = 0$$
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"weak" form: $w \in L^2(K)$, $-\int_K w \frac{\partial e}{\partial t} d\mathbf{x} = \int_K w (\mathbf{u} \cdot \nabla e + (e+p) \operatorname{div} \mathbf{u}) d\mathbf{x}$ $= \int_K \left[\left(\operatorname{div} (w e \mathbf{u}) - w e \operatorname{div} \mathbf{u} - e \mathbf{u} \cdot \nabla w \right) + (e+p) \operatorname{div} \mathbf{u} \right] d\mathbf{x}$ $= \int_K \left[\left(\operatorname{div} (w e \mathbf{u}) - e \mathbf{u} \cdot \nabla w \right) + p \operatorname{div} \mathbf{u} \right] d\mathbf{x}$ $= \int_{\partial K} w e \mathbf{u} \cdot \mathbf{n} d\gamma + \int_K \left(-e \mathbf{u} \cdot \nabla w + p \operatorname{div} \mathbf{u} \right) d\mathbf{x}$

$$\int_{x_i}^{x_{i+1}} \varphi \frac{\partial e}{\partial t} \, dx + \int_{x_i}^{x_{i+1}} \left(-e \, \mathbf{u} \cdot \nabla \varphi + p \, \operatorname{div} \, \mathbf{u} \right) \, dx + \left(\varphi(x_{i+1}) e_{i+1}^{\star} u_{i+1} - \varphi(x_i) e_i^{\star} u_i \right) = 0$$
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and (here) $\varphi = 1$



Of course this cannot work...!

So far, we have (with Euler forward discretisation in time)

$$\begin{aligned} |C_{K}|(\rho_{K}^{n+1} - \rho_{K}^{n}) + \Phi_{K}^{\rho} &= 0\\ |C_{i}|(u_{i}^{n+1} - u_{i}^{n}) + \overleftarrow{\Phi}_{i+1/2}^{u} + \overrightarrow{\Phi}_{i-1/2}^{u} &= 0\\ |C_{K}|(e_{K}^{n+1} - e_{K}^{n}) + \Phi_{K}^{e} &= 0 \end{aligned}$$

 σ_V , σ_E kinetic/thermodynamics dofs

$$\begin{split} |C_{\sigma_E}| \left(p_{\sigma_E}^{n+1} - \rho_{\sigma_E}^n \right) + \Phi_{\sigma_E}^{\rho} &= 0 \\ |C_{\sigma_V}| \left(u_{\sigma_V}^{n+1} - u_{\sigma_V}^n \right) + \sum_{K, \sigma_V \in K} \Phi_{\sigma_V}^{K,u} &= 0 \\ |C_{\sigma_E}| \left(e_{\sigma_E}^{n+1} - e_{\sigma_E}^n \right) + \Phi_{\sigma_E}^e &= 0 \end{split}$$



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How can we guaranty local conservation?? Related work by Latché, Herbin et al. in FV context





v: $C_0^1(\mathbb{R}^d imes \mathbb{R}^+)$ test function, Evaluate/estimate

$$\int_{\mathbb{R}^d} v\big(\rho^{n+1}(x)\mathbf{u}^{n+1}(x) - \rho^n(x)\mathbf{u}^n(x)\big) \, d\mathbf{x}$$

Questions: What are ρ^k and \mathbf{u}^k for k = n, n + 1?

Density: approximate in ⊕_K P^d(K) ⊂ L².
 Dofs σ_E,

$$\rho(x) = \sum_{K} \sum_{\sigma_E \in K} \rho_{\sigma_E} \varphi_{\sigma_E}, \quad p(x) = \sum_{K} \sum_{\sigma_E \in K} p_{\sigma_E} \varphi_{\sigma_E}, \quad e(x) = \sum_{K} \sum_{\sigma_E \in K} e_{\sigma_E} \varphi_{\sigma_E}.$$

• Velocity in $\oplus_K \mathbb{P}^d(K) \cap C_0$

$$\mathbf{u} = \sum_{K} \sum_{\sigma_{V} \in K} \mathbf{u}_{\sigma_{V}} \psi_{\sigma_{V}} \in C_{0}.$$

Localise V

$$\mathcal{V} \approx \sum_{K} \mathcal{V}_{K} \chi_{K}, \qquad \mathcal{V}_{K} = v (\text{centroid of } K).$$

Write:

$$\rho^{n+1}\mathbf{u}^{n+1} - \rho^{n}\mathbf{u}^{n} = \rho^{n+1}(\mathbf{u}^{n+1} - \mathbf{u}^{n}) + \mathbf{u}^{n}(\rho^{n+1} - \rho^{n})$$





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$$\mathcal{V} \approx \sum_{K} \mathcal{V}_{K} \chi_{K}, \qquad \mathcal{V}_{K} = v (\text{centroid of } K).$$

Write:

$$\rho^{n+1}\mathbf{u}^{n+1} - \rho^{n}\mathbf{u}^{n} = \rho^{n+1}(\mathbf{u}^{n+1} - \mathbf{u}^{n}) + \mathbf{u}^{n}(\rho^{n+1} - \rho^{n}).$$





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$$\mathbf{u} = \sum_{K} \sum_{\sigma_{V} \in K} \mathbf{u}_{\sigma_{V}} \psi_{\sigma_{V}} \in C_{0}.$$

• Localise \mathcal{V} :

$$\mathcal{V} \approx \sum_{K} \mathcal{V}_{K} \chi_{K}, \qquad \mathcal{V}_{K} = v (\text{centroid of } K).$$

Write:

$$\rho^{n+1}\mathbf{u}^{n+1} - \rho^{n}\mathbf{u}^{n} = \rho^{n+1}(\mathbf{u}^{n+1} - \mathbf{u}^{n}) + \mathbf{u}^{n}(\rho^{n+1} - \rho^{n}).$$





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$$\int_{\mathbb{R}^d} v\big(\rho^{n+1}(x)\mathbf{u}^{n+1}(x) - \rho^n(x)\mathbf{u}^n(x)\big) \, d\mathbf{x}$$

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• Velocity in
$$\oplus_K \mathbb{P}^d(K) \cap C_0$$
:

$$\mathbf{u} = \sum_{K} \sum_{\sigma_{V} \in K} \mathbf{u}_{\sigma_{V}} \psi_{\sigma_{V}} \in C_{0}.$$

$$\mathcal{V} \approx \sum_{K} \mathcal{V}_{K} \chi_{K}, \qquad \mathcal{V}_{K} = v (\text{centroid of } K).$$

• Write:

University of Zurich¹¹⁵

$$\rho^{n+1}\mathbf{u}^{n+1} - \rho^{n}\mathbf{u}^{n} = \rho^{n+1}(\mathbf{u}^{n+1} - \mathbf{u}^{n}) + \mathbf{u}^{n}(\rho^{n+1} - \rho^{n}).$$

- Update the density: then ρ^n and ρ^{n+1} are known

• Write: $(\mathbf{m} = \rho \mathbf{u})$

$$\begin{split} \int_{\mathbb{R}^{d}} \mathcal{V}(\mathbf{m}(\mathbf{x})^{n+1} - \mathbf{m}(\mathbf{x})^{n}) \, d\mathbf{x} &= \sum_{K} \mathcal{V}_{K} \int_{K} \left(\rho^{n+1} (\mathbf{u}^{n+1} - \mathbf{u}^{n}) + \mathbf{u}^{n} (\rho^{n+1} - \rho^{n}) \right) \, d\mathbf{x} \\ &= \sum_{K} \mathcal{V}_{K} \bigg\{ \sum_{\sigma_{V} \in K} \left(\mathbf{u}_{\sigma_{V}}^{n+1} - \mathbf{u}_{\sigma_{V}}^{n} \right) \int_{K} \rho^{n+1} \psi_{\sigma_{V}} + \sum_{\sigma_{E}} \left(\rho_{\sigma_{E}}^{n+1} - \sigma_{\sigma_{E}}^{n} \right) \int_{K} \varphi_{\sigma_{E}} \mathbf{u}^{n}(\mathbf{x}) \, d\mathbf{x} \bigg\} \\ &= \sum_{K} \mathcal{V}_{K} \bigg\{ \sum_{\sigma_{V} \in K} |C_{\sigma_{V}}| (\mathbf{u}_{\sigma_{V}}^{n+1} - \mathbf{u}_{\sigma_{V}}^{n}) \underbrace{\frac{\int_{K} \rho^{n+1} \psi_{\sigma_{V}}}{|C_{\sigma_{V}}|}}_{\omega_{\sigma_{V}}^{\mathbf{u},K}} \\ &+ \sum_{\sigma_{E}} |C_{\sigma_{E}}| (\rho_{\sigma_{E}}^{n+1} - \sigma_{\sigma_{E}}^{n}) \underbrace{\frac{\int_{K} \varphi_{\sigma_{E}} \mathbf{u}^{n}(\mathbf{x}) \, d\mathbf{x}}{|C_{\sigma_{E}}|}}_{\omega_{\sigma_{E}}^{\rho,K}} \bigg\} \end{split}$$

• Use the scheme written as

$$|C_{\sigma_V}| \left(\mathbf{u}_{\sigma_V}^{n+1} - \mathbf{u}_{\sigma_V}^n \right) + \Delta t \sum_{K, \sigma_V \in K} \Phi_{\sigma_V}^K = 0, \quad |C_{\sigma_E}| \left(\rho_{\sigma_E}^{n+1} - \rho_{\sigma_E}^n \right) + \Phi_{\sigma_E}^{K, \rho} = 0$$

• Some algebra...



- Update the density: then ρ^n and ρ^{n+1} are known

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• Some algebra...



Back to the basics

...and get:

$$\int_{\mathbb{R}^d} v \left(\mathbf{m}(x)^{n+1} - \mathbf{m}(x)^n \right) \, d\mathbf{x} + \Delta t \sum_K \mathcal{V}_K \left\{ \sum_{\sigma_V \in K} \omega_{\sigma_E}^{\mathbf{u}} \Phi_{\sigma_V}^K + \sum_{\sigma_E \in K} \omega_{\sigma_E}^{\rho, K} \Phi_{\sigma_E}^\rho \right\} + \text{terms} = 0$$

with

$$\omega_{\sigma_{E}}^{\mathbf{u}} = \frac{\sum_{K,\sigma_{V}\in K} \int_{K} \rho^{n+1} \psi_{\sigma_{V}}}{|C_{\sigma_{E}}|}, \\ \omega_{\sigma_{E}}^{\rho,K} = \frac{\int_{K} \varphi_{\sigma_{E}} \mathbf{u}^{n}(x) \, d\mathbf{x}}{|C_{\sigma_{E}}|}$$

Suffisant condition

Momentum

$$\sum_{\sigma_V \in K} \omega_{\sigma_E}^{\mathbf{u}} \Phi_{\sigma_V}^K + \sum_{\sigma_E \in K} \omega_{\sigma_E}^{\rho, K} \Phi_{\sigma_E}^{\rho} = \int_{\partial K} \mathbf{f}_{\mathbf{m}} \cdot \mathbf{n} \, d\gamma$$

• Energy

$$\sum_{\sigma_E \in K} \Phi^{e}_{\sigma_E, K} + \sum_{\sigma_V \in K} \theta^{\mathsf{m}}_{\sigma_V} \cdot \Phi^{\mathsf{u}}_{\sigma_V, K} + \frac{1}{2} \sum_{\sigma_E} \theta^{q^2, K}_{\sigma_V} \Phi_{\sigma_E} = \int_{\partial K} \mathbf{f}^E(U) \cdot \mathbf{n} \, d\gamma$$

with

$$\theta_{\sigma_{V}}^{\mathbf{m}} = \frac{\sum\limits_{K, \sigma_{V} \in K} \int_{K} \widetilde{\mathbf{m}} \varphi_{\sigma_{V}} \, dx}{|C_{\sigma_{V}}|}, \qquad \theta_{\sigma_{V}}^{q^{2}, K} = \frac{\int_{K} \widetilde{q^{2}} \varphi_{\sigma_{E}} \, dx}{|C_{\sigma_{E}}|}$$

Sum: "standard" arguments, Weak BV estimates

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Back to the basics

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$$\int_{\mathbb{R}^d} v \left(\mathbf{m}(x)^{n+1} - \mathbf{m}(x)^n \right) \, d\mathbf{x} + \Delta t \sum_K \mathcal{V}_K \left\{ \sum_{\sigma_V \in K} \omega_{\sigma_E}^{\mathbf{u}} \Phi_{\sigma_V}^K + \sum_{\sigma_E \in K} \omega_{\sigma_E}^{\rho, K} \Phi_{\sigma_E}^\rho \right\} + \text{terms} = 0$$

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• Sum: "standard" arguments, Weak BV estimates

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Of course these conditions are not met in general but one can force them:

1 Compute ρ^{n+1} , keep ρ^n , \mathbf{u}^n , e^n

2 Modify the local update of the velocities so that $(\Phi_{\sigma_V}^K \to \Phi_{\sigma_V}^K + r_V^K)$

$$\sum_{\sigma_V \in K} \omega_{\sigma_E}^{\mathbf{u}} \Phi_{\sigma_V}^K + \sum_{\sigma_E \in K} \omega_{\sigma_E}^{\rho, K} \Phi_{\sigma_E}^{\rho} = \int_{\partial K} \mathbf{f}_{\mathbf{m}} \cdot \mathbf{n} \, d\gamma$$

holds true, and update the velocity: we have ρ^{n+1} , \mathbf{u}^{n+1} , keep ρ^n , \mathbf{u}^n , e^n (a) Modify the local update of the internal energy such that $(\Phi_{\sigma_F}^K \to \Phi_{\sigma_F}^K + r_V^K)$

$$\sum_{\sigma_E \in K} \Phi^{e}_{\sigma_E,K} + \sum_{\sigma_V \in K} \theta^{\mathsf{m}}_{\sigma_V} \cdot \Phi^{\mathsf{u}}_{\sigma_V,K} + \frac{1}{2} \sum_{\sigma_E} \theta^{q^2,K}_{\sigma_V} \Phi_{\sigma_E} = \int_{\partial K} \mathsf{f}^E(U) \cdot \mathsf{n} \, d\gamma$$

holds true, and update e^{n+1}

- ④ The scheme is explicit
- Masses de coin, etc


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- 4 The scheme is explicit
- 6 Masses de coin, etc



$$(\rho_0, u_0, p_0) = \begin{cases} (1.0, -2.0, 0.4), & if \quad 0.0 \le x < 0.5, \\ (1.0, 2.0, 0.4), & if \quad 0.5 < x < 1, \end{cases}$$
(1)



(a)

(b)





Conservation



(a)

(b)





Conservation

$$(\rho_0, u_0, p_0) = \begin{cases} (1.0, 0.0, 1000.0), & if \quad x < 0.5, \\ (1.0, 0.0, 0.01), & if \quad x > 0.5, \end{cases}$$



(a)

(b)





Conservation

(2)

Overview

Introduction

Staggered grid

3 Another point of view: Active flux like

Onclusion





- Can we use at the same time the conservative and non conservative version of the same model ?
- More cryptic: Initial motivation by Phil Roe and simplify time stepping of RDS
- Came with my own version of AF (again about the time stepping), and realised by chance a few facts
- my initial motivation: try a VEM version (Brezzi and some part of the Italian school) for hyperbolic problems



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Idea

Given a problem (say compressible)

Consider 2 versions

$$\frac{\partial \mathbf{u}}{\partial t} + \frac{\partial \mathbf{f}(\mathbf{u})}{\partial x} = 0$$
 and $\frac{\partial \mathbf{v}}{\partial t} + A \frac{\partial \mathbf{v}}{\partial x} = 0$

with

- $\mathbf{u} = (\rho, \rho u, E)$, and $\mathbf{v} = \mathbf{u} = \Psi(\mathbf{u})$, sof $\Psi = Id$ is C^1 at least. This is the AF version, in a way.
- $\mathbf{u} = (\rho, \rho u, E)$, and $\mathbf{v} = (\rho, u, p)$, $\mathbf{u} = \Psi(\mathbf{v})$ is C^1 at least.
- $\mathbf{u} = (\rho, \rho u, E)$, and $\mathbf{v} = (s, u, p)$, $\mathbf{u} = \Psi(\mathbf{v})$ is C^1 at least.
- Spatial representation: $x_i < x_{i+1}$
- Conservative approximation in $[x_i, x_{i+1}]$, the other one at the x_i 's





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with

- u = (ρ, ρu, E), and v = u = Ψ(u), sof Ψ = Id is C¹ at least. This is the AF version, in a way.
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- Use the conservative form in [x_i, x_{i+1}] One degree of freedom
- Use the non conservative form at the grid points
- Reminiscient of Active Flux (Roe) if use conservative form at the vertices





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Quadratic R_u : $R_u(x_i) = \mathbf{u}_i, R_u(x_{i+1}) = \mathbf{u}_{i+1}$,

$$\int_{x_i}^{x_{i+1}} R_u(x) dx = \Delta x_{i+1/2} \overline{\mathbf{u}}_{i+1/2}$$

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$$\int_{x_i}^{x_{i+1}} R_u(x) dx = \Delta x_{i+1/2} \overline{\mathbf{u}}_{i+1/2}$$

Simpson formula: $\overline{\mathbf{u}}_{i+1/2} = \frac{1}{6} \left(\mathbf{u}_i + 4\mathbf{u}_{i+1/2} + \mathbf{u}_{i+1} \right)$



First order in time

Average values:

$$\overline{\mathbf{u}}_{i+1/2}^{n+1} = \overline{\mathbf{u}}_{i+1/2}^n - \frac{\Delta t}{\Delta x_{i+1/2}} \big(\mathbf{f}(\mathbf{u}_{i+1}) - \mathbf{f}(\mathbf{u}_i) \big).$$

System at point values

$$\mathbf{v}_{i}^{n+1} - \mathbf{v}_{i}^{n} + \Delta t \left(\overleftarrow{\Phi}_{i+1/2} + \overrightarrow{\Phi}_{i-1/2} \right) = 0$$

- $\overleftarrow{\Phi}_{i+1/2}$ is a (for example) consistent approximation of $A^- \frac{\partial \mathbf{v}}{\partial x}$ using data on $[x_i, x_{i+1/2}]$
- $\overrightarrow{\Phi}_{i+1/2}$ is a (for example) consistent approximation of $A^+ \frac{\partial \mathbf{v}}{\partial x}$ using data on $[x_i, x_{i+1/2}]$



Two examples

• First order

$$\overleftarrow{\Phi}_{i+1/2} = A^{-}(\mathbf{v}_i) \frac{\mathbf{v}_i - \mathbf{v}_{i+1/2}}{\Delta_{i+1/2} \times /2}, \ \overrightarrow{\Phi}_{i+1/2} = A^{+}(\mathbf{v}_i) \frac{\mathbf{v}_{i-1/2} - \mathbf{v}_i}{\Delta_{i-1/2} \times /2}$$

• Second and higher order: Based on Iserle's paper (IMA J. Num. Anal, 1981





Some numerical illustrations $_{\scriptscriptstyle Sod}$









Conservation







Conservation

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Shu-Osher





Conservation

Shu-Osher





Shu-Osher





LeBlanc





LeBlanc





LeBlanc





Conservation

Why does it works?

$$\bar{\mathbf{u}}_{j+1/2}^{n+1} = \bar{\mathbf{u}}_{j+1/2}^n - \frac{\Delta t_n}{\Delta_{j+1/2}} \left(\underbrace{\mathbf{f}(\mathbf{u}_{j+1}^n) - \mathbf{f}(\mathbf{u}_j^n)}_{:=\delta_{j+1/2}\mathbf{f}} \right),$$

and

$$\begin{split} \mathbf{v}_{j}^{n+1} &= \mathbf{v}_{j}^{n} - \Delta t_{n} \left(\overleftarrow{\Phi}_{j+1/2}^{\mathbf{v}} + \overrightarrow{\Phi}_{j-1/2}^{\mathbf{v}} \right) \\ &= \mathbf{v}_{j}^{n} - \frac{\Delta t_{n}}{\Delta_{j}} \delta_{\mathbf{x}} \mathbf{v}_{j}, \qquad \Delta_{j} = \frac{\Delta_{j+1/2} + \Delta_{j-1/2}}{2} \end{split}$$

Using $\mathbf{u}_{j}^{n+1} = \Psi(\mathbf{v}_{j}^{n+1})$, we get

$$\Delta_j \left(\mathbf{u}_j^{n+1} - \mathbf{u}_j^n \right) + \Delta t_n \delta_{\mathsf{x}} \mathbf{u}_j = 0$$

with

$$\delta_{\mathbf{x}}\mathbf{u}_{j} = \frac{\Delta_{j}}{\Delta t_{n}} \bigg(\Psi(\mathbf{v}_{j}^{n} - \frac{\Delta t_{n}}{\Delta_{j}} \delta \mathbf{v}_{j}) - \Psi(\mathbf{v}_{j}^{n}) \bigg),$$

which, thanks to the assumptions we have made on Ψ + Lipschitz continuity of the $\overline{\Phi}$ and $\overline{\Phi}$:

$$\|\delta_{x}\mathbf{u}_{j+1/2}\| \leq C\|\delta_{x}\mathbf{v}_{j}\| \leq C\sum_{j=-p}^{p}\|\mathbf{v}_{j+l} - \mathbf{v}_{j+l+1}\| \leq C\sum_{l=-p}^{p}\|\mathbf{u}_{j+l} - \mathbf{u}_{j+1+l}\|$$



Why does it works?

$$\bar{\mathbf{u}}_{j+1/2}^{n+1} = \bar{\mathbf{u}}_{j+1/2}^n - \frac{\Delta t_n}{\Delta_{j+1/2}} \left(\underbrace{\mathbf{f}(\mathbf{u}_{j+1}^n) - \mathbf{f}(\mathbf{u}_j^n)}_{:=\delta_{j+1/2}\mathbf{f}} \right),$$

and

$$\mathbf{v}_{j}^{n+1} = \mathbf{v}_{j}^{n} - \Delta t_{n} \left(\overleftarrow{\Phi}_{j+1/2}^{\mathbf{v}} + \overrightarrow{\Phi}_{j-1/2}^{\mathbf{v}} \right)$$
$$= \mathbf{v}_{j}^{n} - \frac{\Delta t_{n}}{\Delta_{j}} \delta_{\mathbf{x}} \mathbf{v}_{j}, \qquad \Delta_{j} = \frac{\Delta_{j+1/2} + \Delta_{j-1/2}}{2}$$

Using $\mathbf{u}_{j}^{n+1} = \Psi(\mathbf{v}_{j}^{n+1})$, we get

$$\Delta_j \left(\mathbf{u}_j^{n+1} - \mathbf{u}_j^n \right) + \Delta t_n \delta_x \mathbf{u}_j = 0$$

with

$$\delta_{\mathsf{x}}\mathbf{u}_{j} = \frac{\Delta_{j}}{\Delta t_{n}} \bigg(\Psi(\mathbf{v}_{j}^{n} - \frac{\Delta t_{n}}{\Delta_{j}} \delta \mathbf{v}_{j}) - \Psi(\mathbf{v}_{j}^{n}) \bigg),$$

which, thanks to the assumptions we have made on Ψ + Lipschitz continuity of the $\overleftarrow{\Phi}$ and $\overrightarrow{\Phi}$:

$$\|\delta_{x}\mathbf{u}_{j+1/2}\| \leq C\|\delta_{x}\mathbf{v}_{j}\| \leq C\sum_{j=-p}^{p}\|\mathbf{v}_{j+l}-\mathbf{v}_{j+l+1}\| \leq C\sum_{l=-p}^{p}\|\mathbf{u}_{j+l}-\mathbf{u}_{j+1+l}\|$$



Conservation

We have

$$\begin{split} \int_{\mathbb{R}} \varphi(x,t_n) (\mathbf{u}(x,t_{n+1}-\mathbf{u}(x,t_n)) \, dx &= \sum_{i \in \mathbb{Z}} \int_{x_i}^{x_{i+1}} \varphi(x,t_n) (\mathbf{u}(x,t_{n+1}-\mathbf{u}(x,t_n)) \, dx \\ &\approx \sum_{i \in \mathbb{Z}} \frac{\Delta_{j+1/2}}{6} \left(\varphi(x_i,t_n) (\mathbf{u}_i^n - \mathbf{u}_i^{n+1}) + 4\varphi(x_{i+1/2}t_n) (\mathbf{u}_{i+1/2}^n - \mathbf{u}_{i+1/2}^{n+1}) \right. \\ &+ \varphi(x_{i+1},t_n) (\mathbf{u}_{i+1}^n - \mathbf{u}_{i+1}^{n+1}) \bigg) \end{split}$$



setting
$$\delta_{j}^{n+1/2} \mathbf{u} = \mathbf{u}_{j}^{n+1} - \mathbf{u}_{j}^{n}$$
, $\Delta_{j+1/2} = x_{j+1} - x_{j}$, we get

$$\sum_{[x_{j}, x_{j+1}], j \in \mathbb{Z}} \frac{\Delta_{j+1/2}}{6} \left(\varphi_{j+1}^{n} \delta_{j}^{n+1/2} \mathbf{u} + 4\varphi_{j+1/2}^{n} \delta_{j+1/2}^{n+1/2} \mathbf{u} + \varphi_{j}^{n} \delta_{j}^{n+1/2} \mathbf{u} \right)$$

$$= \sum_{[x_{j}, x_{j+1}], j \in \mathbb{Z}} \Delta_{j+1/2} \varphi_{j+1/2}^{n} \delta_{j+1/2}^{n+1/2} \mathbf{\bar{u}}$$

$$+ \underbrace{\sum_{j \in \mathbb{Z}} \frac{\delta_{j}^{n+1/2} \mathbf{u}}{6} \left\{ \Delta_{j+1/2} (\varphi_{j} - \varphi_{j+1/2}) + \Delta_{j-1/2} (\varphi_{j} - \varphi_{j-1/2}) \right\}}_{S_{n}}.$$

so that we get

$$\begin{split} \sum_{n \in \mathbb{N}} \sum_{[x_j, x_{j+1}], j \in \mathbb{Z}} \frac{\Delta_{j+1/2}}{6} \left(\varphi_{j+1}^n \delta_j^{n+1/2} \mathbf{u} + 4\varphi_{j+1/2}^n \delta_{j+1/2}^{n+1/2} \mathbf{u} + \varphi_j^n \delta_j^{n+1/2} \mathbf{u} \right) \\ &+ \Delta t_n \sum_{n \in \mathbb{N}} \sum_{[x_j, x_{j+1}], j \in \mathbb{Z}} \varphi_{j+1/2}^n \delta_{j+1/2} \mathbf{f} \\ &+ \sum_{n \in \mathbb{N}} \Delta t_n S_n = 0 \qquad \delta_{j+1/2} \mathbf{f} = \mathbf{f}(\mathbf{u}_{j+1}) - \mathbf{f}(\mathbf{u}_j) \end{split}$$



Conservation

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Conclude by

• Standard arguments for

$$\sum_{n \in \mathbb{N}} \sum_{[x_j, x_{j+1}], j \in \mathbb{Z}} \frac{\Delta_{j+1/2}}{6} \left(\varphi_{j+1}^n \delta_j^{n+1/2} \mathbf{u} + 4\varphi_{j+1/2}^n \delta_{j+1/2}^{n+1/2} \mathbf{u} + \varphi_j^n \delta_j^{n+1/2} \mathbf{u} \right)$$

and

$$\sum_{n\in\mathbb{N}}\Delta t_n\sum_{[x_j,x_{j+1}],j\in\mathbb{Z}}\varphi_{j+1/2}^n\delta_{j+1/2}\mathbf{f}$$

• Weak BV estimates for

$$\sum_{n\in\mathbb{N}}\Delta t_nS_n\to 0$$

Ref: R. Abgrall, arxiv https://arxiv.org/abs/2011.12572, submitted 2020



Overview

Introduction

Staggered grid

O Another point of view: Active flux like

Conclusion





Conclusions

Two kind of new schemes

- Mathematical arguments to explain why this works
- AF version R. A., arxiv https://arxiv.org/abs/2011.12572, submitted 2020
- Staggerred grid: a priori any order (same construction), <u>RA, K. Ivanova, Staggered Residual Distribution scheme for compressible flow, to</u> be submitted


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