

Numerical schemes for Euler equations: a physically admissible extension to order 2

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Joint work with

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Issue

- 🐛 **System of conservation laws** modelling a physical phenomenon like in fluid mechanics, ...

$$\begin{cases} \partial_t \mathbf{W} + \nabla \cdot \mathcal{F}(\mathbf{W}) = 0, \\ \mathbf{W}(0, \mathbf{x}) = \mathbf{W}_0(\mathbf{x}). \end{cases}$$

- 🐛 **Physical constraints:** $\mathbf{W} \in \mathcal{W}$

- ➡ Maximum principle (Euler for incompressible fluids: density)
- ➡ Positivity (Euler for compressible fluids: density and pressure)

- 🐛 These constraints must be satisfied:

- ➡ at the **continuous** level (relevance of the mathematical model)
- ➡ at the **discrete** level (robustness of the numerical scheme)

Example

Euler equations for a 2D perfect fluid:

$$\mathbf{W} = {}^t(\rho, \rho\mathbf{u}, \rho E), \quad \mathcal{F} = {}^t(\rho\mathbf{u}, \rho\mathbf{u} \otimes \mathbf{u} + p\mathcal{I}_2, (\rho E + p)\mathbf{u})$$

$$\mathcal{W} = \left\{ \mathbf{W} \in \mathbb{R}^4 : \rho = W_1 > 0 \text{ et } p = (\gamma - 1) \left[W_4 - \frac{W_2^2 + W_3^2}{2W_1} \right] > 0 \right\}$$

Riemann problem: $\mathbf{W}_0(\mathbf{x}) = \begin{cases} \mathbf{W}_l, & \text{if } x_1 < 0, \\ \mathbf{W}_r, & \text{if } x_1 > 0. \end{cases}$

Rarefaction waves and vacuum (Einfeldt, Munz, Roe & Sjögreen, 1991):

- $\rho_0 > 0, u_0 > 0, E_0 > u_0^2/2$
- $\mathbf{W}_l = (\rho_0, -\rho_0 u_0, 0, \rho_0 E_0)$ and $\mathbf{W}_r = (\rho_0, \rho_0 u_0, 0, \rho_0 E_0)$
- If $\frac{4\gamma}{3\gamma - 1} E_0 > u_0^2$, then density and pressure remain **positive**.

Positivity-preserving schemes

1st order

- Einfeldt *et al.* (1991), Bouchut (2004)
- **Godunov, Rusanov, HLLs / Roe**

2nd order: FV schemes + MUSCL strategy

- **Scalar equations:** Clain & Clauzon (2010), Calgario *et al.* (2010)
 - Modification of limiters
 - Adaptation of the CFL condition
- **Systems of conservation laws:**
 - ... *monoslope* reconstruction: Perthame & Shu (1996)
 - ... *multislope* reconstruction: Berthon (2006)
 - Method based on the **convexity** of \mathcal{W}
 - Adaptation of the **reconstruction procedure**
 - Addition of a **fictitious state** in each cell
 - Reformulation of the 2nd order 2D scheme as a **convex combination** of 1st order 1D schemes

Positivity-preserving schemes

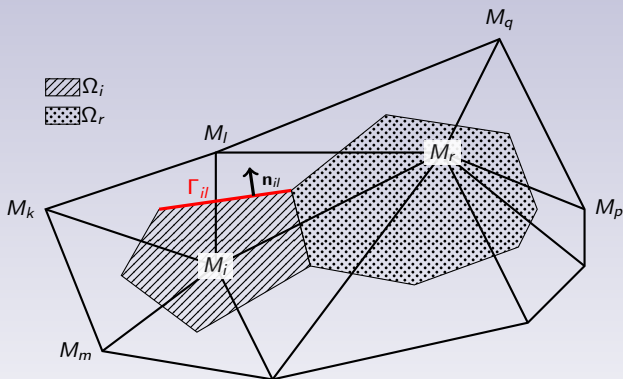
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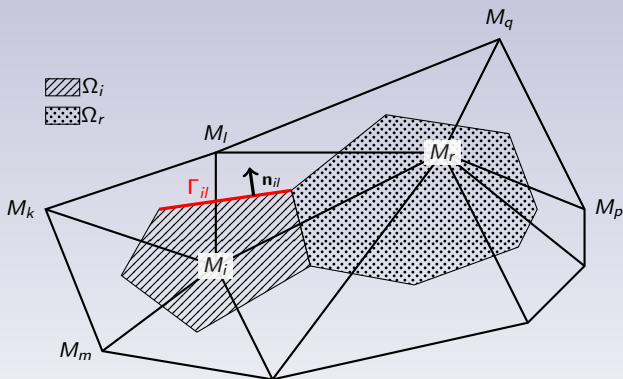
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Finite volume schemes: 1st-order



$$\mathbf{W}_i^{n+1} = \mathbf{W}_i^n - \Delta t^n \sum_{j \in \mathcal{V}(i)} \frac{|\Gamma_{ij}|}{|\Omega_i|} \mathcal{F}(\mathbf{W}_i^n, \mathbf{W}_j^n, \mathbf{n}_{ij})$$

Finite volume schemes: 2nd-order (MUSCL)



$$\mathbf{W}_i^{n+1} = \mathbf{W}_i^n - \Delta t^n \sum_{j \in \mathcal{V}(i)} \frac{|\Gamma_{ij}|}{|\Omega_i|} \mathcal{F}(\mathbf{W}_{ij}^n, \mathbf{W}_{ji}^n, \mathbf{n}_{ij})$$

Modification of Berthon's strategy (2006)

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$$\mathbf{W}_i^{n+1} = \frac{|\Omega_i^*|}{|\Omega_i|} \overline{\mathbf{W}}_i^* + \sum_{j \in \mathcal{V}(i)} \frac{|\Omega_{ij}|}{|\Omega_i|} \overline{\mathbf{W}}_{ij}$$

Modification of Berthon's strategy (2006)

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$$\overline{\mathbf{W}} = \mathbf{W}^n - \frac{\Delta t}{\ell} [\mathcal{F}(\mathbf{W}^n, \mathbf{V}^n, \mathbf{n}) - \mathcal{F}(\mathbf{W}^n, \mathbf{W}^n, \mathbf{n})]$$

for a suitable 1D flux \mathcal{F} and a small enough time step Δt

Modification of Berthon's strategy (2006)

$$\mathbf{W}_i^{n+1} = \mathbf{W}_i^n - \Delta t^n \sum_{j \in \mathcal{V}(i)} \frac{|\Gamma_{ij}|}{|\Omega_i|} \mathcal{F}(\mathbf{W}_{ij}^n, \mathbf{W}_{ij}^n, \mathbf{n}_{ij})$$

$$\mathbf{W}_i^n = \eta_i^* \mathbf{W}_i^* + (1 - \eta_i^*) \sum_{j \in \mathcal{V}(i)} \eta_{ij} \mathbf{W}_{ij}^n$$

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Modification of Berthon's strategy (2006)

How to choose η_i^* and η_{ij} ?

Modification of Berthon's strategy (2006)

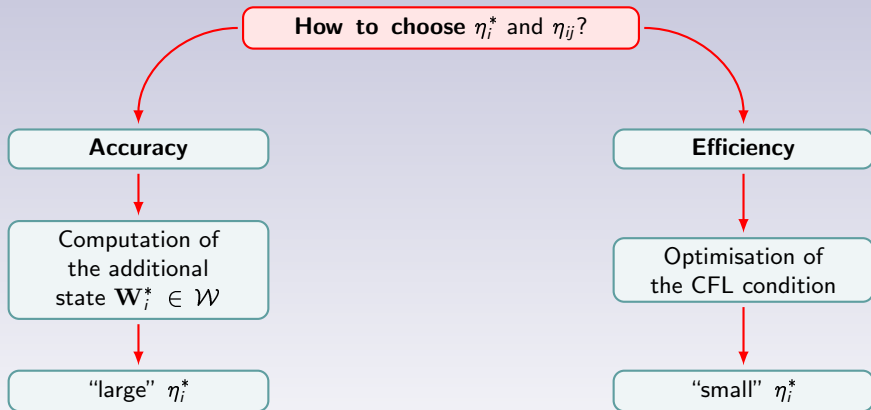
How to choose η_i^* and η_{ij} ?

Accuracy

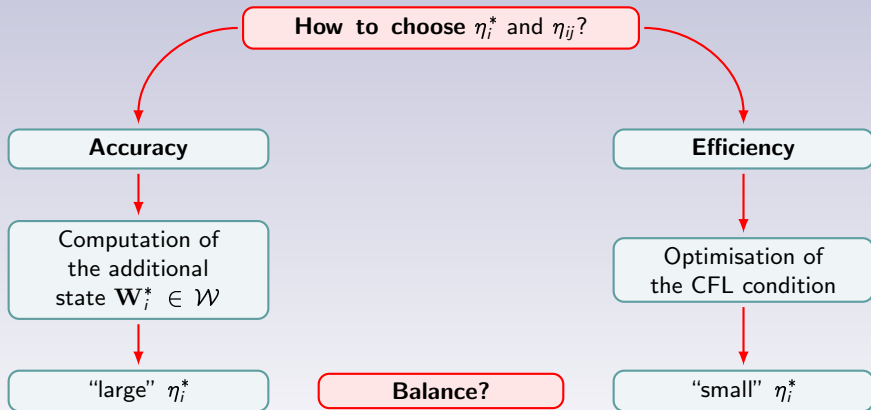
Computation of
the additional
state $\mathbf{W}_i^* \in \mathcal{W}$

"large" η_i^*

Modification of Berthon's strategy (2006)



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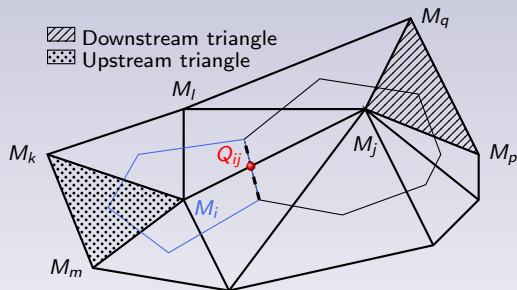


Outline

- 1 Introduction
- 2 Admissibility
- 3 Computation of the time step
- 4 Simulations

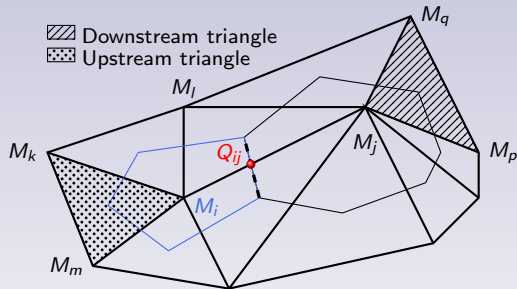
Reconstruction across interfaces

Issue: ensure that $\mathbf{W}_{ij} \in \mathcal{W}$



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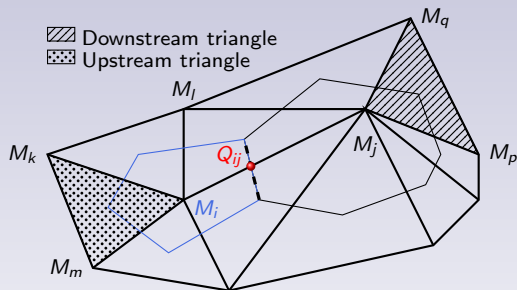


Reconstruction of physical variables $\mathbf{U} = (\rho, \mathbf{u}, p) = \kappa(\mathbf{W})$

$$\xi_{ij} = \xi_i + \alpha_{ij} \varphi(r_{ij})(\xi_j - \xi_i), \quad r_{ij} = \frac{\overline{\Delta \xi_{ij}^{up}}}{\xi_j - \xi_i}$$

Reconstruction across interfaces

Issue: ensure that $\mathbf{W}_{ij} \in \mathcal{W}$

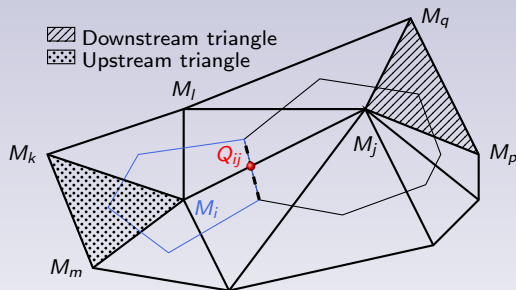


Use of τ -limiters

$$\alpha_{ij} = \frac{M_i Q_{ij}}{M_i M_j}, \quad \tau = \min_{i,j} \frac{1}{\alpha_{ij}} \in [1, 2], \quad 0 \leq \varphi(r) \leq \min(\tau r, \tau)$$

Reconstruction across interfaces

Issue: ensure that $\mathbf{W}_{ij} \in \mathcal{W}$



Gradient with conservative variables

$$\mathbf{W}_{ij} = \mathbf{W}_i + \Delta \mathbf{W}_{ij}, \quad \Delta \mathbf{W}_{ij} = \kappa^{-1} (\mathbf{U}_i + \Delta \mathbf{U}_{ij}) - \mathbf{W}_i$$

Key-point of the procedure

The additional state must be physically admissible

$$\mathbf{W}_{ij}^n = \mathbf{W}_i^n + \Delta \mathbf{W}_{ij}^n,$$

$$\mathbf{W}_i^* = \frac{1}{\eta_i^*} \left[\mathbf{W}_i^n - (1 - \eta_i^*) \sum_{j \in \mathcal{V}(i)} \eta_{ij} \mathbf{W}_{ij}^n \right] = \mathbf{W}_i^n - \frac{1 - \eta_i^*}{\eta_i^*} \sum_{j \in \mathcal{V}(i)} \eta_{ij} \Delta \mathbf{W}_{ij}^n$$

Key-point of the procedure

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$$\mathbf{W}_{ij}^n = \mathbf{W}_i^n + \beta_i^n \Delta \mathbf{W}_{ij}^n,$$

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$$\beta_i^n \in [0, 1] \implies \mathbf{W}_{ij}^n = (1 - \beta_i^n) \mathbf{W}_i^n + \beta_i^n [\mathbf{W}_i^n + \Delta \mathbf{W}_{ij}^n] \in \mathcal{W}$$

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Let us set

$$\Delta \mathbf{W}_i^* = - \sum_{j \in \mathcal{V}(i)} \eta_{ij} \Delta \mathbf{W}_{ij}^n$$

$$\text{so that } \mathbf{W}_i^* = \mathbf{W}_i^n + \frac{1 - \eta_i^*}{\eta_i^*} \beta_i^n \Delta \mathbf{W}_i^*.$$

Choice of β_i^n prescribed by $\rho_i^* > 0$ and $p_i^* > 0$

Choice of β_i^n

$$\rho_i^* > 0 \iff \mathcal{P}_1 \left(\frac{1 - \eta_i^*}{\eta_i^*} \beta_i^n \right) := 1 + D_i^n \left[\frac{1 - \eta_i^*}{\eta_i^*} \beta_i^n \right] > 0$$

$$p_i^* > 0 \iff \mathcal{P}_2 \left(\frac{1 - \eta_i^*}{\eta_i^*} \beta_i^n \right) := 1 + B_i^n \left[\frac{1 - \eta_i^*}{\eta_i^*} \beta_i^n \right] + A_i^n \left[\frac{1 - \eta_i^*}{\eta_i^*} \beta_i^n \right]^2 > 0$$

Density Given $D_i^n = \frac{\Delta \rho_i^*}{\rho_i^n}$, we derive a first condition:

$$\beta_i^n \leq \beta_i^{(\rho)} := \min \left\{ 1, \frac{\eta_i^*}{1 - \eta_i^*} \gamma_i^{(\rho)} \right\} \quad \text{with} \quad \gamma_i^{(\rho)} = \begin{cases} +\infty, & \text{if } D_i^n \geq 0, \\ -\frac{1}{D_i^n}, & \text{otherwise.} \end{cases}$$

Pressure $\beta_i^n \leq \beta_i^{(\rho)}$ with ...

Convex combinations

$$\mathbf{w}_i^{n+1} = \mathbf{w}_i^n - \Delta t^n \sum_{j \in \mathcal{V}(i)} \frac{|\Gamma_{ij}|}{|\Omega_i|} \mathcal{F}(\mathbf{w}_{ij}^n, \mathbf{w}_{ji}^n, \mathbf{n}_{ij})$$

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$$\bar{\mathbf{W}}_{ij} = \mathbf{W}_{ij}^n - \Delta t^n \sum_{k=1}^4 \zeta_{ij,k} \mathcal{F}(\mathbf{W}_{ij}^n, \mathbf{W}_{ij,k}^n, \mathbf{n}_{ij,k}), \quad j \in \mathcal{V}(i)$$

$$\left\{ \begin{array}{l} \bar{\mathbf{W}}_{ij} = \sum_{k=1}^4 \frac{\zeta_{ij,k}}{\mu_{ij,k}} \bar{\mathbf{W}}_{ij,k} \end{array} \right.$$

$$\left\{ \begin{array}{l} \bar{\mathbf{W}}_{ij,k} = \mathbf{W}_{ij}^n - \Delta t^n \mu_{ij,k} [\mathcal{F}(\mathbf{W}_{ij}^n, \mathbf{W}_{ij,k}^n, \mathbf{n}_{ij,k}) - \mathcal{F}(\mathbf{W}_{ij}^n, \mathbf{W}_{ij}^n, \mathbf{n}_{ij,k})] \end{array} \right.$$

Assumptions

Flux In addition to classical properties, we assume

$$\forall (V, W) \in \mathcal{W}^2, W - \frac{\Delta t}{\ell} [\mathcal{F}(W, V) - \mathcal{F}(W, W)] \in \mathcal{W},$$

under the CFL condition $\Delta t \max_k |\lambda_k(V, W)| \leq \alpha_0 \ell$.

CFL Condition

$$\Delta t^n \times \max_{j \in \mathcal{V}(i)} \left\{ \mu_{ij}^*, \max_{1 \leq k \leq 4} \mu_{ij,k} \right\} \times \bar{\lambda}_i^n \leq \alpha_0$$

$$\bar{\lambda}_i^n := \max_{\substack{j \in \mathcal{V}(i) \\ 1 \leq k \leq 4}} \{ |\mathbf{u}_{ij}^n \cdot \mathbf{n}_{ij,k}| + c_{ij}^n, |\mathbf{u}_i^* \cdot \mathbf{n}_{ij,k}| + c_i^* \}$$

Aim Choose η_i^* and (η_{ij}) such that Δt^n is maximal, i.e. such that $\bar{\lambda}_i^n$ and $\max\{\mu_{ij}^*, \mu_{ij,k}\}$ are minimal.

Constraints

Sign

$$\bullet \mu_{ij,k} \geq 0, \mu_{ij}^* \geq 0$$

$$\bullet \zeta_{ij,k} \geq 0$$

Consistency of the decomposition

$$\bullet \eta_{ij} \zeta_{ij,2} = \eta_{ik} \zeta_{ik,4}$$

$$\bullet (1 - \eta_i^*) \eta_{ij} \zeta_{ij,1} = \eta_i^* \zeta_{ij}^*$$

$$\bullet (1 - \eta_i^*) \eta_{ij} \zeta_{ij,3} = \frac{|\Gamma_{ij}|}{|\Omega_i|}$$

$$\bullet \sum_{k=1}^4 \frac{\zeta_{ij,k}}{\mu_{ij,k}} = 1, \sum_{k=1}^4 \frac{\zeta_{ij}^*}{\mu_{ij}^*} = 1$$

$$\bullet \sum_{k=1}^4 \zeta_{ij,k} \mathbf{n}_{ij,k} = \mathbf{0}$$

Resolution

With $X = \zeta_{ij_0,1} \leq X_{max} := \frac{|\Gamma_{ij_0}|}{(1 - \eta_i^*)\eta_{ij_0}|\Omega_i|}$ for some $j_0 \in \mathcal{V}(i)$, we have

$$\zeta_{ij,1} = \frac{|\Gamma_{ij}|}{|\Gamma_{ij_0}|} \frac{\eta_{ij_0}}{\eta_{ij}} X, \quad \zeta_{ij}^* = \frac{|\Gamma_{ij}|}{|\Gamma_{ij_0}|} \frac{(1 - \eta_i^*)\eta_{ij_0}}{\eta_i^*} X, \quad \zeta_{ij,3} = \frac{|\Gamma_{ij}|}{(1 - \eta_i^*)\eta_{ij}|\Omega_i|}$$

$$\zeta_{ij,2} = \frac{M_i G_{ijl}}{\eta_{ij}} \left[\frac{1}{(1 - \eta_i^*)|\Omega_i|} - \frac{\eta_{ij_0}}{|\Gamma_{ij_0}|} X \right], \quad \zeta_{ij,4} = \frac{M_i G_{ijk}}{\eta_{ij}} \left[\frac{1}{(1 - \eta_i^*)|\Omega_i|} - \frac{\eta_{ij_0}}{|\Gamma_{ij_0}|} X \right]$$

$$\mu_{ij,k} = \frac{|\partial T_{ij}|}{(1 - \eta_i^*)\eta_{ij}|\Omega_i|} - \frac{X}{|\Gamma_{ij_0}|} \frac{\eta_{ij_0}}{\eta_{ij}} (|\partial T_{ij}| - 2|\Gamma_{ij}|), \quad \mu_{ij}^* = \frac{|\partial \Omega_i|}{|\Gamma_{ij_0}|} \frac{(1 - \eta_i^*)\eta_{ij_0}}{\eta_i^*} X$$

$$\mu_i^{\text{opt}} := \min_{0 \leq X \leq X_{max}} \max_{j \in \mathcal{V}(i)} \left\{ \mu_{ij}^*(X), \max_{1 \leq k \leq 4} \mu_{ij,k}(X) \right\}.$$

Resolution

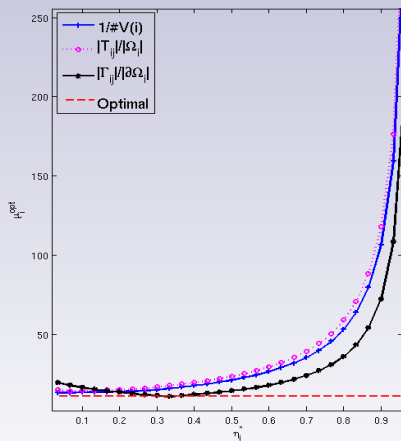
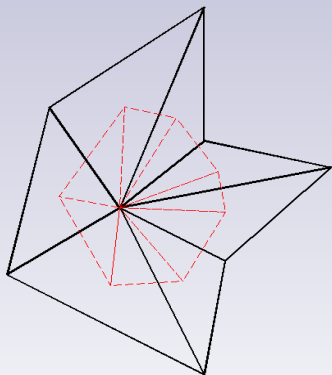
Optimisation The optimal coefficient reads

$$\mu_i^{\text{opt}}(\eta_i^*, \eta_{ij}) = \begin{cases} \frac{2}{(1 - \eta_i^*)|\Omega_i|} \max_{j \in \mathcal{V}(i)} \frac{|\Gamma_{ij}|}{\eta_{ij}}, & \text{if } \eta_i^* \geq \overline{\eta_i^*}, \\ \frac{|\partial\Omega_i|}{|\Omega_i|} \left[\min_{j \in \mathcal{V}(i)} \left\{ \eta_i^* \left(1 - \frac{2|\Gamma_{ij}|}{|\partial\mathbf{T}_{ij}|} - \frac{\eta_{ij}|\partial\Omega_i|}{|\partial\mathbf{T}_{ij}|} \right) + \frac{\eta_{ij}|\partial\Omega_i|}{|\partial\mathbf{T}_{ij}|} \right\} \right]^{-1} \end{cases}$$

An optimal bound for the solution is given by

$$\mu_i^{\text{opt}} \left(\eta_i^* = \frac{1}{3}, \eta_{ij} = \frac{|\Gamma_{ij}|}{|\partial\Omega_i|} \right) = 3 \frac{|\partial\Omega_i|}{|\Omega_i|}.$$

Example



Algorithm

- 1 Iteration 0: computation of η_{ij} and μ_i^{opt}
- 2 Iterations $n \geq 1$: computation of
 - local gradients $\Delta \mathbf{W}_{ij}^n$
 - intermediate gradient $\Delta \mathbf{W}_i^* = - \sum_{j \in \mathcal{V}(i)} \eta_{ij} \Delta \mathbf{W}_{ij}^n$
 - $\beta_i^n = \min\{1, \frac{1}{2} \vartheta_i^{(\rho)}, \frac{1}{2} \vartheta_i^{(\rho)}\}$
 - reconstructed states $\mathbf{W}_{ij}^n = \mathbf{W}_i^n + \beta_i^n \Delta \mathbf{W}_{ij}^n$ and

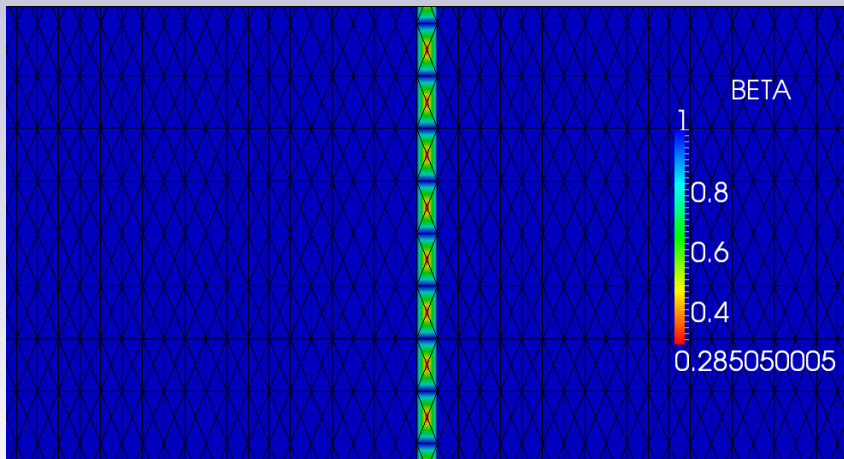
$$\mathbf{W}_i^* = \mathbf{W}_i^n - 2\beta_i^n \sum_{j \in \mathcal{V}(i)} \eta_{ij} \Delta \mathbf{W}_{ij}^n$$

- eigenvalues and time step

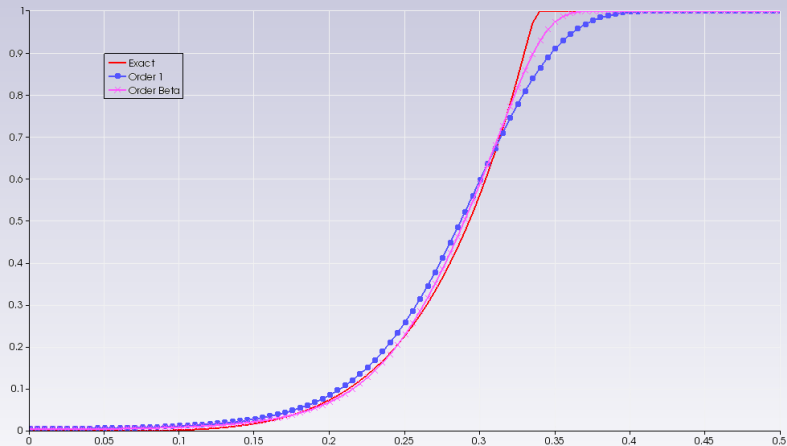
$$\Delta t^n = \frac{\alpha_0}{\mu_i^{\text{opt}} \bar{\lambda}_i^n}$$

- updated state \mathbf{W}_i^{n+1}

1-2-3 test case



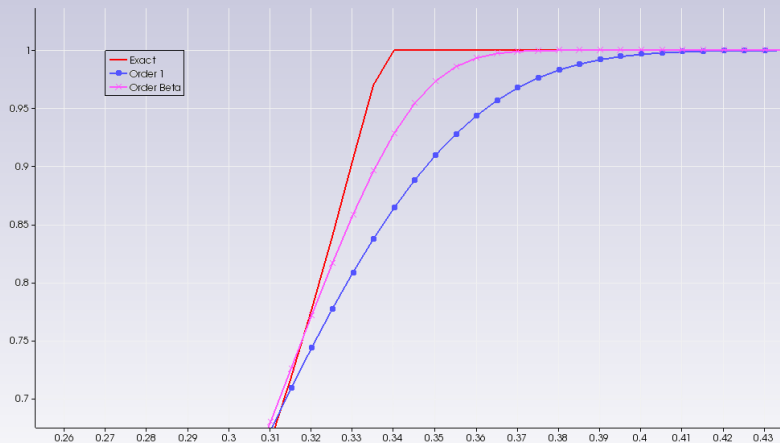
1-2-3 test case



1-2-3 test case



1-2-3 test case



Perspectives

Done

- ✓ Analysis of robustness of general MUSCL strategies
- ✓ Derivation of (sufficient) conditions to preserve positivity and entropy inequalities
- ✓ Explicit CFL conditions
- ✓ Direct extension to 2nd-order in time (RK2)
- ✓ Easy adaptation of industrial codes



C. Calgaro, E. Creusé, T. Goudon & Y. Penel, *Positivity-preserving schemes for Euler equations: sharp and practical CFL conditions* (J. Comput. Phys., 234, 2013).

To do

- 🔔 Influence of the numerical flux on β_i^n
- 🔔 Application to other systems of conservation laws

A long, covered walkway with a grid ceiling and classical columns, overlooking a large building complex. The walkway is paved with a grid pattern and has a decorative balustrade. The ceiling is a dark, coffered grid. The columns are tall and classical, supporting a series of arches. In the background, a large, ornate building with many windows and a central tower is visible under a clear blue sky. The scene is brightly lit, suggesting a sunny day.

THANK YOU FOR YOUR ATTENTION